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

This version is superseded. Click here to view the latest guide.

PURPOSE

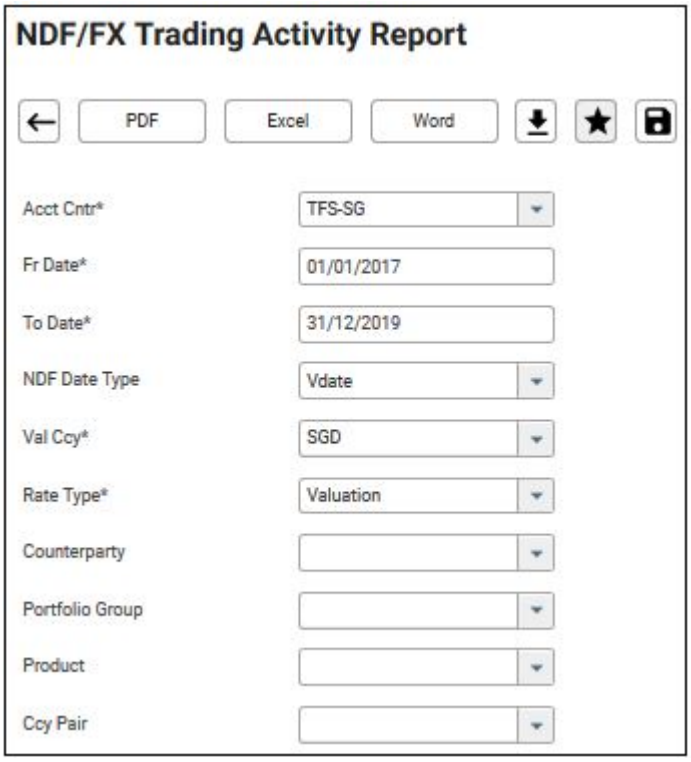
To provide the details used by CS Lucas to show the NDF/FX Trading Activity Report.

WHY IS THIS IMPORTANT?

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

QUERY

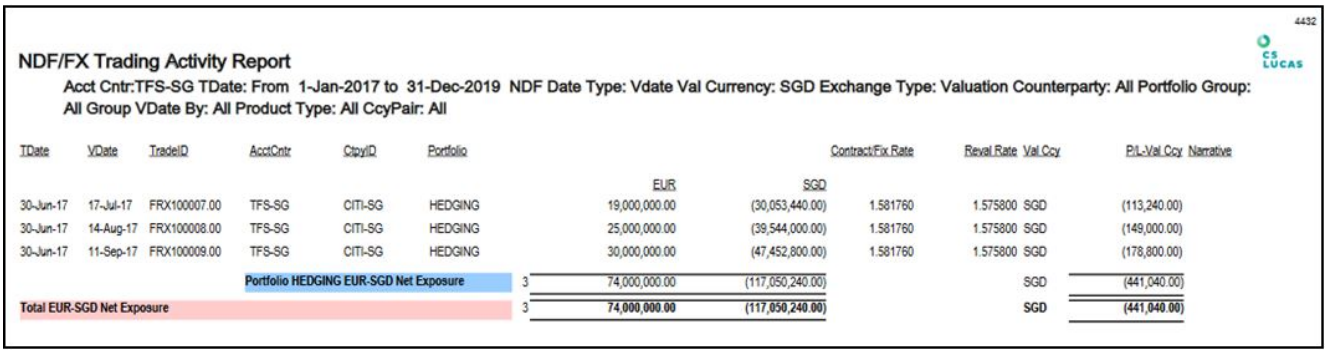
1. Navigate to Reporting > Standards > Report 4432: NDF/FX Trading Activity Report.



