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

PURPOSE

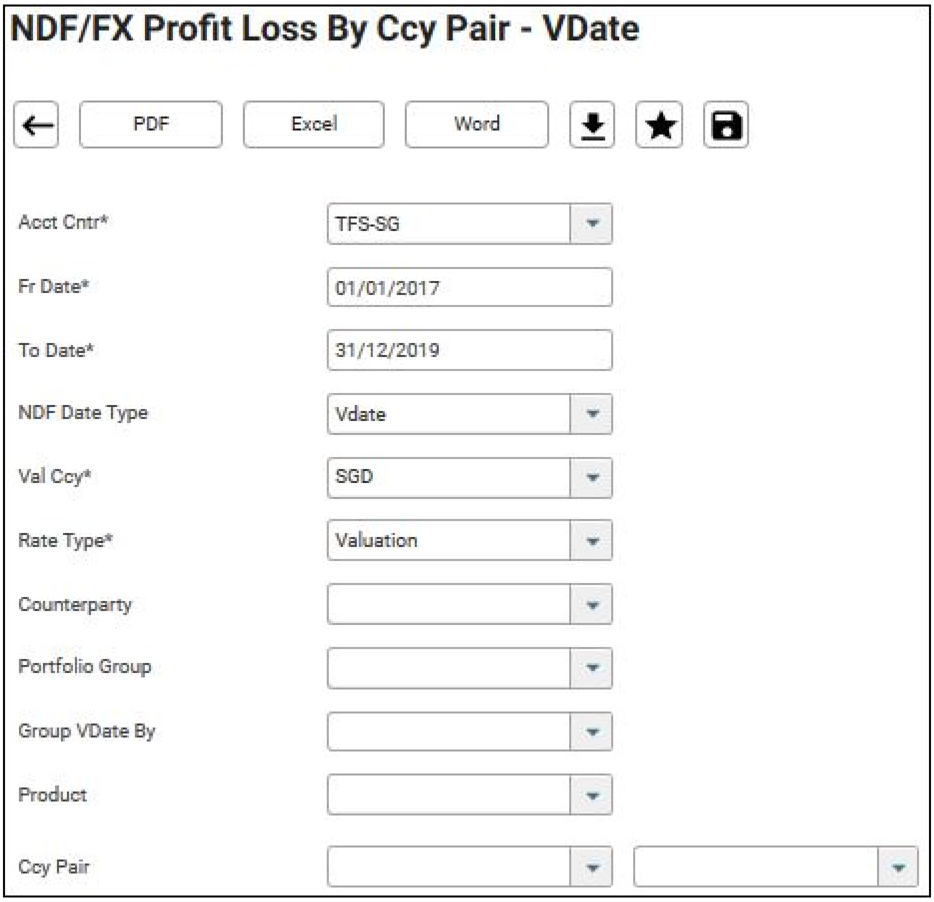
To provide the details used by CS Lucas to show the NDF/FX Profit Loss by Ccy Pair – VDate.

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.



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.

4426

CS LUCAS

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:

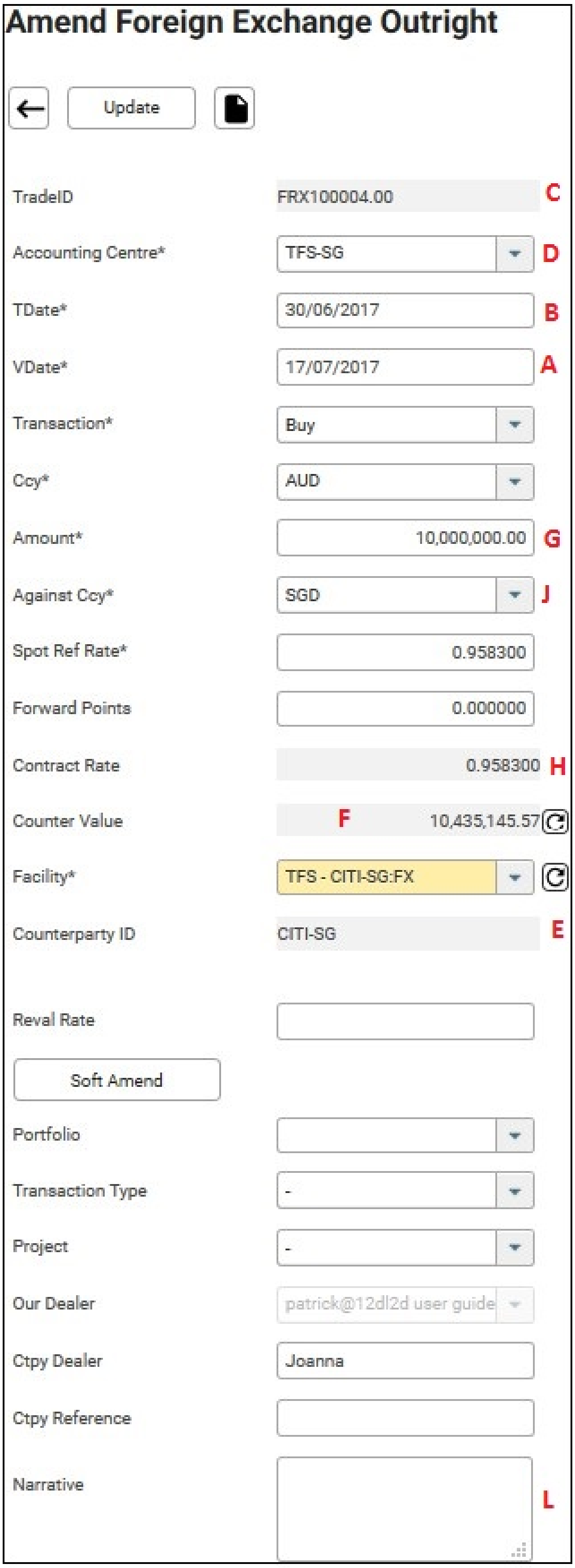
1. Navigate to Transaction > Foreign Exchange.

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.



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.