Report 4003: Forex MTM By Counterparty Type

See previous W5 version guide

PURPOSE

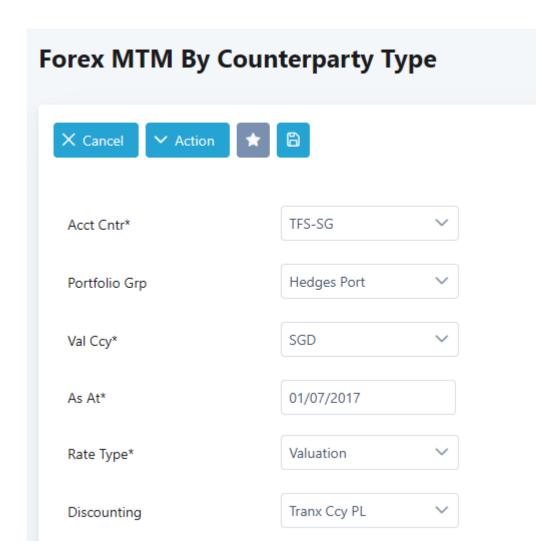
To provide the details used by CS Lucas to show the Foreign Exchange Marked to Market by Counterparty.

WHY IS THIS IMPORTANT?

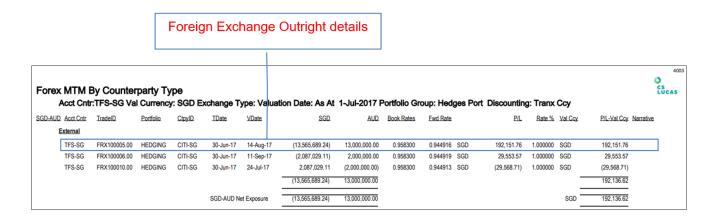
Allow users to verify the details of Foreign Exchange.

QUERY

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



- 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, Rate, 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

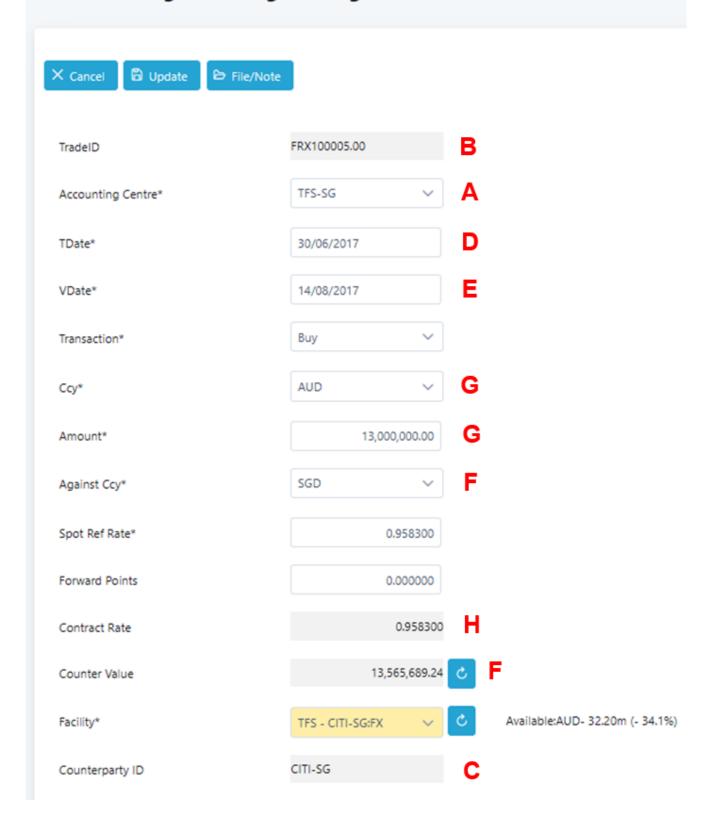
To view the following transaction,

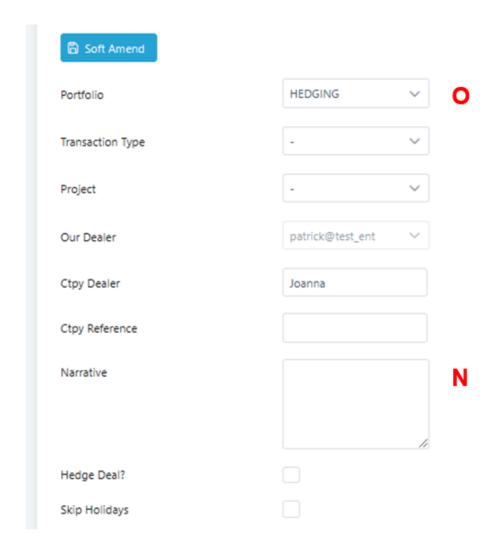


Follow the steps as shown below:

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

Amend Foreign Exchange Outright





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