FX Flow

Description

FX Flow provides an overview of a customers' historical and future flow as well as the average rate of the trades.

This report includes flow coming from FX spot, forwards, swaps and options. For future flows only in-the-money options are included.

Option premiums are included in the past flow. TARF's and premiums on TARF's are not included. In the report

Settings

Date: Report date of the report (set to last business day as default)

Currency: Specifies the currency in which the market values are calculated

Report Mode: The report has three modes to choose from.
Net Flow (default) provides an overview of the net flow per day.
Transaction Flow provides an overview of the flow per trade.
Historical Trades provides a detailed overview of the historical trades.

FX cross: Filters on the chosen currency pair

Include CN flow: Includes trades coming from Corporate Netbank (only relevant to Denmark)

Historic Flow:
First Maturity Date sets the lower bound for when the earliest maturity of a trade should be.
Last Maturity Date set the upper bound for when the latest maturity of a trade should be. If left blank, it will use the day before the report date as the last maturity day.

Future Flow:
First Maturity Date sets the lower bound for when the earliest maturity of a trade should be. If left blank, it will use the report date as the earliest maturity.
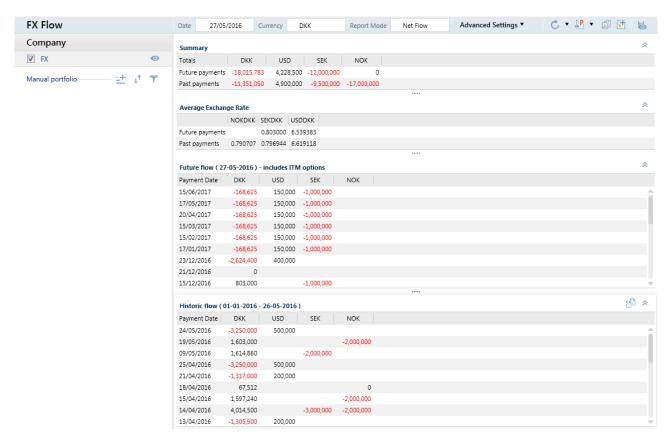_Last Maturity Date_ set the upper bound for when the latest maturity of a trade should be. If left blank the report will include all future maturities.
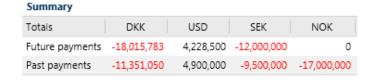
Report elements

FX Flow contains four grids for the two modes *Net Flow* and *Transaction Flow*, and one grid in the mode *Historic Trades.*

The first grid *Summary* includes the sum of all payments per currency split into Past and Future. Future payments include payments from FX spot, forwards, swaps, and in-the-money options. Whether or not an option is determined as in-the-money, depends on the spot rate for the currency pair on the report date.

Summary

Totals	DKK	USD	SEK	NOK
Future payments	-18,015,783	4,228,500	-12,000,000	0
Past payments	-11,351,050	4,900,000	-9,500,000	-17,000,000

The second grid *Average Exchange Rate* includes the average rate per currency pair for the past and future payments. The average rate is calculated as net rate:

$$Average\ Exchange\ Rate = \mathrm{Abs}\left(\sum_{i=1}^{n} \frac{price\ amount_i}{base\ amount_i}\right)$$

Average Exchange Rate

	NOKDKK	SEKDKK	USDDKK
Future payments		0.803000	6.539383
Past payments	0.790707	0.796944	6.619118

The third grid *Future flow…* includes all the trades maturing in the future unless the *Future Flow* setting has been changed from its default values. In the *Net Flow* mode the grid will include all future maturity dates and show the net amount for the relevant currencies. In *Transaction Flow* mode this grid will contain one row per trade. This grid includes FX spot, forwards, swaps, and in-the-money options. Whether or not an option is determined as in-the-money, depends on the spot rate for the currency pair on the report date.

Future flow (27-05-2016) - includes ITM options

Payment Date	DKK	USD	SEK	NOK
15/06/2017	-168,625	150,000	-1,000,000	
17/05/2017	-168,625	150,000	-1,000,000	
20/04/2017	-168,625	150,000	-1,000,000	
15/03/2017	-168,625	150,000	-1,000,000	
15/02/2017	-168,625	150,000	-1,000,000	
17/01/2017	-168,625	150,000	-1,000,000	
23/12/2016	-2,624,400	400,000		
21/12/2016	0			
15/12/2016	803,000		-1,000,000	

The fourth grid *Historic flow…* includes all trades matured in the specified period under the setting *Historic Flow*. In the *Net Flow* mode the grid will include all past maturity dates and show the net amount for the relevant currencies. In *Transaction Flow* mode this grid will contain one row per trade. This grid includes FX spot, forwards, swaps, and options + premiums payed for options.

Historic flow (01-01-2016 - 26-05-2016)

Payment Date	DKK	USD	SEK	NOK
24/05/2016	-3,250,000	500,000		
19/05/2016	1,603,000			-2,000,000
09/05/2016	1,614,860		-2,000,000	
25/04/2016	-3,250,000	500,000		
21/04/2016	-1,317,000	200,000		
18/04/2016	67,512			0
15/04/2016	1,597,240			-2,000,000
14/04/2016	4,014,500		-3,000,000	-2,000,000
13/04/2016	-1,305,900	200,000		