

I prepare and perform montly MTM postings for ZCC.

Tasks to be completed when documenting an operation (from creation to publication)

1. Enter the **Title of the operation / page**

2. Add the following Labels:

- Scope of applicability: ww, country_accounting
- Country or group of countries (if applicable): belux, china, france, italy, lam, nam,uk_ie, bulgaria, dach, netherlands, iberia, poland, latvia, australia, india, japan, south_korea, thailand, singapore, new_zealand, emea_transversal, apac_transversal
- Unit and Domain according to the [List of labels to be used in the Finance Service Line space](#)
 - E.g. 1: WW Operation in Financial Accounting under domain "Central Finance Processes & Compliance":
 - Labels to be used: **ww, financial_accounting, central_fin_proc_compliance**
 - E.g. 2: France Operation in Financial Accounting:
 - Labels to be used: **country_accounting, france, financial_accounting**
(for country operations, the Domain is always country_accounting)

3. Fill in all fields as described above

4. Name the title of each section using OPD methodology naming convention - **Infinitive verb without the "to", mainly action verb...something) -" I do something..."**

5. Once the description of the operation is completed, ensure it is approved and published by launching the [SBS-Finance approval workflow](#)

Domain: Treasury Accounting

Responsibility area: Ensure monthly activity is performed

Table of contents

- Tasks to be completed when documenting an operation (from creation to publication)
 - 1. Enter the Title of the operation / page
 - 2. Add the following Labels:
 - Scope of applicability: ww, country_accounting
 - Country or group of countries (if applicable): belux, china, france, italy, lam, nam,uk_ie, bulgaria, dach, netherlands, iberia, poland, latvia, australia, india, japan, south_korea, thailand, singapore, new_zealand, emea_transversal, apac_transversal
 - Unit and Domain according to the [List of labels to be used in the Finance Service Line space](#)
 - 3. Fill in all fields as described above
 - 4. Name the title of each section using OPD methodology naming convention - Infinitive verb without the "to", mainly action verb...something) -" I do something..."
 - 5. Once the description of the operation is completed, ensure it is approved and published by launching the SBS-Finance approval workflow
- Table of contents
 - 1. Objective and Scope
 - 1.1. Objective of this Operation
 - 1.2. Scope
 - 2. Definitions
 - 3. Tasks description
 - 3.1. I update ZCC Brasil Template MM.YYYY.xls with the calculation of Bloomberg and Bank data and prepare the postings of MTM in SAP.
 - 3.1.1. I receive ZCC information
 - 3.1.2. I update the data base file
 - 3.1.3. I execute the posting in SAP

Scope



WW

Please remove the icon when not applicable.

ERP



WP1

Please remove the icon when not applicable.

Frequency



Month

Please remove the icon when not applicable.

References

Forms

Attachments

<< I prepare and perform montly
MTM postings for ZCC. >>

1. Objective and Scope

1.1. Objective of this Operation

***Zero-Cost collar:** A zero cost option strategy that places an upper 'cap' and a lower 'floor' on a future exchange rate for a fixed principal amount. For Solvay's most common use, i.e. hedging long USD exposure against EUR or other currency, it involves buying a Put option on the USD at a particular strike price and selling a Call option on the USD at a lower strike price, thus being assured of a minimum and maximum selling price for the EUR against USD. This option structure is European, with a specific settlement date and time.*

In simple words:

Solvay buys PUT e.g. right to sell USD against BRL.

It is not an obligation but the right if meet the strike FX rate.

For example, if we reach a certain cap FX rate 5.26, we execute.

The bank sell the right to buy.

For example, if we reach a certain floor FX rate 4, the bank execute.

In any case, Solvay Sell USD against BRL.

It is possible to combine 2 opposite options: BUY PUT/SELL CALL.

It is called Zero-Cost Collar.

From IFRS perspective, to buy PUT option along to have an "insurance" and pay a premium has no risk and thus allowed.

In terms of sell option and receive a premium, there is a risk as you should give an "insurance". IFRS does not allow it.

From other side, if we combine Buy + Sell = ZCC, the one offset another, thus Zero Cost. It is allowed by IFRS.

