

Report 4004: Forex MTM By Weekly Group (W5)

[This version is superseded.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

PURPOSE

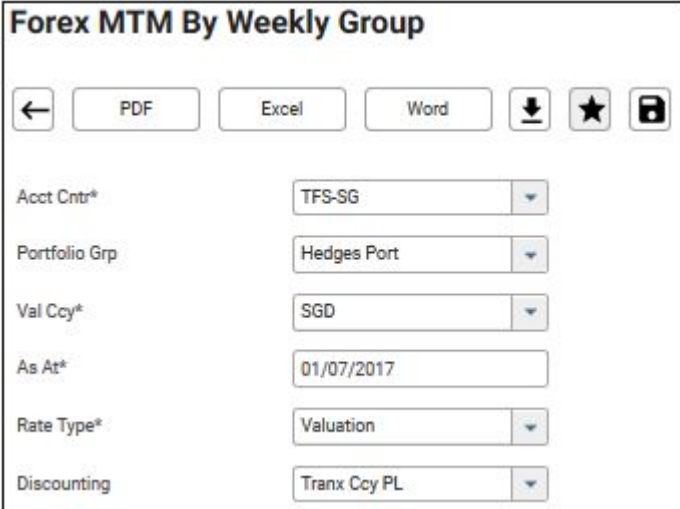
To provide the details used by CS Lucas to show the Foreign Exchange Marked to Market by Weekly Group.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Foreign Exchange.

QUERY

1. Navigate to Reporting > Standard > Report 4004: Forex MTM By Weekly Group.



The screenshot shows the 'Forex MTM By Weekly Group' report configuration window. At the top, there is a title bar and a row of buttons: a back arrow, 'PDF', 'Excel', 'Word', a download icon, a star icon, and a save icon. Below these are six parameter fields, each with a label and a dropdown menu:

Parameter	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 and P/L-Val Ccy.

TDate and VDate occurs on the same date

Forex MTM By Weekly Group														4004	
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	CptyID	TDate	YDate	SGD	AUD	Book Rates	Fwd Rate	P/L	Rate %	Val Ccy	P/L-Val Ccy		
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)		
						2,087,029.11	(2,000,000.00)						(29,551.66)		
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		
						(13,565,689.24)	13,000,000.00						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		
						(2,087,029.11)	2,000,000.00						29,476.08		
					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		
Acct Cntr	TradeID	Portfolio	CtpyID	TDate	VDate	SGD	AUD	Book Rates	Fwd Rate	P/L	Rate %	Val Ccy	P/L-Val Ccy	
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)

Follow the steps as shown below:

1. Navigate to Transaction > Foreign Exchange.
2. Key in the Vdate Fr: 24/07/2017 (Same input for report).
3. Click Refresh.
4. Select Trade ID FRX100010.00

TradeID	FRX100010.00	B
Accounting Centre*	TFS-SG	A
TDate*	30/06/2017	D
VDate*	24/07/2017	E
Transaction*	Sell	
Ccy*	AUD	H
Amount*	2,000,000.00	G
Against Ccy*	SGD	L
Spot Ref Rate*	0.958300	H
Forward Points	0.000000	
Contract Rate	0.958300	H
Counter Value	F 2,087,029.11	
Facility*	TFS - CITI-SG-FX	
Counterparty ID	CITI-SG	C
Reval Rate		
<input type="button" value="Soft Amend"/>		
Portfolio		
Transaction Type	-	
Project	-	
Our Dealer	patrick@12dl2d user guide	
Ctpy Dealer	Joanna	
Ctpy Reference		
Narrative		K

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

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

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

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY