

How to use this form

No data to be entered in this page

Using an Excel form:

Navigating the form

In this spreadsheet each part is in a separate worksheet.

Move around the form using normal window controls - mouse, cursor keys, etc.
Specific keys can also be used:

TAB	Next answer box
Ctrl + PageDown	Next worksheet or use Excel sheet tabs
Ctrl + PageUp	Previous worksheet or use Excel sheet tabs
Shift + F5	Find word in a particular worksheet or part
Tab scroll buttons	Scroll to hidden work sheet tabs
Alt + Enter	New paragraph within text block (such as Comments)

Entering data into the form

All white fields within this form are fields in which data can be entered - they do not accept formulas. All other, grey, fields are locked.

Saving and re-opening the form

To save the form when completed, or when partially completed so you can return to it later, save the files as you would save any ordinary spreadsheet.

Printing the form

The form can be printed worksheet by worksheet or as a whole. For a single worksheet, print as you would any document. To print the entire form, ensure the entire workbook option is selected in the print window.

How to submit this form to the ABS

The ABS Secure Deposit Box is a mechanism for you to securely lodge this form through the ABS website. You will require a username and password to deposit the information.

If you have not received these please telephone the ABS staff member who was arranging the electronic lodgement for you.

End of How to use



Survey of Foreign Currency Exposure as at 31 March 2013

1FCE

In correspondence, please quote this number

ABN:

Please correct any errors

Purpose of Collection

This survey collects information on the extent to which foreign currency denominated financial assets and liabilities, and future foreign currency denominated receipts and payments are hedged. This survey is used in the compilation of aggregated data on Australian enterprises' foreign currency exposure and the risk management practices associated with that exposure.

Collection Authority

The information asked for is collected under the authority of the *Census and Statistics Act 1905*. Your co-operation is sought in completing and returning this form by the due date. The Act provides me with the power, if needed, to direct you to provide the information sought.

Confidentiality

Your completed form remains confidential to the Australian Bureau of Statistics.

Due Date

Please complete this form and return it to the Australian Bureau of Statistics by **14 March 2013**.

Help Available

If you have any problems in completing this form, or feel that you may have difficulties meeting the due date, please contact the Australian Bureau of Statistics by:

Telephone

1800 020 536
Freecall (excluding
mobile phones)

Facsimile

1300 303 813

Mail

Australian Bureau of Statistics
Reply Paid 76746
SYDNEY NSW 2000

Brian Pink
Australian Statistician

Person we should contact if any queries arise regarding this form

Name	<input type="text"/>	Email	<input type="text"/>
Date	<input type="text"/>	Telephone	<input type="text"/>

General instructions

No data to be entered in this page

Please read this first

- Do not use 'nil', 'n/a' or draw a line in the data entry boxes.
- Leave answer boxes blank where you have no response or data to enter.
- Show a loss (deficit) with a negative sign.
- Information reported on this form should comply with the Australian equivalents to International Financial Reporting Standards (AIFRS).
- Report on an accruals basis as recorded in this organisation's Balance Sheet.
- If exact figures are not available, please provide careful estimates.
- The items listed under **Including** and **Excluding** are examples and should not be taken as a complete list of items to be included or excluded.
- Please report all monetary values in **thousands of Australian dollars (\$A'000)**. Where the value in this business's accounts is not expressed in thousands of dollars, round the value up or down to the nearest thousand dollars.
- Only the Australian-based activities (including imports and exports) of the business shown on the label should be included on this form. Include details of the business's participation in any unincorporated joint ventures.
- Not all the questions in this form may apply to the activities of your organisation. These questions should be left blank.
- You will need to report an estimate of time taken when you have completed this form.

Reporting arrangements

The reporting arrangements associated with the Survey of Foreign Currency Exposure Form (1FCE) are very similar to those associated with the quarterly Survey of International Investment (SII) form 90. Forms are completed by the top Australian entity within an enterprise which consists of all the entities within an Australian enterprise group that are in the same SCSA subsector (see Explanatory notes, Note 1.4 on page 3). A separate Form 1FCE may have been sent to each entity within your Australian enterprise group (see Note 2.1 on page 4) which either currently receives an SII form each quarter, or undertakes international trade as either importing or exporting, and has been selected in the Survey of Foreign Currency Exposure.

