Report 4011: FX Profit and Loss By Currency

See previous W5 version guide

PURPOSE

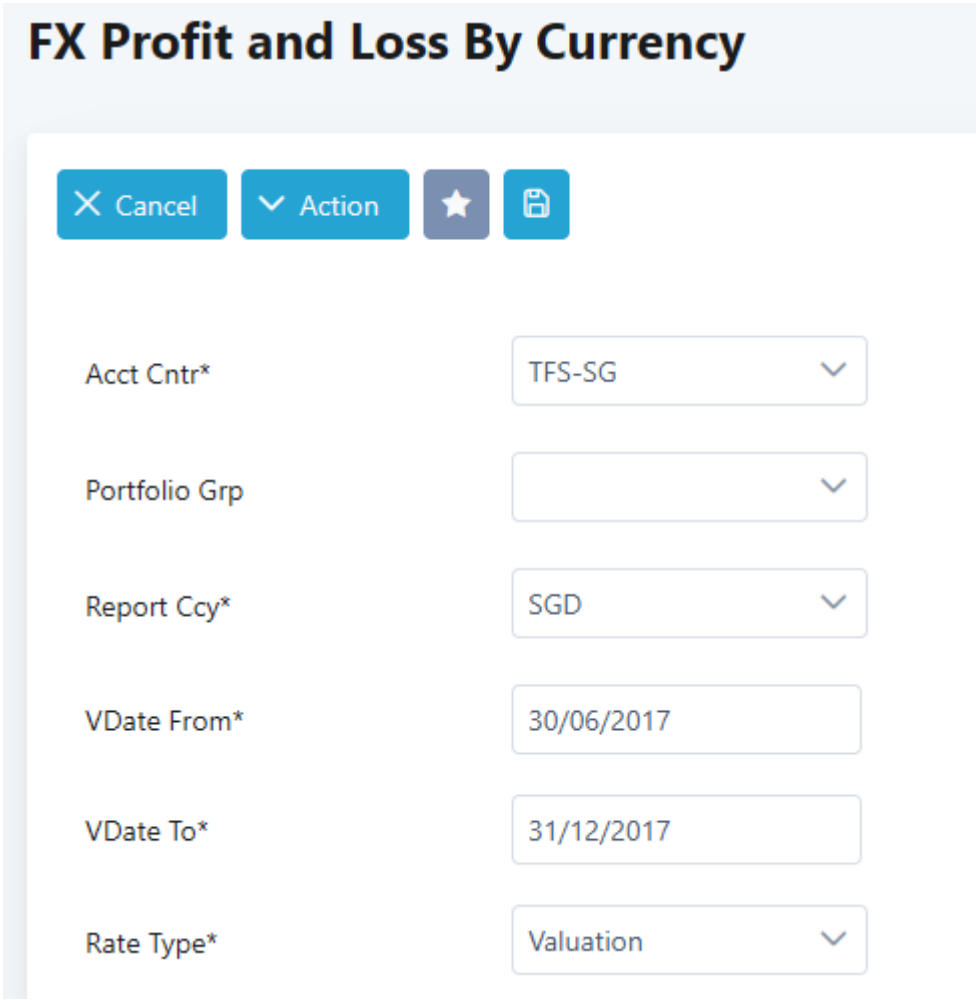
To provide the details used by CS Lucas to show the FX Profit and Loss By Currency.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Foreign Exchange.

