

Report 4003: Forex MTM By Counterparty Type (W5)

[This version is superseded.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

PURPOSE

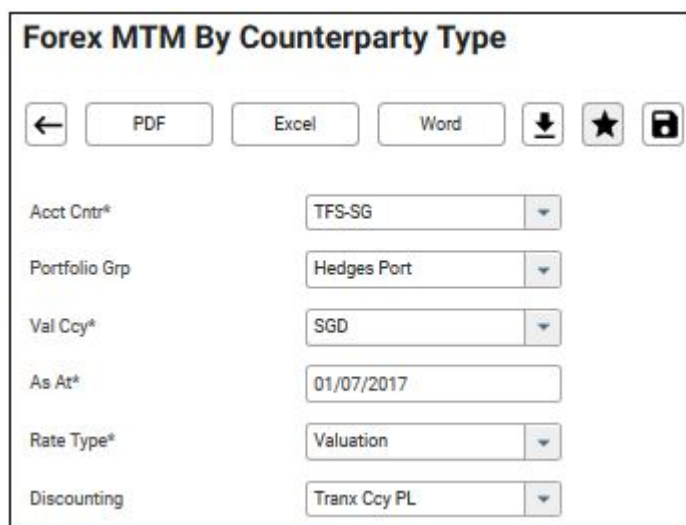
To provide the details used by CS Lucas to show the Foreign Exchange Marked to Market by Counterparty.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Foreign Exchange.

QUERY

1. Navigate to Reporting > Standard > Report 4003: Forex MTM By Counterparty Type.



The screenshot shows a web-based form titled "Forex MTM By Counterparty Type". At the top, there are buttons for "PDF", "Excel", and "Word", along with icons for back, download, star, and a lock. Below these are several input fields with dropdown menus:

Field	Value
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, Trade ID, Portfolio, Counterparty ID, TDate, VDate, SGD amount, AUD amount, Book Rates, Forward Rate, P/L, Rate, Val Currency, P/L-Val Ccy and Narrative.

Foreign Exchange Outright details

Forex MTM By Counterparty Type														
Acct Cntr:TFS-SG Val Currency: SGD Exchange Type: Valuation Date: As At 1-Jul-2017 Portfolio Group: Hedges Port Discounting: Tranx Ccy														
SGD-AUD	Acct.Cntr	TradeID	Portfolio	CtpyID	TDate	VDate	SGD	AUD	Book Rates	Fixed Rate	P/L	Rate %	Val Ccy	P/L-Val Ccy Narrative
External														
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	1.000000	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	1.000000	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)	1.000000	SGD (29,551.66)
							(13,565,689.24)	13,000,000.00						
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	N			
SGD-AUD	Acct.Cntr	TradeID	Portfolio	CtpyID	TDate	VDate	SGD	AUD	Book Rates	Fixed Rate		P/L	Rate %	Val Ccy	P/L-Val Ccy	Narrative
External																
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	1.000000	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. Select Ctpy ID.
4. Click Refresh.
5. Select Trade ID FRX100005.00

TradeID	FRX100005.00	B
Accounting Centre*	TFS-SG	A
TDate*	30/06/2017	D
VDate*	14/08/2017	E
Transaction*	Buy	
Ccy*	AUD	H
Amount*	13,000,000.00	G
Against Ccy*	SGD	L
Spot Ref Rate*	0.958300	
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		N

Rate %: Navigate to Tools > FX Profit/Loss → **K**

Fwd Rate Navigate to Tools > Forward Excrate → **I**

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

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

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