



22nd of April 2022

T24 – Induction training “Forex”

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General remark

PLEASE NOTE:

- The screenshots in this manual have been taken from the T24 model bank. This is the initial set up of T24.
- If your T24 system is already customized than the screens and menus in T24 may look different.
- The basic functionality explained in the manual will be anyway the same as in your T24 system.

- 01** Learning objectives
- 02 Basics of Forex module
- 03 Process 1: Performing Forex deals
- 04 Process 2: Enquiries and COB reports



Learning objectives

Objectives

- To learn what T24 Forex is used for
- Features of the Forex module
- Capture Forex deals
- Enquiries and COB reports



- 01 Learning objectives
- 02 Basics of Forex module**
- 03 Process 1: Performing Forex deals
- 04 Process 2: Enquiries and COB reports



Product overview

Types of Forex deals



Spot

- Value date of the transactions is earlier than 3 working days after “Today”
- Only “mark-to-market” revaluation method is allowed

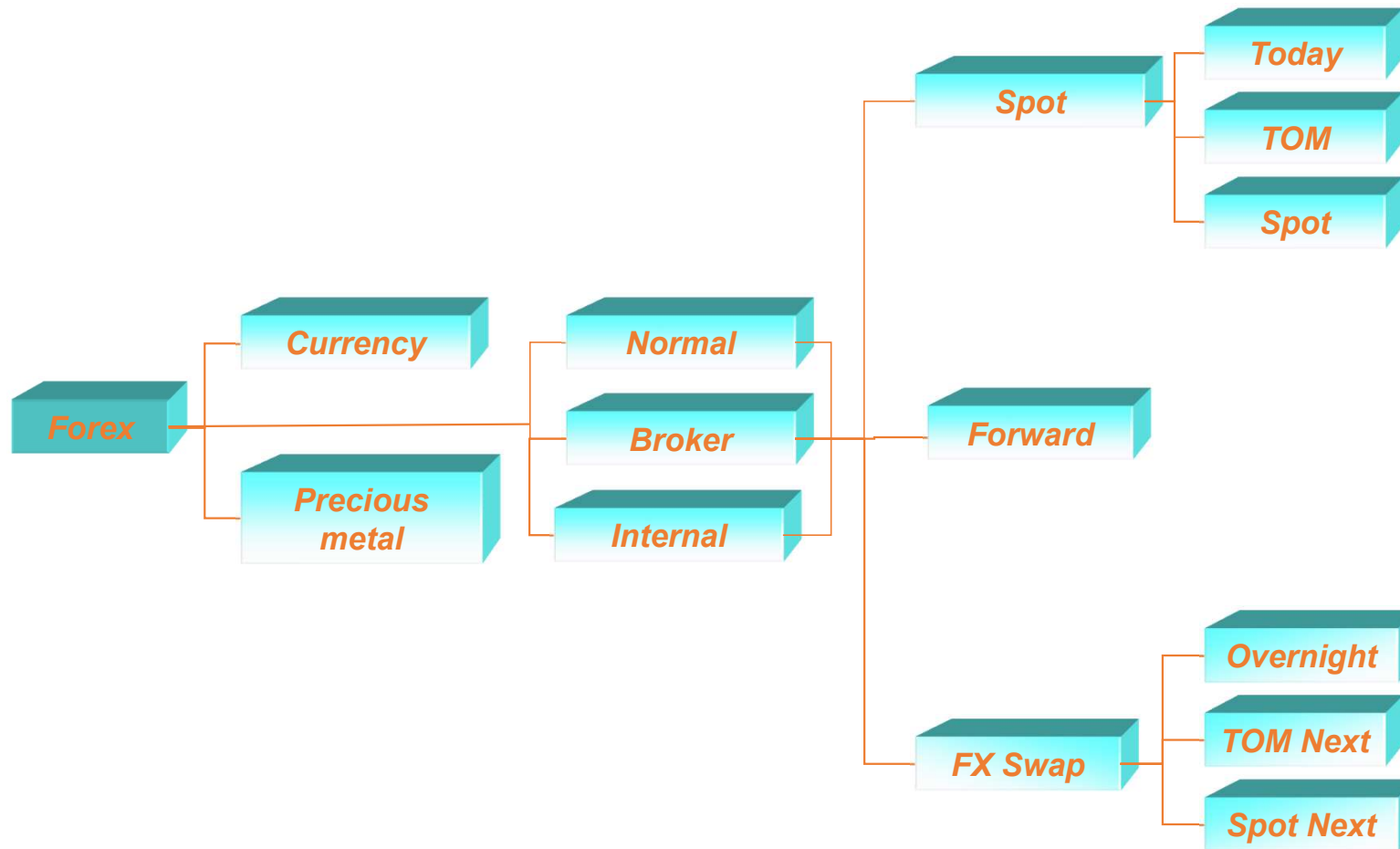
Forward

- Value date of the transactions is later than 2 working days after “Today”
- 5 different revaluation methods are allowed

