

Report 7024 : Forecast FX Exposure Hedging (W5)

[This version is superseded.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

PURPOSE

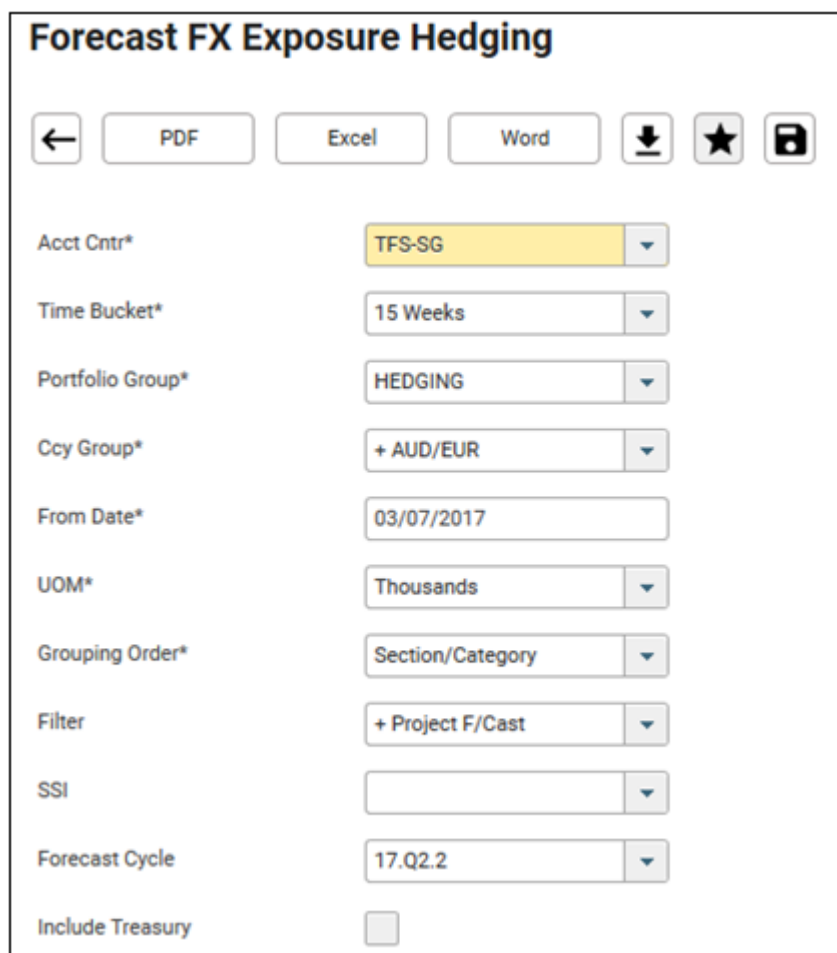
To provide the details used by CS Lucas to show Forecast FX Exposure Hedging.

WHY IS THIS IMPORTANT?

Allow users to verify the details of Forecast FX Exposure Hedging.

QUERY

1. Navigate to Reporting > Standard > Report 7024: Forecast FX Exposure Hedging.



The screenshot displays the 'Forecast FX Exposure Hedging' report configuration window. At the top, there are buttons for navigation (back arrow), PDF, Excel, Word, download, star, and save. Below these are various input fields and dropdown menus for configuring the report parameters:

- Acct Cntr*: TFS-SG
- Time Bucket*: 15 Weeks
- Portfolio Group*: HEDGING
- Ccy Group*: + AUD/EUR
- From Date*: 03/07/2017
- UOM*: Thousands
- Grouping Order*: Section/Category
- Filter: + Project F/Cast
- SSI: (empty dropdown)
- Forecast Cycle: 17.Q2.2
- Include Treasury: ☐

2. Fill in the mandatory parameter - Acct Cntr, Time Bucket, Portfolio Group,

Currency Group, From Date, Unit of Measure, Grouping Order, and Filter for Forecast Items.

- 3. Click on the required format.
- 4. The report shows the exposure of Forecast and Foreign Exchange hedge transactions.

