

# Report 4427: NDF/FX Profit Loss By Ccy Pair – TDate

## PURPOSE

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

## WHY IS THIS IMPORTANT?

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

## QUERY

1. Navigate to Reporting > Standards > Report 4427: NDF/FX Profit Loss By Ccy Pair – TDate.

**NDF/FX Profit Loss By Ccy Pair - TDate**

←

PDF

Excel

Word

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★

📄

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

NDF/FX Profit Loss By Ccy Pair - TDate										
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										
TDate	VDate	TradeID	AcctCntr	CtpyID	Portfolio	Book Rate		Reval Rate	Val Ccy	P/L-Val Ccy Narrative
						SGD		AUD		
30-Jun-17	17-Jul-17	FRX100004.00	TFS-SG	CITI-SG		(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
30-Jun-17	14-Aug-17	FRX100005.00	TFS-SG	CITI-SG	HEDGING	(13,565,689.24)	13,000,000.00	0.958300	0.929541	SGD 419,710.76
30-Jun-17	11-Sep-17	FRX100006.00	TFS-SG	CITI-SG	HEDGING	(2,087,029.11)	2,000,000.00	0.958300	0.925069	SGD 74,970.89
30-Jun-17	24-Jul-17	FRX100010.00	TFS-SG	CITI-SG	HEDGING	2,087,029.11	(2,000,000.00)	0.958300	0.926698	SGD (71,170.89)
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
Total SGD-AUD Net Exposure						4	(24,000,834.81)	23,000,000.00	SGD	692,365.19

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
TDate	VDate	TradeID	AcctCntr	CtpyID	Portfolio	Book Rate		Reval Rate	Val Ccy	P/L-Val Ccy	Narrative
						SGD		AUD			
30-Jun-17	17-Jul-17	FRX100004.00	TFS-SG	CITI-SG		(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.

## Amend Foreign Exchange Outright



TradeID	FRX100004.00	C
Accounting Centre*	TFS-SG	D
TDate*	30/06/2017	A
VDate*	17/07/2017	B
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	C
Facility*	TFS - CITI-SG:FX	C
Counterparty ID	CITI-SG	E
Reval Rate		
<div>Soft Amend</div>		
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@12dl2d 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	I
P/L SGD	268,854.43	
Rate to SGD	1.000000	
P/L SGD	268,854.43	K

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.