Currency Options – Update MTM

[See previous W5 version guide]

PURPOSE

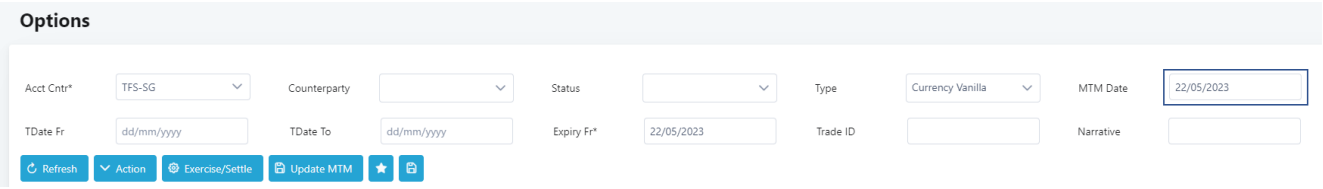
This document shows the detailed procedure for updating Currency Options MTM.

WHY IS THIS IMPORTANT?

This allows MTM to be maintained manually after getting the information from the counterparty.

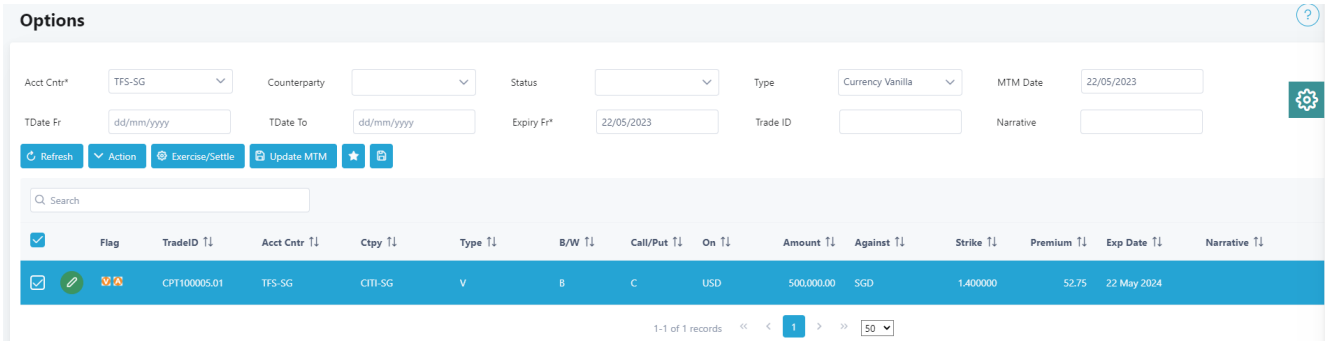
PROCEDURE

1. To update MTM for Options trade on a particular date, from the Options main screen, select the MTM Date to update the MTM.

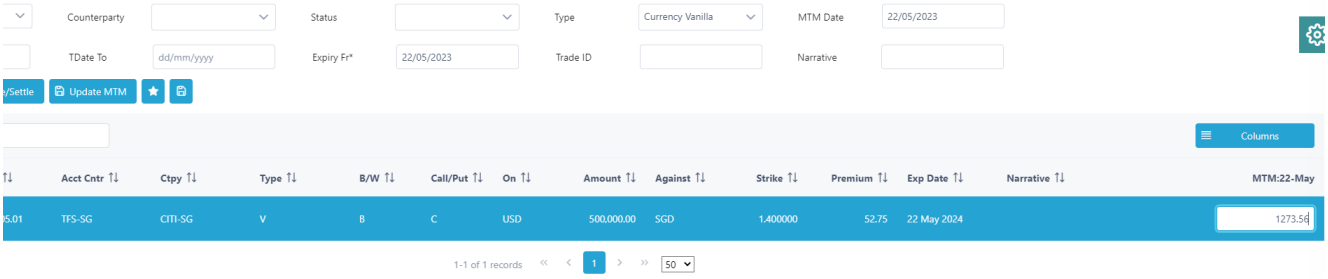


2. Click Refresh.

3. Tick on the checkbox beside the preferred trade. In this example, CPT100005.01 will be selected.



4. Fill in the MTM value of the Options trade on the right side of the screen. In this example, the MTM updated is as at 22 May 2023.



5. Click Update MTM. A popup appears to confirm updating.



6. Click Yes.

7. Currency Options MTM for 22 May 2023 is now updated.

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

Create Currency Options

CHANGE HISTORY

Date	By	Changes
15-Feb-2008	-	Created.
28-Apr-2016	Clarissa	Rewritten. Reformatted.
27-Nov-2019	Lyra	Updated screenshots.
22-May-2023	TS	Updated to W6 instructions and screenshots.