

# 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.

### NDF MTM

✕ Cancel▼ Action★📁

Acct Cntr*	TFS-SG▼
Portfolio Grp	▼
Val Ccy*	SGD▼
As At*	31/05/2020
Rate Type*	Valuation▼
Discounting	Tranx Ccy PL▼
Include Fixed NDF?	<input type="checkbox"/>

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.

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: Valuation Date: As At 31-May-2020 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	NDF100004.00		CITI-SG	11-May-20	11-Jun-20	(923.37)	0,000,000.00	10,829.87000	0.00006	SGD 181,288,760,575.8	SGD 0	181,288,760,575.8
SGD-IDR* Net Exposure						(923.37)	10,000,000.00			SGD 181,288,760,575.8	SGD 5.80	181,288,760,575.8

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
Acct Cntr	TradeID	Portfolio	CtpyID	TDate	VDate	SGD	IDR*	Book Rates	Fwd Rate	P/L Val Ccy	P/L-Val Ccy	Narrative
TFS-SG	NDF100004.00		CITI-SG	11-May-20	11-Jun-20	(923.37)	10,000,000.00	10,829.87000	0.00006	SGD 181,288,760,575.8	SGD 0	181,288,760,575.8

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

Portfolio

C

Transaction Type

-

Project

-

Our Dealer

admin@devent1.com

Ctpy Dealer

Narrative

M

Skip Holidays

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.