

Report 4401: NDF/FX MTM By Acct Cntr – Ccy Pair – Counterparty

PURPOSE

To provide the details used by CS Lucas to show the NDF/FX Marked to Market by Account Centre – Ccy Pair – Counterparty.

WHY IS THIS IMPORTANT?

Allow users to verify the details of NDF/FX Marked to Market.

QUERY

1. Navigate to Reporting > Standards > Report 4401: NDF/FX MTM By Acct Cntr – Ccy Pair – Counterparty.

NDF/FX MTM By Acct Cntr - Ccy Pair - Counterparty

←

PDF

Excel

Word

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📁

Acct Cntr*

TFS-SG

▼

As At Date*

31/07/2017

Val Ccy*

SGD

▼

Rate Type*

Valuation

▼

Counterparty

▼

Portfolio Group

▼

Group VDate By

▼

Product

▼

Ccy Pair

▼

▼

Discounting

Tranx Ccy PL

▼

Include Fixed NDF?

☐

2. Fill in mandatory parameters – Acct Cntr, As At Date, Val Ccy, and Rate Type. The rest are optional parameters.

3. Click on the required format.

4. The report shows the Accounting Centre, Trade ID, Portfolio, TDate, VDate, Ccy, Amount in SGD, Amount in IDR, Book Rates, Reval Rate, Val Currency, MTM, and Narrative.

4401


CS LUCAS

NDF/FX MTM By Acct Cntr - Ccy Pair - Counterparty

Acct Cntr: TFS-SG Date: As At 31-Jul-2017 Val Currency: SGD Exchange Type: Valuation Counterparty: All Portfolio Group: All Group VDate By: All Product Type: All

CcyPair: All Discounting: Tranx Ccy Incl Fixed NDF: No

TradeID	Portfolio	TDate	VDate	Ccy	Amnt Ccy	Amnt	Book Rate	Reval Rate	Val Ccy	MTM	Narrative
SGDIDR* Spot rate: 9,980.000000											
DBS-SG											
NDF100003.00		6-Jul-17	10-Aug-17	SGD	(829,015.54) IDR*	8,000,000,000.00	9,650.000000	0.000054	SGD	147,304,665,631.84	
Total for Portfolio -				1 SGD	(829,015.54) IDR*	8,000,000,000.00	9,650.000047		SGD	147,304,665,631.84	
All Period				1 SGD	(829,015.54) IDR*	8,000,000,000.00	9,650.000047		SGD	147,304,665,631.84	
Total for Ccy Pair SGDIDR*				1 SGD	(829,015.54) IDR*	8,000,000,000.00	9,650.000047		SGD	147,304,665,631.84	
SGDKRW Spot rate: 0.001200											
DBS-SG											
NDF100005.00		6-Jul-17	24-Aug-17	SGD	838,600.00 KRW	(700,000,000.00)	0.001198	1,537.735651	SGD	(1,075,738,102,396)	
Total for Portfolio -				1 SGD	838,600.00 KRW	(700,000,000.00)	0.001198		SGD	(1,075,738,102,396)	
All Period				1 SGD	838,600.00 KRW	(700,000,000.00)	0.001198		SGD	(1,075,738,102,396)	
Total for Ccy Pair SGDKRW				1 SGD	838,600.00 KRW	(700,000,000.00)	0.001198		SGD	(1,075,738,102,396)	

For explanation of  button, please see link.

For explanation of   buttons, please see [link](#).

DATA SOURCE

To view the following transaction,



A	B	C	D	E	F	G	H	I	J	K	L	M	N
TradeID	Portfolio	TDate	VDate	Ccy	Amnt Ccy	Amnt	Book Rate	Reval Rate	Val Ccy	MTM	Narrative		
SGDIDR* Spot rate: 9,980.000000													
DBS-SG													
NDF100003.00		6-Jul-17	10-Aug-17	SGD	(829,015.54) IDR*	8,000,000,000.00	9,650.000000	0.000054	SGD	147,304,665,631.84			
Total for Portfolio -				1 SGD	(829,015.54) IDR*	8,000,000,000.00	9,650.000047		SGD	147,304,665,631.84			
All Period				1 SGD	(829,015.54) IDR*	8,000,000,000.00	9,650.000047		SGD	147,304,665,631.84			
Total for Ccy Pair SGDIDR*				1 SGD	(829,015.54) IDR*	8,000,000,000.00	9,650.000047		SGD	147,304,665,631.84			

Follow the steps as shown below:

1. Navigate to Transaction > Non-Deliverable FWD.
2. Select Acct Cntr* (From Example: TFS-SG)

3. Key in VDate Fr* (From example: 31/07/2017)

4. Click Refresh.



The trade has been confirmed and cannot be amended. Consider first un

Trade ID	NDF100003.00	B
Accounting Centre*	TFS-SG	A
TDate*	06/07/2017	D
VDate*	10/08/2017	E
Fixing Date*	08/08/2017	
Fixing Basis*	Default	
Transaction*	Buy	
Ccy*	IDR*	H
Amount*	8,000,000,000.00	I
Against Ccy*	SGD	F/L
Spot Reference Rate*	9,650.000000	
Forward Points	0.0000	
Contract Rate	9,650.000000	J
Countervalue	G 829,015.54	C
Facility*	TFS <-> DBS-SG	C
Counterparty ID	DBS-SG	
<div>Soft Amend</div>		
Portfolio		C
Transaction Type	-	
Project	-	
Our Dealer	dev01@12dl2d.com	
Ctpy Dealer		
Narrative		N

Reval Rate: Navigate to Tools > Forward Excrate → **K**

Fill in the mandatory fields as shown below will show you the results of Reval Rate.

