

Report 4209: NDF Profit and Loss By Currency (W5)

[This version is superseded.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

PURPOSE

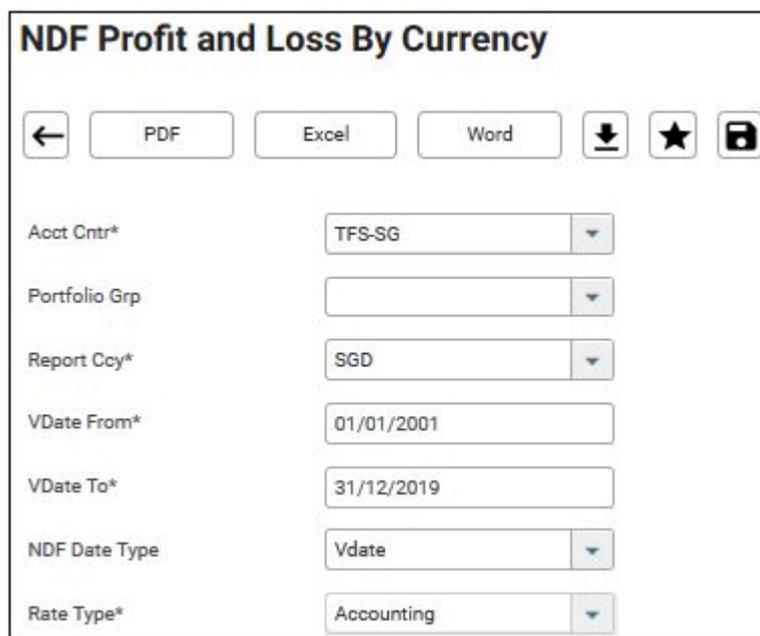
To provide the details used by CS Lucas to show the Non-deliverable Forward total amount of Profit and Loss by Currency.

WHY IS THIS IMPORTANT?

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

QUERY

1. Navigate to Reporting > Standards > Report 4209: NDF Profit and Loss By Currency.



The screenshot shows the configuration interface for the 'NDF Profit and Loss By Currency' report. At the top, there are navigation buttons: a back arrow, 'PDF', 'Excel', 'Word', a download icon, a star icon, and a save icon. Below these are several input fields and dropdown menus:

Acct Cntr*	TFS-SG
Portfolio Grp	
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.

Non-Deliverable Forward Details

Total Profit added up for USD-SGD in SGD

Total Amount added up for USD-SGD

NDF Profit and Loss By Currency														
Acct Cntr:TFS-SG Val Currency:SGD Exchange Type: Accounting VDate: From 1-Jan-2001 to 31-Dec-2019 NDF Date Type: Vdate Portfolio Group: All														
AcctCntr	ClpyID	TradeID	Portfolio	TDate	VDate	Contract	Rate	PL Ccy	P/L	Rate %	Val	P/L-Val Ccy	Narrative	
TFS-SG														
DBS-SG														
NDF100001.00				8-Jun-17	8-Jun-17									
						USD	SGD							
						(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
DBS-SG USD-SGD Net Exposure						(2,000,000.00)	19,000,000,000.00					SGD	749,423,400.00	
Total USD-SGD Net Exposure						(2,000,000.00)	19,000,000,000.00					SGD	749,423,400.00	
											Realized	749,423,400.00		

Total Profit added up for all Trades in SGD

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	ClpyID	TradeID	Portfolio	TDate	VDate	Contract	Rate	PL Ccy	P/L	Rate %	Val	P/L-Val Ccy	Narrative	
TFS-SG														
DBS-SG														
NDF100001.00				8-Jun-17	8-Jun-17									
						USD	SGD							
						(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
DBS-SG USD-SGD Net Exposure						(2,000,000.00)	19,000,000,000.00					SGD	749,423,400.00	
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 un

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	
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
<input type="button" value="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.