Report 4432: NDF/FX Trading Activity Report

PURPOSE

To provide the details used by CS Lucas to show the NDF/FX Trading Activity Report.
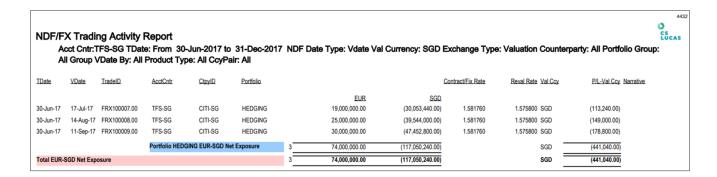
WHY IS THIS IMPORTANT?

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.

NDF/FX Trading Activity Report

[X 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 Trading Activity Report
Acct Cntr:TFS-SG TDate: 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 CcyPair: All

TDate	VDate	TradeID	AcctCntr	CtpyID	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 Excel Raw export, please see link.

For explanation of buttons, please see link.

DATA SOURCE

To view the following transaction,

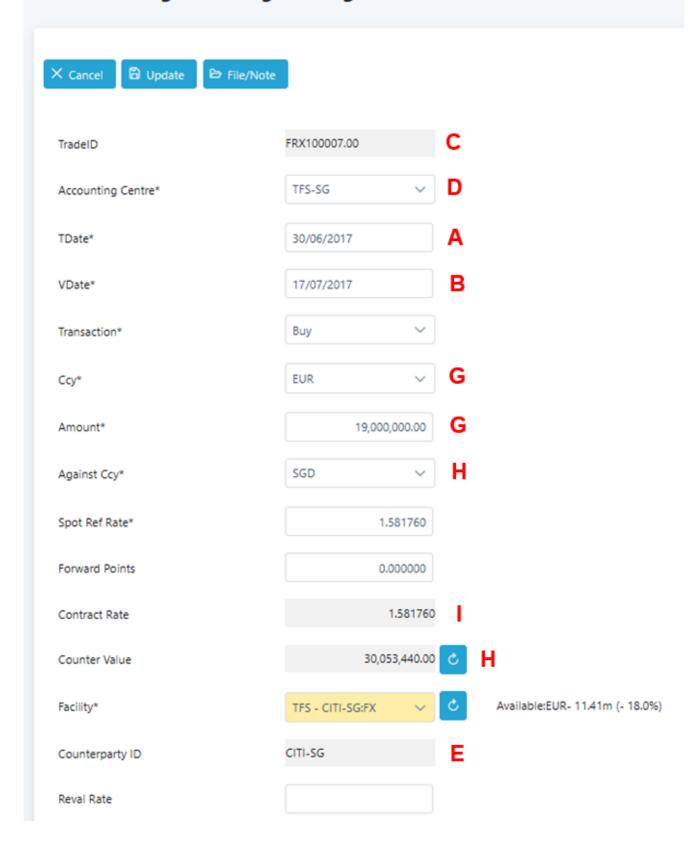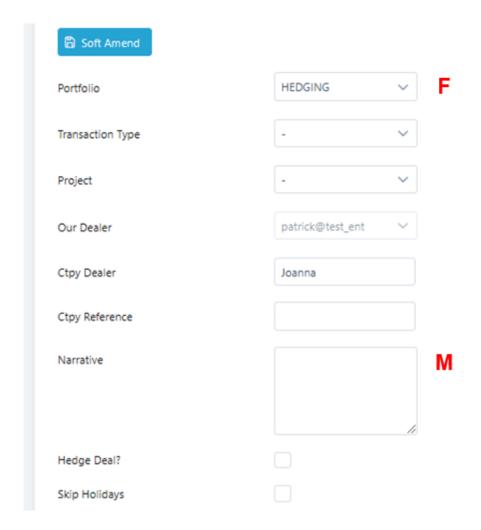| A	B	C	D	E	F	G	H	I	J	K	L	M
TDate	VDate	TradeID	AcctCntr	CtpyID	Portfolio			Contract/Fix Rate	Reval Rate	Val Ccy	P/L-Val Ccy	Narrative
						EUR	SGD					
30-Jun-17	17-Jul-17	FRX100007.00	TFS-SG	CITI-SG	HEDGING	19,000,000.00	(30,053,440.00)	1.581760	1.575800	SGD	(113,240.00)	

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: 30/06/2017)

4. Click Refresh.

5. Click the Edit button next to the Trade ID: FRX100007.00.

Amend Foreign Exchange Outright

[X 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		

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