

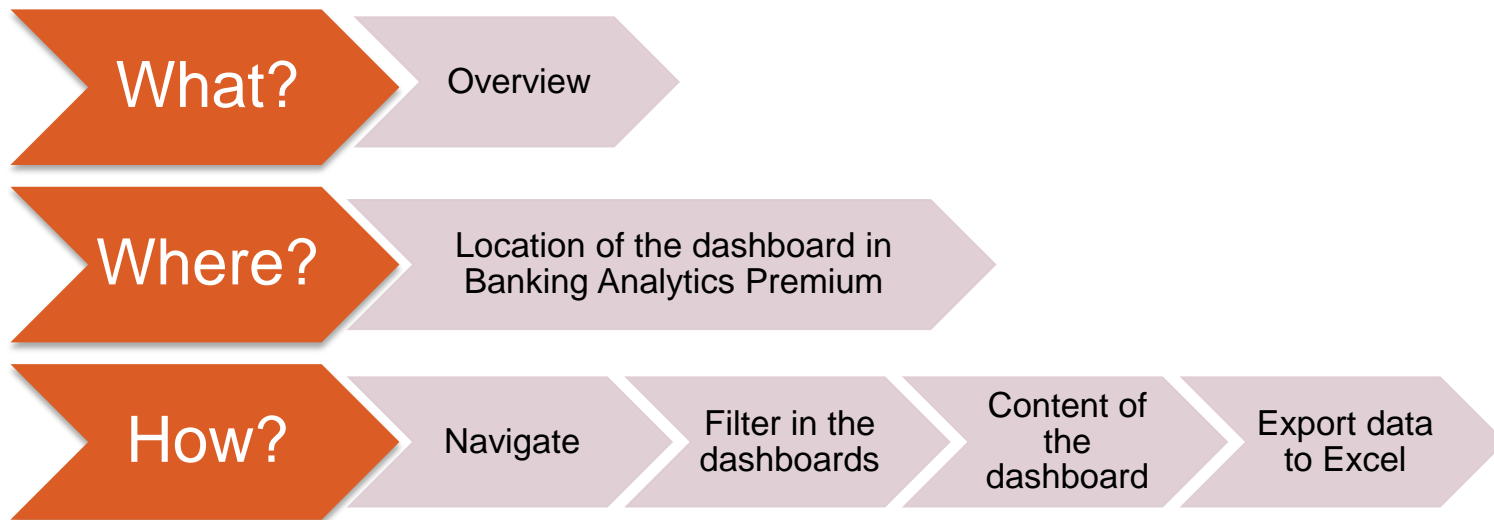


**Banking Analytics Premium  
Dashboard User Guides**  
*Payments Dashboards – Currency Correlation  
Dashboard*

Business Intelligence solutions, Watch team

June 2017

# Payments Dashboard – Currency Correlation Dashboard



# What?

## Payments Dashboard – Currency Correlation Dashboard

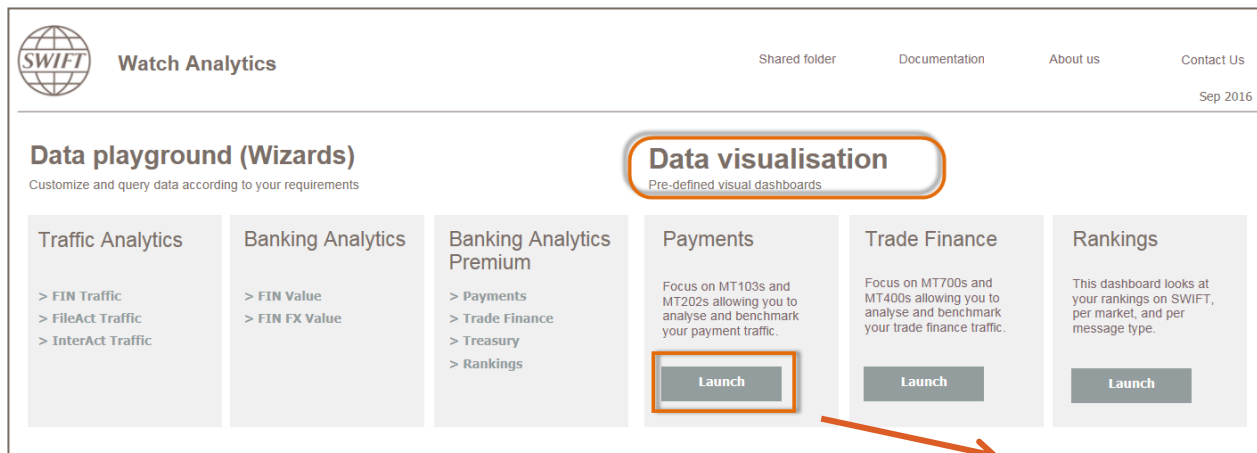
### What do I get from this dashboard?

