Report 4430: Summary NDF/FX Profit Loss By Counterparty – Ccy Pair – Acct Cntr Classification (W5)
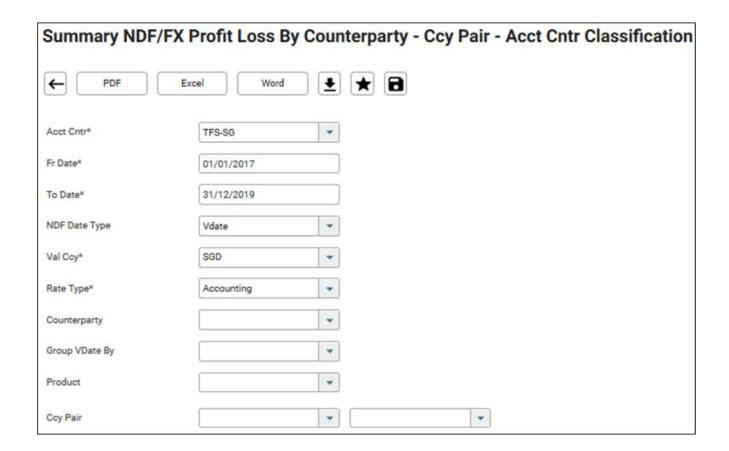
PURPOSE

To provide the details used by CS Lucas to show the Summary NDF/FX Profit Loss By Counterparty – Ccy Pair – Acct Cntr Classification.
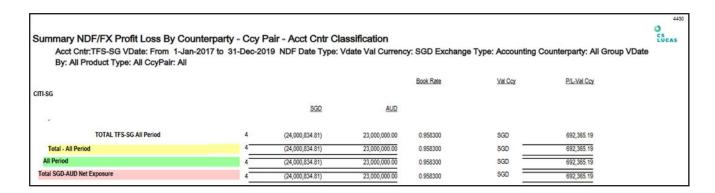
WHY IS THIS IMPORTANT?

Allow users to verify the details of Summary NDF/FX Profit Loss By Counterparty – Ccy Pair – Acct Cntr Classification.

QUERY

1. Navigate to Reporting > Standards > Report 4430: Summary NDF/FX Profit Loss By Counterparty – Ccy Pair – Acct Cntr Classification.

Summary NDF/FX Profit Loss By Counterparty - Ccy Pair - Acct Cntr Classification

Acct Cntr*	TFS-SG	▼
Fr Date*	01/01/2017	
To Date*	31/12/2019	
NDF Date Type	Vdate	▼
Val Ccy*	SGD	▼
Rate Type*	Accounting	▼
Counterparty		▼
Group VDate By		▼
Product		▼
Ccy Pair	▼	▼

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 Counterparty, Ccy Pair, Book Rate, Val Ccy and P/L-Val ccy.

For explanation of ⤓ button, please see link.

For explanation of ★ 🖫 buttons, please see link.

DATA SOURCE

To view the following transaction,

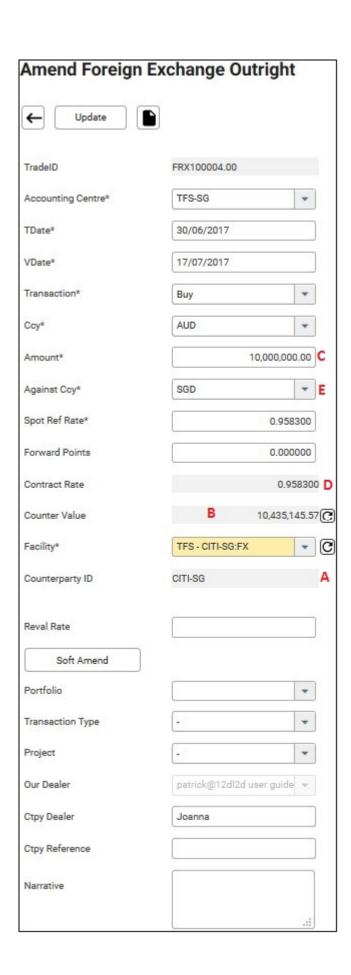| A		B	C	D	E	F
				Book Rate	Val Ccy	P/L-Val Ccy
CITI-SG						
		SGD	AUD			
-						
TOTAL TFS-SG All Period	4	(24,000,834.81)	23,000,000.00	0.958300	SGD	692,365.19

Follow the steps as shown below:

1. Navigate to Transaction > Foreign Exchange.

2. Select Acct Cntr* (From example: TFS-SG)

3. Key in VDate Fr* (From example: 01/01/2017)

4. Click Refresh.

Amend Foreign Exchange Outright

← [Update] 📄

TradeID	FRX100004.00
Accounting Centre*	TFS-SG ▾
TDate*	30/06/2017
VDate*	17/07/2017
Transaction*	Buy ▾
Ccy*	AUD ▾
Amount*	10,000,000.00 **C**
Against Ccy*	SGD ▾ **E**
Spot Ref Rate*	0.958300
Forward Points	0.000000
Contract Rate	0.958300 **D**
Counter Value	**B** 10,435,145.57 ⟳
Facility*	TFS - CITI-SG:FX ▾ ⟳
Counterparty ID	CITI-SG **A**
Reval Rate	

[Soft Amend]

Portfolio	▾
Transaction Type	- ▾
Project	- ▾
Our Dealer	patrick@12dl2d user guide ▾
Ctpy Dealer	Joanna
Ctpy Reference	
Narrative	

Amend Foreign Exchange Outright

← Update 📄

TradeID	FRX100005.00
Accounting Centre*	TFS-SG ▼
TDate*	30/06/2017
VDate*	14/08/2017
Transaction*	Buy ▼
Ccy*	AUD ▼
Amount*	13,000,000.00 **C**
Against Ccy*	SGD ▼ **E**
Spot Ref Rate*	0.958300
Forward Points	0.000000
Contract Rate	0.958300 **D**
Counter Value	**B** 13,565,689.24 ↻
Facility*	TFS - CITI-SG:FX ▼ ↻
Counterparty ID	CITI-SG **A**
Reval Rate	

Soft Amend

Portfolio	▼
Transaction Type	- ▼
Project	- ▼
Our Dealer	patrick@12dl2d user guide ▼
Ctpy Dealer	Joanna
Ctpy Reference	
Narrative	

P/L-Val Ccy: Navigate to Tools > FX Profit/Loss ➝ **F**

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
23-Jan-2017	Li Ping	Created.
19-Dec-2019	Lyra	Updated Screenshots.