Report 4203: NDF MTM By Weekly Group (W5)

This version is superseded. Click here to view the latest guide.

PURPOSE

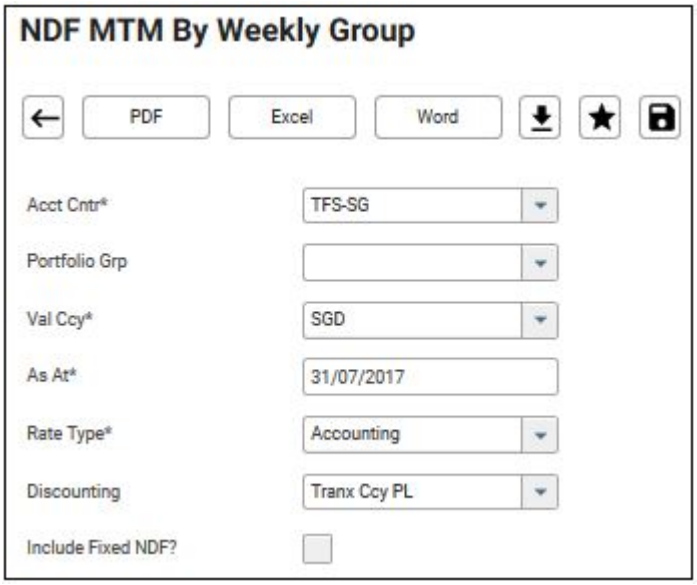
To provide the details used by CS Lucas to show the Non-deliverable Forward Marked to Market By Week.

WHY IS THIS IMPORTANT?

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

QUERY

1. Navigate to Reporting > Standards > Report 4203: NDF MTM By Weekly Group.

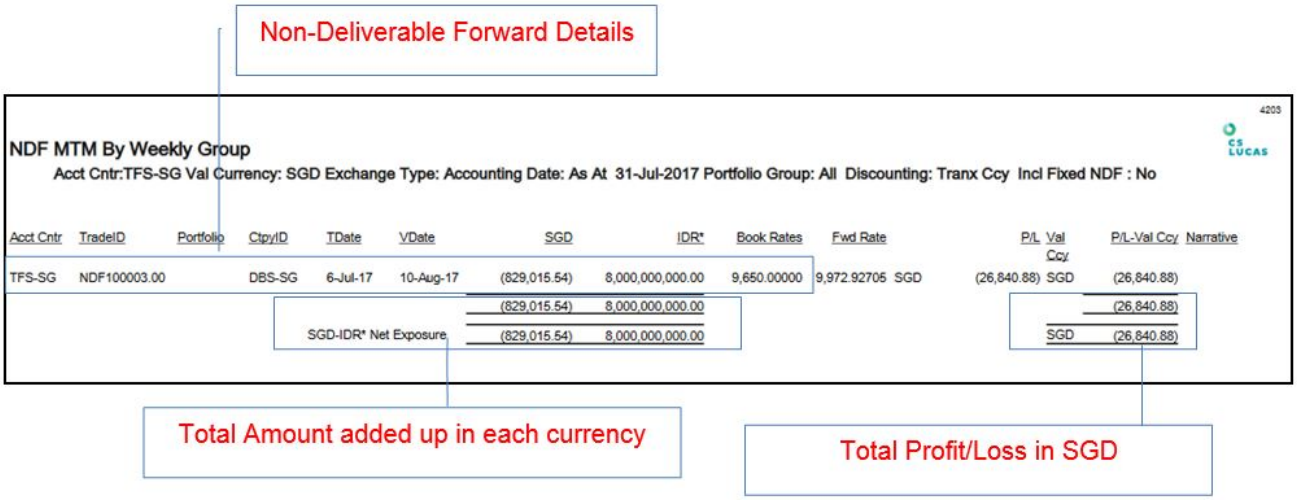


2. Fill in mandatory parameters – Acct Cntr, Val Ccy, Date As At and Rate Type. The rest are optional parameters.

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, Val Currency, P/L-Val Ccy and Narrative.



For explanation of button, please see link.

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DATA SOURCE

To view the following transaction,

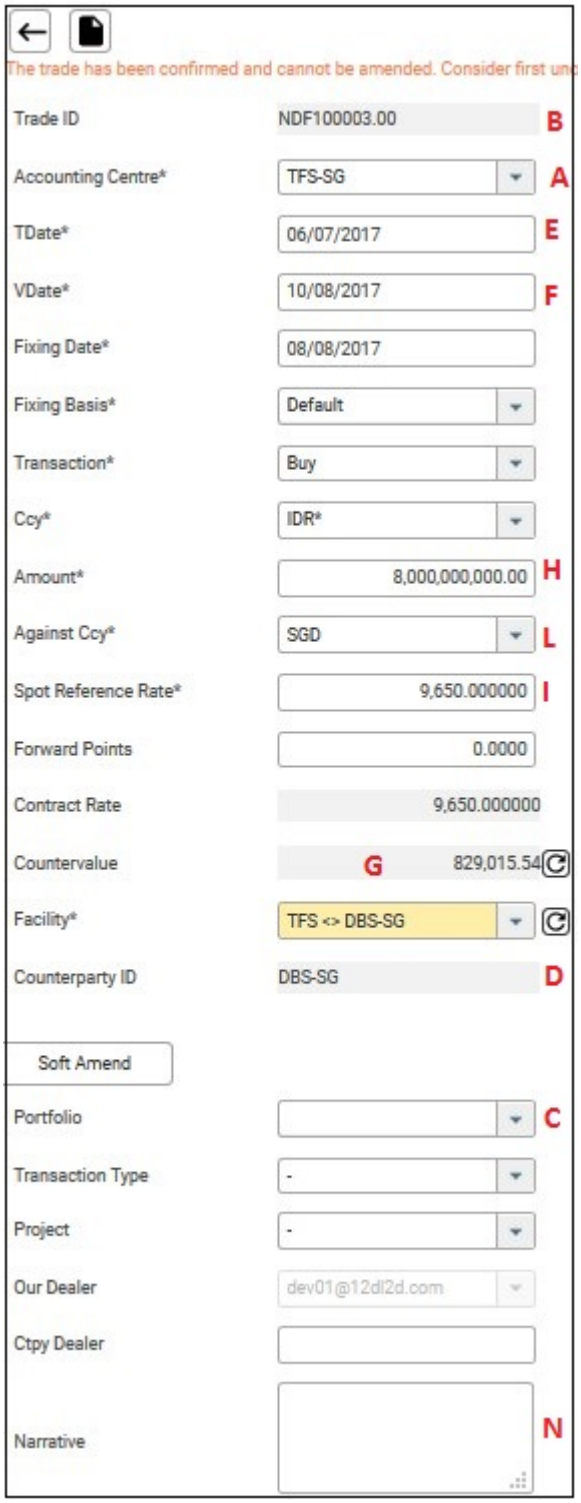
A	B	C	D	E	F	G	H	I	J	K	L	M	N
Acct Cntr	TradeID	Portfolio	CtpyID	TDate	VDate	SGD	IDR*	Book Rates	Fwd Rate	P/L	Val Ccy	P/L-Val Ccy	Narrative
TFS-SG	NDF100003.00		DBS-SG	6-Jul-17	10-Aug-17	(829,015.54)	8,000,000,000.00	9,650.00000	9,972.92705 SGD	(26,840.88)	SGD	(26,840.88)	

Follow the steps as shown below:

1. Navigate to Transaction > Non-Deliverable FWD.

2. Key in VDate Fr*.

3. Click Refresh.



Fwd Rate: Navigate to Tools > Forward Excrate → J

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

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.