

Lab - Open Trades - Instructions

Business Problem

An investment bank treasury team need to calculate the Exposure arising from **open** FX trades. A FX trade has a trade date, a settle date (which is typically a few days to a few weeks later than the trade date) and an Amount value. The Exposure is an amount of money that could be lost if something untoward happens while the trade is open – on or later than the trade date but earlier than the settle date.

Most of the analysis of the trade details is done against the trade date. Occasionally, we need to look at the Amount based on the settle date

Instructions

Use the Power BI Desktop file DAX Exercise – Open Trades.PBIX. This contains two tables, Calendar and Trade. Calendar is a calculated table with that has a row for every day from September 2019 to December 2019.

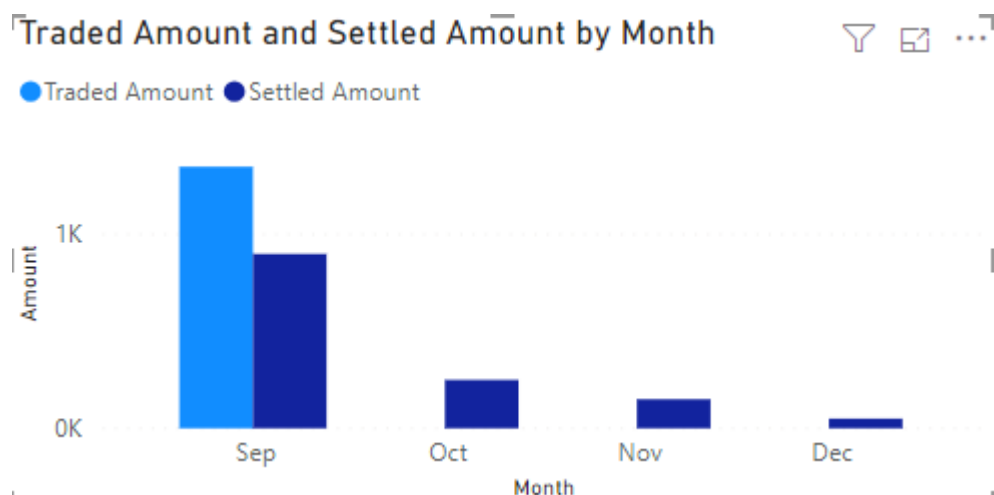
Create a relationship between the Calendar and Trade tables based on the respective Date and Trade Date columns.

Create an *inactive* relationship between the Calendar and Trade tables based on the respective Date and Settle Date columns.

Create two measures

- Traded Amount
- Settled Amount – hint: use the USERELATIONSHIP() function

Show these on a clustered column chart by month – it should look like the chart below



Create a measure Exposure which is the total Amount of trades open on a date.

Show a bar chart of the exposure of the trades between Sep 2nd and 8th – it may look something like the visual below.

Exposure of Open Trades by Date