QUERY

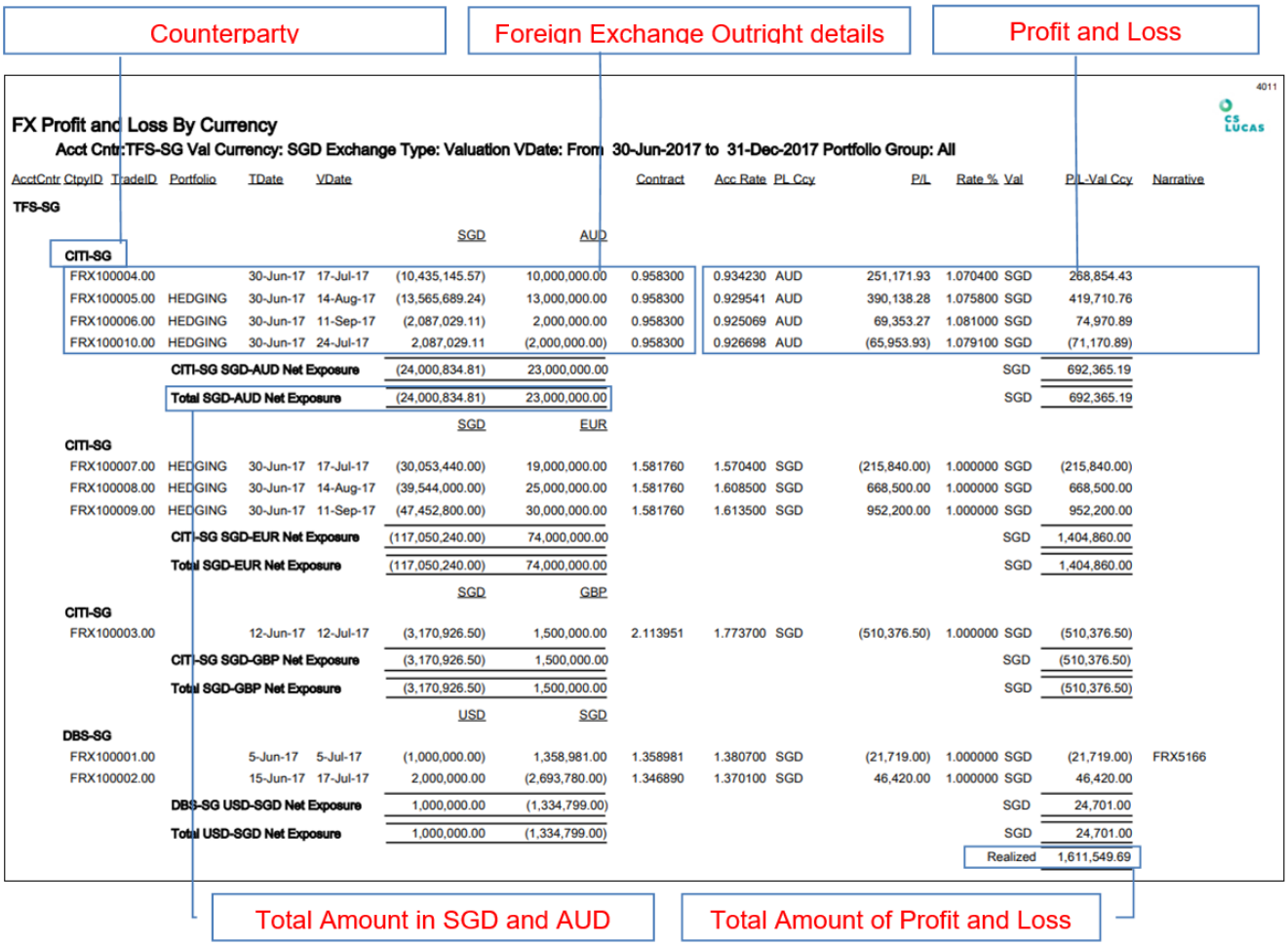
1. Navigate to Reporting > Standard > Report 4011: FX Profit and Loss By Currency.