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	CtpyID	Portfolio		EUR	SGD	Contract/Fix Rate	Reval Rate	Val Ccy	P/L-Val Ccy	Narrative
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	CtpyID	Portfolio	EUR	SGD	Contract/Fix Rate	Reval Rate	Val Ccy	P/L-Val Ccy	Narrative
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)	

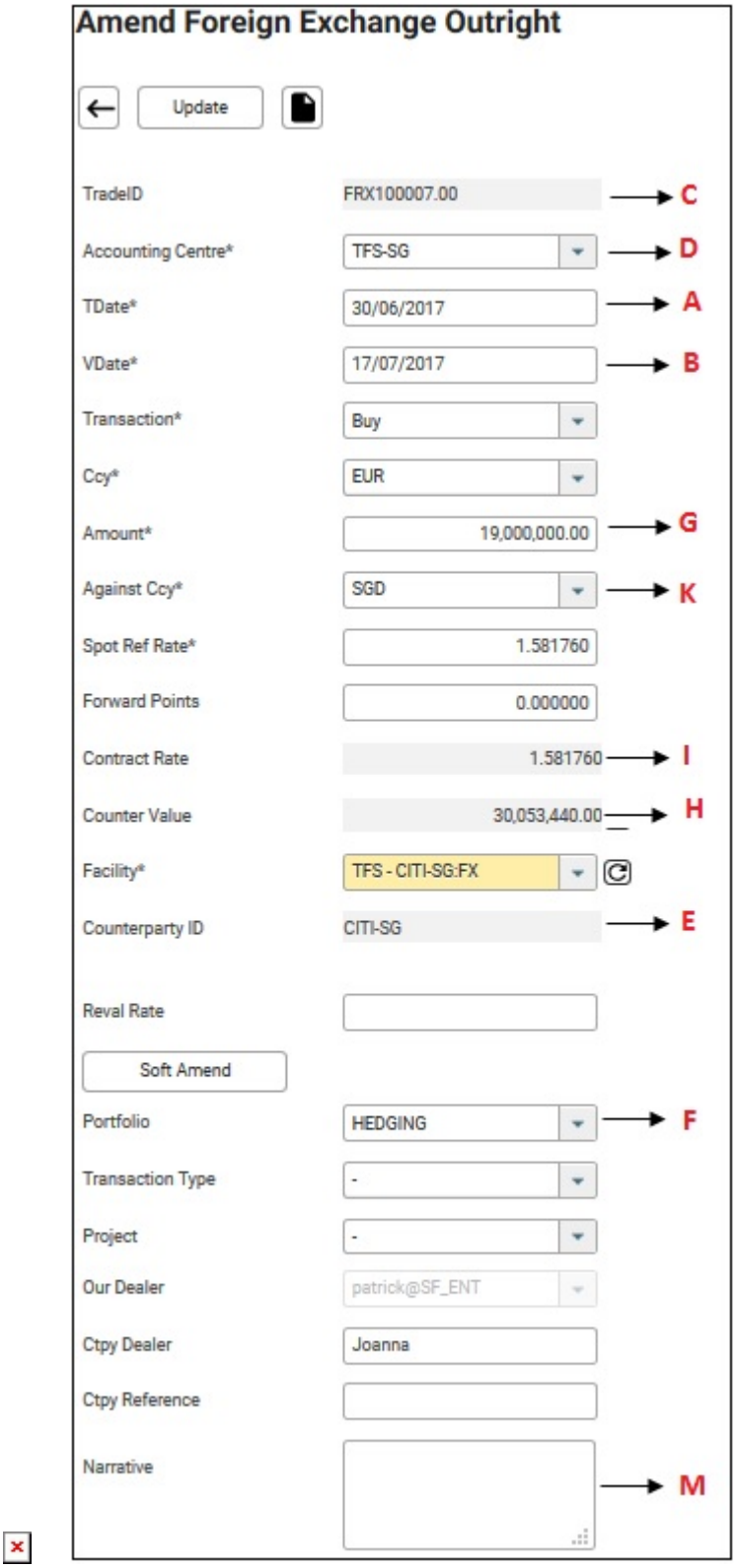
Follow the steps as shown below:

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.



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.