Report 4209: NDF Profit and Loss By Currency

See previous W5 version guide

PURPOSE

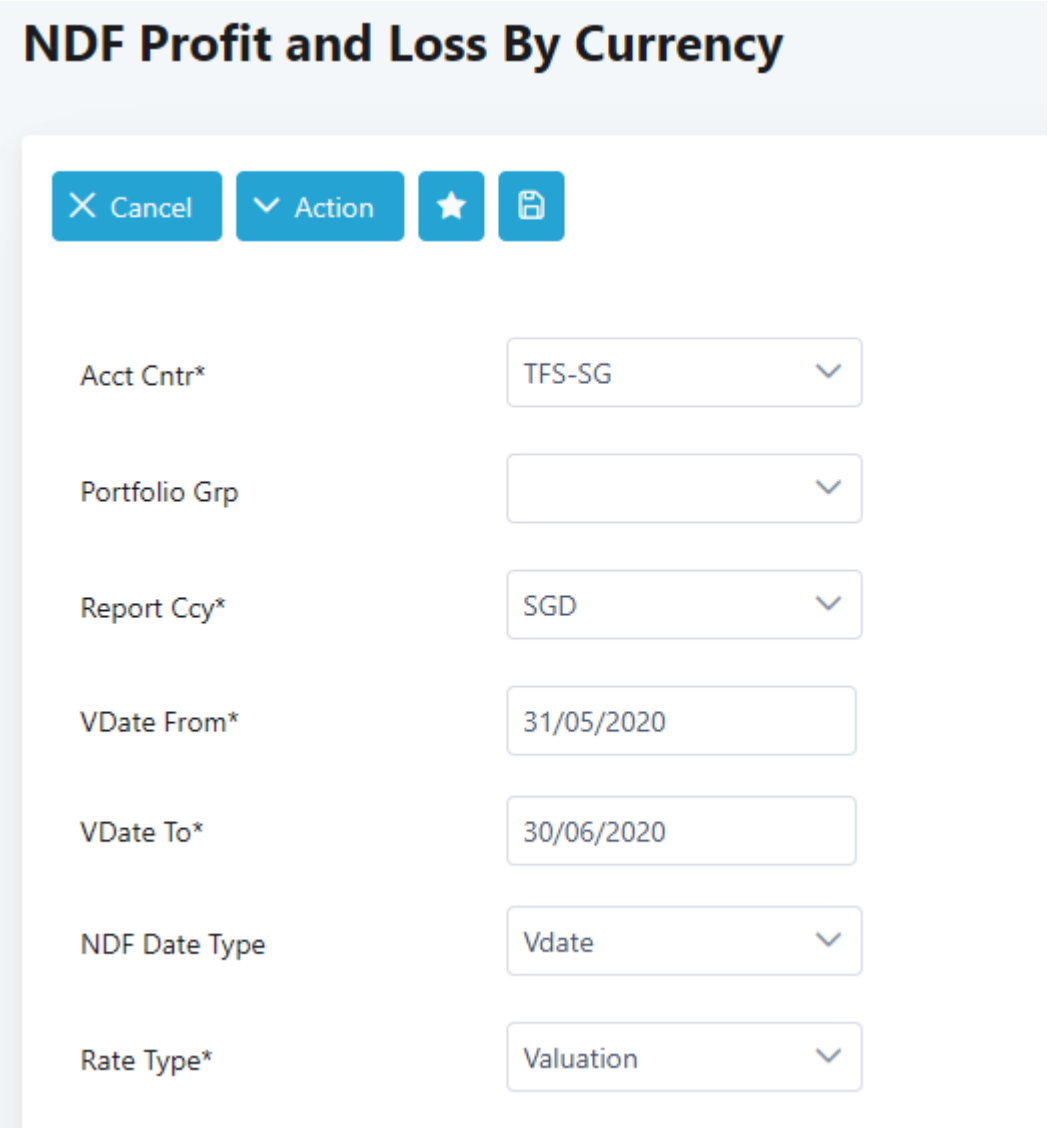
To provide the details used by CS Lucas to show the Non-deliverable Forward total amount of Profit and Loss by Currency.

WHY IS THIS IMPORTANT?

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

QUERY

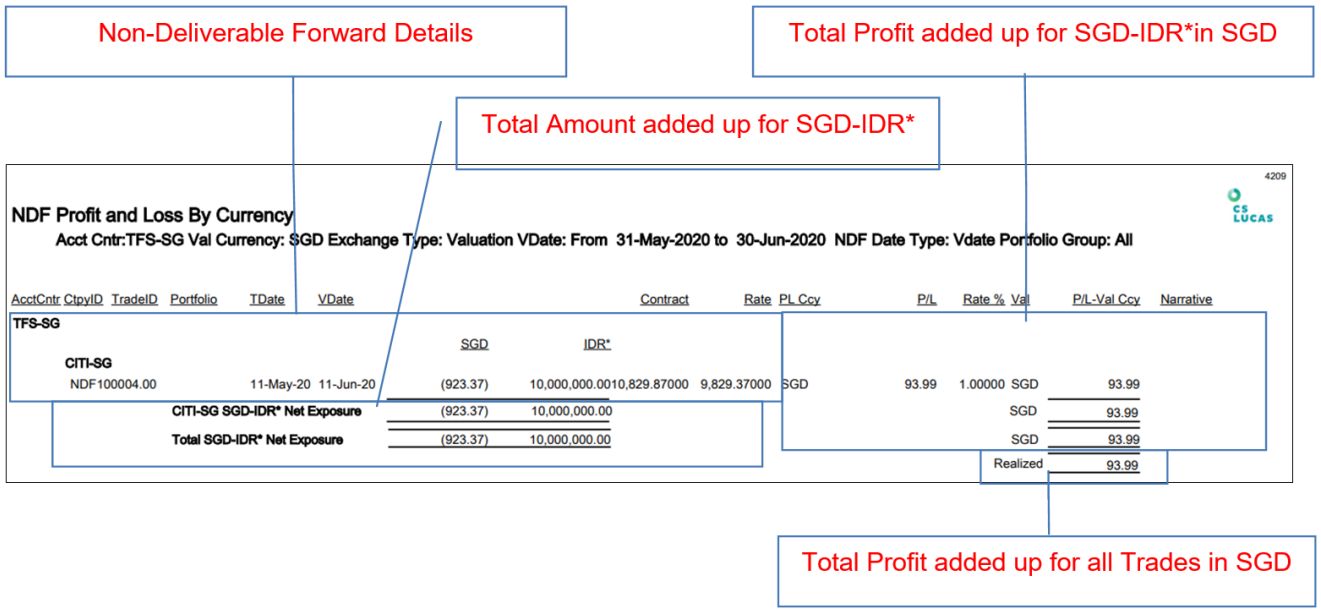
1. Navigate to Reporting > Standards > Report 4209: NDF Profit and Loss By Currency.



