

Report 4431: NDF/FX Realised Profit/Loss Report

[See previous W5 version 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.

NDF/FX Realised Profit Loss Report

✕ Cancel

▼ Action



Acct Cntr*

TFS-SG



Fr Date*

30/06/2017

To Date*

31/12/2017

NDF Date Type

Vdate



Val Ccy*

SGD



Rate Type*

Valuation



Counterparty



Portfolio Group



Product



Ccy Pair



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

3. Click Action and select 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 30-Jun-2017 to 31-Dec-2017 NDF Date Type: Vdate Val Currency: SGD Exchange Type: Valuation Counterparty: All Portfolio Group: All Group VDate By: All Product Type: All CoyPair: All

TDate	VDate	TradeID	AcctCntr	CtpyID	Portfolio	Contract/Fix Rate		Reval Rate	Val Ccy	PIL-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 Excel Raw export, 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	CtpyID	Portfolio	Contract/Fix Rate		Reval Rate	Val Ccy	PIL-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: 30/06/2017)
4. Click Refresh.
5. Click the Edit button next to the Trade ID: FRX100007.00.

Amend Foreign Exchange Outright

✕ Cancel

📁 Update

📁 File/Note

TradeID	FRX100007.00	C
Accounting Centre*	TFS-SG	D
TDate*	30/06/2017	A
VDate*	17/07/2017	B
Transaction*	Buy	
Ccy*	EUR	G
Amount*	19,000,000.00	G
Against Ccy*	SGD	H
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	Available:EUR- 11.41m (- 18.0%)
Counterparty ID	CITI-SG	E
Reval Rate		

Soft Amend

Portfolio

HEDGING

F

Transaction Type

-

Project

-

Our Dealer

patrick@test_ent

Ctpy Dealer

Joanna

Ctpy Reference

Narrative

M

Hedge Deal?

☐

Skip Holidays

☐

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.
4-Sep-2024	TS	Updated to W6 instructions and screenshots.