We can apply the hedge accounting and book MTM fluctuations to OCI (Other comprehensive Income) L12820.

It helps to offset volatility in P/L positively impacting gross margin.

Example of the deal in Quantum:

The screenshot displays the FIS Quantum interface for a Currency Option Deal. The deal number is 392629, and the instrument is Zero cost collars. The deal type is Deal. The interface includes tabs for Deal Details, Other Details, Deal Map, Cash Flows, G/L Entries, Analysis Codes, and Quotes. There are checkboxes for 'Include reversals', 'Include revaluations', 'Include accruals', 'Include currency translation', and 'Include journals'. Below these are G/L entries with columns for Date, G/L Owner, Account Code, CCY, Debit Or Credit, Amount, Account Name, Comments, and Journal Number. The entries show settlement amounts for various dates in February 2022.

Date	G/L Owner	Account Code	CCY	Debit Or Credit	Amount	Account Name	Comments	Journal Number
11 Feb 2022	7523L - Rhodia Brasil S.A.	ZZCCBS	BRL	Dr	444.425.00	ZZCCBS - BS / Zero Cost Collar / Instrument not Deployed for Accounting	SETTLEMENT AMOUNT	
11 Feb 2022	7523L - Rhodia Brasil S.A.	ZZCCPL	BRL	Cr	444.425.00	ZZCCPL PL / Zero Cost Collar / Instrument not Deployed for Accounting	SETTLEMENT AMOUNT	
15 Feb 2022	7523L - Rhodia Brasil S.A.	51000104	BRL	Dr	444.425.00	A51100/L - ITAU BRASIL BRL 0912-02919-6 (WP1)	SETTLEMENT AMOUNT	
15 Feb 2022	7523L - Rhodia Brasil S.A.	ZZCCBS	BRL	Cr	444.425.00	ZZCCBS - BS / Zero Cost Collar / Instrument not Deployed for Accounting	SETTLEMENT AMOUNT	

1.2. Scope

This is related to 7523 - Rhodia Brasil Zero cost Collar

2. Definitions

See [Finance Glossary](#):

- ...

3. Tasks description

3.1. I update ZCC Brasil Template MM.YYYY.xls with the calculation of Bloomberg and Bank data and prepare the postings of MTM in SAP.

3.1.1. I receive ZCC information

Purpose: Get all the data necessary to execute the MTM monthly posting.

Procedure steps:

For the MTM (Market to Market) of Zero cost Collar monthly posting, it is necessary to have the information from Bloomberg and from the bank where the deals were created, so we can update the database.

Even though we execute the MTM posting using the Bloomberg information, we must update the database with both information.

Treasury team is responsible to provide both information and this can be verified in this Google Drive link:

https://drive.google.com/drive/folders/1Cks3cJ_ofXfcTalSEOFFQDhtwC2WITJh

Shared with me > 01 - ZCC Reporting Files > 2022 > 01 January

Name	Owner	Last modified
2022 01 31 ZCC USDBRL Bloomberg MtM Report	Rodrigo Rodrigues	Feb 15, 2022 me
Client Valuation Report - RHODIA BRASIL S.A. - 1128821 - Data 2022-Jan-31.xls	Rodrigo Rodrigues	Feb 2, 2022 Rodrigo Rodrigues
ZCC Brasil Template 02.2022.xlsx	me	Feb 2, 2022 me

Regarding the Bloomberg part, we will use the information in column L "MktVal Port Ccy":

