Report 4423: NDF/FX Profit Loss By Ccy Pair – Acct Cntr – Counterparty

PURPOSE

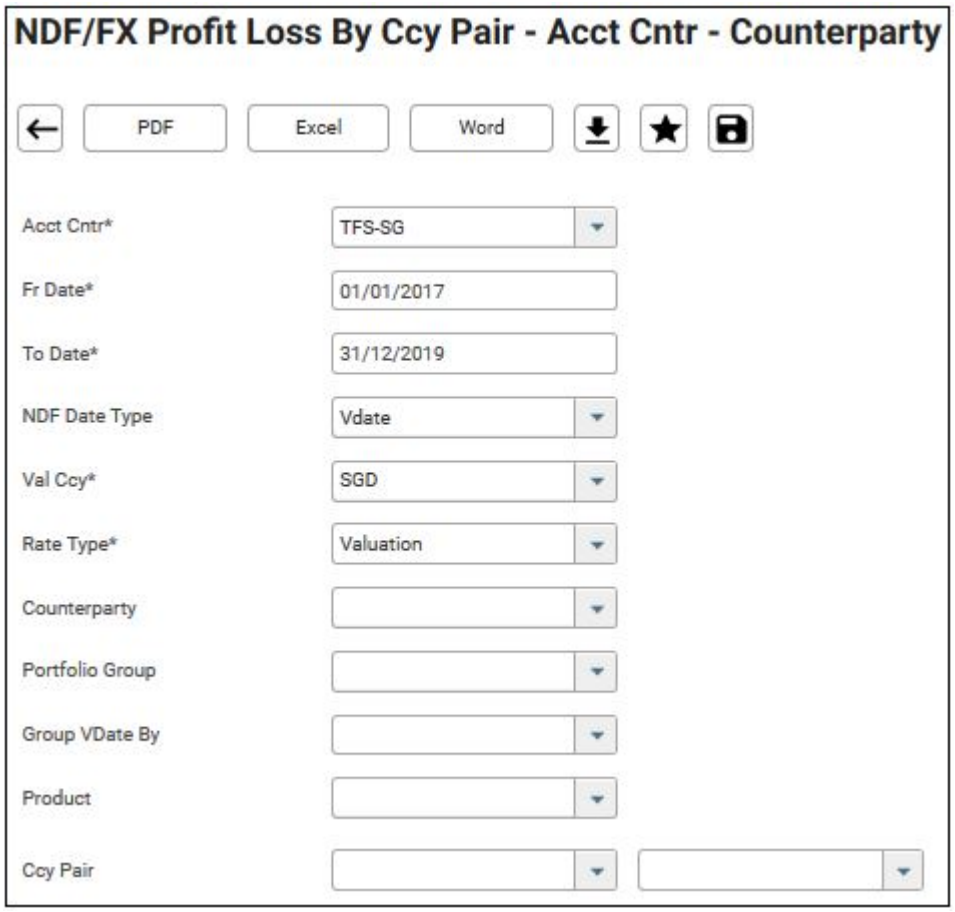
To provide the details used by CS Lucas to show the NDF/FX Profit Loss by Ccy Pair – Acct Cntr – Counterparty.

WHY IS THIS IMPORTANT?

Allow users to verify the details of NDF/FX Profit Loss.

