

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.

Forecast FX Exposure Hedging

✕ Cancel

▼ Action



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



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 Action and select 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 Excel Raw export, please see [link](#).



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

DATA SOURCE

I) To view the following forecast,

	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-
<div> <div>Refresh</div> <div>Update</div> <div>Ex/Import</div> <div>File/Note</div> <div></div> <div></div> </div>							
Section/Category	Description	Total	3 Jul 2017	10 Jul 2017	17 Jul 2017	24 Jul 2017	31 Jul 2017
Net Cashflows		-26,000,000			-10,000,000 B	3,000,000 C	

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

Amend Foreign Exchange Outright

✕ Cancel

📁 Update

📁 File/Note

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 ▼ ↻ Available: AUD - 32.20m (- 34.1%)

Counterparty ID CITI-SG

Reval Rate

FREQUENTLY ASKED QUESTIONS

RELATED INFORMATION

[General Formatting For All Reports](#)

CHANGE HISTORY

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