

- A test sample, where FX rate comes into place.
  - o In Cash Collateral XCCY Trades – cash represents the collateral so in the example below:
    - 30,100,000 GBP - shares borrow
    - 54,937,301.17 USD - cash collateral on trades
  - o In Non-Cash Collateral XCCY Trades – cash values is linked to the fees, cpty location, cpty billing ccy
    - 30,100,000 GBP - shares borrow
    - 54,937,301.17 USD – % of this (fees) will be exchanged in this CCY
    - From SFTR reporting point of view, there is still confusion of what ccy's to be used for reporting
    - but FpML needs to be able to compute any value and have a clear view on how the trade was booked

Trade:  3  Purpose:

Security:

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Quantity:   Bypass Split Rules

Fee:

Margin:   Marking:   Max  Recall Notice

Start Date:   End Date:    Days:  T/Date:  Coll Date:  Event Date:

S/Ccy

Clean	115.19	Dirty Price:	116.022201087	Price w/Margin:	116.022201087	End Price:	116.022201087
Yield:	0.840073			Value	44,204,458.61	End Value:	0

FX

Coll Ccy:   Start FX Rate:  Points:  End FX Rate:

C/Ccy

Dirty Price:	144.1923915109	Price w/Margin:	144.1923915109	End Price:	144.1923915109
		Value w/Margin:	54,937,301.17	End Value:	0