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

PURPOSE

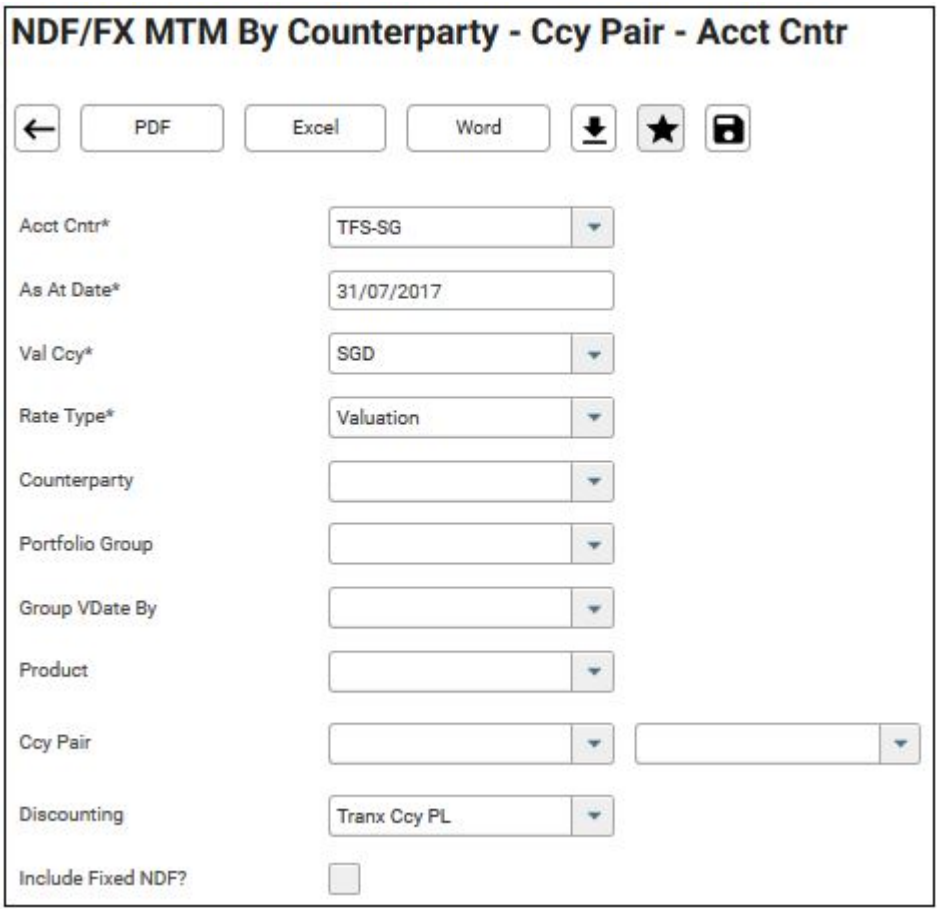
To provide the details used by CS Lucas to show the NDF/FX Marked to Market by Counterparty – Ccy Pair – Acct Cntr.

WHY IS THIS IMPORTANT?

