

Report 4432: NDF/FX Trading Activity Report (W5)

[This version is superseded.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

PURPOSE

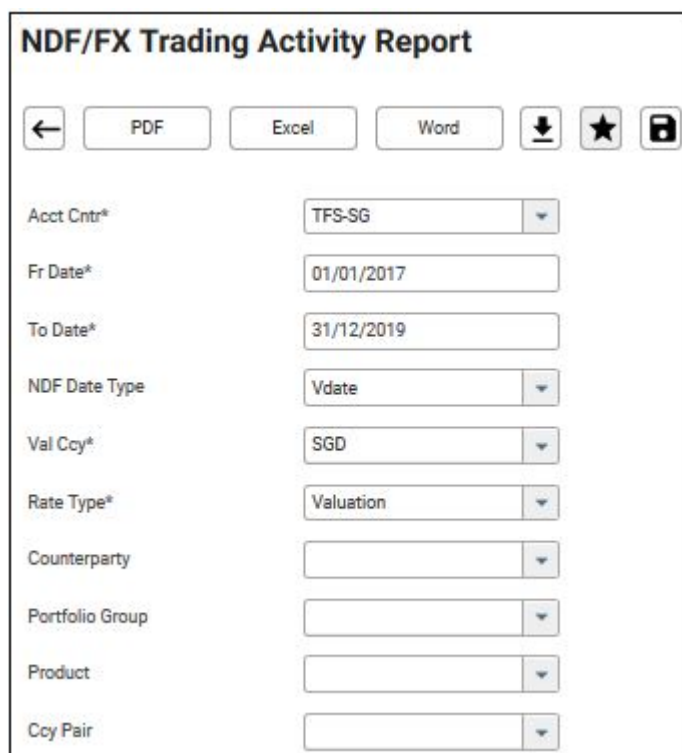
To provide the details used by CS Lucas to show the NDF/FX Trading Activity Report.

WHY IS THIS IMPORTANT?

Allow users to verify the details of NDF/FX Trading Activity Report.

QUERY

1. Navigate to Reporting > Standards > Report 4432: NDF/FX Trading Activity Report.



The screenshot shows the 'NDF/FX Trading Activity Report' form. At the top, there is a title bar and a navigation bar with buttons for back, PDF, Excel, Word, download, star, and save. Below this, the form contains several input fields and dropdown menus. The fields are: 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, Product, and Ccy Pair. Each field has a dropdown arrow on the right side.

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.

4432 

NDF/FX Trading Activity Report
Acct Cntr:TFS-SG TDate: 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
20-Jan-2017	Li Ping	Created.
13-Jan-2020	Lyra	Updated Screenshots.