Swaps

- The amounts in the two currencies will be first exchanged and later re-exchanged => the deal has 2 legs
- “Straight line funding” revaluation method is used

T24 Forex - Product Overview



- 01 Learning objectives
- 02 Basics of Forex module
- 03 Process 1: Performing Forex deals**
- 04 Process 2: Enquiries and COB reports



T24 Forex spot deals

- Spot is simultaneous buying and selling of two currencies for prompt delivery (generally after 2 working days or less)
 - Today and Tom(orrow) are by-products and are input by giving suitable delivery date
 - Spot rate EUR / USD = 1.12
- For a Spot deal, the following important fields are mandatory
 - Counterparty customer Id / mnemonic
 - Currencies bought and sold (from **OUR** perspective) and
 - Two of the three Fields
 - Amount bought / Amount sold / Spot rate for the deal
 - Value dates: date, at which the amounts will be exchanged. The value date can be latest two working days after today (value date for buy and sell side is normally the same)
 - The settlement accounts for the counterparty get defaulted at validation and can be checked/ changed in the “Settlement” screen

Workshop 1 “Create a FOREX spot deal”

Workshop



- Use *User Menu > Treasury Operations > Forex & Forex Trader > Front Office > Forex Trader > Forex Deals > Capture Forex Spot Deal*
- Use tab “*Inter Bank*”
 - Counterparty is 100473
 - Deal date and value dates shall be “today”
 - Buy 1 million EUR at a spot rate of 1.11 and sell USD
 - Validate the records and observe the defaulted limit and settlement accounts in the tab “Settlement Instructions”. If no accounts have been defaulted, ask the trainer for help
 - Commit the record and accept the override messages

Workshop 1 - solution

Workshop

1



2 – deal before validation

The screenshot shows the 'Capture Forex Spot Deal' form. The 'Spot Deal' tab is selected. The form contains the following fields:









Field	Value	Field	Value
Counterparty	100473	Bank Of Tokyo	
Deal Date			
Dealer Desk	00	ALL	
Currency Bought	EUR	Euro	Buy Amount: 1M
Currency Sold	USD	US Dollar	Sell Amount:
Spot Rate	1.11	Limit Reference	
		Value Date Buy	20200417
		Value Date Sell	20200417

Workshop 1 - solution

Workshop









3 – defaulted settlement instructions after validation

Back to: [Capture Forex Spot Deal](#) >

        More Actions ...

FX Spot Trade **FX-20108-66906** (Model Bank)

Spot Deal. **Settlement Instructions** **Delivery** **Audit**

Settlement A/c for Sell.1	  23752
Settlement Date for Sell.1	17 APR 2020 
Settlement Amt for Sell.1	1,110,000.00
Settlement A/c for Buy.1	 36668
Settlement Date for Buy.1	17 APR 2020 
Settlement Amt for Buy.1	1,000,000.00
Counterparty's SSI.1	 100471   B:

T24 Forex – settlement instructions



Fields “**Settlement A/c for Sell**” and “**Settlement A/c for Buy**”

- If the counterparty is **not a bank and settlement accounts exist** in the respective currency => First account of the customer
- If the counterparty is **a bank or no settlements accounts exist** in the respective' currency => Account specified in the record for the respective currency in the NOSTRO.ACCOUNT table

Field “**Counterparty’s SSI**” (= customer for the final settlement)

- If for the counterparty an AGENCY record exists and the customer for the final settlement for the respective currency is specified => take this customer
- Otherwise **this field** or the field “**Cparty Corr. Address**” must be filled out manually

The **NOSTRO.ACCOUNT** table contains the nostro accounts, which will be defaulted as settlement accounts in trades – if no customer account for the counterparty exists

The **AGENCY** table contains for banks currency wise the customers (other banks), which will be defaulted as final institution for the settlement for the respective currencies

