

Report 4405: NDF/FX MTM By Counterparty - Ccy Pair - Acct Cntr

PURPOSE

To provide the details used by CS Lucas to show the NDF/FX Marked to Market by Counterparty - Ccy Pair - 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 4405: NDF/FX MTM By Counterparty - Ccy Pair - Acct Cntr.

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

 PDF Excel Word   

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

4408

CS LUCAS

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

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	Amt Ccy	Amt	Book Rate	Reval Rate	Val Ccy	MTM	Narrative
CITI-SG											
SGDAUD		Spot rate: 0.923702									
TFS-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 for Ccy Pair SGDAUD				2 SGD	(15,652,718.35) AUD	15,000,000.00	0.958300		SGD	554,105.55	
SGDEUR		Spot rate: 1.593300									
TFS-SG											
FRX100008.00	HEDGING	30-Jun-17	14-Aug-17	SGD	(39,544,000.00) EUR	25,000,000.00	1.581760	1.596598	SGD	370,871.07	
FRX100009.00	HEDGING	30-Jun-17	11-Sep-17	SGD	(47,452,800.00) EUR	30,000,000.00	1.581760	1.596876	SGD	452,826.93	
Total for Portfolio HEDGING				2 SGD	(86,996,800.00) EUR	55,000,000.00	1.581760		SGD	823,698.00	
All Period				2 SGD	(86,996,800.00) EUR	55,000,000.00	1.581760		SGD	823,698.00	
TOTAL for Ccy Pair SGDEUR				2 SGD	(86,996,800.00) EUR	55,000,000.00	1.581760		SGD	823,698.00	
Total Ctpy CITI-SG				4					SGD	1,377,803.55	

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		Amt Ccy		Amt	Book Rate	Reval Rate	Val Ccy	MTM	Narrative
CITI-SG														
SGDAUD		Spot rate: 0.923702												
TFS-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	

Follow the steps as shown below:

1. Navigate to Transaction > Non-Deliverable FWD.

2. Select Acct Cntr*
3. Select CtpyID
4. Key in VDate Fr* (From example: 31/07/2017)
5. Click Refresh.

Amend Foreign Exchange Outright

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		
<input type="button" value="Soft Amend"/>		
Portfolio		C
Transaction Type	-	
Project	-	
Our Dealer	patrick@12d12d 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* 31/07/2017 VDate* 14/08/2017 Ccy* SGD AUD 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		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	1.357900	9.80	1.358880	SGD
SGD 1 Jan 2000	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
CITI-SG											
SGDAUD	Spot rate: 0.923702				a	b		c		d	
TFS-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

Calculations:

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

$$2. \text{SGD } 14,046,122.31 - \text{SGD } 13,565,689.24 = \text{SGD } 480,314.00$$

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

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