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

QUERY

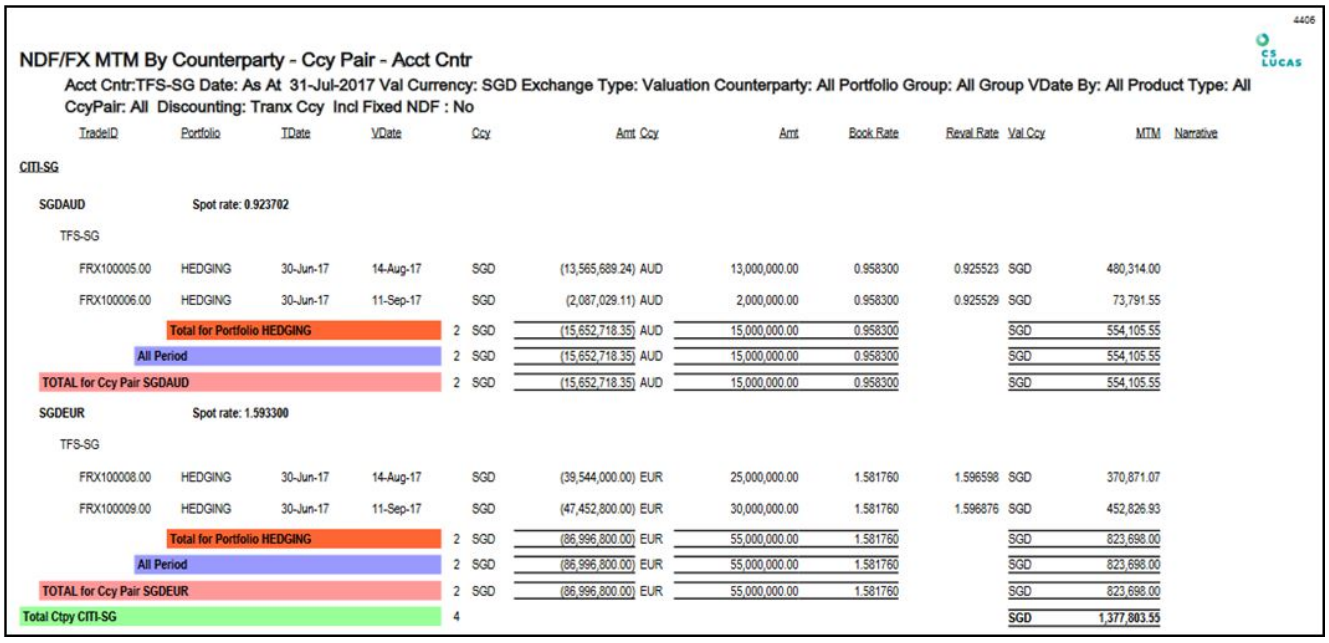
1. Navigate to Reporting > Standards > Report 4405: NDF/FX MTM By Counterparty – Ccy Pair – Acct Cntr.



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.



4406

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

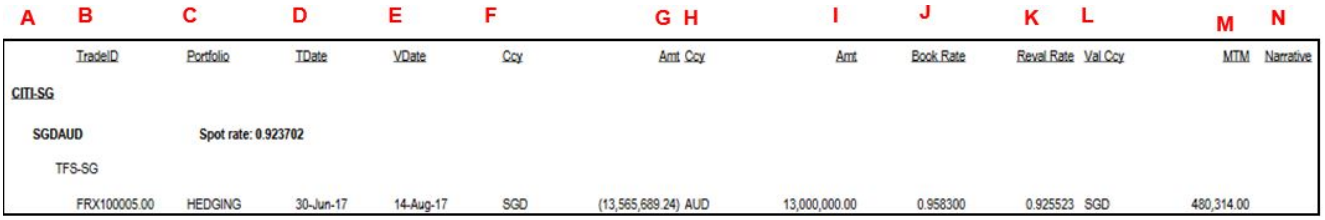
TradeID	Portfolio	TDate	VDate	Ccy	Amt Ccy	Amt	Book Rate	Reval Rate	Val Ccy	MTM	Narrative
CITI-SG											
SGDAUD	Spot rate: 0.923702										
TFS-SG											
FRX100005.00	HEDGING	30-Jun-17	14-Aug-17	SGD	(13,565,689.24) AUD	13,000,000.00	0.958300	0.925523	SGD	480,314.00	
FRX100006.00	HEDGING	30-Jun-17	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:

