

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.

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

4202

CS LUCAS

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	IDate	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	IDate	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	0

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.

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

Soft Amend

Portfolio

▼

Transaction Type

-

▼

Project

-

▼

Our Dealer

admin@devent1.com

▼

Ctpy Dealer

Narrative

Skip Holidays

☐

C

O

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.