2022 01 31 ZCC USDBRL Bloomberg MtM Report

File Edit View Insert Format Data Tools Extensions Help Last edit was 3 days ago

100% \$ % .0 .00 123 Calibri 11 B I A

A1	A	B	C	D	E	F	G	H	I	J	K	L
	Ticker	Trade Date	Expiry Date	Delivery Date	Strike	Put/Call Ccy	Call/Put	Unit Notions	TVal Port Ccy	Val Port Ccy	MktVal Port Ccy	
1	--USDBRL - Risk f BOP0004F26P Curncy	11/18/21	02/14/22	02/15/22					150,211.00	0.00	150,211.00	
5	--USDBRL - Risk f BOP0004F26M Curncy	11/18/21	02/14/22	02/15/22				202,798.00	0.00	202,798.00		
8	--USDBRL - Risk f BOP0004F26Q Curncy	11/18/21	03/14/22	03/15/22				431,557.00	0.00	431,557.00		
11	--USDBRL - Risk f BOP0004F269 Curncy	11/18/21	03/14/22	03/15/22				319,650.00	0.00	319,650.00		
14	--USDBRL - Risk f BOP0004F268 Curncy	11/18/21	04/15/22	04/19/22				585,653.00	0.00	585,653.00		
17	--USDBRL - Risk f BOP0004F26D Curncy	11/18/21	04/15/22	04/19/22				487,167.00	0.00	487,167.00		
20	--USDBRL - Risk f BOP0004F26J Curncy	11/18/21	05/16/22	05/17/22				625,504.00	0.00	625,504.00		
23	--USDBRL - Risk f BOP0004F263 Curncy	11/18/21	05/16/22	05/17/22				520,316.00	0.00	520,316.00		
26	--USDBRL - Risk f BOP0004F262 Curncy	11/18/21	06/14/22	06/15/22				651,193.00	0.00	651,193.00		
29	--USDBRL - Risk f BOP0004F27F Curncy	11/18/21	06/14/22	06/15/22				541,686.00	0.00	541,686.00		
32	--USDBRL - Risk f BOP0004F27P Curncy	11/18/21	07/14/22	07/15/22				722,039.00	0.00	722,039.00		
35	--USDBRL - Risk f BOP0004F277 Curncy	11/18/21	07/14/22	07/15/22				603,382.00	0.00	603,382.00		
38	--USDBRL - Risk f BOP0004F26W Curncy	11/18/21	08/12/22	08/15/22				718,611.00	0.00	718,611.00		
41	--USDBRL - Risk f BOP0004F279 Curncy	11/18/21	08/12/22	08/15/22				600,518.00	0.00	600,518.00		
44	--USDBRL - Risk f BOP0004F27G Curncy	11/18/21	09/14/22	09/15/22				617,714.00	0.00	617,714.00		
47	--USDBRL - Risk f BOP0004F27N Curncy	11/18/21	09/14/22	09/15/22				739,189.00	0.00	739,189.00		
50	--USDBRL - Risk f BOP0004F27B Curncy	11/18/21	10/14/22	10/17/22				530,568.00	0.00	530,568.00		
53	--USDBRL - Risk f BOP0004F27M Curncy	11/18/21	10/14/22	10/17/22				521,155.00	0.00	521,155.00		
56	--USDBRL - Risk f BOP0004F276 Curncy	11/18/21	11/14/22	11/16/22				523,021.00	0.00	523,021.00		
59	--USDBRL - Risk f BOP0004F275 Curncy	11/18/21	11/14/22	11/16/22				513,742.00	0.00	513,742.00		
62	--USDBRL - Risk f BOP0004F27Z Curncy	11/18/21	12/14/22	12/15/22				520,182.00	0.00	520,182.00		
65	--USDBRL - Risk f BOP0004F27W Curncy	11/18/21	12/14/22	12/15/22				510,953.00	0.00	510,953.00		

From the bank part we will use the information from column L "valor MTM":



100%



\$



%



.00



123



Default (Ca...



