

# Report 4010: FX Profit and Loss By Counterparty

[See previous W5 version guide](#)

## **PURPOSE**

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

## **WHY IS THIS IMPORTANT?**

Allow users to verify the details of Foreign Exchange.

## **QUERY**

1. Navigate to Reporting > Standard > Report 4010: FX Profit and Loss By Counterparty.

## FX Profit and Loss By Counterparty

✕ Cancel

▼ Action



Acct Cntr\*

TFS-SG



Portfolio Grp



Report Ccy\*

SGD



VDate From\*

30/06/2017

VDate To\*

31/12/2017

Rate Type\*

Valuation



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, Rate, Profit/Loss Currency, Profit/Loss, Rate, Val, P/L-Val Ccy and Narrative.

Counterparty

Foreign Exchange Outright details

Profit and Loss

FX Profit and Loss By Counterparty

Acct Cntr:TFS-SG Val Currency: SGD Exchange Type: Valuation VDate: From 30-Jun-2017 to 31-Dec-2017 Portfolio Group: All

AcctCntr CtpyID TradeID Portfolio TDate VDate Contract Rate PL Ccy P/L Rate % Val P/L-Val Ccy Narrative

TFS-SG

CITI-SG

		SGD		AUD							
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)
				(24,000,834.81)	23,000,000.00						SGD 692,365.19
				SGD	EUR						
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
				(117,050,240.00)	74,000,000.00						SGD 1,404,860.00
				SGD	GBP						
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)
				(3,170,926.50)	1,500,000.00						SGD (510,376.50)
										</	

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

Soft Amend

Portfolio

D

Transaction Type

-

Project

-

Our Dealer

patrick@test\_ent

Ctpy Dealer

Joanna

Ctpy Reference

Narrative

P

Hedge Deal?

☐

Skip Holidays

☐

Rate: Navigate to Tools > FX Forward Excrate -> J

P/L: Navigate to Tools > FX Profit/Loss -> L/0

Rate %: Navigate to Prices > Exchange Rate (Valuation/Accounting/Alternate) - > 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.
16-Dec-2019	Lyra	Updated screenshots.
30-Aug-2024	TS	Updated to W6 instructions and screenshots.