Report 4002: Forex MTM

[See previous W5 version guide]

PURPOSE

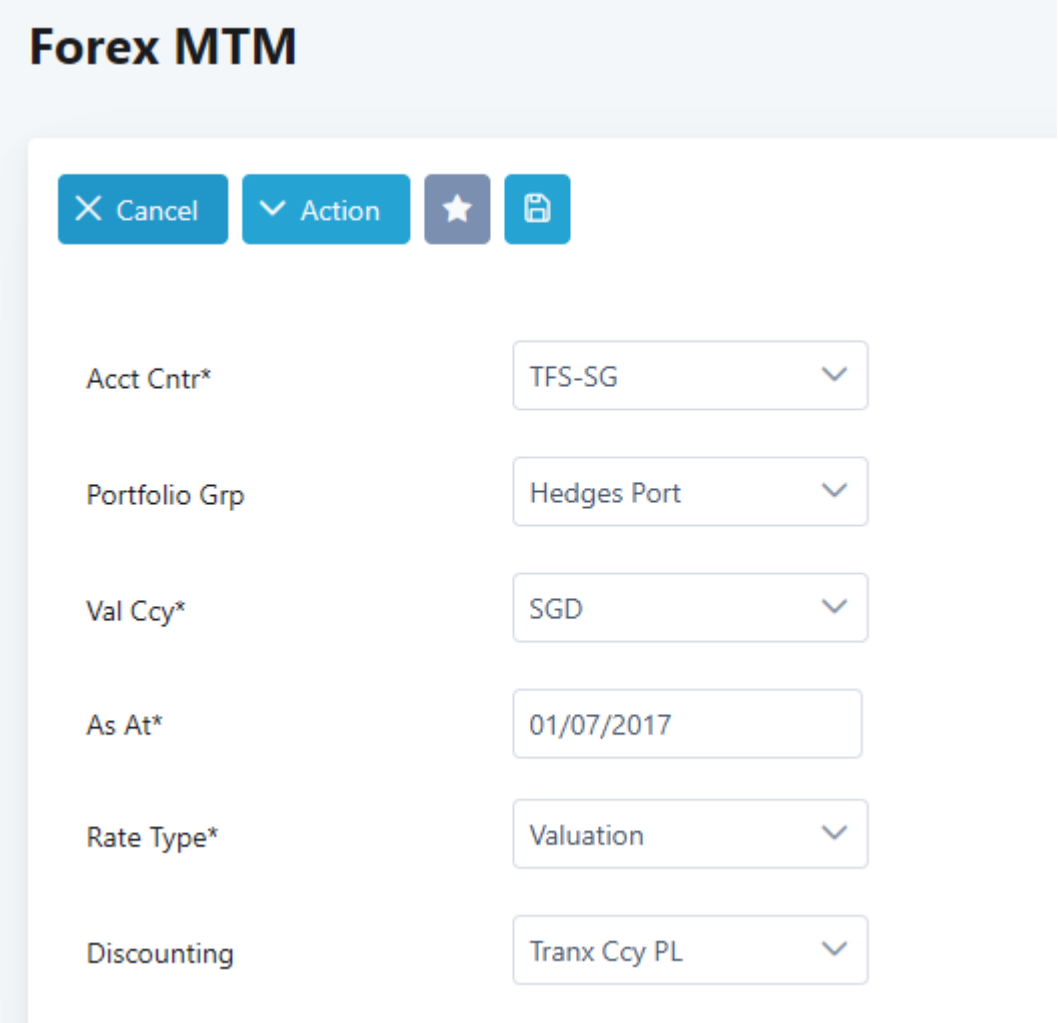
To provide the details used by CS Lucas to show the Foreign Exchange Marked to Market .

WHY IS THIS IMPORTANT?

Allow users to verify the details of Foreign Exchange.