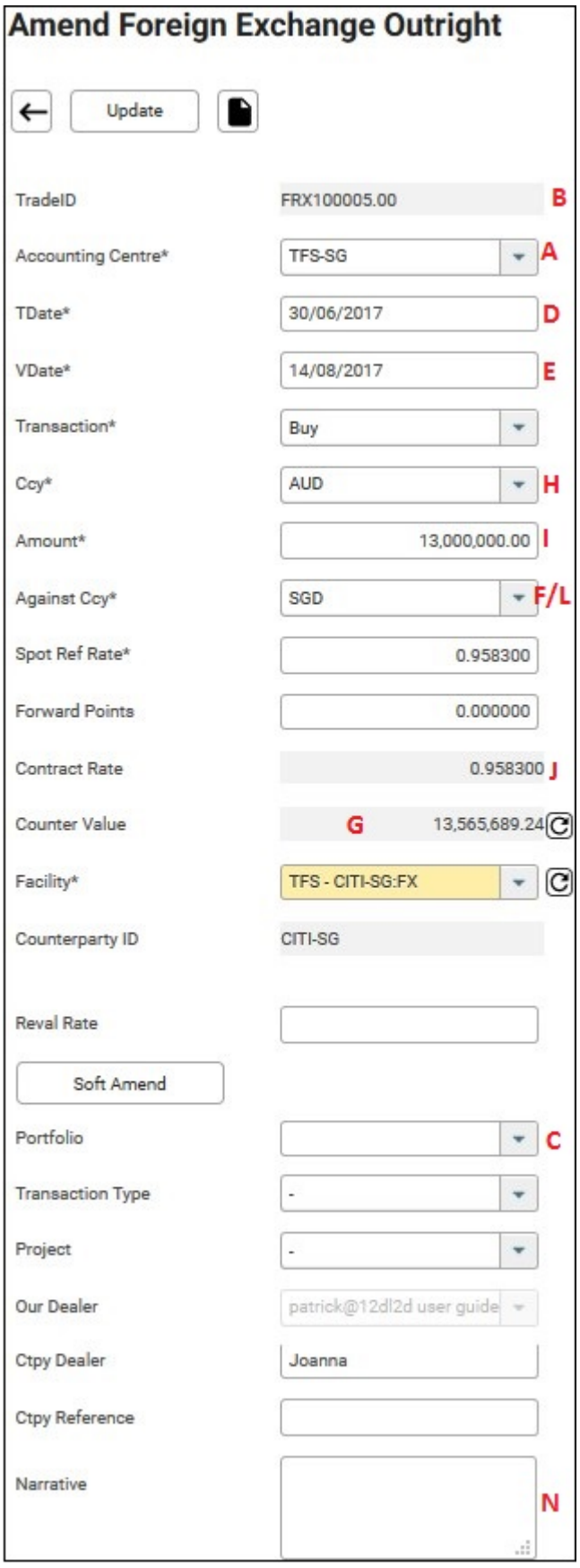
1. Navigate to Transaction > Non-Deliverable FWD.

2. Select Acct Cntr*

3. Select CtpyID

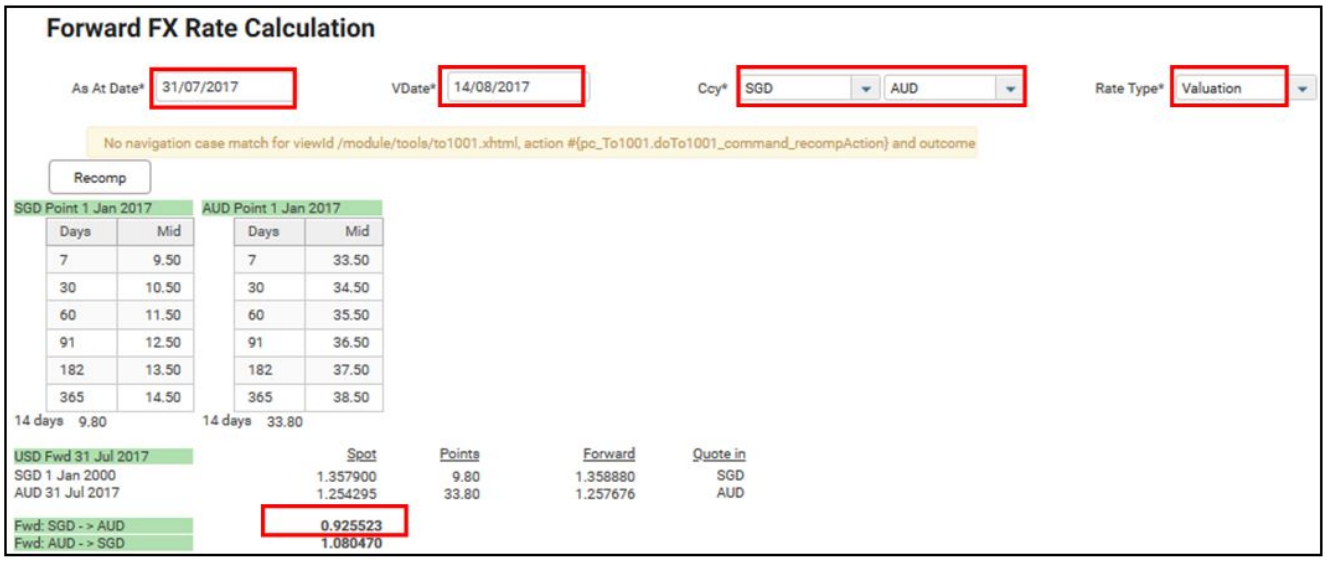
4. Key in VDate Fr* (From example: 31/07/2017)

