

Report 4428: NDF/FX Profit Loss By Ccy Pair - VDate

PURPOSE

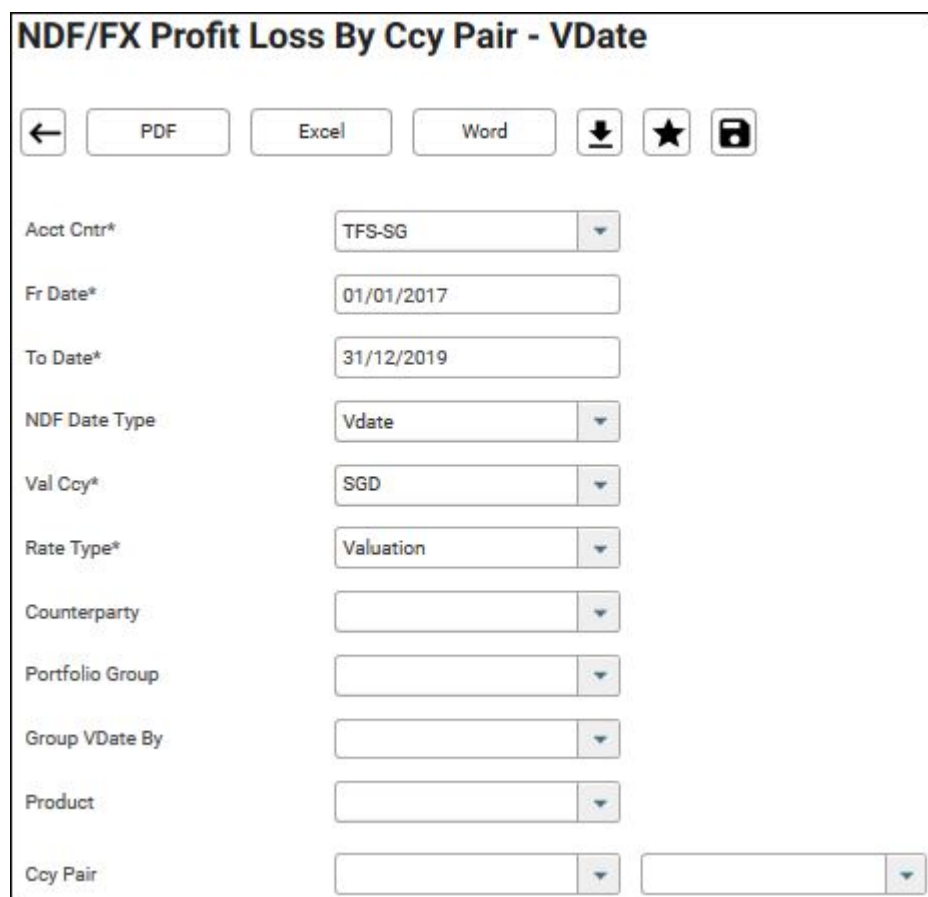
To provide the details used by CS Lucas to show the NDF/FX Profit Loss by Ccy Pair - VDate.

WHY IS THIS IMPORTANT?

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

QUERY

1. Navigate to Reporting > Standards > Report 4428: NDF/FX Profit Loss By Ccy Pair - VDate.



The screenshot displays the 'NDF/FX Profit Loss By Ccy Pair - VDate' report interface. At the top, there is a title bar and a navigation bar with buttons for PDF, Excel, Word, and download options. Below this, the form contains several input fields and dropdown menus for filtering the report data. The fields are arranged in a vertical list, with labels on the left and input areas on the right. The 'Acct Cntr*' field is set to 'TFS-SG'. The 'Fr Date*' field is set to '01/01/2017'. The 'To Date*' field is set to '31/12/2019'. The 'NDF Date Type' field is set to 'Vdate'. The 'Val Ccy*' field is set to 'SGD'. The 'Rate Type*' field is set to 'Valuation'. The 'Counterparty', 'Portfolio Group', 'Group VDate By', 'Product', and 'Ccy Pair' fields are currently empty. The 'Ccy Pair' field is a two-part dropdown menu.

Field	Value
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 VDate, TDate, 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 - VDate										
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										
VDate	TDate	TradeID	AcctCntr	CtpyID	Portfolio	Book Rate		Reval Rate	Val Ccy	P/L-Val Ccy Narrative
						SGD	AUD			
17-Jul-17	30-Jun-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
24-Jul-17	30-Jun-17	FRX100010.00	TFS-SG	CITI-SG	HEDGING	2,087,029.11	(2,000,000.00)	0.958300	0.926698	SGD (71,170.89)
14-Aug-17	30-Jun-17	FRX100005.00	TFS-SG	CITI-SG	HEDGING	(13,565,689.24)	13,000,000.00	0.958300	0.929541	SGD 419,710.76
11-Sep-17	30-Jun-17	FRX100006.00	TFS-SG	CITI-SG	HEDGING	(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
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
VDate	TDate	TradeID	AcctCntr	CtpyID	Portfolio	Book Rate		Reval Rate	Val Ccy	P/L-Val Ccy	Narrative
						SGD	AUD				
17-Jul-17	30-Jun-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	B
VDate*	17/07/2017	A
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	E
Reval Rate		
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@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.