

Report 1303 : Commodity Hedging Report (W5)

[This version is superseded. Click here to view the latest guide.](#)

PURPOSE

To provide the details used by CS Lucas to show the Commodity Hedging Report.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Commodity Hedging Report.

QUERY

1. Navigate to Reporting > Standard > Report 1303: Commodity Hedging Report.



The screenshot shows a web interface for the 'Commodity Hedging Report'. At the top, there is a title 'Commodity Hedging Report' in bold. Below the title is a row of buttons: a back arrow, 'PDF', 'Excel', 'Word', a download icon, a star icon, and a save icon. Below these buttons are four input fields with labels and dropdown menus: 'Acct Cntr*' with 'TFS-SG', 'Commodity' (empty), 'From Date*' with '30/06/2017', and 'Time Bucket*' with '6 months'.

2. Fill in the mandatory parameter - Acct Cntr, From Date and Time Bucket.
3. Click on the required format.
4. The report shows the Commodity Product (Physical and Derivative) grouped in Time Buckets.

Commodity Hedging Report							
Acct Cntr:TFS-SG Commodity: ALL From Date: 30-Jun-2017 Buckets: 6 months							
Product		30-Jun-17	31-Jul-17	31-Aug-17	30-Sep-17	31-Oct-17	30-Nov-17
Diesel (Barrel)	Physical	(1,100.00)	(1,210.00)	(1,330.00)	(2,460.00)	(1,610.00)	(1,770.00)
	Derivative	1,000.00	1,100.00	1,300.00	2,300.00	1,400.00	1,600.00
	Unhedged	(100.00)	(110.00)	(30.00)	(160.00)	(210.00)	(170.00)
	% Unhedged	9.09	9.09	2.26	6.50	13.04	9.60
iron ore (M) (Tonne)	Derivative						
	Physical						
	Unhedged	0.00	0.00	0.00	0.00	0.00	0.00
	% Unhedged						
Jet Fuel (Barrel)	Physical	(550.00)	(605.00)	(665.00)	(730.00)	(805.00)	(885.00)
	Derivative	500.00	550.00	700.00	700.00	700.00	800.00
	Unhedged	(50.00)	(55.00)	35.00	(30.00)	(105.00)	(85.00)
	% Unhedged	9.09	9.09	5.26	4.11	13.04	9.60

For explanation of  button, please see [link](#).

For explanation of   buttons, please see [link](#).

DATA SOURCE

I) To view the following commodity (physical) transaction,

		C	D	E	F	G	H
Product		30-Jun-17	31-Jul-17	31-Aug-17	30-Sep-17	31-Oct-17	30-Nov-17
A Diesel (Barrel)	Physical B	(1,100.00)	(1,210.00)	(1,330.00)	(2,460.00)	(1,610.00)	(1,770.00)

Follow the steps as shown below:

1. Navigate to Transaction > Hedging > Transaction.
2. Select Acct Cntr* (From example: TFS-SG).
3. Key in Delivery From* (From example: 30-Jun-2017).
4. Filter Type as Underlying.
5. Filter Product (From example: Diesel)
6. Click Refresh.

Hedging: Transaction											
Acct Cntr* TFS-SG		Delivery From* 30/06/2017		Delivery To dd/mm/yyyy		Type B Underlying		Product A Diesel			
Refresh	New	Delete	Approve								
App?	Trade ID	Acct Cntr	Type	Product	Delivery	Quantity	Ccy	Unit Cost	Amount	Narrative	
☐	DEU100014.00	TFS-SG	Underlying	Diesel	30 Jun 2017	C (1,100.00)	USD				
☐	DEU100015.00	TFS-SG	Underlying	Diesel	31 Jul 2017	D (1,210.00)	USD				
☐	DEU100016.00	TFS-SG	Underlying	Diesel	31 Aug 2017	E (1,330.00)	USD				
☐	DEU100017.00	TFS-SG	Underlying	Diesel	30 Sep 2017	F (1,460.00)	USD				
☐	DEU100018.00	TFS-SG	Underlying	Diesel	31 Oct 2017	G (1,610.00)	USD				
☐	DEU100019.00	TFS-SG	Underlying	Diesel	30 Nov 2017	H (1,770.00)	USD				
☐	DEU100020.00	TFS-SG	Underlying	Diesel	31 Dec 2017	(1,950.00)	USD				
☐	DEU100021.00	TFS-SG	Underlying	Diesel	31 Jan 2018	(2,150.00)	USD				
☐	DEU100022.00	TFS-SG	Underlying	Diesel	28 Feb 2018	(2,370.00)	USD				
☐	DEU100023.00	TFS-SG	Underlying	Diesel	31 Mar 2018	(2,610.00)	USD				
☐	DEU100024.00	TFS-SG	Underlying	Diesel	30 Apr 2018	(2,870.00)	USD				
☐	DEU100050.00	TFS-SG	Underlying	Diesel	15 Sep 2017	F (1,000.00)	USD				