5. Click Refresh.



Reval Rate: Navigate to Tools > Forward Excrate → K

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



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

2. SGD 14,046,122.31 - SGD 13,565,689.24 = SGD 480,314.00
(a) (d)

FREQUENTLY ASKED QUESTIONS

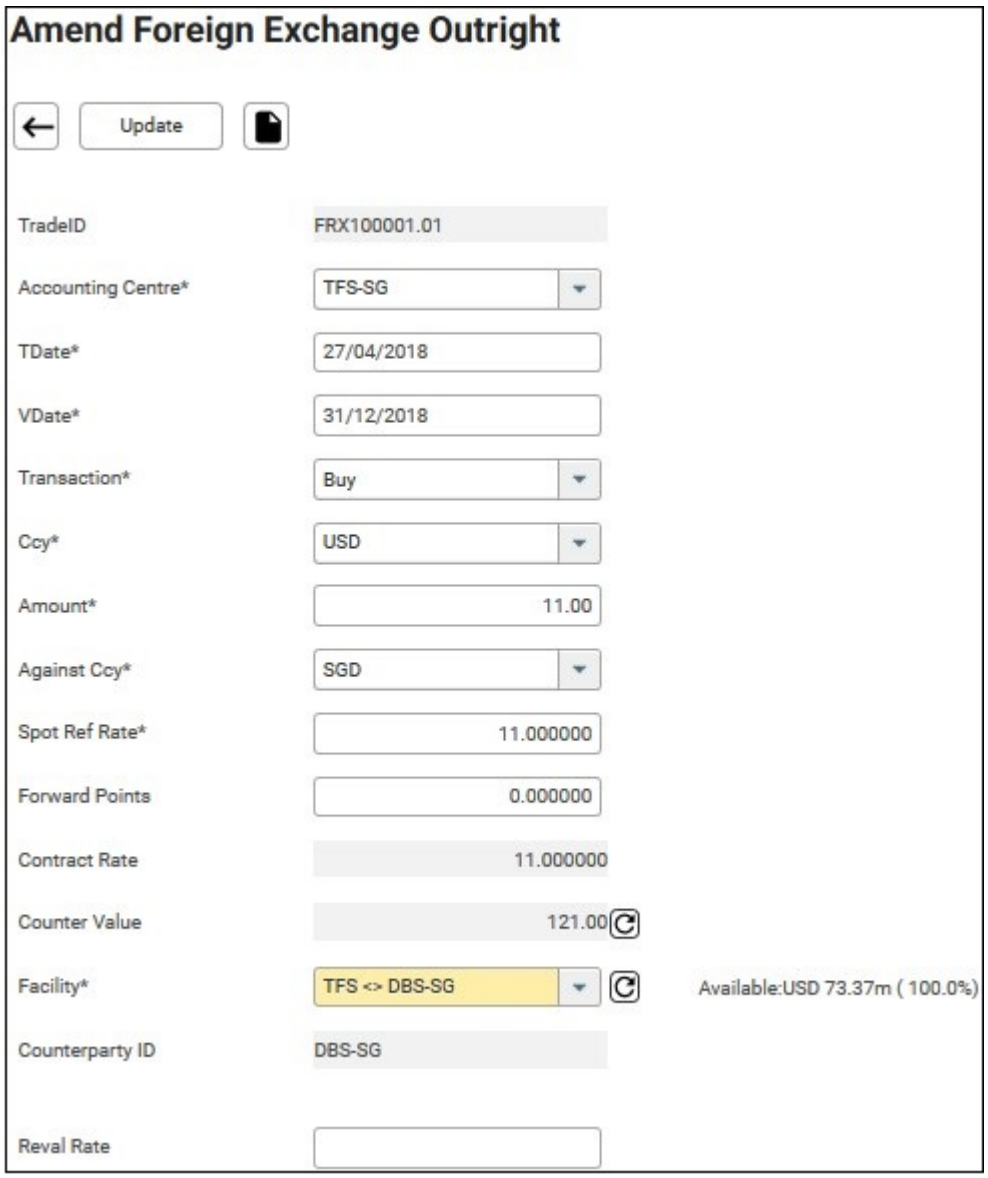
FAQ01: How is the currency pair displayed in this report?