QUERY

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

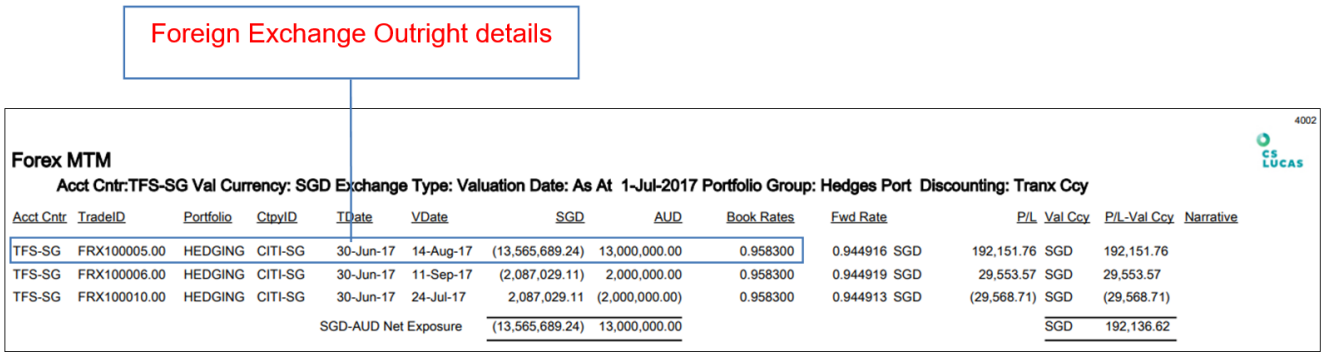


2. Fill in mandatory parameters – Acct Cntr, Val Ccy, As At and Rate Type. The

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, SGD amount, AUD amount, Book Rates, Forward Rate, P/L, Val Currency, P/L-Val Ccy and Narrative.



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	N	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	192,151.76	SGD	192,151.76	

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).

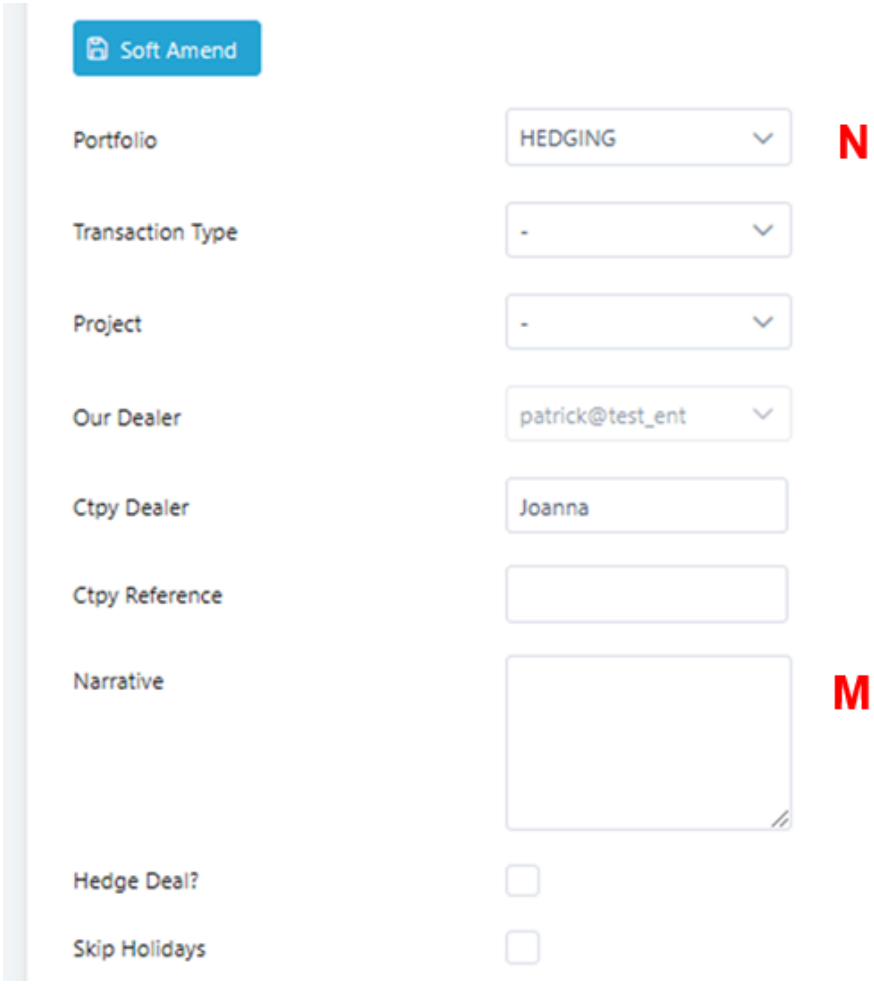
3. Click Refresh.

4. Click the Edit button next to the Trade ID: FRX100005.00.

Amend Foreign Exchange Outright

Cancel | Update | File/Note

TradeID	FRX100005.00	B
Accounting Centre*	TFS-SG	A
TDate*	30/06/2017	D
VDate*	14/08/2017	E
Transaction*	Buy	
Ccy*	AUD	G
Amount*	13,000,000.00	
Against Ccy*	SGD	F
Spot Ref Rate*	0.958300	
Forward Points	0.000000	
Contract Rate	0.958300	H
Counter Value	13,565,689.24	
Facility*	TFS - CITI-SG:FX	Available:AUD- 32.20m (- 34.1%)
Counterparty ID	CITI-SG	C



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	Ruijin	Created.
23-May-2016	Rj	Formatted.
4-Aug-2016	Li Ping	Rewritten. Reformatted.
10-Jan-2020	Lyra	Updated screenshots.
20-Aug-2024	TS	Updated to W6 instructions and screenshots.