10



A1 fx Posição OPTIONS - 2022/01/31 00:00:00.000000000

	A	B	C	D	E	F	G	H	I	J	K	L
1	Posição OPTIONS - 2022/01/31 00:00:00.000000000											
2	Cliente: 1128821 RHODIA BRASIL S.A.											
3												
4	Contrato	Negociação	Início	Vencimento	Apuração	Posição	Tipo	Moeda	Quantidade	Prêmio	Strike	Valor MTM
5	DGV-JE40Z	18-Nov-2021	18-Nov-2021	15-Feb-2022	EUROPEIA	COMPRA	PUT	USD	7,250,000	-712,007.74	5.26000000	242,227.67
6	DGV-JE410	18-Nov-2021	18-Nov-2021	15-Feb-2022	EUROPEIA	COMPRA	PUT	USD	5,370,000	-527,376.76	5.26000000	179,415.53
7	DGV-JE45R	18-Nov-2021	18-Nov-2021	15-Dec-2022	EUROPEIA	COMPRA	PUT	USD	6,090,000	-1,657,558.01	5.26000000	758,801.36
8	DGV-JE45S	18-Nov-2021	18-Nov-2021	15-Dec-2022	EUROPEIA	COMPRA	PUT	USD	6,200,000	-1,687,497.48	5.26000000	772,507.14
9	DGV-JE46V	18-Nov-2021	18-Nov-2021	16-Nov-2022	EUROPEIA	COMPRA	PUT	USD	6,090,000	-1,249,280.03	5.26000000	753,954.28
10	DGV-JE46W	18-Nov-2021	18-Nov-2021	16-Nov-2022	EUROPEIA	COMPRA	PUT	USD	6,200,000	-1,271,845.03	5.26000000	767,572.50
11	DGV-JE47L	18-Nov-2021	18-Nov-2021	17-Oct-2022	EUROPEIA	COMPRA	PUT	USD	6,090,000	-1,266,701.39	5.26000000	727,584.79
12	DGV-JE47M	18-Nov-2021	18-Nov-2021	17-Oct-2022	EUROPEIA	COMPRA	PUT	USD	6,200,000	-1,289,581.06	5.26000000	740,726.72
13	DGV-JE48U	18-Nov-2021	18-Nov-2021	15-Sep-2022	EUROPEIA	COMPRA	PUT	USD	7,170,000	-1,915,946.00	5.26000000	778,662.18
14	DGV-JE48Y	18-Nov-2021	18-Nov-2021	15-Sep-2022	EUROPEIA	COMPRA	PUT	USD	8,580,000	-2,292,721.99	5.26000000	931,788.22
15	DGV-JE4AN	18-Nov-2021	18-Nov-2021	15-Aug-2022	EUROPEIA	COMPRA	PUT	USD	8,580,000	-1,991,657.49	5.26000000	910,705.50
16	DGV-JE4AO	18-Nov-2021	18-Nov-2021	15-Aug-2022	EUROPEIA	COMPRA	PUT	USD	7,170,000	-1,664,357.13	5.26000000	761,044.11
17	DGV-JE4EF	18-Nov-2021	18-Nov-2021	15-Jul-2022	EUROPEIA	COMPRA	PUT	USD	8,580,000	-2,096,921.20	5.26000000	878,251.14
18	DGV-JE4EI	18-Nov-2021	18-Nov-2021	15-Jul-2022	EUROPEIA	COMPRA	PUT	USD	7,170,000	-1,752,322.26	5.26000000	733,923.15
19	DGV-JE4HO	18-Nov-2021	18-Nov-2021	15-Jun-2022	EUROPEIA	COMPRA	PUT	USD	7,790,000	-1,298,273.19	5.26000000	756,967.13
20	DGV-JE4HQ	18-Nov-2021	18-Nov-2021	15-Jun-2022	EUROPEIA	COMPRA	PUT	USD	6,480,000	-1,079,949.97	5.26000000	629,672.28
21	DGV-JE4IT	18-Nov-2021	18-Nov-2021	19-Apr-2022	EUROPEIA	COMPRA	PUT	USD	7,790,000	-1,304,000.58	5.26000000	635,268.66
22	DGV-JE4IV	18-Nov-2021	18-Nov-2021	19-Apr-2022	EUROPEIA	COMPRA	PUT	USD	6,480,000	-1,084,714.22	5.26000000	528,439.14
23	DGV-JE4IW	18-Nov-2021	18-Nov-2021	17-May-2022	EUROPEIA	COMPRA	PUT	USD	6,480,000	-1,192,893.69	5.26000000	589,499.29
24	DGV-JE4IZ	18-Nov-2021	18-Nov-2021	17-May-2022	EUROPEIA	COMPRA	PUT	USD	7,790,000	-1,434,049.67	5.26000000	708,672.76
25	DGV-JE4KM	18-Nov-2021	18-Nov-2021	15-Mar-2022	EUROPEIA	COMPRA	PUT	USD	7,250,000	-969,113.27	5.26000000	449,690.27
26	DGV-JE4KP	18-Nov-2021	18-Nov-2021	15-Mar-2022	EUROPEIA	COMPRA	PUT	USD	5,370,000	-717,812.18	5.26000000	333,080.93
27	DGV-JE40X	18-Nov-2021	18-Nov-2021	15-Feb-2022	EUROPEIA	VENDA	CALL	USD	7,250,000	712,007.74	6.18320000	-14.70
28	DGV-JE40Y	18-Nov-2021	18-Nov-2021	15-Feb-2022	EUROPEIA	VENDA	CALL	USD	5,370,000	527,376.76	6.18320000	-10.88
29	DGV-JE45P	18-Nov-2021	18-Nov-2021	15-Dec-2022	EUROPEIA	VENDA	CALL	USD	6,090,000	1,657,558.01	7.80370000	-234,668.05
30	DGV-JE45Q	18-Nov-2021	18-Nov-2021	15-Dec-2022	EUROPEIA	VENDA	CALL	USD	6,200,000	1,687,497.48	7.80370000	-238,906.72
31	DGV-JE46U	18-Nov-2021	18-Nov-2021	16-Nov-2022	EUROPEIA	VENDA	CALL	USD	6,200,000	1,271,845.03	7.63130000	-223,201.69
32	DGV-JE46X	18-Nov-2021	18-Nov-2021	16-Nov-2022	EUROPEIA	VENDA	CALL	USD	6,090,000	1,249,280.03	7.63130000	-219,241.66
33	DGV-JE47J	18-Nov-2021	18-Nov-2021	17-Oct-2022	EUROPEIA	VENDA	CALL	USD	6,200,000	1,289,581.06	7.46030000	-198,892.50
34	DGV-JE47K	18-Nov-2021	18-Nov-2021	17-Oct-2022	EUROPEIA	VENDA	CALL	USD	6,090,000	1,266,701.39	7.46030000	-195,363.77
35	DGV-JE48V	18-Nov-2021	18-Nov-2021	15-Sep-2022	EUROPEIA	VENDA	CALL	USD	8,580,000	2,292,721.99	7.28950000	-213,287.47

