Report 4014: FX Swap Deal Sheet

[See previous W5 version guide]

PURPOSE

To provide the details used by CS Lucas to show the FX Swap Deal Sheet.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Foreign Exchange Swap.

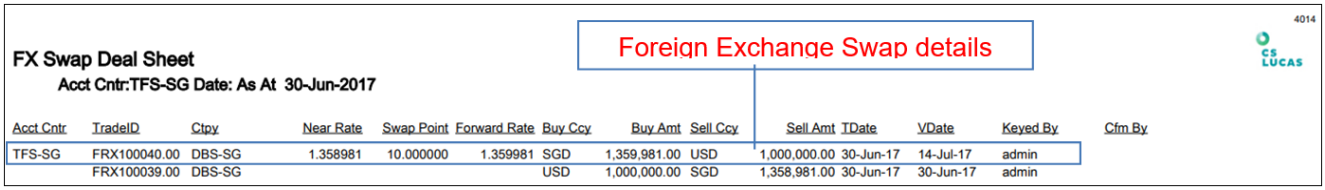
QUERY

1. Navigate to Reporting > Standard > Report 4014: FX Swap Deal Sheet.

2. Fill in mandatory parameters – Acct Cntr and As At.

3. Click Action and select the required format.

4. The report shows the Accounting Centre, Trade ID, Counterparty ID, Near Rate, Swap Point, Forward Rate, Buy Currency, Buy Amount, Sell Currency, Sell Amount, TDate, VDate, Keyed By and Confirmed By.



For explanation of Excel Raw export, 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	
Acct Cntr	TradeID	Ctpy	Near Rate	Swap Point	Forward Rate	Buy Ccy	Buy Amt	Sell Ccy	Sell Amt	TDate	VDate	Keyed By	Cfm By
TFS-SG	FRX100040.00	DBS-SG	1.358981	10.000000	1.359981	SGD	1,359,981.00	USD	1,000,000.00	30-Jun-17	14-Jul-17	admin	
	FRX100039.00	DBS-SG				USD	1,000,000.00	SGD	1,358,981.00	30-Jun-17	30-Jun-17	admin	

Follow the steps as shown below:

1. Navigate to Transaction > Foreign Exchange.

2. Key in the Vdate Fr* In this example: 30/06/2017.

3. Select FX Type. Foreign Exchange Swap.

4. Click Refresh.

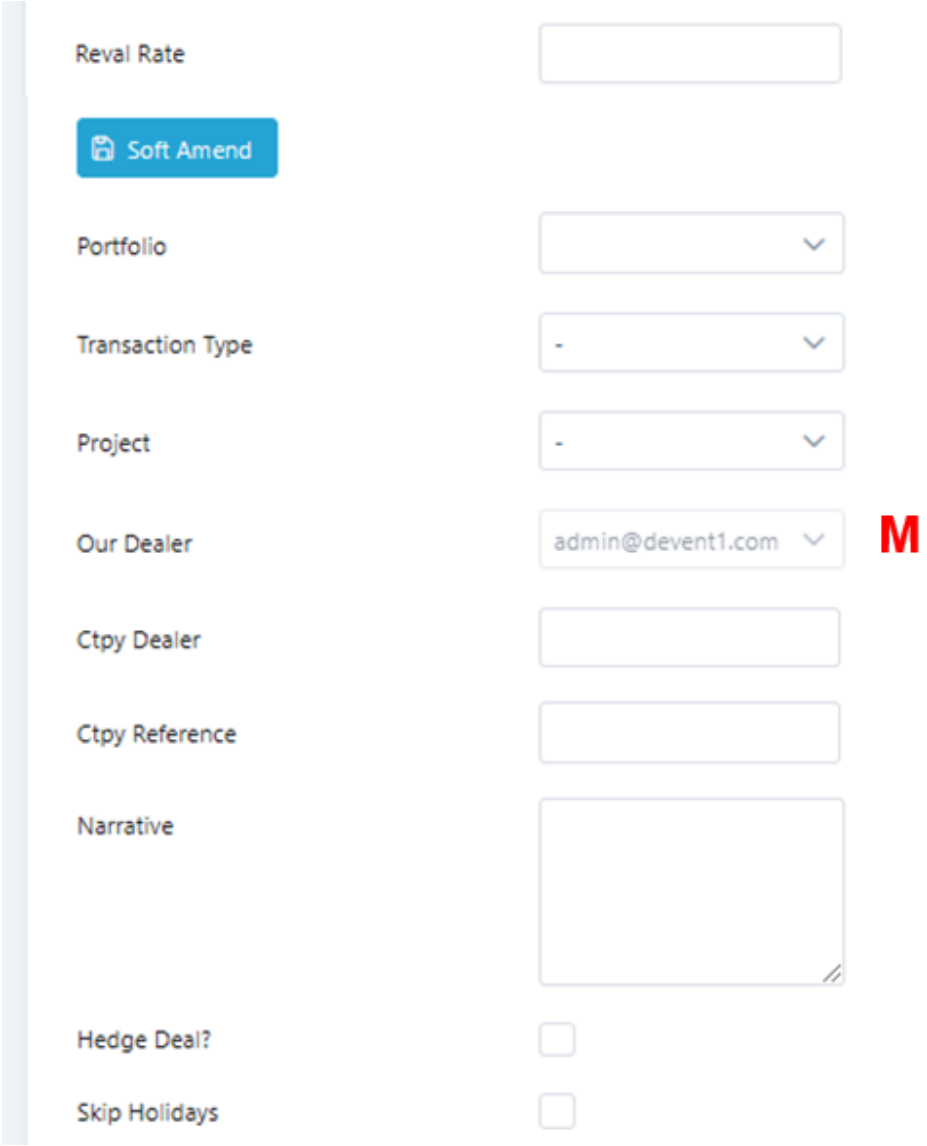
5. Click the Edit button next to the Trade ID: FRX100040.00.

Amend Foreign Exchange Outright

Cancel | File/Note

This is a swap trade for viewing only. Amendment is not allowed. Delete and re-key if necessary.

TradeID	FRX100040.00	B
Accounting Centre*	TFS-SG	A
TDate*	30/06/2017	K
VDate*	14/07/2017	L
Transaction*	Sell	I
Ccy*	USD	I
Amount*	1,000,000.00	J
Against Ccy*	SGD	G
Spot Ref Rate*	1.358981	D
Forward Points	10.000000	E
Contract Rate	1.359981	F
Counter Value	1,359,981.00	H
Facility*		Available:USD 69.61m (95.9%)
Counterparty ID	DBS-SG	C
Reval Rate		



FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
16-May-2016	Ruijin	Created.
23-May-2016	Rj	Formatted.
4-Aug-2016	Li Ping	Rewritten. Reformatted.
13-Jan-2020	Lyra	Updated screenshots.
30-Aug-2024	TS	Updated to W6 instructions and screenshots.