

Report 4431: NDF/FX Realised Profit/Loss Report (W5)

[This version is superseded. Click here to view the latest guide.](#)

PURPOSE

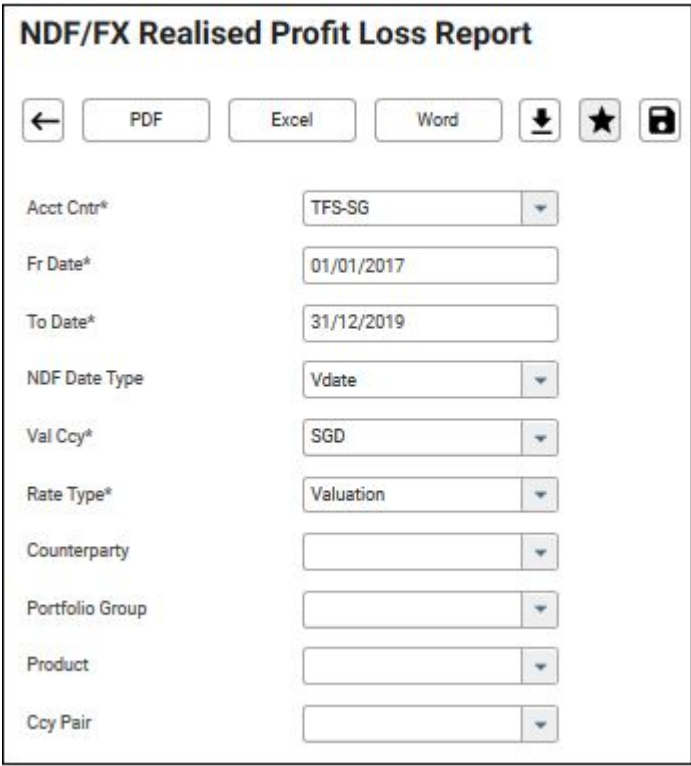
To provide the details used by CS Lucas to show the NDF/FX Realised Profit/Loss Report.

WHY IS THIS IMPORTANT?

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

QUERY

1. Navigate to Reporting > Standards > Report 4431: NDF/FX Realised Profit/Loss Report.



The screenshot shows a web-based form titled "NDF/FX Realised Profit Loss Report". At the top, there are buttons for navigation (back arrow), PDF, Excel, Word, download, star, and a lock icon. Below these are several input fields with labels and dropdown menus:

- 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: (empty dropdown)
- Portfolio Group: (empty dropdown)
- Product: (empty dropdown)
- Ccy Pair: (empty dropdown)

2. Fill in the mandatory parameter – Acct Cntr, Fr Date, To Date, Val Ccy and Rate Type.

3. Click on the required format.

4. The report shows the TDate, VDate, Trade ID, Accounting Centre, Counterparty, Portfolio, Currencies, Contract/Fix Rate, Reval Rate, Val Ccy, P/L Val Ccy and Narrative.

NDF/FX Realised Profit Loss Report										
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	CptyID	Portfolio	Contract/Fix Rate		Reval Rate	Val Ccy	P/L-Val Ccy Narrative
						EUR	SGD			
30-Jun-17	17-Jul-17	FRX100007.00	TFS-SG	CITI-SG	HEDGING	19,000,000.00	(30,053,440.00)	1.581760	1.575800	SGD (113,240.00)
30-Jun-17	14-Aug-17	FRX100008.00	TFS-SG	CITI-SG	HEDGING	25,000,000.00	(39,544,000.00)	1.581760	1.575800	SGD (149,000.00)
30-Jun-17	11-Sep-17	FRX100009.00	TFS-SG	CITI-SG	HEDGING	30,000,000.00	(47,452,800.00)	1.581760	1.575800	SGD (178,800.00)
Portfolio HEDGING EUR-SGD Net Exposure						3	74,000,000.00	(117,050,240.00)	SGD	(441,040.00)
Total EUR-SGD Net Exposure						3	74,000,000.00	(117,050,240.00)	SGD	(441,040.00)

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	M
TDate	VDate	TradeID	AcctCntr	CptyID	Portfolio	Contract/Fix Rate		Reval Rate	Val Ccy	P/L-Val Ccy Narrative		
						EUR	SGD					
30-Jun-17	17-Jul-17	FRX100007.00	TFS-SG	CITI-SG	HEDGING	19,000,000.00	(30,053,440.00)	1.581760	1.575800	SGD	(113,240.00)	

Follow the steps as shown below:

1. Navigate to Transaction > Foreign Exchange.
2. Select Acct Cntr* (From example: TFS-SG)
3. Key in the VDate Fr* (From example: 01/01/2017)
4. Click Refresh.

Amend Foreign Exchange Outright

TradeID	FRX100007.00	→ C
Accounting Centre*	TFS-SG	→ D
TDate*	30/06/2017	→ A
VDate*	17/07/2017	→ B
Transaction*	Buy	
Ccy*	EUR	
Amount*	19,000,000.00	→ G
Against Ccy*	SGD	→ K
Spot Ref Rate*	1.581760	
Forward Points	0.000000	
Contract Rate	1.581760	→ I
Counter Value	30,053,440.00	→ H
Facility*	TFS - CITI-SG:FX	
Counterparty ID	CITI-SG	→ E
Reval Rate		
Soft Amend		
Portfolio	HEDGING	→ F
Transaction Type	-	
Project	-	
Our Dealer	patrick@SF_ENT	
Ctpy Dealer	Joanna	
Ctpy Reference		
Narrative		→ M

Reval Rate: Navigate to Tools > FX Profit/Loss → J/L

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
19-Jan-2017	Li Ping	Created.
13-Jan-2020	Lyra	Updated Screenshots.