The way the currency pair is displayed is explained below.

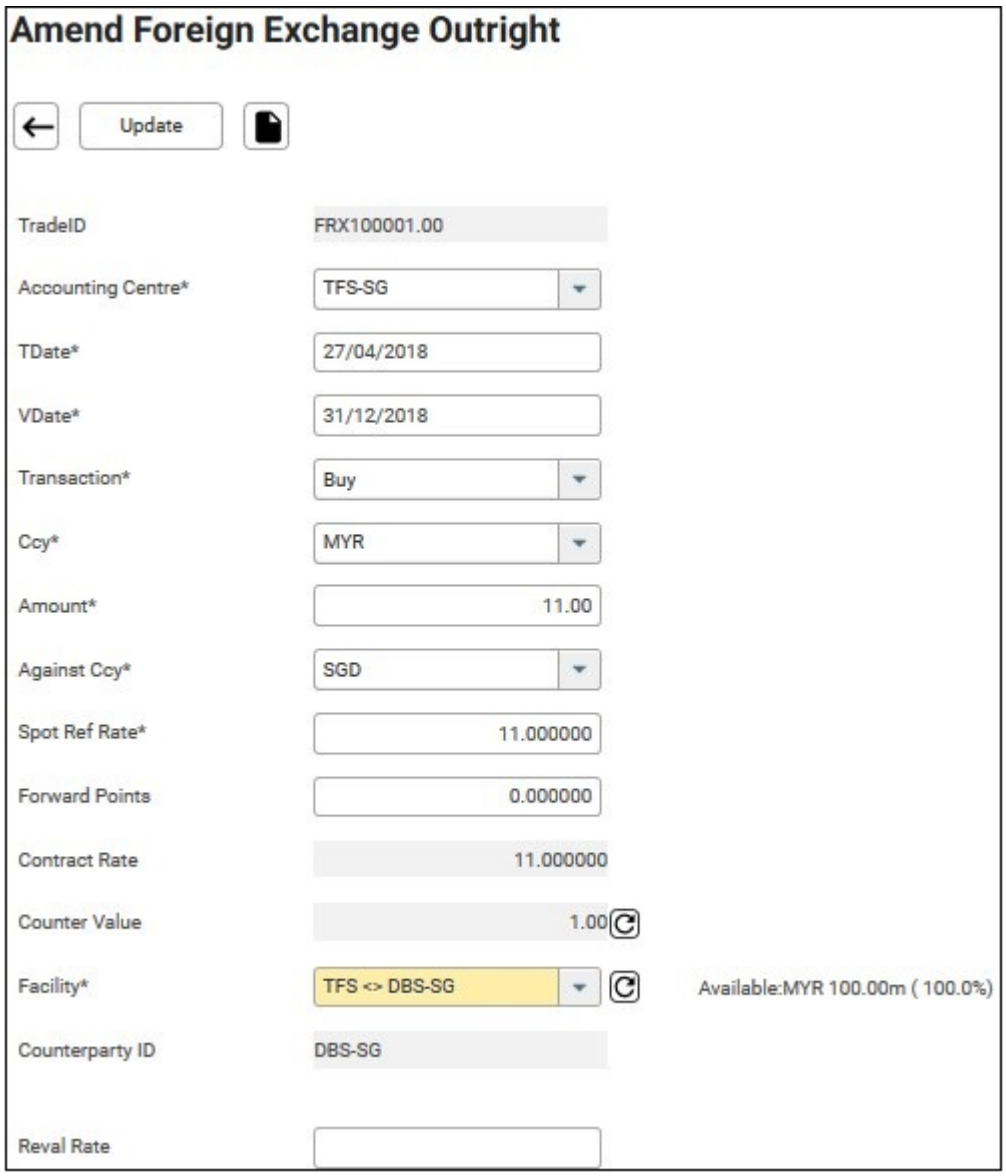
If buy ccy > sell ccy then report will display [buy ccy][sell ccy]

else [sell ccy][buy ccy].

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



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



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.