

Report 4302: Currency Option Change History Log (W5)

[This version is superseded. Click here to view the latest guide.](#)

PURPOSE

To provide the details used by CS Lucas to show the Currency Option Change History Log.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Currency Option Change History Log.

QUERY

1. Navigate to Reporting > Standards > Report 4302: Currency Option Change History Log.



The screenshot shows the 'Currency Option Change History Log' report interface. At the top, there is a title bar. Below it, there are several buttons: a back arrow, 'PDF', 'Excel', 'Word', a download icon, a star icon, and a save icon. Below these buttons, there are three input fields: 'Acct Cntr*' with a dropdown menu showing 'TFS-SG', 'From Date*' with a text box containing '01/01/2011', and 'To Date*' with a text box containing '31/12/2019'.

2. Fill in the mandatory parameter – Acct Cntr, From Date and To Date.

3. Click on the required format.


4. The report shows the Open, Trade ID, Counterparty, TDate, VDate, Exp Date, On Ccy, Amount, Against Ccy, Strike, Premium, Amer/Eur, In/Out, Level, Vol, Portfolio, Timestamp, Dealer, Narrative and Facility.

4302

CS LUCAS

Currency Option Change History Log
 Acct Cntr:TFS-SG Date: From 1-Jan-2011 to 31-Dec-2019

Open	TradeID	CpyID	TDate	VDate	ExpDate	OnCcy	Amount	AgainstCcy	Strike	Premium	Amer/Eur	In/Out	Level	Vol	Portfolio	Timestamp	Dealer	Narrative	Facility
TFS-SG																			
Currency Vanilla																			
Buy Call																			
OPEN	CPT100001.01	DBS-SG	8-Jun-16	10-Nov-16	8-Nov-16	USD	500,000.00	SGD	1.40000	50.00	European			15.00%	HEDGING	22-Nov-19 3:24 PM	dev01		TFS ↔ DBS-SG
	CPT100001.00	DBS-SG	8-Jun-16	10-Nov-16	8-Nov-16	USD	1,000,000.00	SGD	1.40000	50.00	European			15.00%		22-Nov-19 3:04 PM	dev01		TFS ↔ DBS-SG

For explanation of  button, 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	N	O	P	Q	R	S	T
Open	TradeID	CpyID	TDate	VDate	ExpDate	OnCcy	Amount	AgainstCcy	Strike	Premium	Amer/Eur	In/Out	Level	Vol	Portfolio	Timestamp	Dealer	Narrative	Facility
TFS-SG																			
Currency Vanilla																			
Buy Call																			
OPEN	CPT100001.01	DBS-SG	8-Jun-16	10-Nov-16	8-Nov-16	USD	500,000.00	SGD	1.40000	50.00	European			15.00%	HEDGING	22-Nov-19 3:24 PM	dev01		TFS ↔ DBS-SG

Follow the steps as shown below:

1. Navigate to Transaction > Options.
2. Select Acct Cntr* (From example: TFS-SG)
3. Key in Expiry Fr* (From example: 08/11/2016)
4. Click Refresh.

Amend Options - Currency Vanilla

Trade ID	CPT100001.01	B
Acct Cntr*	TFS-SG	
TDate*	08/06/2016	D
Exp Date*	08/11/2016	F
VDate*	10/11/2016	E
Trade*	Buy	
Call/Put*	Call	
Style*	European	L
On Ccy*	USD	G
Principal*	500,000.00	H
Against Ccy*	SGD	I
Strike*	1.400000	J
Premium*	50.00	K
Volatility*	15.000000%	O
Facility*	TFS <=> DBS-SG	T
Counterparty*	DBS-SG	C

Portfolio	HEDGING	P
Transaction Type	-	
Project	-	
Our Dealer	dev01@12dl2d.com	
Ctpy Dealer		
Narrative		S
Skip Holidays	<input type="checkbox"/>	

Trade Change History

R

Q

TradeID:CPT100001.01 By:dev01@12dl2d.com At:22 Nov 2019 15.47.06
Exercise:Ccy Options Exercise Cancelled
TradeID:CPT100001.01 By:dev01@12dl2d.com At:22 Nov 2019 15.42.57

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
06-Dec-2016	Li Ping	Created.
17-Dec-2019	Lyra	Updated Screenshots.