

Report 4429: Detail NDF/FX Profit Loss By Counterparty - Ccy Pair - Acct Cntr Classification

PURPOSE

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


WHY IS THIS IMPORTANT?

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

QUERY

1. Navigate to Reporting > Standards > Report 4429: Detail NDF/FX Profit Loss By Counterparty - Ccy Pair - Acct Cntr Classification.


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





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

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

4429

CS LUCAS

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

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 Group VDate By: All Product Type: All CcyPair: All

TradeID	Portfolio	AcctCntr	TDate	VDate		Book Rate	Reval Rate	Val Ccy	P/L-Val Ccy	Narrative
CITI-SG										
					SGD	AUD				
FRX100004.00		TFS-SG	30-Jun-17	17-Jul-17	(10,435,145.57)	10,000,000.00	0.958300	0.934230	SGD	268,854.43
FRX100010.00	HEDGING	TFS-SG	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	TFS-SG	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	TFS-SG	30-Jun-17	11-Sep-17	(2,087,029.11)	2,000,000.00	0.958300	0.925069	SGD	74,970.89
TOTAL TFS-SG All Period					4	(24,000,834.81)	23,000,000.00	0.958300	SGD	692,365.19
Total - All Period					4	(24,000,834.81)	23,000,000.00	0.958300	SGD	692,365.19
All Period					4	(24,000,834.81)	23,000,000.00	0.958300	SGD	692,365.19
Total SGD-AUD Net Exposure					4	(24,000,834.81)	23,000,000.00	0.958300	SGD	692,365.19
						SGD	EUR			
FRX100007.00	HEDGING	TFS-SG	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	TFS-SG	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	TFS-SG	30-Jun-17	11-Sep-17	(47,452,800.00)	30,000,000.00	1.581760	1.613500	SGD	952,200.00
TOTAL TFS-SG All Period					3	(117,050,240.00)	74,000,000.00	1.581760	SGD	1,404,860.00
Total - All Period					3	(117,050,240.00)	74,000,000.00	1.581760	SGD	1,404,860.00
All Period					3	(117,050,240.00)	74,000,000.00	1.581760	SGD	1,404,860.00
Total SGD-EUR Net Exposure					3	(117,050,240.00)	74,000,000.00	1.581760	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
TradeID	Portfolio	AcctCntr	TDate	VDate		Book Rate	Reval Rate	Val Ccy	P/L-Val Ccy	Narrative
CITI-SG										
					SGD	AUD				
FRX100004.00		TFS-SG	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

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

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

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

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@12df2d 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	H
P/L SGD	268,854.43	
Rate to SGD	1.000000	
P/L SGD	268,854.43	J

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.