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

3. Click Action and select 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.



AcctCntr	CtpyID	TradeID	Portfolio	TDate	VDate			Contract	Acc Rate	PL Ccy	P/L	Rate %	Val	P/L-Val Ccy	Narrative
TFS-SG															
						SGD	AUD								
CITI-SG															
		FRX100004.00		30-Jun-17	17-Jul-17	(10,435,145.57)	10,000,000.00	0.958300	0.934230	AUD	251,171.93	1.070400	SGD	268,854.43	
		FRX100005.00	HEDGING	30-Jun-17	14-Aug-17	(13,565,689.24)	13,000,000.00	0.958300	0.929541	AUD	390,138.28	1.075800	SGD	419,710.76	
		FRX100006.00	HEDGING	30-Jun-17	11-Sep-17	(2,087,029.11)	2,000,000.00	0.958300	0.925069	AUD	69,353.27	1.081000	SGD	74,970.89	
		FRX100010.00	HEDGING	30-Jun-17	24-Jul-17	2,087,029.11	(2,000,000.00)	0.958300	0.926698	AUD	(65,953.93)	1.079100	SGD	(71,170.89)	
			CITI-SG SGD-AUD Net Exposure			(24,000,834.81)	23,000,000.00						SGD	692,365.19	
			Total SGD-AUD Net Exposure			(24,000,834.81)	23,000,000.00						SGD	692,365.19	
						SGD	EUR								
CITI-SG															
		FRX100007.00	HEDGING	30-Jun-17	17-Jul-17	(30,053,440.00)	19,000,000.00	1.581760	1.570400	SGD	(215,840.00)	1.000000	SGD	(215,840.00)	
		FRX100008.00	HEDGING	30-Jun-17	14-Aug-17	(39,544,000.00)	25,000,000.00	1.581760	1.608500	SGD	668,500.00	1.000000	SGD	668,500.00	
		FRX100009.00	HEDGING	30-Jun-17	11-Sep-17	(47,452,800.00)	30,000,000.00	1.581760	1.613500	SGD	952,200.00	1.000000	SGD	952,200.00	
			CITI-SG SGD-EUR Net Exposure			(117,050,240.00)	74,000,000.00						SGD	1,404,860.00	
			Total SGD-EUR Net Exposure			(117,050,240.00)	74,000,000.00						SGD	1,404,860.00	
						SGD	GBP								
CITI-SG															
		FRX100003.00		12-Jun-17	12-Jul-17	(3,170,926.50)	1,500,000.00	2.113951	1.773700	SGD	(510,376.50)	1.000000	SGD	(510,376.50)	
			CITI-SG SGD-GBP Net Exposure			(3,170,926.50)	1,500,000.00						SGD	(510,376.50)	
			Total SGD-GBP Net Exposure			(3,170,926.50)	1,500,000.00						SGD	(510,376.50)	
						USD	SGD								
DBS-SG															
		FRX100001.00		5-Jun-17	5-Jul-17	(1,000,000.00)	1,358,981.00	1.358981	1.380700	SGD	(21,719.00)	1.000000	SGD	(21,719.00)	FRX5166
		FRX100002.00		15-Jun-17	17-Jul-17	2,000,000.00	(2,693,780.00)	1.346890	1.370100	SGD	46,420.00	1.000000	SGD	46,420.00	
			DBS-SG USD-SGD Net Exposure			1,000,000.00	(1,334,799.00)						SGD	24,701.00	
			Total USD-SGD Net Exposure			1,000,000.00	(1,334,799.00)						SGD	24,701.00	
													Realized	1,611,549.69	

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	C	D	E	F	G	H	I	J	K	L	M	N	O	P
AcctCntr	CtpyID	TradeID	Portfolio	TDate	VDate			Contract	Acc Rate	PL Ccy	P/L	Rate %	Val	P/L-Val Ccy	Narrative
TFS-SG															
						SGD	AUD								
	CITI-SG														
	FRX100004.00			30-Jun-17	17-Jul-17	(10,435,145.57)	10,000,000.00	0.958300	0.934230	AUD	251,171.93	1.070400	SGD	268,854.43	

Follow the steps as shown below:

