

# 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.

### Forex MTM

✕ Cancel ▼ Action ★ 📁

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 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.

#### Foreign Exchange Outright details

Forex MTM														4002
Acct Cntr:TFS-SG Val Currency: SGD Exchange Type: Valuation Date: As At 1-Jul-2017 Portfolio Group: Hedges Port Discounting: Tranx Ccy														CS LUCAS
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		
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	29,553.57	SGD	29,553.57		
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	(29,568.71)	SGD	(29,568.71)		
SGD-AUD Net Exposure						(13,565,689.24)	13,000,000.00				SGD	192,136.62		

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**

Soft Amend

Portfolio

HEDGING

N

Transaction Type

-

Project

-

Our Dealer

patrick@test\_ent

Ctpy Dealer

Joanna

Ctpy Reference

Narrative

M

Hedge Deal?

☐

Skip Holidays

☐

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.