T24 Forex – linked actions after deal authorization

The following activities happen automatically, when Forex deals get authorized



- ✓ Update of the balances
- ✓ Checking of the attached limit (if any LIMIT record is already set up for Forex deals for the counterparty) or creation of a “Dummy” LIMIT-record
- ✓ Only if the value date is “**Today**” – Online generation of the accounting entries
- ✓ Generation of the messages (counterparty advice and/or SWIFT message)

Workshop 2 “Authorize the FOREX spot deal”

Workshop



- **Use User Menu > Treasury Operations > Forex & Forex Trader > Back Office > Forex > Auth/Rev/Confirm Forex Deals > Authorise/Confirm Forex Deals**
 - Login with a different USER or ask your neighbour
 - Authorize your deal

Workshop 2 - solution

Workshop

1

- Infinity Transact User Menu
 - Customer Relationship
 - Customer
 - CRM
 - Account
 - Mandate Management
 - DD Management
 - Product Catalog
 - Retail Operations
 - Origination
 - Islamic Operations
 - Risk Management
 - Corporate Operations
 - Treasury Operations
 - Forex & Money Market Trader
 - Position Management Enquiries
 - Nostro Management
 - Front Office
 - Back Office
 - Forex
 - Amend Forex Deal
 - Auth/Rev/Confirm Forex Deals
 - Authorise/Confirm Forex Deals
 - Authorise Fx Deals (Fx Bulk Order)

2

Unauthorised Forex Deals

Transaction Ref	Deal Type	Counterparty	Ccy Bought	Amount Bought	Ccy Sold	Amount Sold	Value Date Buy	Value Date Sell	Fwd Fwd Swap
FX2010866906	Forex Spot Deal	100473	EUR	1,000,000.00	USD	1,110,000.00	17 APR 2020	17 APR 2020	

3

FX Spot Trade FX-20108-66906 (Model Bank)

Spot Deal. Settlement Instructions Delivery Audit

Counterparty 100473 Bank Of Tokyo

Deal Date 17 APR 2020 17 APR 202

Dealer Desk 00 ALL

Currency Bought EUR Euro

Currency Sold USD US Dollar

Spot Rate 1.11

Send Payment HOLD

Mature at Start of Day? No

Buy Amount 1,000,000.00 Value Date Buy 17 APR 2020

Sell Amount 1,110,000.00 Value Date Sell 17 APR 2020

Limit Reference U20079LSKC5

Netting Y

Workshop 3 “Checking of the generated accounting entries”

Workshop



- Use *User Menu > Treasury Operations > Forex & Forex Trader > Back Office > Accounting Enquiries > View Transaction Entries*
- Check the accounting entries generated for your deal

Please note: If you don't see any, your start date in the deal was quite likely later than “today”

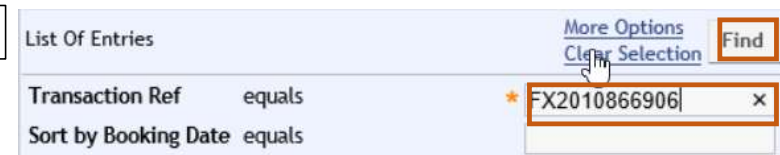
Workshop 3 - solution

Workshop

1



2



3

Transaction Entry
Transaction Ref : FX2010866906

Date	Account	Customer	Company Code	Value Date	Processing Date	Currency	FCY Amount	LCY Amount	
17 APR 2020	EURUSD1401600010001		BNK	17 APR 2020	17 APR 2020	EUR	1,000,000.00	1,110,000.00	
17 APR 2020	36668	100503	BNK	17 APR 2020	17 APR 2020	EUR	-1,000,000.00	-1,110,000.00	
17 APR 2020	USDEUR1401600010001		BNK	17 APR 2020	17 APR 2020	USD	0	-1,110,000.00	
17 APR 2020	USD1420000010001		BNK	17 APR 2020	17 APR 2020	USD	0	1,110,000.00	

Workshop 4 “Checking of the generated messages”

Workshop



- Use *User Menu > Treasury Operations > Forex & Forex Trader > Back Office > Forex > Forex Enquiries > Spot Deals Done Today*
- Check the MT300 SWIFT-message generated for your deal

Please note: If there is an error in the message parametrization for you customer, you won't see any messages