This dashboard shows you how the major currencies across regions and within country corridors are related.

### Data Scope:

- MT103s and MT202
- Live and delivered messages

# Location of the dashboards



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Sep 2016

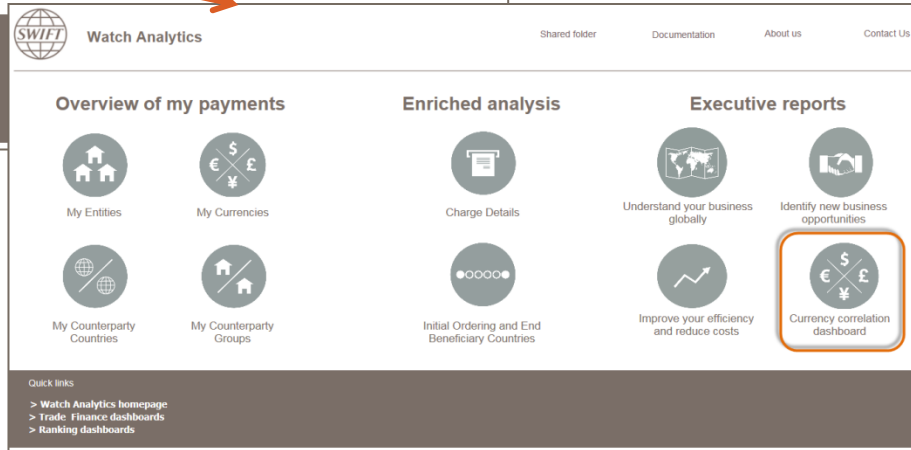
**Data playground (Wizards)**  
Customize and query data according to your requirements

**Data visualisation**  
Pre-defined visual dashboards

<b>Traffic Analytics</b> <ul style="list-style-type: none"> <li>&gt; FIN Traffic</li> <li>&gt; FileAct Traffic</li> <li>&gt; InterAct Traffic</li> </ul>	<b>Banking Analytics</b> <ul style="list-style-type: none"> <li>&gt; FIN Value</li> <li>&gt; FIN FX Value</li> </ul>	<b>Banking Analytics Premium</b> <ul style="list-style-type: none"> <li>&gt; Payments</li> <li>&gt; Trade Finance</li> <li>&gt; Treasury</li> <li>&gt; Rankings</li> </ul>	<b>Payments</b> Focus on MT103s and MT202s allowing you to analyse and benchmark your payment traffic. <b>Launch</b>	<b>Trade Finance</b> Focus on MT700s and MT400s allowing you to analyse and benchmark your trade finance traffic. <b>Launch</b>	<b>Rankings</b> This dashboard looks at your rankings on SWIFT, per market, and per message type. <b>Launch</b>
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Quick links

- > Go back to folder view
- > Billing Analytics
- > Message Cost Analytics



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<b>Overview of my payments</b> <ul style="list-style-type: none"> <li>My Entities</li> <li>My Currencies</li> <li>My Counterparty Countries</li> <li>My Counterparty Groups</li> </ul>	<b>Enriched analysis</b> <ul style="list-style-type: none"> <li>Charge Details</li> <li>Initial Ordering and End Beneficiary Countries</li> </ul>	<b>Executive reports</b> <ul style="list-style-type: none"> <li>Understand your business globally</li> <li>Identify new business opportunities</li> <li>Improve your efficiency and reduce costs</li> <li><b>Currency correlation dashboard</b></li> </ul>
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Quick links

- > Watch Analytics homepage
- > Trade Finance dashboards
- > Ranking dashboards

# How to navigate in the dashboards

## Familiarise with the setup of a dashboard (Tabs and Panels)

The screenshot displays the 'Major currency correlation matrix - amounts - inter-regional corridors' dashboard. It features a left-hand filter panel, a central data table, and a right-hand visualization area. An orange arrow labeled 'Tabs' points to the 'Inter-regional corridors' and 'Country corridors' tabs. Another orange arrow labeled 'Panels' points to the filter and visualization components. A callout box at the bottom right explains the dot indicators used to switch between amounts and volumes.

Model base	Message type	Geo region	Counterparty Geo region	Currency A	Currency B	Model short desc	Model long desc
				EUR	GBP	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.
				CNY	JPY	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.
				USD	USD	CNY and USD are positively correlated	CNY and USD are positively correlated
				EUR	JPY	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.
				GBP	USD	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.
				JPY	USD	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.
				JPY	USD	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.