QUERY

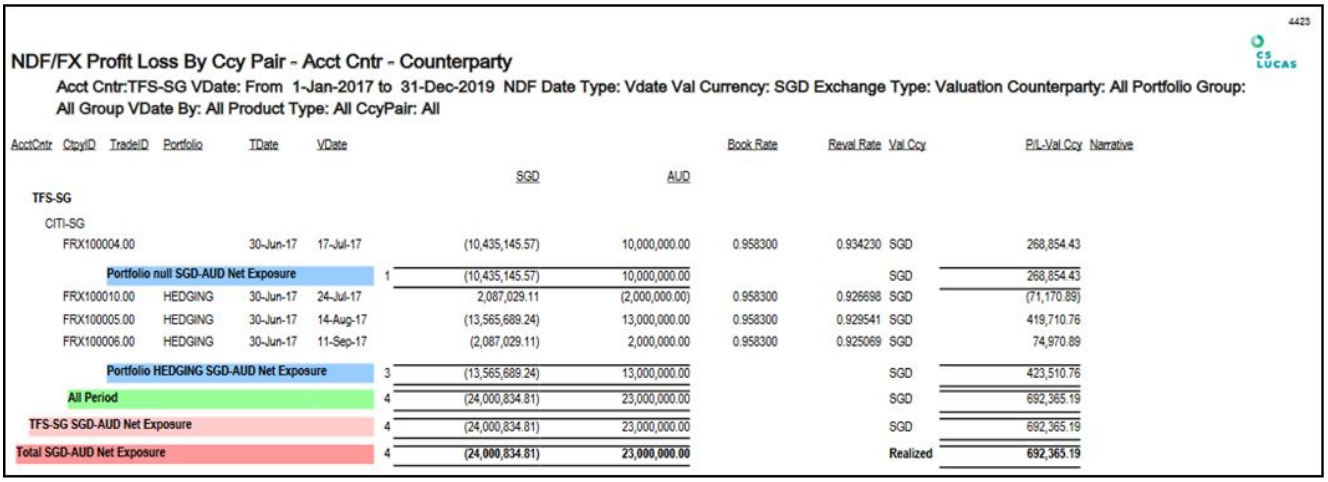
1. Navigate to Reporting > Standards > Report 4423: NDF/FX Profit Loss By Ccy Pair – Acct Cntr – Counterparty.



2. Fill in mandatory parameters – Acct Cntr, Fr Date, To Date, Val Ccy, and Rate Type. The rest are optional parameters.

3. Click on the required format.

4. The report shows the Accounting Centre, CtpyID, Trade ID, Portfolio, TDate, VDate, Ccy, Amount in SGD, Amount in EUR, Book Rate, Reval Rate, Val Currency, P/L-Val Ccy, and Narrative.



4423

NDF/FX Profit Loss By Ccy Pair - Acct Cntr - Counterparty

Acct Cntr:TFS-SG VDate: From 1-Jan-2017 to 31-Dec-2019 NDF Date Type: Vdate Val Currency: SGD Exchange Type: Valuation Counterparty: All Portfolio Group: All Group VDate By: All Product Type: All CcyPair: All

AcctCntr	CtpyID	TradeID	Portfolio	TDate	VDate		SGD	AUD	Book Rate	Reval Rate	Val Ccy	P/L-Val Ccy	Narrative
TFS-SG													
CITI-SG													
	FRX100004.00			30-Jun-17	17-Jul-17		(10,435,145.57)	10,000,000.00	0.958300	0.934230	SGD	268,854.43	
			Portfolio null SGD-AUD Net Exposure			1	(10,435,145.57)	10,000,000.00			SGD	268,854.43	
	FRX100010.00		HEDGING	30-Jun-17	24-Jul-17		2,087,029.11	(2,000,000.00)	0.958300	0.926698	SGD	(71,170.89)	
	FRX100005.00		HEDGING	30-Jun-17	14-Aug-17		(13,565,689.24)	13,000,000.00	0.958300	0.929541	SGD	419,710.76	
	FRX100006.00		HEDGING	30-Jun-17	11-Sep-17		(2,087,029.11)	2,000,000.00	0.958300	0.925069	SGD	74,970.89	
			Portfolio HEDGING SGD-AUD Net Exposure			3	(13,565,689.24)	13,000,000.00			SGD	423,510.76	
			All Period			4	(24,000,834.81)	23,000,000.00			SGD	692,365.19	
			TFS-SG SGD-AUD Net Exposure			4	(24,000,834.81)	23,000,000.00			SGD	692,365.19	
			Total SGD-AUD Net Exposure			4	(24,000,834.81)	23,000,000.00			Realized	692,365.19	

For explanation of button, please see link.

