Report 7024 : Forecast FX Exposure Hedging

See previous W5 version guide

PURPOSE

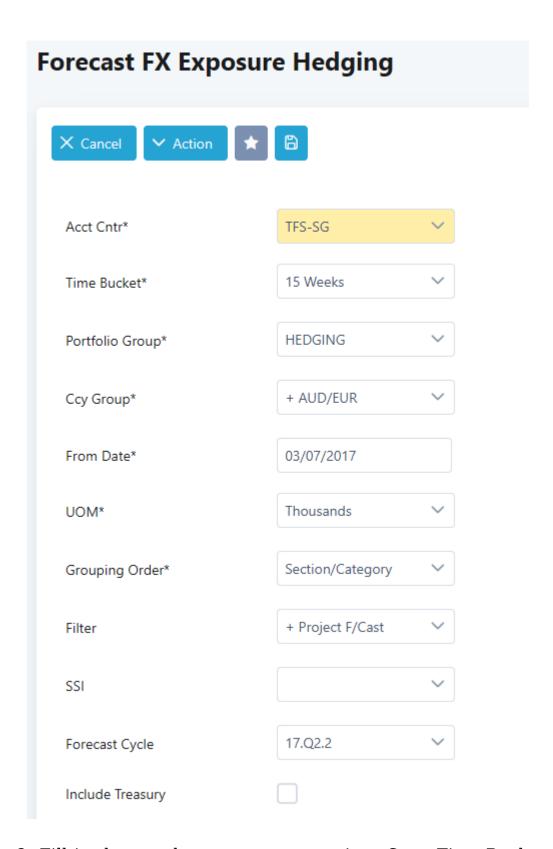
To provide the details used by CS Lucas to show Forecast FX Exposure Hedging.

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.



- 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 Action and select the required format.
- 4. The report shows the exposure of Forecast and Foreign Exchange hedge

transactions.

	posure Hedgi FS-SG Buckets: 1 rcle: 17.Q2.2 Inc	15 Weeks P		DGING Co	y Group: Al	UD/EUR U	OM: Thouse	ands Group	oing: SECTI	ON/CATEG	ORY Filter	r: Project F	/Cast SSI: A	ALL
Porecast Cy	CIO. 17.QZ.2 IIIC	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					(0.000)							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 Excel Raw export, please see link.

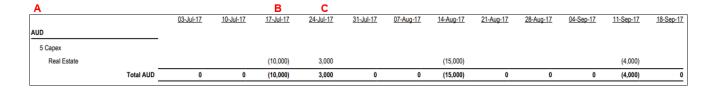
For explanation of



buttons, please see link.

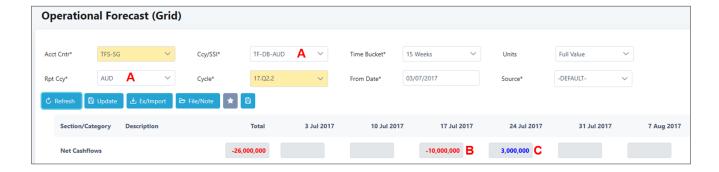
DATA SOURCE

I) To view the following forecast,

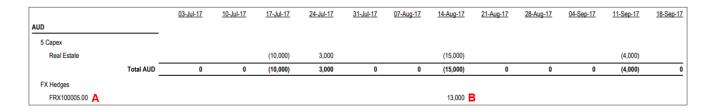


Follow the steps as shown below:

- 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.



II) To view the following Foreign Exchange transaction,



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.
- 5. Click the Edit button next to the Trade ID: FRX100005.00.

Amend Foreign Exchange Outright **D** Update File/Note FRX100005.00 TradeID TFS-SG Accounting Centre* TDate* 30/06/2017 VDate* 14/08/2017 Buy Transaction* Ccy* AUD 13,000,000.00 Amount* SGD Against Ccy* Spot Ref Rate* 0.958300 Forward Points 0.000000 0.958300 Contract Rate 13,565,689.24 Counter Value Available: AUD- 32.20m (- 34.1%) Facility* TFS - CITI-SG:FX CITI-SG Counterparty ID Reval Rate

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

General Formatting For All Reports

CHANGE HISTORY

Date	Ву	Changes
27-Арг-2020	TS	Created.
11-Sep-2024	TS	Updated to W6 instructions and screenshots.