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

3. Click Action and select 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.



For explanation of Excel Raw export, 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	P
AcctCntr	CtpyID	TradeID	Portfolio	TDate	VDate			Contract	Rate	PL Ccy	P/L	Rate %	Val	P/L-Val Ccy	Narrative
TFS-SG															
						SGD	IDR*								
CITI-SG															
	NDF100004.00			11-May-20	11-Jun-20	(923.37)	10,000,000.00	10,829.87000	9,829.37000	SGD	93.99	1.00000	SGD	93.99	

Follow the steps as shown below:

1. Navigate to Transaction > Non-Deliverable FWD.

2. Key in VDate Fr*.

3. Click Refresh.

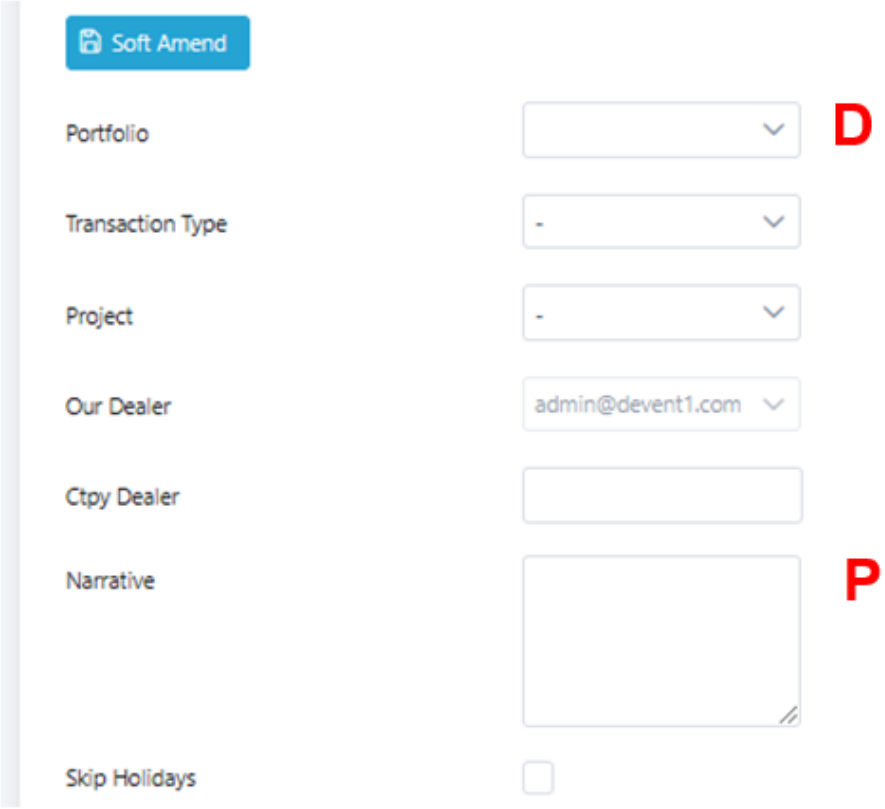
4. Click the Edit button next to the Trade ID: NDF100004.00.

Amend Non-Deliverable Forward

Cancel | File/Note

You cannot amend the trade because it has been fixed. Consider first unfixing the NDF amount.

Trade ID	NDF100004.00	C
Accounting Centre*	TFS-SG	A
TDate*	11/05/2020	E
VDate*	11/06/2020	F
Fixing Date*	09/06/2020	
Fixing Basis*	Default	
Transaction*	Buy	
Ccy*	IDR*	H
Amount*	10,000,000.00	H
Against Ccy*	SGD	G
Spot Reference Rate*	10,829.370000	
Forward Points	50.0000	
Contract Rate	10,829.870000	I
Countervalue	923.37	G
Facility*	TFS - CITI-SG:NDF	Available:IDR* 299,400.00m (100.0%)
Counterparty ID	CITI-SG	B



Rate: Navigate to Tools > FX Profit/Loss -> J.
P/L: Navigate to Tools > FX Profit/Loss -> L/O.
Rate %: Navigate to Prices > Exchange Rate (Valuation/Accounting/Alternate) -> M.

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	By	Changes
18-May-2016	Ruijin	Created.
23-May-2016	Rj	Formatted.
4-Aug-2016	Li Ping	Rewritten. Reformatted.
17-Dec-2019	Lyra	Updated screenshots.
2-Sep-2024	TS	Updated to W6 instructions and screenshots.