

# 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.

## Forex MTM By Counterparty Type

✕ 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, 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 | ClpyID    | TDate     | VDate | SGD             | AUD            | Book Rates | Fwd Rate | P/L | Rate %      | Val Ccy  | P/L-Val Ccy |
| 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 | 192,151.76  | 1.000000 | SGD         |
| 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   | 1.000000 | SGD         |
| 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) | 1.000000 | SGD         |
|  |              |         |           |           |           |       | (13,565,689.24) | 13,000,000.00  |            |          |     |             |          |             |
|  |              |         |           |           |           |       |                 |                |            |          |     |             |          | 192,136.62  |
| SGD-AUD Net Exposure   |              |         |           |           |           |       | (13,565,689.24) | 13,000,000.00  |            |          |     |             |          |             |
|  |              |         |           |           |           |       |                 |                |            |          |     |             |          | SGD         |
|  |              |         |           |           |           |       |                 |                |            |          |     |             |          | 192,136.62  |

4003



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            | O       | C         | D         | E         | F               | G             | H        | I          | J        | K          | L        | M       | N                     |
|----------|--------------|---------|-----------|-----------|-----------|-----------------|---------------|----------|------------|----------|------------|----------|---------|-----------------------|
| SGD-AUD  | Acct.Cntr    | TradeID | Portfolio | CtpyID    | IDate     | VDate           | SGD           | AUD      | Book Rates | Fwd 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      | 192,151.76 | 1.000000 | 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. Select Ctpy ID.
- 4. Click Refresh.
- 5. Click the Edit button next to the Trade ID: FRX100005.00

## Amend Foreign Exchange Outright

[✕ Cancel](#)[📁 Update](#)[📝 File/Note](#)

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

Soft Amend

Portfolio

HEDGING

▼

O

Transaction Type

-

▼

Project

-

▼

Our Dealer

patrick@test\_ent

▼

Ctpy Dealer

Joanna

Ctpy Reference

Narrative

N

Hedge Deal?

☐

Skip Holidays

☐

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 | 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. |