Workshop 4 - solution

Workshop

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- ▾ Infinity Transact User Menu
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 - Treasury Operations
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 - Position Management Enquiries
 - Nostro Management
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 - Back Office
 - Forex
 - Amend Forex Deal
 - Auth/Rev/Confirm Forex Deals
 - Forex Netting
 - **Forex Enquiries**
 - Position Movement Entries - Today
 - Position Movement Yesterday
 - Historical Position Movement
 - **Spot Deals Done Today**

2

Spot Deals Today

Transaction Ref	Counterparty Name	Ccy Buy	Amount	Ccy Sell	Amount	Value Date Buy	Spot Rate	Account Sell	Account Buy
FX2010866906	Bank Of Tokyo	EUR	1,000,000.00	USD	1,110,000.00	17 APR 2020	1.11	23752	36668

3

Back to: [Forex Spot Deals Today](#) >

FX Spot Trade **FX-20108-66906** (Model Bank)

Spot Deal Settlement Instructions Delivery

Advice Sent. 1 D20220420755835371403

Confirmation Sent. 1.1 D20220420755835371303

Payment Order Reference. 1.1 PI201080WGMWXJFB

Payment Order Status. 1.1 Release

Workshop 4 - solution

Workshop

4

View Delivery Messages

Delivery ref	Bank date	Type	Description	Header Status	Msg Status	Carrier	To address
D20220420755835371303	17 APR 20	300	FOREIGN EXCHANGE CONFIRMATION	UNFORMATTED		SWIFT.1	BOT



5

```
{1:F01DEMOGBPXAXXX.SN...ISN.}{2:I300BOTKJPJTXXXXN}{3:{108:xxxxx}}{4:
:15A/Sequence Identifier          :
:20/TRANSACTION REFERENCE NUMBER  : FX2010866906
:21/Related Reference              : NEW
:22A/Type of Operation             : NEWT
:22C/Common Reference              : BOTKJT0111DEMOPX
:82A/PARTY A                       : DEMOGBPX
:87A/RECEIVER/DELIVERER OF SECURITIES : BOTKJPJT
:15B/Sequence Identifier          :
:30T/Trade Date                   : 20200417
:30V/Value Date                   : 20200417
:36/EXCHANGE RATE                  : 1,11
:32B/CURRENCY CODE, AMOUNT        : EUR1000000,00
:56A/INTERMEDIARY BANK            : CITIDEFF
:57A/'ACCOUNT WITH' BANK          : /5522323432442344
                                   COBADEFF
:33B/Currency, Amount             : USD1110000,00
:53A/SENDER'S CORRESPONDENT BANK  : /577848738
                                   CITIUS33
:57A/'ACCOUNT WITH' BANK          : BOFAUS33
```

T24 Forex deals – base currency

- **Base Currency**

- Deals involve two currencies, out of which one is defaulted as base currency.
- Let's assume there is a deal buying EUR and selling USD.
 - If **EUR** is the base currency, then system evaluates the USD amount based on the EUR amount and the exchange rate => i.e. 1.000.000 EUR are how much USD
 - If **USD** is the base currency, then system evaluates the EUR amount based on the USD amount and the exchange rate => i.e. 1.000.000 USD are how much EUR

T24 Forex deals – value dates



- The value dates can be specified as “absolute” dates – i.e. “22 APR 2022”
- But also abbreviations are allowed
 - In the case of spot deals “Today” and “TOM” can be inputted as value date
 - In the case of Swap deals “Overnight”, “TOM next” and “Spot next” can be inputted as value date in the first leg, if it is spot
 - Allowed abbreviations in the fields “**Value Date...**”
 - T, TO, S,
 - ON, TN, SN (In FOREX Swaps, if the first leg is spot)
 - NNA – i.e. “10D”, “3W” (working days), “6M” after spot.

If i.e. an FX deal is inputted with trade date “**18.04.2022**” and value date “**1M**”, T24 will calculate as value date the **20.05.2022** (Spot = 20.04, one month later is the 20.05)

T24 Forex deals – FOREX forward deals

- A FX Forward deal is buying and selling of two currencies for delivery in future. The delivery date (value date) must be later than the spot date. The forward period is calculated from the spot date.
- The forward rate normally referenced to spot rate
 - 3 months forward :GBP / USD = 1.5500 - 0.0150 = 1.5350
- For a forward deal, the following fields are mandatory
 - Counterparty customer Id / mnemonic
 - Name of currencies bought and sold and value date
 - Two of the three fields
 - Amount bought / Amount sold / Forward rate for the deal
 - The spot rate get's defaulted with the market rate from the CURRENCY table, when the deal get's validated
 - The forward rate can be inputted either as absolute rate, or a difference to the spot rate (with or without pips)
 - **Example without pips:** Spot rate = 1.11 and forward rate inputted as "+0.02" => When validated, the forward rate will get calculated as 1.13 (= 1.11 + 0.02)
 - Value date

T24 Forex deals – pips

The forward rate can be also expressed as “pips”.