3.1.2. I update the data base file

Purpose: It is mandatory to have the updated data base to get the correct amount to execute the MTM posting.

Process steps:

With these two information, we will update the File ZCC Brasil Template, you can update the file from the previous month that is also storage in the [Google Drive](#)

Before update the bank/Bloomberg information, go to tab "ZCC BFC" and update the Closing rate information accordingly with the information from transaction ZRATE in SAP WP1 at the month end:

Closing Rate
BRL
USD

H	I
	6,69167
	5,998000
	1,115650

ZRATE: Conversion and exchange rate

Date: 31.01.2022

From currency (foreign c.): USD

To currency (local c.): EUR

Exchange rate type (M, EURO..): M

1,00 USD

Result (on the current system)

Exchange Rate: 1 USD = /1,11565 1 EUR

ZRATE: Conversion and exchange rate

Date: 31.01.2022

From currency (foreign c.): EUR

To currency (local c.): BRL

Exchange rate type (M, EURO..): M

1,00 EUR

Result (on the current system)

Exchange Rate: 1 EUR = 5,99800 1 BRL

After update the rates, go to tab "Base" and:

- 1 - Include the information from the bank file from column "valor MTM" to column M "Valor MTM Prêmio"
- 2 - Include the Information from the Bloomberg file column "MktVal Port Ccy" to column "TVal Blbg":