1. Navigate to Transaction > Foreign Exchange.

2. Key in the Vdate Fr* In this example: 30/06/2017 (Same input for report).

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

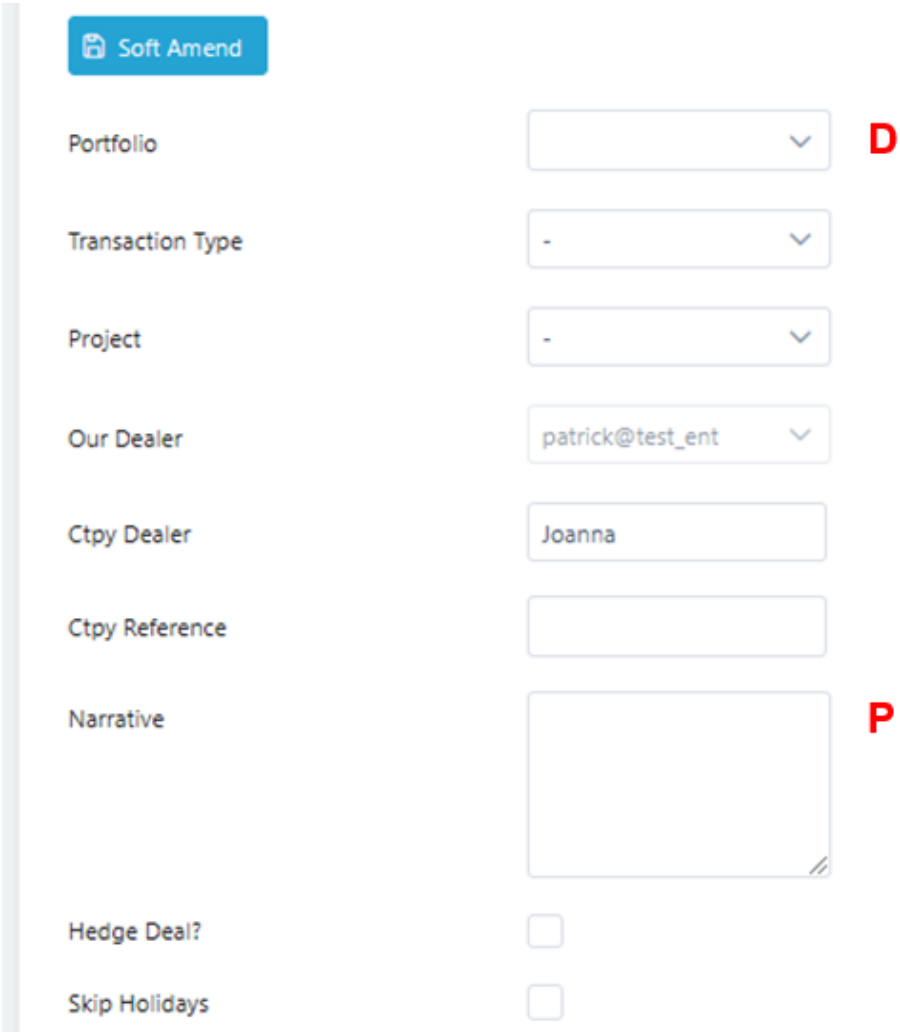
4. Click Refresh.

5. Click the Edit button next to the Trade ID: FRX100004.00.

Amend Foreign Exchange Outright

Cancel | Update | File/Note

TradeID	FRX100004.00	C
Accounting Centre*	TFS-SG	A
TDate*	30/06/2017	E
VDate*	17/07/2017	F
Transaction*	Buy	
Ccy*	AUD	H
Amount*	10,000,000.00	H
Against Ccy*	SGD	G
Spot Ref Rate*	0.958300	
Forward Points	0.000000	
Contract Rate	0.958300	I
Counter Value	10,435,145.57	G
Facility*	TFS - CITI-SG:FX	Available:AUD- 35.20m (- 37.3%)
Counterparty ID	CITI-SG	B
Reval Rate		



Acc Rate: Navigate to Prices > Exchange Rate -> J

Rates %: Navigate to Prices > Exchange Rate – > M

P/L: Navigate to Tools > FX Profit/Loss -> L/O

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.
16-Dec-2019	Lyra	Updated screenshots.
30-Aug-2024	TS	Updated to W6 instructions and screenshots.