Report 4202: NDF MTM By Counterparty Type

See previous W5 version guide

PURPOSE

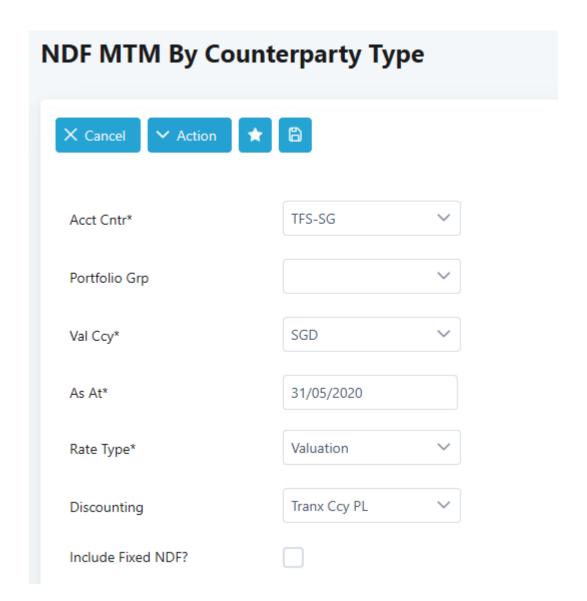
To provide the details used by CS Lucas to show the Non-deliverable Forward Marked to Market Sort By Counterparty Type.

WHY IS THIS IMPORTANT?

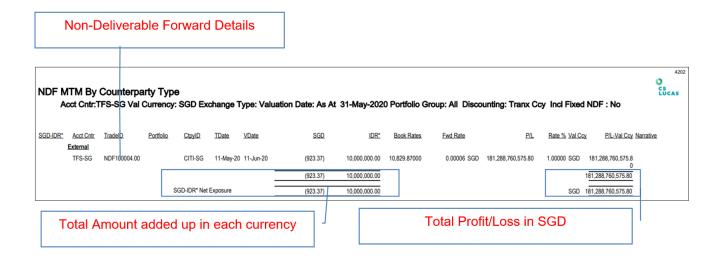
Allow users to verify the details of Non-Deliverable Forward.

QUERY

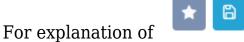
1. Navigate to Reporting > Standard > Report 4202: NDF MTM By Counterparty Type.



- 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 SGD, Amount in IDR*, Book Rates, Forward Rate, Profit/Loss, Rate, Val Currency, P/L-Val Ccy and Narrative.



For explanation of Excel Raw export, please see <u>link</u>.



buttons, please see link.

DATA SOURCE

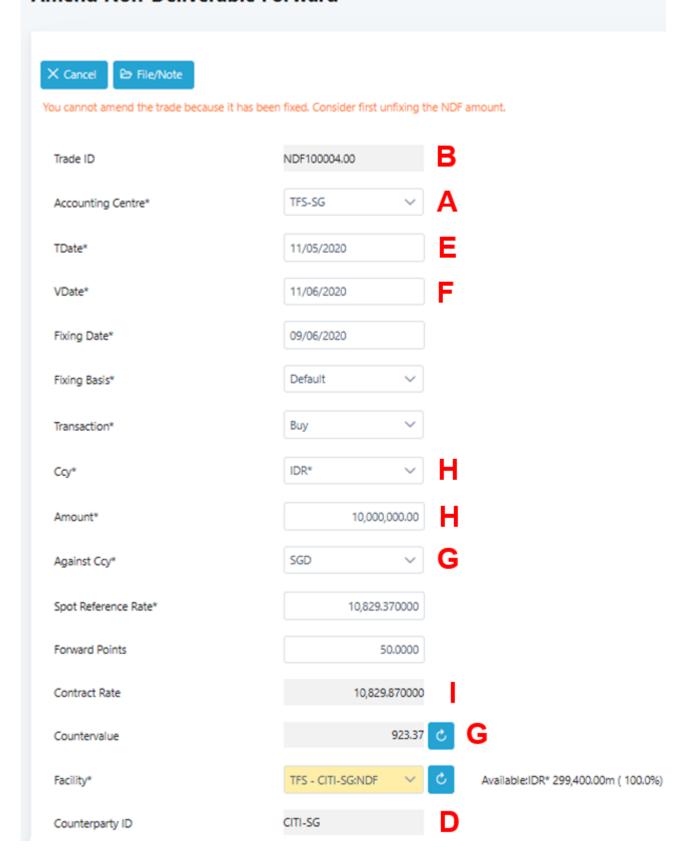
To view the following transaction,

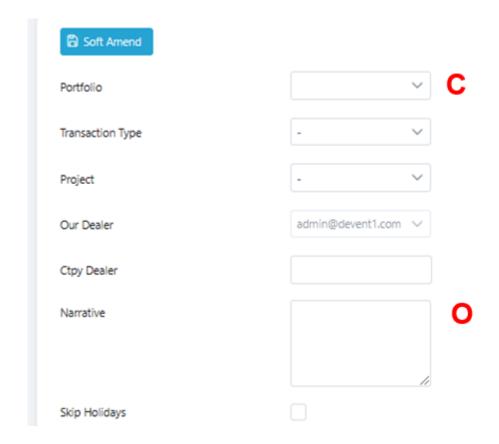


Follow the steps as shown below:

- 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





Fwd Rate: Navigate to Tools > Forward Excrate -> J.

P/L: Navigate to Tools > FX Profit/Loss -> K/N.

Rate %: Navigate to Prices > Exchange Rate (Valuation/Accounting/Alternate) -> L.

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	Ву	Changes
18-May-2016	Ruijin	Created.
23-May-2016	Rj	Formatted.
4-Aug-2016	Li Ping	Rewritten. Reformatted.
10-Jan-2020	Lуга	Updated screenshots.
2-Sep-2024	TS	Updated to W6 instructions and screenshots.