The digits for the pips can be defined currency wise in the CURRENCY table.

Example:

- The spot rate is 1.5000
 - The forward rate shall be 1.4925
 - The Quotation Pips for the respective currency are “4” => field “*Quotation Pips*” in the respective record in the **CURRENCY** table contains the value “4”
 - So the difference between the spot- and the forward rate is **-0.0075**
- ➡ Because of the 4 pips the RM need to input as forward rate “-75”



Workshop 5 “Create a FOREX forward deal”

Workshop

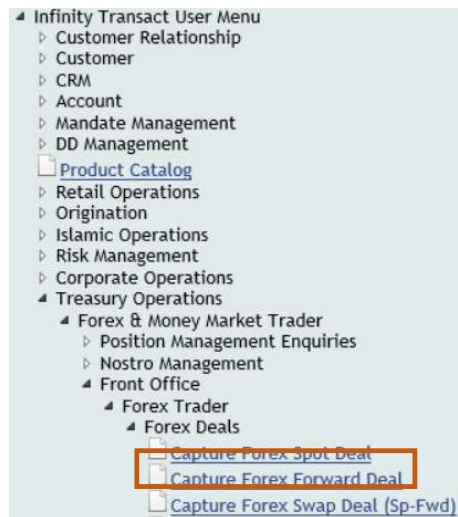


- **Use *User Menu > Treasury Operations > Forex & Forex Trader > Front Office > Forex Trader > Forex Deals > Capture Forex Forward Deal***
- **Use tab “Inter Bank”**
 - Counterparty is 100473
 - The value dates shall be 1 month after spot
 - Buy 10 million EUR and sell USD
 - The forward rate shall be 0.0050 less than the spot rate (quotation pips for EUR are set to “4”)
 - Commit the record and accept the override messages

Workshop 5 - solution

Workshop

1



2 – deal before validation

Back to: [Capture Forex Forward Deal](#) >

FX Forward Outright FX-20108-13425 (Model Bank)

More Actions ...

Forward Deal | Settlement Instructions | Other Details | Delivery | Reporting | Audit

Counterparty: 100473 Bank Of Tokyo

Deal Date:

Dealer Desk: 00

Currency Bought: EUR Euro Amount Bought: 10M Value date buy: 1M

Currency Sold: USD US Dollar Amount Sold: Limit Reference: Value date sell:

Spot rate:

Forward Rate: -50

T24-Induction training "Forex"

Workshop 5 - solution

Workshop

3 – deal after validation

Back to: [Capture Forex Forward Deal](#) >

Workshop 6 “Authorize the FOREX forward deal”

Workshop



- **Use User Menu > Treasury Operations > Forex & Forex Trader > Back Office > Forex > Auth/Rev/Confirm Forex Deals > Authorise/Confirm Forex Deals**
 - Login with a different USER or ask your neighbour
 - Authorize your deal

Workshop 6 - solution

Workshop

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- Infinity Transact User Menu
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 - Risk Management
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 - Treasury Operations
 - Forex & Money Market Trader
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 - Amend Forex Deal
 - Auth/Rev/Confirm Forex Deals
 - Authorise/Confirm Forex Deals
 - Authorise Fx Deals (Fx Bulk Order)

2

	Counterparty	Ccy Bought	Amount Bought	Ccy Sold	Amount Sold	Value Date Buy	Value Date Sell	Fwd Fwd Swap
Outright Forward Deal	100473	EUR	10,000,000.00	USD	11,199,390.00	21 MAY 2020	21 MAY 2020	

3

FX Forward Outright FX-20108-13425 (Model Bank)

Forward Deal Settlement Instructions Other Details Delivery Reporting Audit

Counterparty	100473	Bank Of Tokyo
Deal Date	17 APR 2020	17 APR 2020
Dealer Desk	00	ALL
Currency Bought	EUR	Euro
Currency Sold	USD	US Dollar
Spot rate	1.124939	
Forward Rate	1.119939	
Amount Bought	10,000,000.00	Value date buy 21 MAY 2020
Amount Sold	11,199,390.00	Value date sell 21 MAY 2020
Limit Reference	LI20079NCNTM	

