

Report 4201: NDF MTM (W5)

[This version is superseded.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

PURPOSE

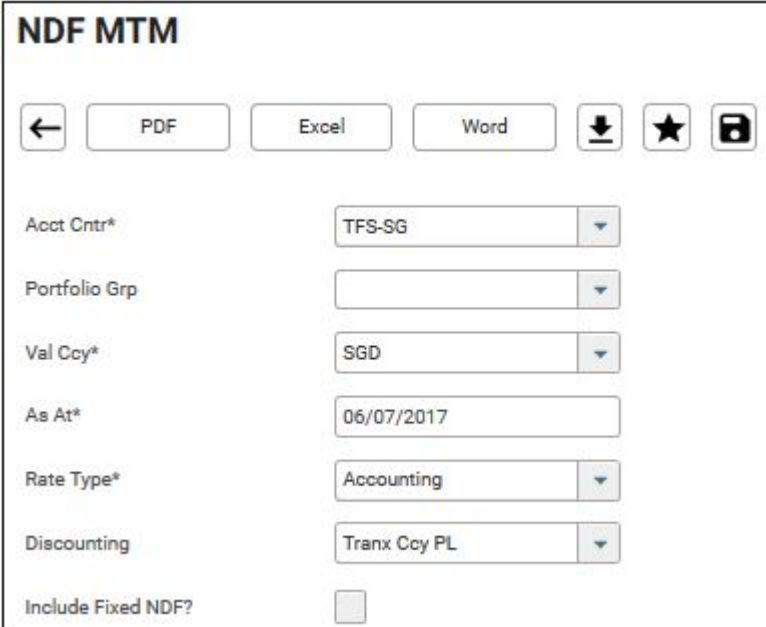
To provide the details used by CS Lucas to show the Non-deliverable Forward Marked to Market.

WHY IS THIS IMPORTANT?

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

QUERY

1. Navigate to Reporting > Standard > Report 4201: NDF MTM.



The screenshot shows the 'NDF MTM' report configuration window. At the top, there are buttons for navigation (back arrow), PDF, Excel, Word, download, star, and save. Below these are several input fields and dropdown menus for configuring the report parameters:

- Acct Cntr*: TFS-SG
- Portfolio Grp: (empty)
- Val Ccy*: SGD
- As At*: 06/07/2017
- Rate Type*: Accounting
- Discounting: Tranx Ccy PL
- Include Fixed NDF?: ☐

2. Fill in mandatory parameters – Acct Cntr, Val Ccy, Date As At and Rate Type. The rest are optional parameters.

3. Click on the required format.

4. The report shows the Accounting Centre, Trade ID, Portfolio, Counterparty ID, TDate, VDate, Amount in USD, Amount in RMB, Book Rates, Forward Rate, Profit/Loss, Val

Currency, P/L-Val Ccy and Narrative.

Non-Deliverable Forward Details

Total Amount in each currency

Total Profit/Loss in SGD


420

CS
LUCAS

NDF MTM

Acct Cntr:TFS-SG Val Currency: SGD Exchange Type: Accounting Date: As At 6-Jul-2017 Portfolio Group: All Discounting: Tranx Ccy Incl Fixed NDF : No

Acct Cntr	TradeID	Portfolio	CtpyID	TDate	VDate	SGD	IDR*	Book Rates	Fwd Rate		P/L Val Ccy	P/L-Val Ccy	Narrative
TFS-SG	NDF100003.00		DBS-SG	6-Jul-17	10-Aug-17	(829,015.54)	8,000,000,000.00	9,650.00000	0.00005	SGD	152,296,887,181.3	SGD 152,296,887,181.3	
											47.16	1,347.16	
SGD-IDR* Net Exposure						(829,015.54)	8,000,000,000.00				SGD	152,296,887,181.3	1,347.16

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
Acct Cntr	TradeID	Portfolio	CtpyID	TDate	VDate	SGD	IDR*	Book Rates	Fwd Rate	P/L Val Ccy	P/L-Val Ccy	Narrative
TFS-SG	NDF100003.00		DBS-SG	6-Jul-17	10-Aug-17	(829,015.54)	8,000,000,000.00	9,650.00000	0.00005	SGD 152,296,887,181.3	SGD 152,296,887,181.3	
										47.16	1,347.16	
SGD-IDR* Net Exposure						(829,015.54)	8,000,000,000.00			SGD	152,296,887,181.3	1,347.16

Follow the steps as shown below:

1. Navigate to Transaction > Non-Deliverable FWD.
2. Key in VDate Fr*.
3. Click Refresh.
4. Select Trade ID NDF100003.00

The trade has been confirmed and cannot be amended. Consider first undo

Trade ID	NDF100003.00	B
Accounting Centre*	TFS-SG	A
TDate*	06/07/2017	E
VDate*	10/08/2017	F
Fixing Date*	08/08/2017	
Fixing Basis*	Default	
Transaction*	Buy	
Ccy*	IDR*	
Amount*	8,000,000,000.00	G
Against Ccy*	SGD	
Spot Reference Rate*	9,650.000000	I
Forward Points	0.0000	
Contract Rate	9,650.000000	
Countervalue	H 829,015.54	C
Facility*	TFS <=> DBS-SG	C
Counterparty ID	DBS-SG	D

Soft Amend

Portfolio		C
Transaction Type	-	
Project	-	
Our Dealer	dev01@12dl2d.com	
Ctpy Dealer		
Narrative		M

Fwd Rate: Navigate to Tools > Forward Excrate → **J**

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

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

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