

Report 4002: Forex MTM (W5)

[This version is superseded.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

PURPOSE

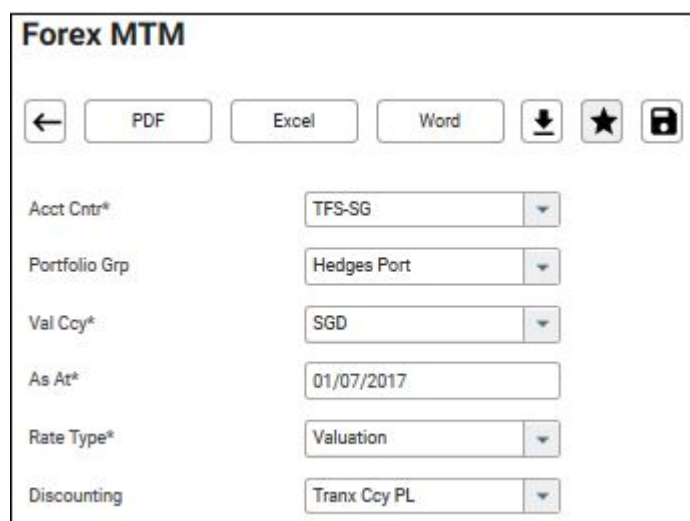
To provide the details used by CS Lucas to show the Foreign Exchange Marked to Market .

WHY IS THIS IMPORTANT?

Allow users to verify the details of Foreign Exchange.

QUERY

1. Navigate to Reporting > Standard > Report 4002: Forex MTM.



The screenshot shows the 'Forex MTM' report interface. At the top, there are buttons for navigation (back arrow), PDF, Excel, Word, download, star, and save. Below these are several input fields with labels and dropdown menus:

Acct Cntr*	TFS-SG
Portfolio Grp	Hedges Port
Val Ccy*	SGD
As At*	01/07/2017
Rate Type*	Valuation
Discounting	Tranx Ccy PL

2. Fill in mandatory parameters – Acct Cntr, Val Ccy, As At and Rate Type. The rest are optional parameters.
3. Click on the required format.
4. The report shows the Accounting Centre, Portfolio, Counterparty ID, TDate, VDate, SGD amount, AUD amount, Book Rates, Forward Rate, P/L, Val Currency, P/L-Val Ccy and Narrative.

Foreign Exchange Outright details

Forex MTM													
Acct Cntr:TFS-SG Val Currency: SGD Exchange Type: Valuation Date: As At 1-Jul-2017 Portfolio Group: Hedges Port Discounting: Tranx Ccy													
Acct Cntr	TradeID	Portfolio	CtpyID	TDate	VDate	SGD	AUD	Book Rates	Fwd Rate	P/L	Val Ccy	P/L-Val Ccy	Narrative
TFS-SG	FRX100005.00	HEDGING	CITI-SG	30-Jun-17	14-Aug-17	(13,565,689.24)	13,000,000.00	0.958300	0.944916 SGD	191,864.98	SGD	191,864.98	
TFS-SG	FRX100006.00	HEDGING	CITI-SG	30-Jun-17	11-Sep-17	(2,087,029.11)	2,000,000.00	0.958300	0.944919 SGD	29,476.08	SGD	29,476.08	
TFS-SG	FRX100010.00	HEDGING	CITI-SG	30-Jun-17	24-Jul-17	2,087,029.11	(2,000,000.00)	0.958300	0.944913 SGD	(29,551.66)	SGD	(29,551.66)	
SGD-AUD Net Exposure						(13,565,689.24)	13,000,000.00			SGD	191,789.40		

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	
Acct Cntr	TradeID	Portfolio	CtpyID	TDate	VDate	SGD	AUD	Book Rates	Fwd Rate		P/L Val Ccy	P/L-Val Ccy	Narrative
TFS-SG	FRX100005.00	HEDGING	CITI-SG	30-Jun-17	14-Aug-17	(13,565,689.24)	13,000,000.00	0.958300	0.944916 SGD		191,864.98 SGD	191,864.98	

Follow the steps as shown below:

1. Navigate to Transaction > Foreign Exchange.
2. Key in the Vdate Fr: 14/08/2017 (Same input for report).
3. Click Refresh.
4. Select Trade ID FRX100005.00

←

Update

TradeID

FRX100005.00

B

Accounting Centre*

TFS-SG

A

TDate*

30/06/2017

D

VDate*

14/08/2017

E

Transaction*

Buy

Ccy*

AUD

Amount*

13,000,000.00

G

Against Ccy*

SGD

K

Spot Ref Rate*

0.958300

H

Forward Points

0.000000

Contract Rate

0.958300

H

Counter Value

F 13,565,689.24

Facility*

TFS - CITI-SG-FX

Counterparty ID

CITI-SG

C

Reval Rate

Soft Amend

Portfolio

Transaction Type

-

Project

-

Our Dealer

patrick@12dl2d user guide

Ctpy Dealer

Joanna

Ctpy Reference

Narrative

M

Fwd Rate: Navigate to Tools > Forward Excrate → I

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

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

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