T24 Forex deals – FOREX swap deals

- “Forex Swap” is the exchange of currencies on one date (spot date or forward) with an agreement to re exchange the currencies at a specified date and rate (forward)
- E.g. 6 months EUR / CHF Forex swap
 - Near leg Buy / sell SPOT @ 0.9300
 - Far leg Sell / Buy FORWARD @ 0.9347
- For a Forex Swap deal, while inputting the first leg, Forex swap base currency field will be defaulted as one of the currency involved in the deal
 - On committing the spot leg, the system automatically opens the screen the second leg for the forward deal with partial information. The amount in the FX swap base currency is retained, but can be amended. The other currency amount will vary as per the forward rate specified
 - Overnight, Tom-Next, Spot-Next, etc. are by-products and are input by giving suitable delivery dates

Please note: Both legs have a separate Id, but T24 knows that both legs belong together. When the first leg is committed, T24 leads you directly to the second leg. The swap deal in total is only committed, when the second leg got committed

Workshop 7 “Create a FOREX swap deal”

Workshop




- **Use User Menu > Treasury Operations > Forex & Forex Trader > Front Office > Forex Trader > Forex Deals > Capture Forex Swap Deal (Sp-Fwed)**
- **Use tab “Inter Bank”**
 - Counterparty is 100473
 - *For the spot leg:* The value dates shall be at spot date
 - Buy 5 million EUR and sell CHF with a spot rate of 0.9300)
 - *For the forward leg:* The forward rate shall be 0.9350
 - The value dates shall be 1 month after spot
 - Commit the records and accept the override messages

Workshop 7 - solution

Workshop



3 – Forward leg

Back to: [Capture Forex Swap Deal](#) >

 More Actions ...




Forex Swap Deal (Sp-Fwd) FX-20108-06469 2ND LEG OF FX2010865260 (Model Bank)




Forex Settlement Instructions Other Details Delivery Reporting Audit


Counterparty  100473  Bank Of Tokyo

Dealer Desk 00 ALL



Deal Date 17 APR 2020 17 APR 2020

Currency Bought  CHF  Swiss Franc Buy Amount 4,675,000.00 Value Date Buy 21 MAY 2020  21 MA

Currency Sold  EUR  Euro Sell Amount 5,000,000.00 Value Date Sell 21 MAY 2020  21 MA

Spot Rate 0.93 Spot Date 21 APR 2020 

Forward Rate 0.935

Swap Base Currency  EUR Euro Base Currency  EUR Euro

Workshop 8 “Authorize the FOREX swap deal”

Workshop



- **Use *User Menu > Treasury Operations > Forex & Forex Trader > Back Office > Forex > Auth/Rev/Confirm Forex Deals > Authorise/Confirm Forex Deals***
 - Login with a different USER or ask your neighbour
 - Select the first leg of your swap deal and authorize the complete swap deal (if you try to start from the second leg the authorization won't work)

Workshop 8 - solution

Workshop

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- Infinity Transact User Menu
 - Customer Relationship
 - Customer
 - CRM
 - Account
 - Mandate Management
 - DD Management
 - Product Catalog
 - Retail Operations
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 - Risk Management
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 - Authorise/Confirm Forex Deals
 - Authorise Fx Deals (Fx Bulk Order)

Unauthorised Forex Deals

Transaction Ref	Deal Type	Counterparty	Ccy Bought	Amount Bought	Ccy Sold	Amount Sold	Value Date Buy	Value Date Sell	Fwd Fwd Swap
FX2010805107	Forex Outright Forward Deal	100472	EUR	4,000,000.00	GBP	3,500,000.00	28 APR 2020	28 APR 2020	✓✓
FX2010806469	Forex Swap Deal	100473	CHF	4,675,000.00	EUR	5,000,000.00	21 MAY 2020	21 MAY 2020	✓✓
FX2010807175	Forex Spot Deal	100473	EUR	1,000,000.00	USD	1,110,000.00	21 APR 2020	21 APR 2020	✓✓
FX2010824957	Forex Spot Deal	100436	EUR	8,861,111.11	GBP	6,380,000.00	21 APR 2020	21 APR 2020	✓✓
FX2010831440	Forex Spot Deal	100436	USD	2,720,000.00	EUR	2,000,000.00	21 APR 2020	21 APR 2020	✓✓
FX2010851747	Forex Swap Deal	100437	GBP	2,000,000.00	USD	3,000,000.00	21 APR 2020	21 APR 2020	✓✓
FX2010855033	Forex Spot Deal	100774	EUR	76,300.00	GBP	63,710.50	19 APR 2020	19 APR 2020	✓✓
FX2010858150	Forex Swap Deal	100437	USD	3,200,000.00	GBP	2,000,000.00	21 MAY 2020	21 MAY 2020	✓✓
FX2010860658	Forex Spot Deal	100473	USD	2,500,000.00	GBP	2,500,000.00	21 APR 2020	21 APR 2020	✓✓
FX2010865260	Forex Swap Deal	100473	EUR	5,000,000.00	CHF	4,650,000.00	21 APR 2020	21 APR 2020	✓✓
FX2010870345	Forex Spot Deal	100367	EUR	500,000.00	JPY	62,650,000	19 APR 2020	19 APR 2020	✓✓
FX2010884068	Forex Outright Forward Deal	100774	GBP	101,000.00	USD	126,518.45	21 MAY 2020	21 MAY 2020	✓✓

