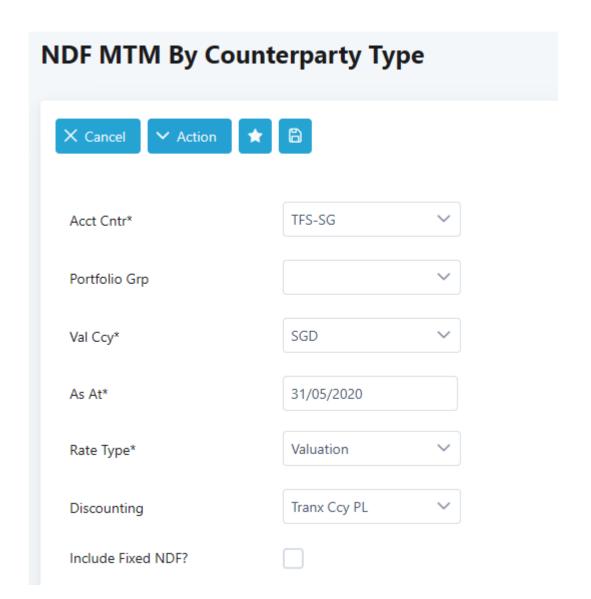# Report 4202: NDF MTM By Counterparty Type

PURPOSE

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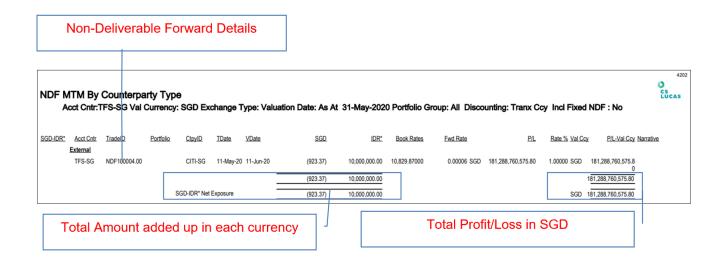
WHY IS THIS IMPORTANT?

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

QUERY

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

NDF MTM By Counterparty Type

✕ 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? ☐

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.

Non-Deliverable Forward Details

NDF MTM By Counterparty Type
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

SGD-IDR*	Acct Cntr	TradeID	Portfolio	CtpyID	TDate	VDate	SGD	IDR*	Book Rates	Fwd Rate	P/L	Rate % Val Ccy	P/L-Val Ccy Narrative
External													
	TFS-SG	NDF100004.00		CITI-SG	11-May-20	11-Jun-20	(923.37)	10,000,000.00	10,829.87000	0.00006 SGD	181,288,760,575.80	1.00000 SGD	181,288,760,575.80
							(923.37)	10,000,000.00					181,288,760,575.80
			SGD-IDR* Net Exposure				(923.37)	10,000,000.00				SGD	181,288,760,575.80

Total Amount added up in each currency

Total Profit/Loss in SGD

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

For explanation of ⭐ 💾 buttons, please see [link].

DATA SOURCE

To view the following transaction,

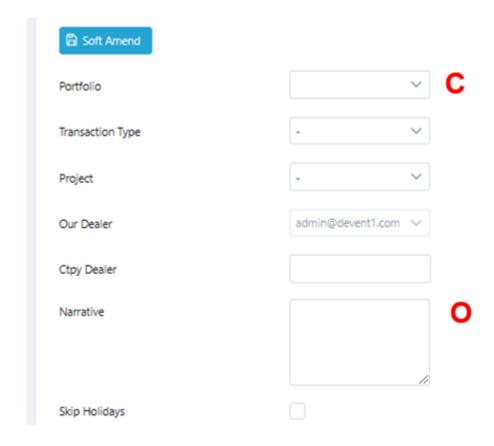|	A	B	C	D	E	F	G	H	I	J	K	L	M	N	O
SGD-IDR*	Acct Cntr	TradeID	Portfolio	CtpyID	TDate	VDate	SGD	IDR*	Book Rates	Fwd Rate	P/L	Rate %	Val Ccy	P/L-Val Ccy	Narrative
External															
	TFS-SG	NDF100004.00		CITI-SG	11-May-20	11-Jun-20	(923.37)	10,000,000.00	10,829.87000	0.00006 SGD	181,288,760,575.80	1.00000	SGD	181,288,760,575.80	

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

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

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