Report 4430: Summary NDF/FX Profit Loss By Counterparty - Ccy Pair - Acct Cntr Classification

See previous W5 version guide

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?

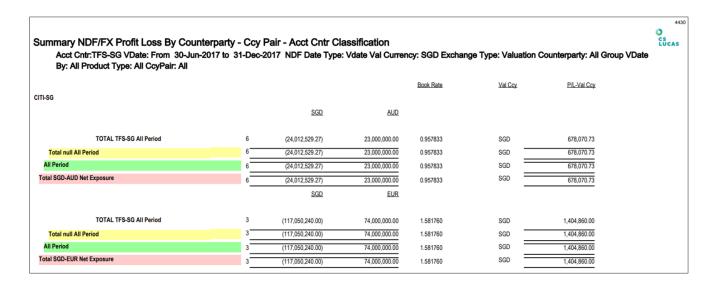
Allow users to verify the details of Summary NDF/FX Profit Loss By Counterparty – Ccy Pair – Acct Cntr Classification.

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 ✓ Action ★ Acct Cntr* TFS-SG Fr Date* 30/06/2017 31/12/2017 To Date* NDF Date Type Vdate Val Ccy* SGD Valuation Rate Type* 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 Action and select the required format.
- 4. The report shows the Counterparty, Ccy Pair, Book Rate, Val Ccy and P/L-Val ccy.



For explanation of Excel Raw export, please see <u>link</u>.

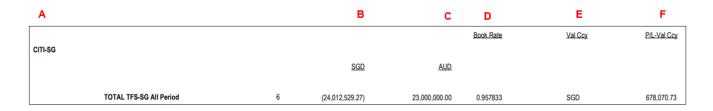
For explanation of



buttons, please see link.

DATA SOURCE

To view the breakdown of the transactions for the following total,



Follow the steps as shown below:

- 1. Navigate to Reporting > Standards > Report 4425: NDF/FX Profit Loss By Counterparty Ccy Pair Acct Cntr.
- 2. Fill in the mandatory parameter Acct Cntr, Fr Date, To Date, Val Ccy and Rate Type, the same as for report 4430.
- 4. Click Action and select the required format.

NDF/FX Profit Loss By Counterparty - Ccy Pair - Acct Cntr TFS-SG Acct Cntr* Fr Date* 30/06/2017 To Date* 31/12/2017 Vdate NDF Date Type SGD Val Ccy* Rate Type* Valuation Counterparty Portfolio Group Group VDate By Product Ccy Pair

DF	/FX Pro	fit Lo	ss By Co	ounterpa	ty - Ccy	Pair -	Acct Cntr					
			•					Type: Vdate Val 0	Currency: SC	GD Exchange Type	e: Valuation Counterparty: All Portfolio	Group:
	All Grou	p VDa	te By: All I	Product Ty	pe: All Cc	yPair: /	All		-			
toyID	AcctCntr]	radelD	Portfolio	TDate	VDate.				Book Rate	Reval Rate Val Ccv	P/L-Val Ccv. Narrative	
ITI-SG												
							SGD	AUD				
1	TFS-SG						_	_				
	FRX10000	4.00		30-Jun-17	17-Jul-17		(10,435,145.57)	10,000,000.00	0.958300	0.934230 SGD	268,854.43	
	P	ortfolio n	ull SGD-AUD I	Net Exposure		1	(10,435,145.57)	10,000,000.00		SGD	268,854.43	
	FRX10001	0.00	HEDGING	30-Jun-17	24-Jul-17		2,087,029.11	(2,000,000.00)	0.958300	0.926698 SGD	(71,170.89)	
	FRX10003	9.00	HEDGING	24-Jul-17	24-Jul-17		(2,087,029.11)	2,000,000.00	0.958300	0.926698 SGD	71,170.89	
	FRX10000	5.00	HEDGING	30-Jun-17	14-Aug-17		(13,565,689.24)	13,000,000.00	0.958300	0.929541 SGD	419,710.76	
	FRX10004	0.00	HEDGING	24-Jul-17	22-Aug-17		2,075,334.65	(2,000,000.00)	0.963700	0.925583 SGD	(85,465.35)	
	FRX10000	6.00	HEDGING	30-Jun-17	11-Sep-17		(2,087,029.11)	2,000,000.00	0.958300	0.925069 SGD	74,970.89	
	P	ortfolio H	EDGING SGD-	-AUD Net Expo	sure	5	(13,577,383.70)	13,000,000.00		SGD	409,216.30	
	All Perio	i				6	(24,012,529.27)	23,000,000.00		SGD	678,070.73	
Total SGD-AUD Net Exposure					_	(24,012,529.27)	23,000,000.00		SGD	678,070.73		

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	Ву	Changes
23-Jan-2017	Li Ping	Created.
19-Dec-2019	Lуга	Updated screenshots.
4-Sep-2024	TS	Updated to W6 instructions and screenshots.