Report 4406: NDF/FX MTM By Counterparty - Acct Cntr -Ccy Pair

PURPOSE

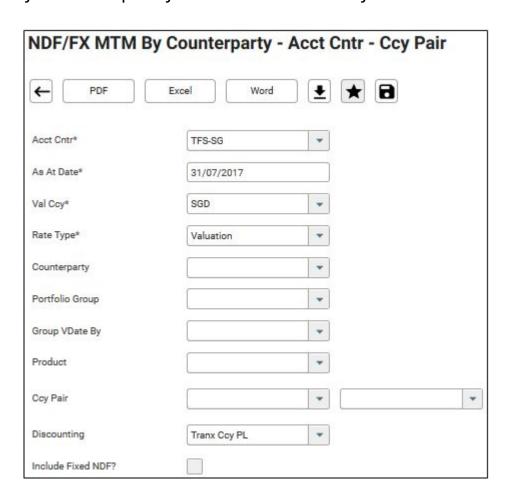
To provide the details used by CS Lucas to show the NDF/FX Marked to Market by Counterparty — Acct Cntr — Ccy Pair.

WHY IS THIS IMPORTANT?

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

QUERY

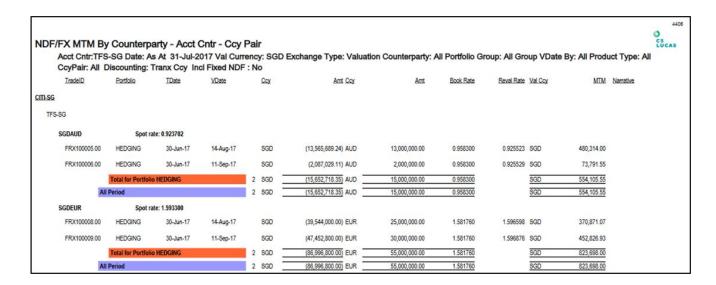
1. Navigate to Reporting > Standards > Report 4406: NDF/FX MTM By Counterparty — Acct Cntr — Ccy Pair.



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 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.

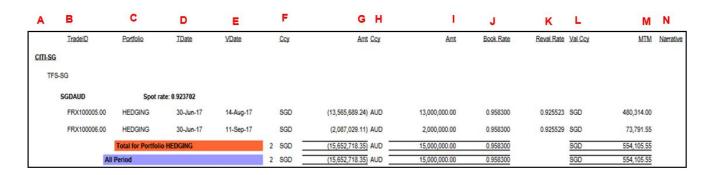


For explanation of button, please see link.

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DATA SOURCE

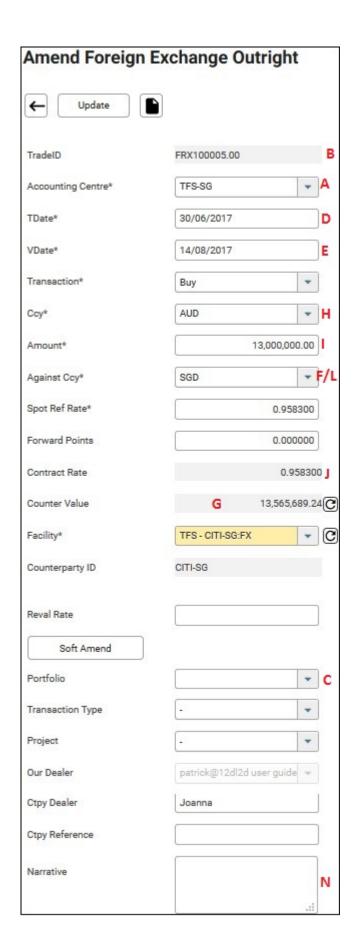
To view the following transaction,



Follow the steps as shown below:

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

- Select CtpyID.
- 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

TradeID	Portfolio	TDate	VDate	Ccy	Amt Cox	Amt	Book Rate	Reval Rate Val Ccy	MTM Narrative
CITI-SG									
TFS-SG					а	b		С	d
SGDAUD	Spot rate: 0.923702								_
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	

<u>Calculations:</u>

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.

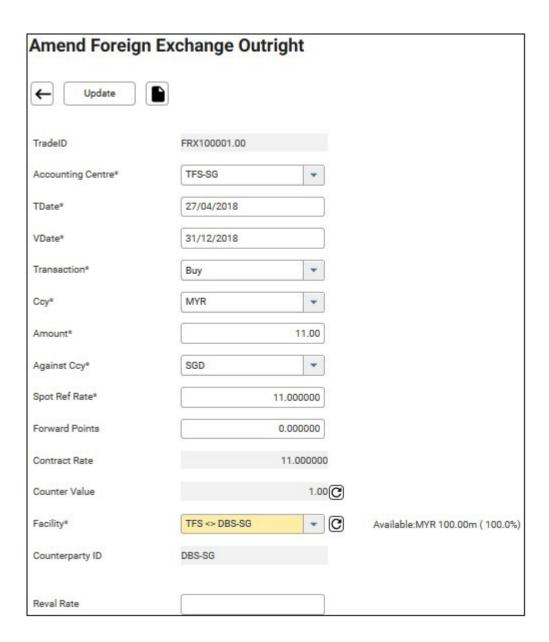
If buy ccy > sell ccy then report will display [buy ccy][sell ccy]

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 Outrigh	nt	
← 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*	11.0	00000	
Forward Points	0.0	00000	
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			

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