Forward FX Rate Calculation

As At Date* 31/07/2017 VDate* 10/08/2017 Ccy* SGD IDR* Rate Type* Valuation

No navigation case match for viewId /module/tools/to1001.xhtml, action #{pc_To1001.doTo1001_command_recompAction} and outcome

Recomp

SGD Point 1 Jan 2017

Days	Mid
7	9.50
30	10.50
60	11.50
91	12.50
182	13.50
365	14.50

10 days 9.63

USD Fwd 31 Jul 2017

	Spot	Points	Forward	Quote in
SGD 1 Jan 2000	1.357900	9.63	1.358863	SGD
IDR* 1 Jan 2000	0.000074	0.00	0.000074	USD

Fwd: SGD -> IDR* 9,972.927047

Fwd: IDR* -> SGD 0.000100

MTM: Refer to the example shown below → M

TradeID	Portfolio	TDate	VDate	Ccy	Amt Ccy	Amt	Book Rate	Reval Rate	Val Ccy	MTM	Narrative
SGDIDR*	Spot rate: 9,980.000000										
DBS-SG					a	b		c		d	
NDF100003.00		6-Jul-17	10-Aug-17	SGD	(829,015.54) IDR*	8,000,000,000.00	9,650.000000	9,972.927047	SGD	(26,840.88)	
Total for Portfolio -				1 SGD	(829,015.54) IDR*	8,000,000,000.00	9,650.000047		SGD	(26,840.88)	
All Period				1 SGD	(829,015.54) IDR*	8,000,000,000.00	9,650.000047		SGD	(26,840.88)	
Total for Ccy Pair SGDIDR*				1 SGD	(829,015.54) IDR*	8,000,000,000.00	9,650.000047		SGD	(26,840.88)	

Calculations:

- $$\frac{\text{IDR } 8,000,000,000.00 \text{ (b)}}{9,972.927047 \text{ (c)}} = 802,171.72$$
- $$\text{SGD } 802,171.72 - \text{SGD } 829,015.54 \text{ (a)} = \text{SGD } (26,840.88) \text{ (d)}$$

FREQUENTLY ASKED QUESTIONS

FAQ01: How is the currency pair displayed in this report?





The way the currency pair is displayed is explained below.

If buy ccy > sell ccy then report will display [buy

ccy][sell ccy]

else [sell ccy][buy ccy].

Example1, for the trade below, USD is greater than SGD alphabetically, the report will show as USDSGD.

Amend Foreign Exchange Outright	
<div> <input type="button" value="Update"/> </div>	
TradeID	FRX100001.01
Accounting Centre*	<input type="text" value="TFS-SG"/>
TDate*	<input type="text" value="27/04/2018"/>
VDate*	<input type="text" value="31/12/2018"/>
Transaction*	<input type="text" value="Buy"/>
Ccy*	<input type="text" value="USD"/>
Amount*	<input type="text" value="11.00"/>
Against Ccy*	<input type="text" value="SGD"/>
Spot Ref Rate*	<input type="text" value="11.000000"/>
Forward Points	<input type="text" value="0.000000"/>
Contract Rate	<input type="text" value="11.000000"/>
Counter Value	<input type="text" value="121.00"/> 
Facility*	<input type="text" value="TFS <-> DBS-SG"/>  Available:USD 73.37m (100.0%)
Counterparty ID	DBS-SG
Reval Rate	<input type="text"/>

Example 2, for the trade below, MYR is not greater than SGD alphabetically, the report will show as SGDMYR.

Amend Foreign Exchange Outright

TradeID	FRX100001.00
Accounting Centre*	TFS-SG ▾
TDate*	27/04/2018
VDate*	31/12/2018
Transaction*	Buy ▾
Ccy*	MYR ▾
Amount*	11.00
Against Ccy*	SGD ▾
Spot Ref Rate*	11.000000
Forward Points	0.000000
Contract Rate	11.000000
Counter Value	1.00
Facility*	TFS <-> DBS-SG ▾ Available: MYR 100.00m (100.0%)
Counterparty ID	DBS-SG
Reval Rate	

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
29-Aug-2016	Li Ping	Created.
27-Apr-2018	Anuja	Added FAQ01.
17-Dec-2019	Lyra	Updated Screenshots.