7. To view the details, click on the Trade ID to drill down to Hedging: Amend Transaction screen.

Hedging: Amend Transaction

Trade ID	DEU100014.00
Acct Cntr*	TFS-SG
Transaction*	Pay/Sell/Short
Product*	Diesel
TDate*	31/01/2017
Delivery Date*	30/06/2017
Counterparty*	Shell
Trading Unit	Barrel
Quantity*	1,100.00
Narrative	

II) To view the following commodity swap (derivative) transaction,

Product		30-Jun-17	31-Jul-17	31-Aug-17	30-Sep-17	31-Oct-17	30-Nov-17
Diesel (Barrel)	Physical	(1,100.00)	(1,210.00)	(1,330.00)	(2,460.00)	(1,610.00)	(1,770.00)
	Derivative	1,000.00	1,100.00	1,300.00	2,300.00	1,400.00	1,600.00

Follow the steps as shown below:

1. Navigate to Transaction > Hedging > Transaction.
2. Select Acct Cntr* (From example: TFS-SG).
3. Key in Delivery From* (From example: 30-Jun-2017).
4. Filter Type as Derivative.
5. Filter Product (From example: Diesel Swap)
6. Click Refresh.

Hedging: Transaction											
Acct Cntr* TFS-SG		Delivery From* 30/06/2017		Delivery To dd/mm/yyyy		Type Derivative		Product Diesel Swap			
Refresh	New	Delete	Approve								
App?	Trade ID	Acct Cntr	Type	Product	Delivery	Quantity	Ccy	Unit Cost	Amount	Narrative	
☐	DEU100002.00	TFS-SG	Derivative	Diesel Swap	30 Jun 2017	1,000.00	USD	49.000000	49,000.00		
☐	DEU100003.00	TFS-SG	Derivative	Diesel Swap	31 Jul 2017	1,100.00	USD	49.000000	53,900.00		
☐	DEU100004.00	TFS-SG	Derivative	Diesel Swap	31 Aug 2017	1,300.00	USD	49.000000	63,700.00		
☐	DEU100005.00	TFS-SG	Derivative	Diesel Swap	30 Sep 2017	1,300.00	USD	48.000000	62,400.00		
☐	DEU100006.00	TFS-SG	Derivative	Diesel Swap	31 Oct 2017	1,400.00	USD	48.000000	67,200.00		
☐	DEU100007.00	TFS-SG	Derivative	Diesel Swap	30 Nov 2017	1,600.00	USD	48.000000	76,800.00		
☐	DEU100008.00	TFS-SG	Derivative	Diesel Swap	31 Dec 2017	1,800.00	USD	48.000000	86,400.00		
☐	DEU100009.00	TFS-SG	Derivative	Diesel Swap	31 Jan 2018	1,800.00	USD	47.000000	84,600.00		
☐	DEU100010.00	TFS-SG	Derivative	Diesel Swap	28 Feb 2018	2,000.00	USD	47.000000	94,000.00		
☐	DEU100011.00	TFS-SG	Derivative	Diesel Swap	31 Mar 2018	2,200.00	USD	47.000000	103,400.00		
☐	DEU100012.00	TFS-SG	Derivative	Diesel Swap	30 Apr 2018	2,400.00	USD	47.000000	112,800.00		
☐	DEU100049.00	TFS-SG	Derivative	Diesel Swap	15 Sep 2017	1,000.00	USD	50.000000	50,000.00		

7. To view the details, click on the Trade ID to drill down to Hedging: Amend Transaction screen.

Hedging: Amend Transaction

Trade ID	DEU100002.00
Acct Cntr*	TFS-SG
Transaction*	Rec/Buy/Long
Product*	Diesel Swap
TDate*	31/01/2017
Delivery Date*	30/06/2017
VDate*	30/06/2017
Counterparty*	Shell
Trading Unit	Barrel
Quantity*	1,000.00
Ccy	USD
Price/Unit*	49.000000
Amount*	49,000.00 
Narrative	

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
28-Apr-2020	TS	Created.