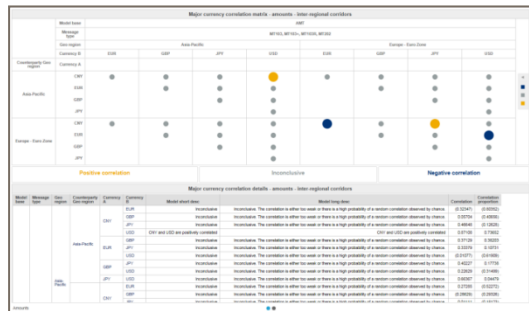


# Content of the dashboard

2 tabs: Inter-regional corridors and Country corridors | 2 panels in each tab: Amounts and Volumes

Data scope: MT103s and 202  
 Period scope: Rolling 12 months  
 Currencies: CNY, EUR, GBP, JPY and USD

Inter-Regional corridors



This tab gives an overview of how the major currencies across the regions are impacting each other. Both a **Currency correlation matrix** and the **Currency correlation details** are available.

Country corridors



This tab gives an overview of how the major currencies across the countries are impacting each other. Both a **Currency correlation matrix** and the **Currency correlation details** are available.



# Content of the dashboard

## Inter-regional corridors – Country corridors

**FILTER**

**Inter-regional corridors**

Message type (1 of 3)

(All)

MT103, MT103+, MT103R

MT103, MT103+, MT103R, ...

MT202

Currency A ((4))

CNY, EUR, GBP, JPY

Counterparty Geo region

(All)

Africa

Asia-Pacific

Central & Latin America

Europe - Euro Zone

Europe - Non Euro Zone

Middle East

North America

Geo region (2 of 7)

(All)

Africa

Asia-Pacific

North America

Major currency correlation matrix - amounts - inter-regional corridors					
Model base	AMT				
Message type	MT103, MT103+, MT103R, MT202				
Geo region	Asia-Pacific				
Counterparty Geo region	Currency B	EUR	GBP	JPY	USD
Currency A					
Asia-Pacific	CNY	●	●	●	●
	EUR		●	●	●
	GBP			●	●
	JPY				●
Europe - Euro Zone	CNY	●	●	●	●
	EUR		●	●	●
	GBP			●	●

Positive correlation
Inconclusive
Negative correlation

Major currency correlation details - amounts - inter-regional corridors										
Model base	Message type	Geo region	Counterparty Geo region	Currency A	Currency B	Model short desc	Model long desc	Correlation	Correlation proportion	
Amounts		Asia-Pacific		CNY	EUR	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.	(0.32347)	(0.80352)	
					GBP	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.	0.05704	(0.40656)	
					JPY	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.	0.46648	(0.12626)	
					USD	CNY and USD are positively correlated	CNY and USD are positively correlated	0.87108	0.73652	
				EUR	GBP	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.	0.37129	0.38203	
					JPY	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.	0.33379	0.10731	
					USD	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.	(0.01077)	(0.61909)	
					JPY	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.	0.40227	0.17738	
				GBP	USD	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.	0.22629	(0.31499)	
					JPY	USD	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.	0.86367	0.04479
					EUR	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.	0.27285	(0.52272)	
					GBP	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.	(0.28629)	(0.29326)	
CNY	JPY	Inconclusive	Inconclusive. The correlation is either too weak or there is a high probability of a random correlation observed by chance.	0.04111	(0.18123)					

Click on these bubbles to see the underlying correlation in the table below or **mouse over** to see more details.

**Example**

Model short desc: CNY and USD are positively correlated

**Currency correlation matrix**

**Currency correlation details**

There are 2 metrics in the correlations details grid:

- Correlation (on the actual amounts/volumes)
- Correlation proportion (on the activity share)



# Content of the dashboard

## Legend of the currency correlation matrix

There are 3 correlation categories visible in this matrix:

The **threshold** used to define if there is a relevant correlation between 2 currencies are minimum **+0.65** for positive correlation and **-0.65** for negative correlation. Both correlations on the actual amounts/volumes and the correlation on the activity shares are taken into account for this

Major currency correlation matrix - amounts									
Model base		AMT							
Geo region		Asia-Pacific				Europe - Euro Zone			
Message type		MT103, MT103+, MT103R, MT202				MT103, MT103+, MT103R, MT202			
Currency B		EUR	GBP	JPY	USD	EUR	GBP	JPY	USD
Counterparty Geo region	Currency A								
Asia-Pacific	CNY	●	●	●	●	●	●	●	●
	EUR		●	●	●		●	●	●
	GBP			●	●			●	●
	JPY				●				●
Europe - Euro Zone	CNY	●	●	●	●	●	●	●	●
	EUR		●	●	●	●		●	●
	GBP			●	●			●	●
	JPY				●				●

### Legend\*

- Positive correlation
- Negative correlation
- Inconclusive



# Find out more about Watch here



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