3

Forex Swap Deal (Sp-Fwd) FX-20108-65260 1ST LEG (Model Bank)

Forex Settlement Instructions Other Details Delive

Counterparty 100473 Bank Of Tokyo

Dealer Desk 00 ALL

Deal Date 17 APR 2020 17 APR 2020

4

Forex Swap Deal (Sp-Fwd) FX-20108-06469 2ND LEG OF FX2010

Accept Overrides

Authorising the 2nd leg swap deal - FX2010806469

Forex Settlement Instructions Other Details

Counterparty 100473 Bank Of Tokyo

Dealer Desk 00 ALL

- 01 Learning objectives
- 02 Basics of Forex module
- 03 Process 1: Performing Forex deals
- 04 Process 2: Enquiries and COB reports**



Enquiries

Enquiries can be performed in the following menus:

- For the front office: *User Menu > Treasury Operations > Forex & Money Market Trader > Front Office > Forex Enquiries*
- For the back office: *User Menu > Treasury Operations > Forex & Money Market Trader > Back Office > Forex > Forex Enquiries*

Some of the available enquiries are:

- *Forex Positions*
 - Displays currency wise the spot-, forward- and A/L (Assets and liabilities)-positions.
- *List of spot deals done today*
 - Displays a list of all spot deals done today.
- *Position movements for today and yesterday*
 - Displays a list of all transactions, which caused movements in the position of the chosen currency
- *Deals maturing in next 5 days.*
 - Displays a list of all FX deals, that will mature in the next 5 days.

In the next slides you see screenshots for two enquiries



Enquiries

Enquiry “Forex revaluation”.

User Menu > Treasury Operations > Forex & Money Market Trader > Front Office > Forex Enquiries

Here are displayed for a currency value date wise the amounts and the average cost rate, the market rate and the unrealized profit and losses because of the different rates.

For each value date it can be drilled down to the list of trades, which built the position for the respective value date

1

FX Position - Mark to Market				
Currency:				
Period/Date	Position Outstanding	Cost	Market	Unreal Profit/Loss
OPE	-812,803,092.14	1.124939000	1.124939000	-0.01
CAL	21,914,790.95	1.122519470	1.124939001	53,023.51
TOM	577,500.00	1.124939013	1.124939013	0.00
SPT	15,943,111.11	1.075390481	1.124938999	789,957.32
2D	-27,065.10	1.125157491	1.125085073	1.96
6D	1,227,056.79	1.125448717	1.125375925	-89.32
7D	8,000,000.00	1.096344888	1.125448715	232,830.62
9D	-119,000.00	1.125673193	1.125594286	9.39

2

Transaction Details								
Currency EUR								
Date	Transaction Ref	Disp Txn Ref	Ccy	Txn Amount	Txn Total	Total Txn Amt	Total Conv Amt	D
21 APR 20	FX2007907017	FX2007907017	EUR	97,000.00	97,000.00	97,000.00	97,000.00	
21 APR 20	FX2007907067	FX2007907067	EUR	97,000.00	97,000.00	97,000.00	97,000.00	
21 APR 20	FX2007920542	FX2007920542	EUR	97,000.00	97,000.00	97,000.00	97,000.00	
21 APR 20	FX2007924390	FX2007924390	EUR	97,000.00	97,000.00	97,000.00	97,000.00	
21 APR 20	FX2007934041	FX2007934041	EUR	97,000.00	97,000.00	97,000.00	97,000.00	
21 APR 20	FX2007958768	FX2007958768	EUR	97,000.00	97,000.00	97,000.00	97,000.00	
21 APR 20	FX2010803861	FX2010803861	EUR	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	