A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
Maturity	Maturit	Call or Put	Seq	Numb	Posição	Moeda	Data da operação	Data de vencimento	Strike	Valor Base em Moeda	Valor do Prêmio Inicial	Valor MTM Prê	Modalidade	Tval Blbg
Settled	01.2022	Put	1,00	392625	Compra	USD	18/11/2021	14/01/2022	5,26	0,00	7.250.000,00		VANILLA	
Settled	01.2022	Put	1,00	392627	Compra	USD	18/11/2021	14/01/2022	5,26	0,00	5.370.000,00		VANILLA	
Settled	01.2022	Call	1,00	392624	Venda	USD	18/11/2021	14/01/2022	6,0875	0,00	7.250.000,00		OFCC	
Settled	01.2022	Call	1,00	392626	Venda	USD	18/11/2021	14/01/2022	6,0875	0,00	5.370.000,00		OFCC	
Executed	02.2022	Put	2,00	392629	Compra	USD	18/11/2021	11/02/2022	5,26	0,00	7.250.000,00	242.227,67	VANILLA	BRL 202.795,00
Executed	02.2022	Put	2,00	392631	Compra	USD	18/11/2021	11/02/2022	5,26	0,00	5.370.000,00	179.415,53	VANILLA	BRL 150.211,00
Lapsed	02.2022	Call	2,00	392628	Venda	USD	18/11/2021	11/02/2022	6,1832	0,00	7.250.000,00	-14,70	OFCC	-BRL 1,00
Lapsed	02.2022	Call	2,00	392630	Venda	USD	18/11/2021	11/02/2022	6,1832	0,00	5.370.000,00	-10,88	OFCC	-BRL 1,00
Open	03.2022	Put	3,00	392633	Compra	USD	18/11/2021	11/03/2022	5,26	0,00	7.250.000,00	449.690,27	VANILLA	BRL 437.448,00
Open	03.2022	Put	3,00	392635	Compra	USD	18/11/2021	11/03/2022	5,26	0,00	5.370.000,00	333.080,93	VANILLA	BRL 324.013,00
Open	03.2022	Call	3,00	392632	Venda	USD	18/11/2021	11/03/2022	6,2928	0,00	7.250.000,00	-7.636,15	OFCC	-BRL 5.891,00
Open	03.2022	Call	3,00	392634	Venda	USD	18/11/2021	11/03/2022	6,2928	0,00	5.370.000,00	-5.656,01	OFCC	-BRL 4.363,00
Open	04.2022	Put	4,00	392637	Compra	USD	18/11/2021	14/04/2022	5,26	0,00	7.790.000,00	635.268,66	VANILLA	BRL 625.070,00
Open	04.2022	Put	4,00	392639	Compra	USD	18/11/2021	14/04/2022	5,26	0,00	6.480.000,00	528.439,14	VANILLA	BRL 519.956,00
Open	04.2022	Call	4,00	392636	Venda	USD	18/11/2021	14/04/2022	6,4577	0,00	7.790.000,00	-41.744,32	OFCC	-BRL 39.418,00
Open	04.2022	Call	4,00	392638	Venda	USD	18/11/2021	14/04/2022	6,4577	0,00	6.480.000,00	-34.724,42	OFCC	-BRL 32.789,00
Open	05.2022	Put	5,00	392641	Compra	USD	18/11/2021	13/05/2022	5,26	0,00	7.790.000,00	708.672,76	VANILLA	BRL 698.602,00
Open	05.2022	Put	5,00	392643	Compra	USD	18/11/2021	13/05/2022	5,26	0,00	6.480.000,00	589.499,29	VANILLA	BRL 581.122,00
Open	05.2022	Call	5,00	392640	Venda	USD	18/11/2021	13/05/2022	6,5925	0,00	7.790.000,00	-76.738,92	OFCC	-BRL 73.098,00
Open	05.2022	Call	5,00	392642	Venda	USD	18/11/2021	13/05/2022	6,5925	0,00	6.480.000,00	-63.834,17	OFCC	-BRL 60.806,00
Open	06.2022	Put	6,00	392645	Compra	USD	18/11/2021	13/06/2022	5,26	0,00	7.790.000,00	756.967,13	VANILLA	BRL 765.951,00

Information from Bank

Information from Bloomberg

On the line 76 from the file "ZCC Brasil Template" you can verify that there is a box comparing the amount from the bank and the amount from Bloomberg:

	Banco	Bloomberg	Dif	EUR
Compra	14.568.454,75	14.408.579,00	-159.875,75	-23.891,76
Venda	-2.764.265,45	-2.771.770,00	-7.504,55	-1.121,48
Net	11.804.189,30	11.636.809,00	-167.380,30	-25.013,24
EUR	1.764.012,81	1.738.999,57		
Controle		-11.866.290,00		

If the difference in EUR is lower than 50KEUR proceed with the posting file creation, otherwise verify with corporate treasury if the amounts are correct.