7024


CS LUCAS

Forecast FX Exposure Hedging

Acct Cntr:TFS-SG Buckets: 15 Weeks Portfolio: HEDGING Ccy Group: AUD/EUR UOM: Thousands Grouping: SECTION/CATEGORY Filter: Project F/Cast SSI: ALL

Forecast Cycle: 17.Q2.2 Incl Treasury: No

	03-Jul-17	10-Jul-17	17-Jul-17	24-Jul-17	31-Jul-17	07-Aug-17	14-Aug-17	21-Aug-17	28-Aug-17	04-Sep-17	11-Sep-17	18-Sep-17
AUD												
5 Capex												
Real Estate			(10,000)	3,000			(15,000)				(4,000)	
Total AUD	0	0	(10,000)	3,000	0	0	(15,000)	0	0	0	(4,000)	0
FX Hedges												
FRX100005.00							13,000					
FRX100006.00											2,000	
FRX100010.00				(2,000)								
Hedges AUD	0	0	0	(2,000)	0	0	13,000	0	0	0	2,000	0
Unhedged AUD			(10,000)	1,000			(2,000)				(2,000)	
EUR												
5 Capex												
Equipment			(20,000)				(30,000)				(40,000)	
Total EUR	0	0	(20,000)	0	0	0	(30,000)	0	0	0	(40,000)	0
FX Hedges												
FRX100007.00			19,000									
FRX100008.00							25,000					
FRX100009.00											30,000	
Hedges EUR	0	0	19,000	0	0	0	25,000	0	0	0	30,000	0
Unhedged EUR			(1,000)				(5,000)				(10,000)	

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

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

DATA SOURCE

I) To view the following forecast,

A

B

C

	03-Jul-17	10-Jul-17	17-Jul-17	24-Jul-17	31-Jul-17	07-Aug-17	14-Aug-17	21-Aug-17	28-Aug-17	04-Sep-17	11-Sep-17	18-Sep-17
AUD												
5 Capex												
Real Estate			(10,000)	3,000			(15,000)				(4,000)	
Total AUD	0	0	(10,000)	3,000	0	0	(15,000)	0	0	0	(4,000)	0

Follow the steps as shown below:

- 1. Navigate to Cash Management > Forecasting > Operational > Grid.
- 2. Filter for the same parameters as report.

3. In this example, we are looking at the AUD forecast, filter Ccy/SSI for all the AUD SSI.
4. Click Refresh.

Operational Forecast (Grid)

Acct Cntr* TFS-SG Ccy/SSI* TF-DB-AUD^A Time Bucket* 15 Weeks Units Full Value

Rpt Ccy* AUD^A Cycle* 17 Q2.2 From Date* 03/07/2017 Source* -DEFAULT-

Refresh Update Ex/Import

Section/Category	Description	Total	3 Jul 2017	10 Jul 2017	17 Jul 2017	24 Jul 2017	31 Jul 2017
Net Cashflows		-26,000,000			^B -10,000,000	^C 3,000,000	

II) To view the following Foreign Exchange transaction,

	03-Jul-17	10-Jul-17	17-Jul-17	24-Jul-17	31-Jul-17	07-Aug-17	14-Aug-17	21-Aug-17	28-Aug-17	04-Sep-17	11-Sep-17	18-Sep-17
AUD												
5 Capex												
Real Estate			(10,000)	3,000			(15,000)				(4,000)	
Total AUD	0	0	(10,000)	3,000	0	0	(15,000)	0	0	0	(4,000)	0
FX Hedges												
FRX100005.00 ^A							13,000 ^B					

Follow the steps as shown below:

1. Navigate to Transaction > Foreign Exchange.
2. Filter for Acct Cntr (From Example: TFS-SG).
3. Filter for VDate From (From Example: 14-Aug-2017)
4. Click Refresh.

Amend Foreign Exchange Outright



Update



TradeID	FRX100005.00	A
Accounting Centre*	TFS-SG	
TDate*	30/06/2017	
VDate*	14/08/2017	
Transaction*	Buy	
Ccy*	AUD	
Amount*	13,000,000.00	B
Against Ccy*	SGD	
Spot Ref Rate*	0.958300	
Forward Points	0.000000	
Contract Rate	0.958300	
Counter Value	13,565,689.24	
Facility*	TFS - CITI-SG:FX	

Counterparty ID	CITI-SG
Reval Rate	<input type="text"/>
<div>Soft Amend</div>	
Portfolio	HEDGING ▼
Transaction Type	- ▼
Project	- ▼
Our Dealer	patrick@DEMO_ENT ▼
Ctpy Dealer	Joanna
Ctpy Reference	<input type="text"/>
Narrative	<div><div></div></div>

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

Date	By	Changes
27-Apr-2020	TS	Created.