

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)	
										CITI-SG trading profit and loss SGD 1,586,848.69	

DBS-SG

		USD		SGD							
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
		1,000,000.00		(1,334,799.00)						SGD 24,701.00	
										DBS-SG trading profit and loss SGD 24,701.00	
										Realized 1,611,549.69	

Total Amount of Profit and Loss

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	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		

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		

Soft Amend

Portfolio

Transaction Type

-

Project

-

Our Dealer

patrick@test_ent

Ctpy Dealer

Joanna

Ctpy Reference

Narrative

Hedge Deal?

☐

Skip Holidays

☐

D

P

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

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

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.