Report 4403: NDF/FX MTM By Ccy Pair

PURPOSE

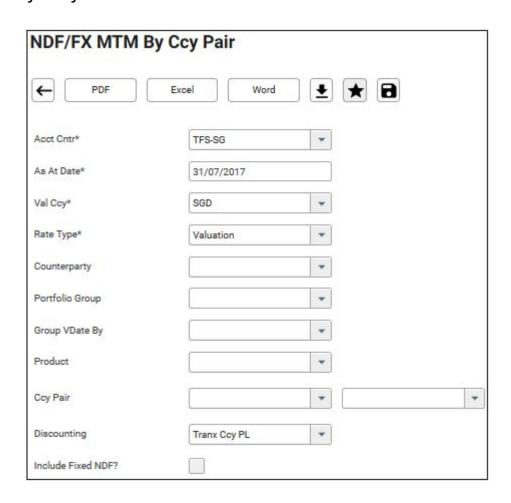
To provide the details used by CS Lucas to show the NDF/FX Marked to Market by Ccy Pair.

WHY IS THIS IMPORTANT?

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

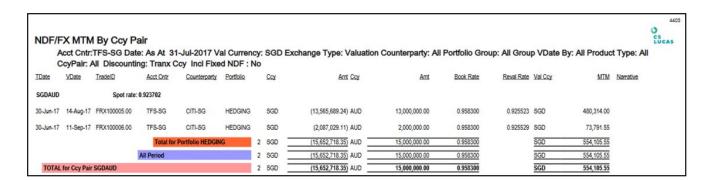
QUERY

1. Navigate to Reporting > Standards > Report 4403: NDF/FX MTM By Ccy Pair.



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 TDate, VDate, Trade ID, Accounting Centre, Counterparty, Portfolio, Ccy, Amount in SGD, Amount in IDR, Book Rates, Reval Rate, Val Currency, MTM, and Narrative.

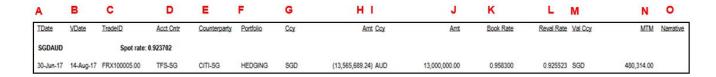


For explanation of button, please see link.

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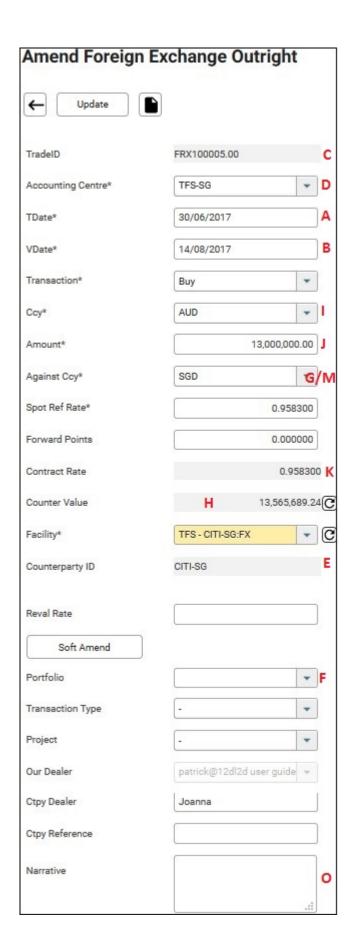
DATA SOURCE

To view the following transaction,



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.

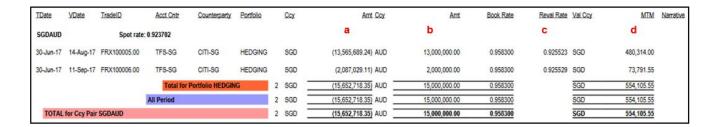


Reval Rate: Navigate to Tools > Forward Excrate

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



MTM: Refer to the example shown below



Calculations:

1.
$$\frac{\text{AUD } 13,000,000.00}{0.925523} = 14,046,112.31$$

FREQUENTLY ASKED QUESTIONS

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

The way the currency pair is displayed is explained below.

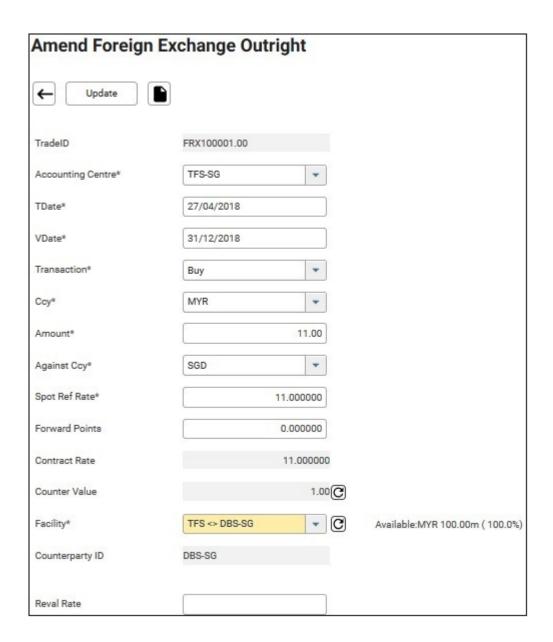
If buy ccy > sell ccy then report will display [buy ccy][sell ccy]

else [sell ccy][buy ccy].

Example1, for the trade below, $\underline{\text{U}}\text{SD}$ is greater than $\underline{\text{S}}\text{GD}$ alphabetically, the report will show as USDSGD.

| Amend Foreign | n 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 | • C | Available:USD 73.37m (100.0% |
| Counterparty ID | DBS-SG | | |
| Reval Rate | F | | |

Example 2, for the trade below, $\underline{M}YR$ is not greater than $\underline{S}GD$ alphabetically, the report will show as SGDMYR.



RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

| Date | Ву | Changes |
|-------------|---------|----------------------|
| 30-Aug-2016 | Li Ping | Created. |
| 27-Арг-2018 | Anuja | Added FAQ01. |
| 18-Dec-2019 | Lуга | Updated Screenshots. |