Report 4018: Outstanding FX Trade Net of Rollover
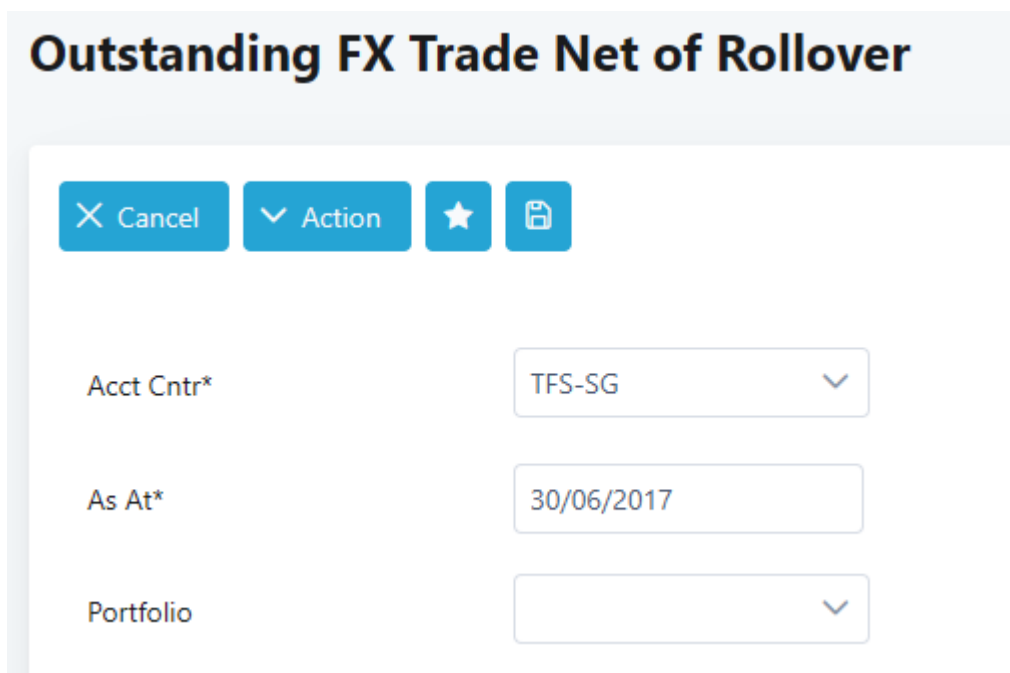
PURPOSE

To provide the details used by CS Lucas to show the Outstanding FX Trade Net of Rollover.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Foreign Exchange.

QUERY

1. Navigate to Reporting > Standard > Report 4018: Outstanding FX Trade Net of Rollover.

2. Fill in mandatory parameters – Acct Cntr and As At*. In this example: 30/06/2017. Portfolio is an optional parameter.

3. Click Action and select the required format.

4. The report shows the Accounting Centre, Counterparty ID,

Trade ID, Portfolio, TDate, VDate, Roll Date, Currency, Trade Amount, Currency, Counter Amount, Spot Ref Rate, Forward Points and Exchange Rate.

Outstanding Foreign Exchange Outright details with Net of Rollover details

Outstanding FX Trade Net of Rollover
Acct Cntr:TFS-SG Date: As At 30-Jun-2017 Portfolio Group: All

Acct Cntr	Ctpy ID	TradeID	Portfolio	TDate	VDate	Roll Date	Ccy	Trade Amount	Ccy	Counter Amount	Spot Ref Rate	Fwd Pts	Exc Rate
TFS-SG	CITI-SG	FRX100010.00	HEDGING	30-Jun-17	24-Jul-17		AUD	(2,000,000.00)	SGD	2,087,029.11	0.958300	0.000000	0.958300
TFS-SG	CITI-SG	FRX100039.00/FRX100040.00	HEDGING	24-Jul-17	24-Jul-17	22-Aug-17	AUD	2,000,000.00	SGD	(2,087,029.11)	0.958300	0.000000	0.958300
								0.00		0.00			
TFS-SG	CITI-SG	FRX100007.00	HEDGING	30-Jun-17	17-Jul-17		EUR	19,000,000.00	SGD	(30,053,440.00)	1.581760	0.000000	1.581760
TFS-SG	DBS-SG	FRX100002.01		15-Jun-17	17-Jul-17		USD	2,000,000.00	SGD	(2,713,780.00)	1.356890	0.000000	1.356890
TFS-SG	CITI-SG	FRX100005.00	HEDGING	30-Jun-17	14-Aug-17		AUD	13,000,000.00	SGD	(13,565,689.24)	0.958300	0.000000	0.958300
TFS-SG	CITI-SG	FRX100008.00	HEDGING	30-Jun-17	14-Aug-17		EUR	25,000,000.00	SGD	(39,544,000.00)	1.581760	0.000000	1.581760
TFS-SG	CITI-SG	FRX100040.00	HEDGING	24-Jul-17	22-Aug-17		AUD	(2,000,000.00)	SGD	2,075,334.65	0.962700	10.000000	0.963700
TFS-SG	CITI-SG	FRX100006.00	HEDGING	30-Jun-17	11-Sep-17		AUD	2,000,000.00	SGD	(2,087,029.11)	0.958300	0.000000	0.958300
TFS-SG	CITI-SG	FRX100009.00	HEDGING	30-Jun-17	11-Sep-17		EUR	30,000,000.00	SGD	(47,452,800.00)	1.581760	0.000000	1.581760

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	Ctpy ID	TradeID		Portfolio	TDate	VDate	Roll Date	Ccy	Trade Amount	Ccy	Counter Amount	Spot Ref Rate	Fwd Pts	Exc Rate
TFS-SG	CITI-SG	FRX100010.00		HEDGING	30-Jun-17	24-Jul-17		AUD	(2,000,000.00)	SGD	2,087,029.11	0.958300	0.000000	0.958300

Follow the steps as shown below:

1. Navigate to Transaction > Foreign Exchange.

2. Key in the Vdate Fr* In this example: 30/06/2017 (Same input for report).

3. Click Refresh.

4. Click the Edit button next to the Trade ID: FRX100010.00

Amend Foreign Exchange Outright

X Cancel   📂 File/Note

You cannot amend the trade because it is part of a rollover. To change the roll structure click on the Roll To/From button of this trade in the preceeding page.

TradeID	FRX100010.00	**C**
Accounting Centre*	TFS-SG ⌄	**A**
TDate*	30/06/2017	**E**
VDate*	24/07/2017	**F**
Transaction*	Sell ⌄	
Ccy*	AUD ⌄	**G**
Amount*	2,000,000.00	**H**
Against Ccy*	SGD ⌄	**I**
Spot Ref Rate*	0.958300	**K**
Forward Points	0.000000	**L**
Contract Rate	0.958300	**M**
Counter Value	2,087,029.11 ↻	**J**
Facility*	⌄ ↻	
Counterparty ID	CITI-SG	**B**
Reval Rate		

💾 Soft Amend

Portfolio	HEDGING ⌄	**D**

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

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