Report 4404: NDF/FX MTM By Ccy Pair - Counterparty - Acct Cntr

PURPOSE

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

WHY IS THIS IMPORTANT?

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

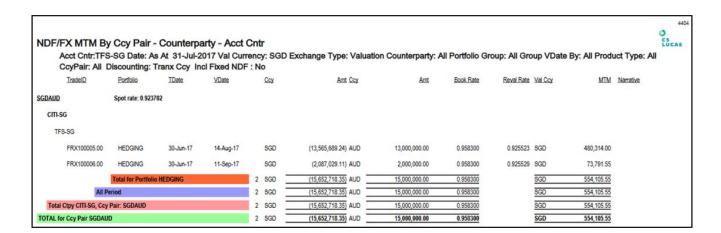
QUERY

1. Navigate to Reporting > Standards > Report 4404: NDF/FX MTM By Ccy Pair - Counterparty - Acct Cntr.



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.



For explanation of

<u>+</u>

button, please see link.

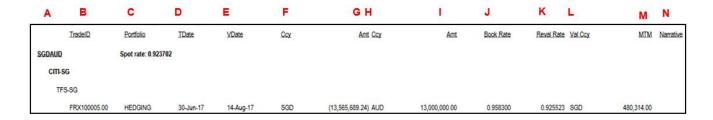
For explanation of



buttons, please see link.

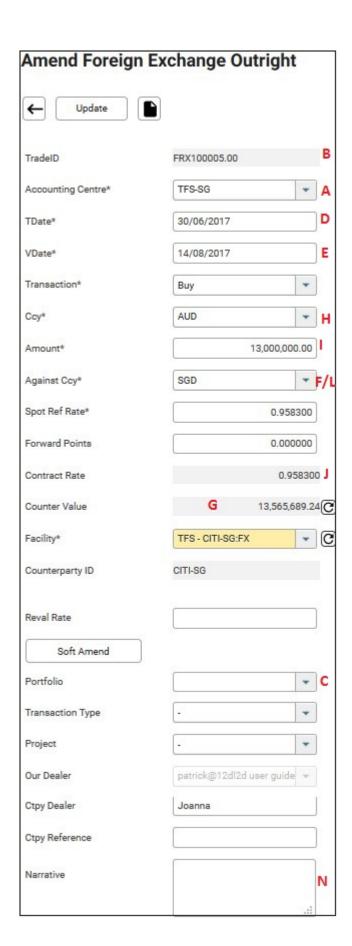
DATA SOURCE

To view the following transaction,



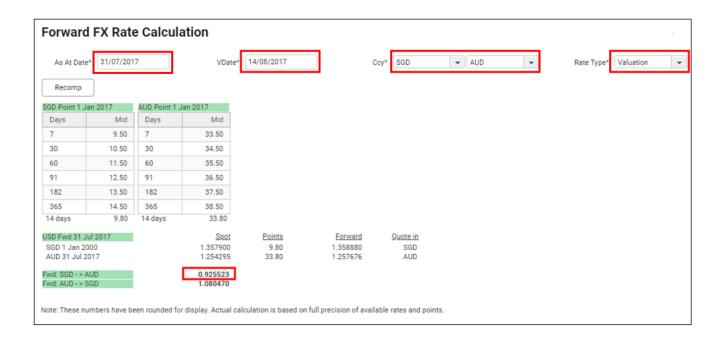
Follow the steps as shown below:

- 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.

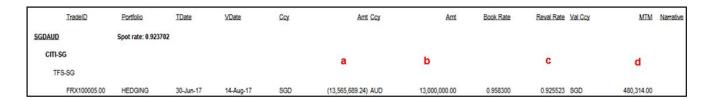


Reval Rate: Navigate to Tools > Forward Excrate

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

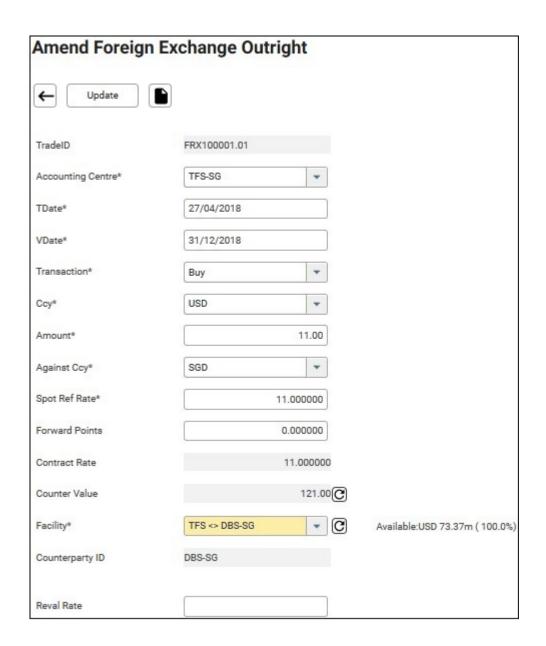
FREQUENTLY ASKED QUESTIONS

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

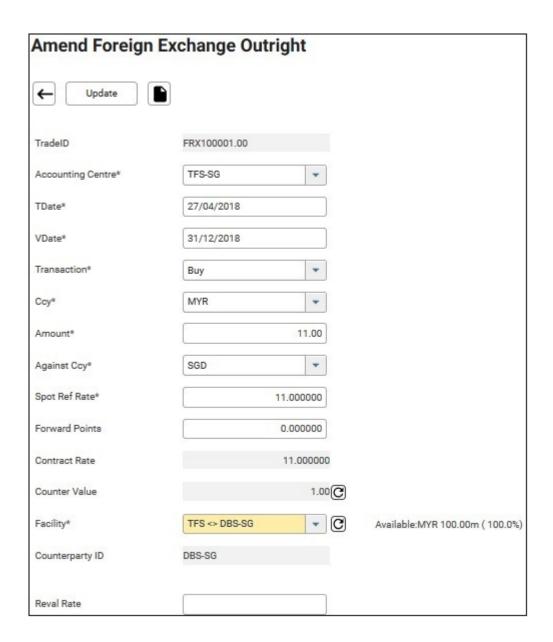
The way the currency pair is displayed is explained below.

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

Example 1, for the trade below, $\underline{U}SD$ is greater than $\underline{S}GD$ alphabetically, the report will show as $\underline{U}SDSGD$.



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.