

# Report 4208: NDF Profit and Loss By Counterparty (W5)

[This version is superseded. Click here to view the latest guide.](#)

## **PURPOSE**

To provide the details used by CS Lucas to show the Non-deliverable Forward total amount of Profit and Loss by Counterparty.

## **WHY IS THIS IMPORTANT?**

Allow users to verify the details of Non-Deliverable Forward.

## **QUERY**

1. Navigate to Reporting > Standards > Report 4208: NDF Profit and Loss By Counterparty.



The screenshot shows the 'NDF Profit and Loss By Counterparty' report interface. At the top, there is a title bar and a navigation bar with buttons for PDF, Excel, Word, a download icon, a star icon, and a save icon. Below the navigation bar, there are several input fields for filtering the report:

- Acct Cntr\*: TFS-SG
- Portfolio Grp: (empty)
- Report Ccy\*: SGD
- VDate From\*: 01/01/2001
- VDate To\*: 31/12/2019
- NDF Date Type: Vdate
- Rate Type\*: Accounting

2. Fill in mandatory parameters – Acct Cntr, Report Ccy, VDate From, VDate To and Rate Type. The rest are optional parameters.

3. Click on the required format.

4. The report shows the Accounting Centre, Counterparty ID, Trade ID, Portfolio,

TDate, VDate, Contract, Rate, PL Ccy, P/L Rate %, Val, P/L-Val Ccy and Narrative.

[illegible]

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	G	H	I	J	K	L	M	N	O
AcctCntr	CtryID	TradeID	Portfolio	TDate	YDate			Contract	Rate	PL Ccy	PL	Rate % Val	PL Val Ccy	Narrative
TFS-SG														
DBS-SG														
						USD		SGD						
	NDF100001.00			8-Jun-17	8-Jun-17	(2,000,000.00)	19,000,000,000.00	9,500,00000	9,229,00000	USD	542,000,000.00	1.38270	SGD 749,423,400.00	#NDF1001GL-FX-2007-00219
Total USD/SGD Net Exposure						(2,000,000.00)	19,000,000,000.00						SGD 749,423,400.00	

Follow the steps as shown below:

1. Navigate to Transaction > Non-Deliverable FWD.
2. Key in VDate Fr\*.
3. Click Refresh.

← 📄

You cannot amend the trade because it has been fixed. Consider first unf

Trade ID	NDF100001.00	C
Accounting Centre*	TFS-SG	A
TDate*	08/06/2017	E
VDate*	08/06/2017	F
Fixing Date*	08/07/2017	D
Fixing Basis*	Default	
Transaction*	Sell	
Ccy*	USD	
Amount*	2,000,000.00	H
Against Ccy*	SGD	K
Spot Reference Rate*	9,500.000000	
Forward Points	0.0000	
Contract Rate	9,500.000000	I
Countervalue	G 19,000,000,000.00	C
Facility*		C
Counterparty ID	DBS-SG	B
Soft Amend		
Portfolio		D
Transaction Type	-	
Project	-	
Our Dealer	patrick@12dl2d user guide	
Ctpy Dealer	Connie	
Narrative	#NDF1001GL-FX-2007-00219	O

Rate: Navigate to Tools > FX Profit/Loss → J

P/L: Navigate to Tools > FX Profit/Loss → L/N

Rate %: Navigate to Tools > FX Profit/Loss → M

## **FREQUENTLY ASKED QUESTIONS**

## **RELATED INFORMATION**

[General Formatting For All Reports](#)

## **CHANGE HISTORY**

Date	By	Changes
18-May-2016	Ruijun	Created
23-May-2016	Rj	Formatted
04-Aug-2016	Li Ping	Rewritten. Reformatted.
17-Dec-2019	Lyra	Updated Screenshots.