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DATA SOURCE

To view the following transaction,

A	B	C	D	E	F	G	H	I	J	K	L
AcctCntr	CtpyID	TradeID	Portfolio	TDate	VDate	SGD	AUD	Book Rate	Reval Rate	Val Ccy	P/L-Val Ccy	Narrative
TFS-SG												
CITI-SG												
	FRX100004.00			30-Jun-17	17-Jul-17	(10,435,145.57)	10,000,000.00	0.958300	0.934230	SGD	268,854.43	

Follow the steps as shown below:

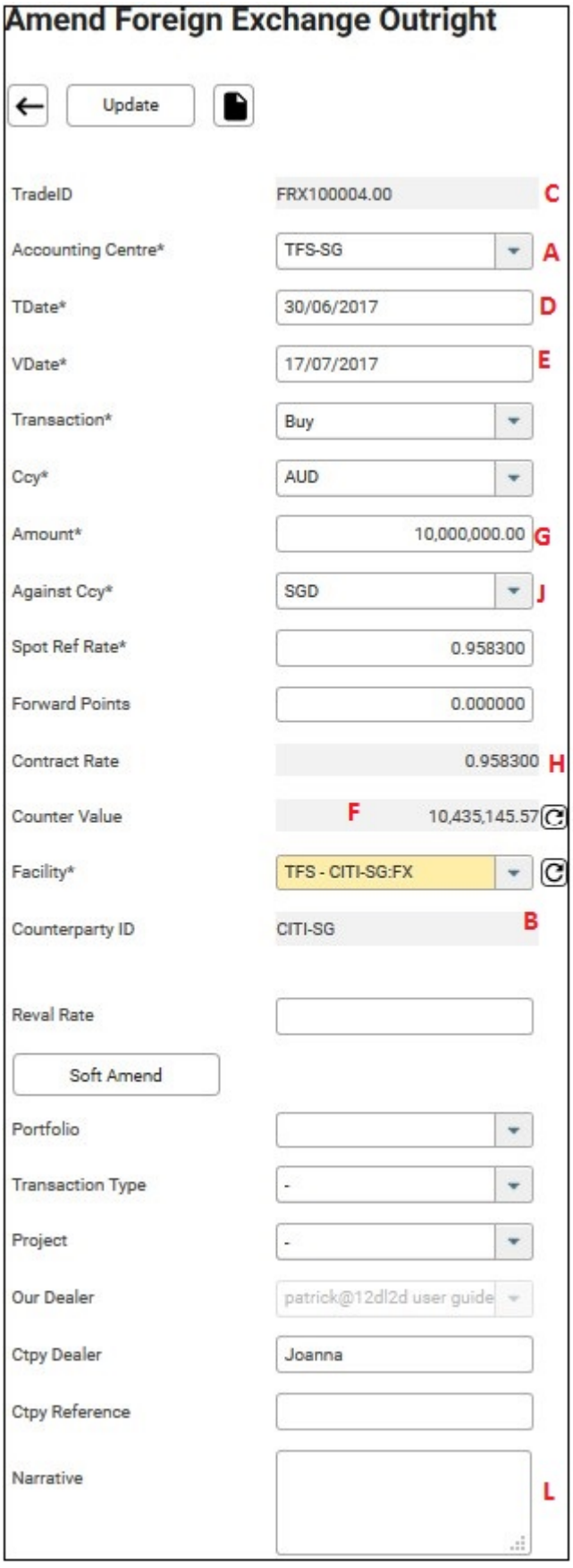
1. Navigate to Transaction > Foreign Exchange.

2. Select Acct Cntr* (From Example: TFS-SG)

3. Select Ccy Pair

4. Key in VDate Fr* (From example: 01/01/2017)

5. Click Refresh.



Reval Rate: Navigate to Tools > FX Profit/Loss → I

P/L-Val Ccy: Navigate to Tools > FX Profit/Loss → K

Fill in the mandatory fields as shown below will show you the results of Reval Rate and P/L-Val Ccy.



FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
31-Aug-2016	Li Ping	Created.
19-Dec-2019	Lyra	Updated Screenshots.