Enquiries

Enquiry “Deals Maturing in next 5 days”

- **User Menu > Treasury Operations > Forex & Money Market Trader > Back Office > Forex > Forex Enquiries**

1

2

Deals Maturing in Next 5 Days
More Options
Clear Selection
Find

Transaction Ref equals

Deal Type equals

Counterparty equals

Uneven Swap equals

Dealer Desk equals

Swap Reference equals

Fwd Fwd Swap equals

↕

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Transaction Ref	Counterparty Name	Ccy Buy	Amount Buy	Ccy Sell	Amount Sell	Exchange Rate	Fwd Fwd Swap
FX2007903670	Canadian Imperial Bank Of Commerce	USD	147,999.97	GBP	87,990.49	1.68	
FX2007907017	Bank Of America New York	EUR	97,000.00	USD	132,793.03	1.37	
FX2007907067	J.P Morgan Chase & Co (New York)	EUR	97,000.00	USD	132,793.03	1.37	
FX2007920542	Wells Fargo & Company	EUR	97,000.00	USD	132,793.03	1.37	
FX2007924390	Goldman Sachs Group	EUR	97,000.00	USD	132,793.03	1.37	

Back to: [Deals Maturing in Next 5 Days](#) >
More Actions

Forex Swap Deal (Sp-Fwd)
FX-20079-03670
2ND LEG OF FX200792675

Forex
Settlement Instructions
Other Details
D

Counterparty
 100774 Canadian Imperial Bank Of C

Dealer Desk
00 ALL

Currency Bought
 USD US Dollar

Currency Sold
 GBP Pound Sterling

3

COB Reports

COB reports can be checked in the following menu:

- *User Menu > Treasury Operations > Forex & Money Market Trader > Back Office > Forex > Forex COB Reports*
- Most reports refer to positions, revaluation of positions and deals



In the next slide you see screenshots for the COB report, which contains for each leg of not matured FX transactions the “Net present value” details including the revaluation method used

COB Reports

Report "FX Revaluation NPV Details"

- **User Menu > Treasury Operations > Forex & Money Market Trader > Back Office > Forex > Forex COB Reports**

Revaluation Detail
 Patch Run: 19 JUL 2020 10:57 INPUTTER

Selection screen

Report name	Date Created	Time Created	Batch	Requested By	Hold ID
BNK REVALUATION.NPV	19 JUL 2020	11:05	Y	REVALUATION.NPV.DETS	19194360593993102

Navigation: << < 1 2 3 4 5 > >>

'LL' FX000634 MODEL BANK. DETAILED REVALUATION REPORT (AT NET PRESENT VALUE) FOR CLOSE OF BUSINESS 16 APR 2020 PAGE NO
 TO PRINTED AT 11:05:31 19 JUL 2020'

TRANSACTION	CURRENCY	--MATURITY--	REVALUATION	CURRENCY MARKET 1 (Currency Market)	DEALER DESK 00 (ALL)	LOCAL CURRENCY EQUIVALENT	UNREA
REFERENCE	DATE (DAYS)	RATE	%	TYPE	CURRENCY AMOUNT	ORIGINAL VALUE % AFTER REVALUATION	TO DATE
FX2007950398	GBP	27/04/20	1.252656000	IN	-100,000.00	-125,265.60	-125,265.60
0.00	0.00						
FX2007950398	USD	27/04/20	1.000000000	IN	145,000.00	145,000.00	145,000.00
0.00	0.00						
TOTAL FOR FX2007950398						19,734.40	19,734.40
0.00	0.00	0.000000000		0.00	0.00		
FX2007902407	EUR	19/06/20(60)	1.129426508	RB	-97,000.00	-132,453.50	-109,554.37
,899.13	-26.51						-22
FX2007902407	USD	19/06/20(60)	1.000000000	RB	132,453.50	132,453.50	132,453.50
0.00	0.00						
TOTAL FOR FX2007902407						0.00	22,899.13
,899.13	-26.51	1.950703390		-22,824.92	-31.59		-22

Report

Summary

Conclusion

- ☒ What T24 Forex is used for
- ☒ Different types of Forex deals
- ☒ Capturing Forex deals
- ☒ Enquiries & COB reports



Thank you

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