Report 4201: NDF MTM

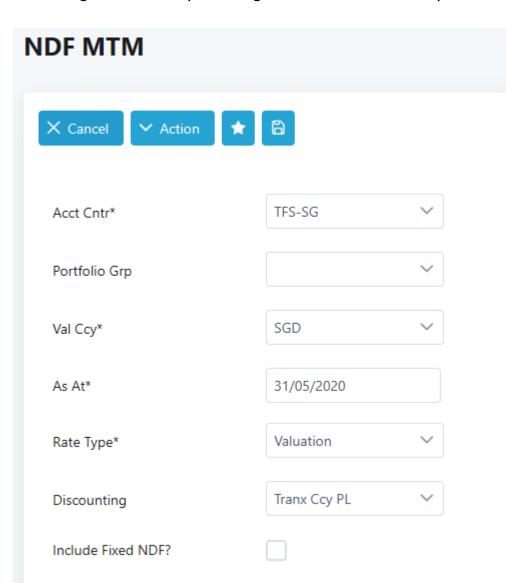[See previous W5 version guide](#)

PURPOSE

To provide the details used by CS Lucas to show the Non-deliverable Forward Marked to Market.
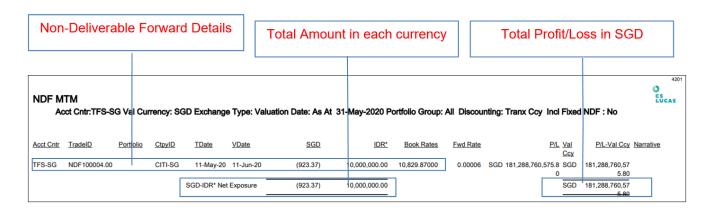
WHY IS THIS IMPORTANT?

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

QUERY

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

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

3. Click Action and select the required format.

4. The report shows the Accounting Centre, Trade ID, Portfolio, Counterparty ID, TDate, VDate, Amount in buy/sell currency, Amount in the against currency, Book Rates, Forward Rate, Profit/Loss, Val Currency, P/L-Val Ccy and Narrative.

For explanation of Excel Raw export, please see [link](#).

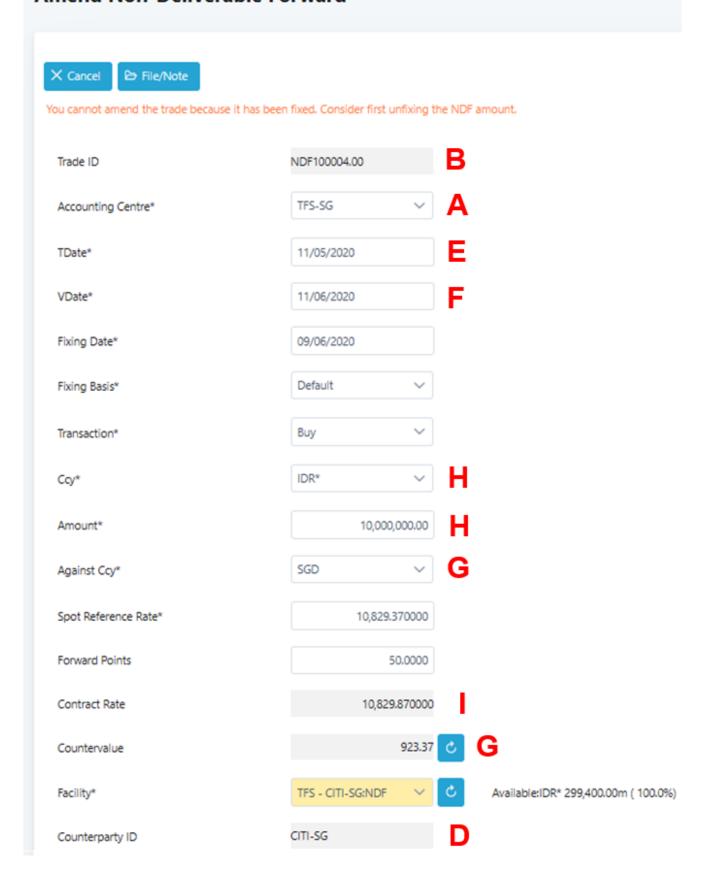For explanation of buttons, please see [link](#).

DATA SOURCE

To view the following transaction,

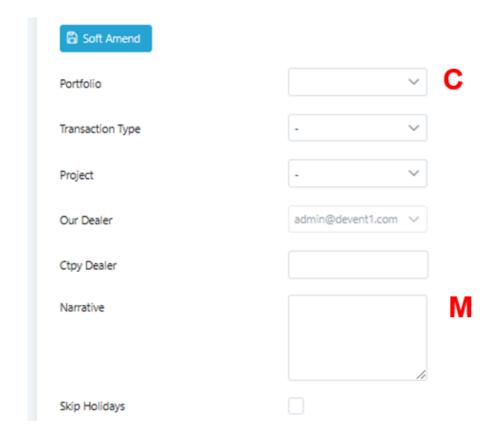

Follow the steps as shown below:

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

X Cancel **🗁 File/Note**

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

Field	Value	
Trade ID	NDF100004.00	**B**
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	**D**

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