After include the information from Bank and Bloomberg, go to tab "ZCC BFC" and Refresh the pivot table in Line 24 column R:

REFRESH

Posting based on Bloomberg

Maturity Status: Open

Flow Labels	Strike	Signed Premium	Banco	Bloomberg	Sum of TVal Btbg	Sum of lval Btbg	Sum of Mkt Val Btbg
USD			11,804,189,30	11,636,809,00			11,636,809,00
Put	2,00	5,26 (blank)	421,643,20	353,010,00			353,010,00
Put	6,18	(blank)	-25,58	-2,00			-2,00
Put	3,00	5,26 (blank)	782,771,20	761,461,00			761,461,00
Put	6,29	(blank)	-13,292,16	-10,254,00			-10,254,00
Put	4,00	5,26 (blank)	1,163,707,80	1,145,026,00			1,145,026,00
Put	6,46	(blank)	-76,468,74	-72,207,00			-72,207,00
Put	5,00	5,26 (blank)	1,298,172,05	1,279,724,00			1,279,724,00
Put	6,59	(blank)	-140,573,09	-133,904,00			-133,904,00
Put	6,00	5,26 (blank)	1,386,639,41	1,401,997,00			1,401,997,00
Put	6,75	(blank)	-204,655,14	-209,117,00			-209,117,00
Put	7,00	5,26 (blank)	1,612,174,29	1,623,626,00			1,623,626,00
Put	6,93	(blank)	-294,028,76	-298,205,00			-298,205,00
Put	8,00	5,26 (blank)	1,687,710,00	1,688,000,00			1,688,000,00

After update the Rate, the database and the pivot table, go to tab "posting file FV" to verify the amount and the accounts that must be used to execute the posting:

Currency	Reference	Header Text	Co Code	Heading	Transaction Ty	Posting Key	G/L account	Amount Doc c	Amount
BRL	0,00	ZCC Bloomberg MtM	BSEG-BUKRS	A46110	F15	50	BSEG-SAKNR	BSEG-WRBT	-
				L46910	F15	50			-
				Bank	F15	50			-
				L12820	F61	50			-
				L12820	F61	50			-
				PL Int V		50			-
				PL Time Val		50			-
				A46110	F60	40	46110064		11.636.809,00
				L46910	F60	40	46910064		-
				L12820	F60	50	12820064		-
				L12820	F60	50	12820641		-11.636.809,00

3.1.3. I execute the posting in SAP

Use transaction ZZP_POSTING_FILE and click in button 'Journal Entries Cockpit'

Upload a file for posting

Template

Journal Entries Cockpit

File name: Microsoft Excel Files (*.XLS;*.XLSX;*.XLSM) Text Files (*.TXT)




Decimal Format: As entered in file Correct decimal: point, number

Date format: Date format YYYYMMDD DD.MM.YYYY

Test Run

use the parameter below and click in execute

Upload a file for posting

Process Selection

- Create Journal Entry
- Maintain Tables
- Create New Template
- Activity Reporting

Create Journal Entry

Template ID:

Sub ID:



Company Code:

Layout:

Display Errors



to:

to:

After that include the information from the Template file we created on the respective fields:

Journal Entries Cockpit

  Attachment List

Journal Entry Posting

Status	Text	Po Sub ID	CoCd	Item T.	Crcy	Refer.	Doc. Header Text	Key G/L Account	Amount BusA	Value Date	Assignment	Cost Center	Text	TTY	SG
			7523		SB	BRL	MISC	ZCC Bloomberg MTM	0,00						
			7523	1				40 46110064	11.636.809,00	31.01.2022			ZCC MTM	F60	
			7523	2				50 12820641	11.636.809,00	31.01.2023				F60	
			7523	3					0,00						

Include the attachment and save.

End of document.