

Report 4426: NDF/FX Profit Loss By Counterparty - Acct Cntr - Ccy Pair

PURPOSE

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

WHY IS THIS IMPORTANT?

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

QUERY

1. Navigate to Reporting > Standards > Report 4426: NDF/FX Profit Loss By Counterparty - Acct Cntr - Ccy Pair.

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

← PDF Excel Word ↓ ★ 📄

Acct Cntr*	TFS-SG	▼
Fr Date*	01/01/2017	
To Date*	31/12/2019	
NDF Date Type	Vdate	▼
Val Ccy*	SGD	▼
Rate Type*	Valuation	▼
Counterparty		▼
Portfolio Group		▼
Group VDate By		▼
Product		▼
Ccy Pair		▼

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

4426
CS LUCAS

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

CtpyID	AcctCntr	TradeID	Portfolio	TDate	VDate	Book Rate	Reval Rate	Val Ccy	P/L-Val Ccy	Narrative
CITI-SG										
TFS-SG										
						SGD	AUD			
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
						SGD	EUR			
FRX100007.00	HEDGING			30-Jun-17	17-Jul-17	(30,053,440.00)	19,000,000.00	1.581760	1.570400	SGD
										(215,840.00)
FRX100008.00	HEDGING			30-Jun-17	14-Aug-17	(39,544,000.00)	25,000,000.00	1.581760	1.608500	SGD
										668,500.00
FRX100009.00	HEDGING			30-Jun-17	11-Sep-17	(47,452,800.00)	30,000,000.00	1.581760	1.613500	SGD
										952,200.00
Portfolio HEDGING SGD-EUR Net Exposure						3	(117,050,240.00)	74,000,000.00		SGD
										1,404,860.00
All Period						3	(117,050,240.00)	74,000,000.00		SGD
										1,404,860.00

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
CtpyID	AcctCntr	TradeID	Portfolio	TDate	VDate	Book Rate	Reval Rate	Val Ccy		P/L-Val Ccy	Narrative
CITI-SG											
TFS-SG											
						SGD	AUD				
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 CtpyID.

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

5. Click Refresh.

Amend Foreign Exchange Outright

← Update 📄

TradeID	FRX100004.00	C
Accounting Centre*	TFS-SG	B
TDate*	30/06/2017	D
VDate*	17/07/2017	E
Transaction*	Buy	
Ccy*	AUD	
Amount*	10,000,000.00	G
Against Ccy*	SGD	J
Spot Ref Rate*	0.958300	
Forward Points	0.000000	
Contract Rate	0.958300	H
Counter Value	F 10,435,145.57	
Facility*	TFS - CITI-SG-FX	
Counterparty ID	CITI-SG	A
Reval Rate		
<input type="button" value="Soft Amend"/>		
Portfolio		
Transaction Type	-	
Project	-	
Our Dealer	patrick@12dl2d user guide	
Ctpy Dealer	Joanna	
Ctpy Reference		
Narrative		L

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.

FX Profit and Loss Calculation	
Acct Cntr	TFS-SG
TradeID	FRX100004.00
As At Date	17/07/2017
Val Ccy	SGD
Rate Type	Valuation
No navigation case match for viewId /module/tools/to1002.xhtml, action #[pc_To1002.doTo1002_command_recompAction] and outcome	
Recomp	
Trade Description FX Outright: Bought AUD 10,000,000.00 and Sold SGD 10,435,145.57 at 0.958300 value 17 Jul 2017 with CITI-SG. Portfolio:null [patrick@12d12d user guides]	
Buy AUD	10,000,000.00
Sell SGD(TX Ccy)	10,435,145.57
Contract	0.958300
Realised Profit and Loss on 17-Jul-2017	
Settled Rate	0.934230
P/L SGD	-268,854.43
Rate to SGD	1.000000
P/L SGD	268,854.43

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.