

# **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

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	
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.

4430

CS  
LUCAS

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

Acct Cntr:TFS-SG VDate: From 30-Jun-2017 to 31-Dec-2017 NDF Date Type: Vdate Val Currency: SGD Exchange Type: Valuation Counterparty: All Group VDate By: All Product Type: All CcyPair: All

				Book Rate	Val Ccy	P/L-Val Ccy
CITI-SG						
		SGD	AUD			
TOTAL TFS-SG All Period	6	(24,012,529.27)	23,000,000.00	0.957833	SGD	678,070.73
Total null All Period	6	(24,012,529.27)	23,000,000.00	0.957833	SGD	678,070.73
All Period	6	(24,012,529.27)	23,000,000.00	0.957833	SGD	678,070.73
Total SGD-AUD Net Exposure	6	(24,012,529.27)	23,000,000.00	0.957833	SGD	678,070.73
		SGD	EUR			
TOTAL TFS-SG All Period	3	(117,050,240.00)	74,000,000.00	1.581760	SGD	1,404,860.00
Total null All Period	3	(117,050,240.00)	74,000,000.00	1.581760	SGD	1,404,860.00
All Period	3	(117,050,240.00)	74,000,000.00	1.581760	SGD	1,404,860.00
Total SGD-EUR Net Exposure	3	(117,050,240.00)	74,000,000.00	1.581760	SGD	1,404,860.00

For explanation of Excel Raw export, please see [link](#).



For explanation of buttons, please see [link](#).

**DATA SOURCE**

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

A		B		C	D	E	F
					Book Rate	Val Ccy	P/L-Val Ccy
CITI-SG							
		SGD		AUD			
	TOTAL TFS-SG All Period	6	(24,012,529.27)	23,000,000.00	0.957833	SGD	678,070.73

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

✕ 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



Group VDate By



Product



Ccy Pair



4425



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

Acct Cntr: TFS-SG VDate: 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

CcyID AcctCntr TradeID Portfolio TDate VDate Book Rate Reval Rate Val Ccy P/L-Val Ccy Narrative

CITI-SG A

E

SGD

AUD

TFS-SG

FRX100004.00		30-Jun-17	17-Jul-17	(10,435,145.57)	10,000,000.00	0.958300	0.934230	SGD	268,854.43
Portfolio null SGD-AUD Net Exposure				1	(10,435,145.57)	10,000,000.00		SGD	268,854.43
FRX100010.00	HEDGING	30-Jun-17	24-Jul-17	2,087,029.11	(2,000,000.00)	0.958300	0.926698	SGD	(71,170.89)
FRX100039.00	HEDGING	24-Jul-17	24-Jul-17	(2,087,029.11)	2,000,000.00	0.958300	0.926698	SGD	71,170.89
FRX100005.00	HEDGING	30-Jun-17	14-Aug-17	(13,565,689.24)	13,000,000.00	0.958300	0.929541	SGD	419,710.76
FRX100040.00	HEDGING	24-Jul-17	22-Aug-17	2,075,334.65	(2,000,000.00)	0.963700	0.925583	SGD	(85,465.35)
FRX100006.00	HEDGING	30-Jun-17	11-Sep-17	(2,087,029.11)	2,000,000.00	0.958300	0.925069	SGD	74,970.89
Portfolio HEDGING SGD-AUD Net Exposure				5	(13,577,383.70)	13,000,000.00		SGD	409,216.30
All Period				6	(24,012,529.27)	23,000,000.00		SGD	678,070.73
Total SGD-AUD Net Exposure				6	(24,012,529.27) B	23,000,000.00 C		SGD	678,070.73 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.
4-Sep-2024	TS	Updated to W6 instructions and screenshots.