

Report 4202: NDF MTM By Counterparty Type (W5)

[This version is superseded.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

PURPOSE

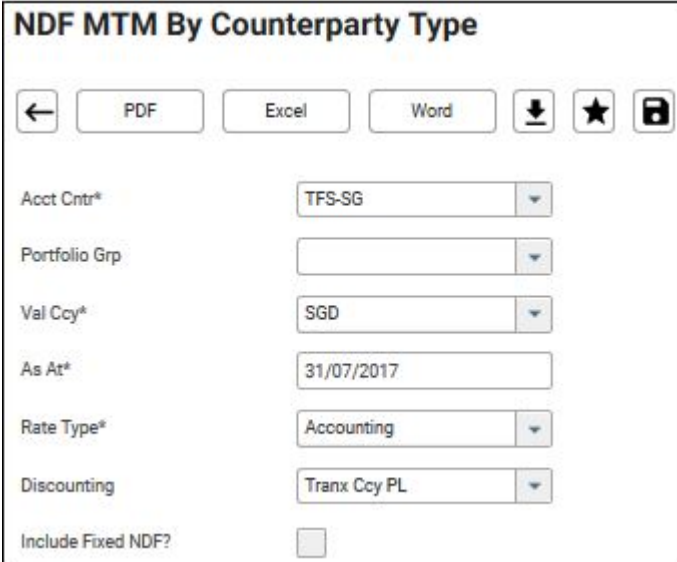
To provide the details used by CS Lucas to show the Non-deliverable Forward Marked to Market Sort By Counterparty Type.

WHY IS THIS IMPORTANT?

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

QUERY

1. Navigate to Reporting > Standard > Report 4202: NDF MTM By Counterparty Type.



The screenshot shows a web-based report form titled "NDF MTM By Counterparty Type". At the top, there are navigation buttons: a back arrow, "PDF", "Excel", "Word", a download icon, a star icon, and a save icon. Below these are several input fields with labels and dropdown menus:

- Acct Cntr*: TFS-SG (dropdown)
- Portfolio Grp: (empty dropdown)
- Val Ccy*: SGD (dropdown)
- As At*: 31/07/2017 (text input)
- Rate Type*: Accounting (dropdown)
- Discounting: Tranx Ccy PL (dropdown)
- 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 SGD, Amount in IDR*, Book Rates, Forward Rate, Profit/Loss, Rate, Val Currency, P/L-Val Ccy and Narrative.


Non-Deliverable Forward Details

NDF MTM By Counterparty Type
 Acct Cntr:TFS-SG Val Currency: SGD Exchange Type: Accounting Date: As At 31-Jul-2017 Portfolio Group: All Discounting: Tranx Ccy Incl Fixed NDF : No

SGD-IDR*	Acct Cntr	TradeID	Portfolio	CptyID	TDate	VDate	SGD	IDR*	Book Rates	Fwd Rate	P/L	Rate % Val Ccy	P/L-Val Ccy Narrative
	External												
	TFS-SG	NDF100003.00	DBS-SG		6-Jul-17	10-Aug-17	(829,015.54)	8,000,000,000.00	9,650.00000	9,972.92705 SGD	(26,840.88)	1.00000 SGD	(26,840.88)
							(829,015.54)	8,000,000,000.00					(26,840.88)
							SGD-IDR* Net Exposure	(829,015.54)	8,000,000,000.00				(26,840.88)
												SGD	(26,840.88)

Total Amount added up in each currency

Total Profit/Loss in SGD

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	N
SGD-IDR*	Acct Cntr	TradeID	Portfolio	CptyID	TDate	VDate	SGD	IDR*	Book Rates	Fwd Rate	P/L	Rate % Val Ccy	P/L-Val Ccy Narrative
	External												
	TFS-SG	NDF100003.00	DBS-SG		6-Jul-17	10-Aug-17	(829,015.54)	8,000,000,000.00	9,650.00000	9,972.92705 SGD	(26,840.88)	1.00000 SGD	(26,840.88)

Follow the steps as shown below:

1. Navigate to Transaction > Non-Deliverable FWD.
2. Key in VDate Fr*.
3. Click Refresh.

← 📄

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	H
Against Ccy*	SGD	M
Spot Reference Rate*	9,650.000000	I
Forward Points	0.0000	
Contract Rate	9,650.000000	G
Countervalue	829,015.54	C
Facility*	TFS <-> DBS-SG	C
Counterparty ID	DBS-SG	D
Soft Amend		
Portfolio		C
Transaction Type	-	
Project	-	
Our Dealer	dev01@12di2d.com	
Ctpy Dealer		
Narrative		

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

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

Rate %: Navigate to Tools > FX Profit/Loss → **L**

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
18-May-2016	Ruijun	Created
23-May-2016	Rj	Formatted
04-Aug-2016	Li Ping	Rewritten. Reformatted.
10-Jan-2020	Lyra	Updated Screenshots.