

Report 4402: NDF/FX MTM By Ccy Pair - Acct Cntr - Counterparty

PURPOSE

To provide the details used by CS Lucas to show the NDF/FX Marked to Market by Ccy Pair - Acct Cntr - Counterparty.

WHY IS THIS IMPORTANT?

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

QUERY

1. Navigate to Reporting > Standards > Report 4402: NDF/FX MTM By Ccy Pair - Acct Cntr - Counterparty.

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

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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.

4402

CS LUCAS

NDF/FX MTM By Ccy Pair - Acct Cntr - 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
Ccy Pair: All Discounting: Tranx Ccy Incl Fixed NDF : No

TradeID	Portfolio	TDate	VDate	Ccy	Amnt Ccy	Amnt	Book Rate	Reval Rate	Val Ccy	MTM	Narrative
SGDAUD Spot rate: 0.923702											
TFS-SG											
CITI-SG											
FRX100005.00	HEDGING	30-Jun-17	14-Aug-17	SGD	(13,565,689.24) AUD	13,000,000.00	0.958300	0.925523	SGD	480,314.00	
FRX100006.00	HEDGING	30-Jun-17	11-Sep-17	SGD	(2,087,029.11) AUD	2,000,000.00	0.958300	0.925529	SGD	73,791.55	
Total for Portfolio HEDGING				2 SGD	(15,652,718.35) AUD	15,000,000.00	0.958300		SGD	554,105.55	
All Period				2 SGD	(15,652,718.35) AUD	15,000,000.00	0.958300		SGD	554,105.55	
TOTAL AcctCntr TFS-SG, Ccy Pair: SGDAUD				2 SGD	(15,652,718.35) AUD	15,000,000.00	0.958300		SGD	554,105.55	
TOTAL for Ccy Pair SGDAUD				2 SGD	(15,652,718.35) AUD	15,000,000.00	0.958300		SGD	554,105.55	

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		
SGDAUD Spot rate: 0.923702													
TFS-SG													
CITI-SG													
FRX100005.00	HEDGING	30-Jun-17	14-Aug-17	SGD	(13,565,689.24) AUD	13,000,000.00	0.958300	0.925523	SGD	480,314.00			
FRX100006.00	HEDGING	30-Jun-17	11-Sep-17	SGD	(2,087,029.11) AUD	2,000,000.00	0.958300	0.925529	SGD	73,791.55			
Total for Portfolio HEDGING				2 SGD	(15,652,718.35) AUD	15,000,000.00	0.958300		SGD	554,105.55			
All Period				2 SGD	(15,652,718.35) AUD	15,000,000.00	0.958300		SGD	554,105.55			
TOTAL AcctCntr TFS-SG, Ccy Pair: SGDAUD				2 SGD	(15,652,718.35) AUD	15,000,000.00	0.958300		SGD	554,105.55			
TOTAL for Ccy Pair SGDAUD				2 SGD	(15,652,718.35) AUD	15,000,000.00	0.958300		SGD	554,105.55			

Follow the steps as shown below:

1. Navigate to Transaction > Non-Deliverable FWD.
2. Select Acct Cntr*
3. Select Ccy Pair.

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

5. Click Refresh.

Amend Foreign Exchange Outright



Update



TradeID	FRX100005.00	B
Accounting Centre*	TFS-SG	A
TDate*	30/06/2017	D
VDate*	14/08/2017	E
Transaction*	Buy	
Ccy*	AUD	H
Amount*	13,000,000.00	I
Against Ccy*	SGD	F/L
Spot Ref Rate*	0.958300	
Forward Points	0.000000	
Contract Rate	0.958300	J
Counter Value	G 13,565,689.24	C
Facility*	TFS - CITI-SG:FX	C
Counterparty ID	CITI-SG	
Reval Rate		
Soft Amend		
Portfolio		C
Transaction Type	-	
Project	-	
Our Dealer	patrick@12dl2d user guide	
Ctpy Dealer	Joanna	
Ctpy Reference		
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* VDate* Ccy* Rate Type*

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

SGD Point 1 Jan 2017		AUD Point 1 Jan 2017	
Days	Mid	Days	Mid
7	9.50	7	33.50
30	10.50	30	34.50
60	11.50	60	35.50
91	12.50	91	36.50
182	13.50	182	37.50
365	14.50	365	38.50

14 days 9.80 14 days 33.80

	Spot	Points	Forward	Quote in
USD Fwd 31 Jul 2017				
SGD 1 Jan 2000	1.357900	9.80	1.358880	SGD
AUD 31 Jul 2017	1.254295	33.80	1.257676	AUD

Fwd: SGD -> AUD **0.925523**

Fwd: AUD -> SGD 1.080470

MTM: Refer to the example shown below → **M**

TradeID	Portfolio	TDate	VDate	Ccy	Amt Ccy	Amt	Book Rate	Reval Rate	Val Ccy	MTM	Narrative
SGDAUD Spot rate: 0.923702											
TFS-SG					a	b		c		d	
CITI-SG											
FRX100005.00	HEDGING	30-Jun-17	14-Aug-17	SGD	(13,565,689.24)	AUD 13,000,000.00	0.958300	0.925523	SGD	480,314.00	
FRX100006.00	HEDGING	30-Jun-17	11-Sep-17	SGD	(2,087,029.11)	AUD 2,000,000.00	0.958300	0.925529	SGD	73,791.55	
Total for Portfolio HEDGING					2 SGD (15,652,718.35)	AUD 15,000,000.00	0.958300		SGD	554,105.55	
All Period					2 SGD (15,652,718.35)	AUD 15,000,000.00	0.958300		SGD	554,105.55	
TOTAL AcctCntr TFS-SG, Ccy Pair: SGDAUD					2 SGD (15,652,718.35)	AUD 15,000,000.00	0.958300		SGD	554,105.55	
TOTAL for Ccy Pair SGDAUD					2 SGD (15,652,718.35)	AUD 15,000,000.00	0.958300		SGD	554,105.55	

Calculations:

$$1. \quad \frac{\text{AUD } 13,000,000.00 \text{ (b)}}{0.925523 \text{ (c)}} = 14,046,112.31$$

$$2. \quad \text{SGD } 14,046,122.31 - \text{SGD } 13,565,689.24 \text{ (a)} = \text{SGD } 480,314.00 \text{ (d)}$$

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

←

Update

TradeID	FRX100001.01
Accounting Centre*	TFS-SG ▾
TDate*	27/04/2018
VDate*	31/12/2018
Transaction*	Buy ▾
Ccy*	USD ▾
Amount*	11.00
Against Ccy*	SGD ▾
Spot Ref Rate*	11.000000
Forward Points	0.000000
Contract Rate	11.000000
Counter Value	121.00
Facility*	TFS <-> DBS-SG ▾ Available:USD 73.37m (100.0%)
Counterparty ID	DBS-SG
Reval Rate	

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
30-Aug-2016	Li Ping	Created.
27-Apr-2018	Anuja	Added FAQ01.
18-Dec-2019	Lyra	Updated Screenshots.