Report 4011: FX Profit and Loss By Currency (W5)

PURPOSE

To provide the details used by CS Lucas to show the FX Profit and Loss By Currency.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Foreign Exchange.

QUERY

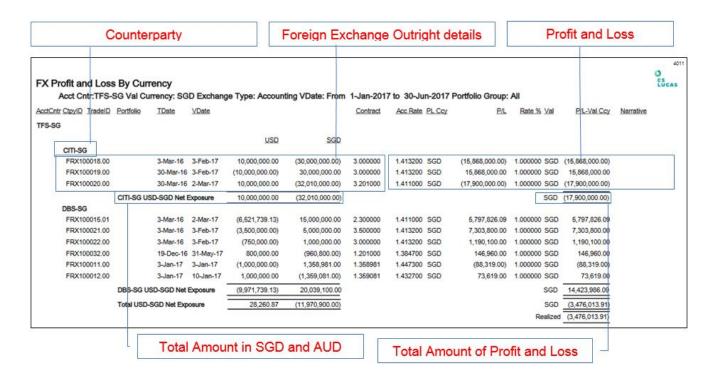1. Navigate to Reporting > Standard > Report 4011: FX Profit and Loss By Currency.

2. Fill in mandatory parameters – Acct Cntr, Report Ccy, VDate From, VDate To and Rate Type. The rest are optional parameters.

3. Click on the required format.

4. The report shows the Accounting Centre, Counterparty ID, Trade ID, Portfolio, TDate, VDate, Contract, Acc Rate, Profit/Loss Currency, Profit/Loss, Rate, Val,
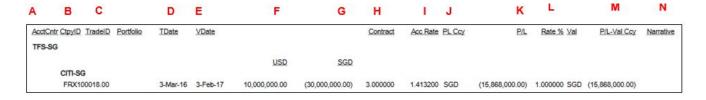
P/L-Val Ccy and Narrative.

FX Profit and Loss By Currency

Acct Cntr:TFS-SG Val Currency: SGD Exchange Type: Accounting VDate: From 1-Jan-2017 to 30-Jun-2017 Portfolio Group: All

AcctCntr	CtpyID	TradeID	Portfolio	TDate	VDate			Contract	Acc Rate	PL Ccy		P/L	Rate %	Val	P/L-Val Ccy	Narrative
TFS-SG																
						USD	SGD									
	CITI-SG															
		FRX100018.00		3-Mar-16	3-Feb-17	10,000,000.00	(30,000,000.00)	3.000000	1.413200	SGD	(15,868,000.00)	1.000000	SGD	(15,868,000.00)	
		FRX100019.00		30-Mar-16	3-Feb-17	(10,000,000.00)	30,000,000.00	3.000000	1.413200	SGD	15,868,000.00	1.000000	SGD	15,868,000.00	
		FRX100020.00		30-Mar-16	2-Mar-17	10,000,000.00	(32,010,000.00)	3.201000	1.411000	SGD	(17,900,000.00)	1.000000	SGD	(17,900,000.00)	
		CITI-SG USD-SGD Net Exposure				10,000,000.00	(32,010,000.00)						SGD	(17,900,000.00)	
	DBS-SG															
		FRX100015.01		3-Mar-16	2-Mar-17	(6,521,739.13)	15,000,000.00	2.300000	1.411000	SGD	5,797,826.09	1.000000	SGD	5,797,826.09	
		FRX100021.00		3-Mar-16	3-Feb-17	(3,500,000.00)	5,000,000.00	3.500000	1.413200	SGD	7,303,800.00	1.000000	SGD	7,303,800.00	
		FRX100022.00		3-Mar-16	3-Feb-17	(750,000.00)	1,000,000.00	3.000000	1.413200	SGD	1,190,100.00	1.000000	SGD	1,190,100.00	
		FRX100032.00		19-Dec-16	31-May-17	800,000.00	(960,800.00)	1.201000	1.384700	SGD	146,960.00	1.000000	SGD	146,960.00	
		FRX100011.00		3-Jan-17	3-Jan-17	(1,000,000.00)	1,358,981.00	1.358981	1.447300	SGD	(88,319.00)	1.000000	SGD	(88,319.00)	
		FRX100012.00		3-Jan-17	10-Jan-17	1,000,000.00	(1,359,081.00)	1.359081	1.432700	SGD	73,619.00	1.000000	SGD	73,619.00	
		DBS-SG USD-SGD Net Exposure				(9,971,739.13)	20,039,100.00							SGD	14,423,986.09	
		Total USD-SGD Net Exposure				28,260.87	(11,970,900.00)							SGD	(3,476,013.91)	
														Realized	(3,476,013.91)	

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
AcctCntr	CtpyID	TradeID	Portfolio	TDate	VDate			Contract	Acc Rate	PL Ccy	P/L	Rate %	Val	P/L-Val Ccy	Narrative
TFS-SG														
					USD	SGD								
	CITI-SG													
	FRX100018.00		3-Mar-16	3-Feb-17	10,000,000.00	(30,000,000.00)	3.000000	1.413200	SGD	(15,868,000.00)	1.000000	SGD	(15,868,000.00)	

Follow the steps as shown below:

1. Navigate to Transaction > Foreign Exchange.

2. Key in the Vdate Fr* In this example: 01/01/2017 (Same input for report).

3. Select Ctpy ID. In this example: CITI-SG.

4. Click Refresh.

Field	Value	
TradeID	FRX100018.00	**C**
Accounting Centre*	TFS-SG	**A** ▼
TDate*	03/03/2016	**D**
VDate*	03/02/2017	**E**
Transaction*	Buy	▼
Ccy*	USD	▼
Amount*	**G** 10,000,000.00	
Against Ccy*	SGD	**J** ▼
Spot Ref Rate*	3.000000	
Forward Points	0.000000	
Contract Rate	**H** 3.000000	
Counter Value	**F** 30,000,000.00 ↻	
Facility*	TFS - CITI-SG:FX	▼ ↻
Counterparty ID	CITI-SG	**B**
Reval Rate		

Soft Amend

Field	Value	
Portfolio		▼
Transaction Type	-	▼
Project	-	▼
Our Dealer	dev01@12dl2d.com	▼
Ctpy Dealer		
Ctpy Reference		
Narrative	**N**	

Acc Rate: Navigate to Prices > Exchange Rate ⟶ **I**

Rates %: Navigate to Tools > FX Profit/Loss ⟶ **L**

P/L: Navigate to Tools > FX Profit/Loss ⟶ **K / 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.
16-Dec-2019	Lyra	Updated Screenshots.