Unlike the Trade and quarterly SII collections, this survey seeks data on activities with resident counterparties as well as non-resident counterparties. This may mean that certain enterprises within your group which were not involved in the quarterly SII, may be required to report for this collection (for example, if an enterprise has foreign currency dealings with resident counterparties only). If you have any queries regarding the reporting arrangements for this collection, please contact the Australian Bureau of Statistics on the numbers listed on the 'Front page' tab of this form.

Note that:

- Investments in a pooled fund with resident fund managers should be reported by resident fund managers and not the investing organisation
- Investments placed with resident fund managers as part of an individual mandated arrangement should be reported by the investing organisation and not the fund manager
- Investments placed with offshore fund managers should be reported by the investing organisation

End of General instructions

Part A - Enterprise group's Survey of International Investment reporting status

Enterprise group's Survey of International Investment reporting status (see note 2.1)

Note

- Please take note of whether your Enterprise group has been identified as a respondent to the Survey of International Investment, as this will affect the parts of this survey that are applicable to your enterprise.
- If the reporting status of your Enterprise group to the Survey of International Investment has been incorrectly identified, please use the phone number provided on the front page to contact the ABS.

Please indicate with an 'X'
in only one box

Your Enterprise group **currently reports** to
Survey of International Investment



Go to **Part B**

Your Enterprise group **does not** report to
Survey of International Investment



Go to **Part F**

End of Part A - Enterprise group's Survey of International Investment reporting status

Part B - Foreign currency denominated liabilities
(market value as at 31 March 2013 - \$A'000)

Definitions

- 'Long-term debt securities' refers to debt security liabilities with original maturity of greater than 1 year.
- 'Short-term debt securities' refers to debt security liabilities with original maturity of less than or equal to 1 year.

1 Foreign currency denominated debt liabilities
(see Notes 2.2 and 3.8)

Note

- Value of foreign currency denominated financial debt liabilities to non-residents should be identical to the foreign currency data reported collectively in questions 6-13 in the SII form 90 for the quarter ended 31 March 2013.

Including

- Borrowings
- Deposits held by your organisation
- Long and Short term securities issued
- Trade credit payables (report consistent with SII)

Excluding

- Market value of derivatives

- (a) Liabilities to non-residents
(see Notes 2.2, 3.1 to 3.4, 3.6 and 3.8)

\$A'000						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Total						

- (b) Liabilities to residents
(see Notes 2.2 to 2.8, and 3.6)

\$A'000						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Total						

- (c) Total liabilities

- (i) Total liabilities by type (includes both resident and non-resident counterparties) (see Notes 2.2, 3.6, 3.8, 3.10 and 3.11)

\$A'000						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Long-term debt securities						
Short-term debt securities						
Loans						
Deposits						
Other						
Total (equal to Q1(a) + 1(b))	0	0	0	0	0	0

- (ii) Proportion of total liabilities in **Question 1(c)(i)** held with intra-group counterparties
(see Notes 2.2, 3.6, 3.8, 3.10 and 3.11)

Note

- Intra-group refers to liabilities where the counterparty is within the same enterprise group.

\$A'000						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Intra-group liabilities						

- (d) Residual maturity profile of debt liabilities (includes both resident and non-resident counterparties)

\$A'000						
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year	More than 1 year but less than or equal to 5 years	More than 5 years but less than or equal to 10 years	More than 10 years
Total						

Part C - Foreign currency denominated liabilities
(market value as at 31 March 2013 - \$A'000)

Including

- Borrowings
- Deposits held by your organisation
- Long and Short term securities issued
- Trade credit payables (report consistent with SII)

2 Hedging of foreign currency liabilities (see Notes 3.8 and 3.12)

Note

Foreign currency liabilities by hedging approach

- Divide all your foreign currency liabilities into one of the following groups, based on those parts of the balance sheet for which a clear approach to hedging can be identified. 'Hedging' refers to hedging into Australian dollar (\$AUD) using derivatives.
- If no clear approach to hedging can be identified, it should be included as part of 'All other'. 'All other' also includes natural hedges or foreign currency liabilities that will be hedged in a portfolio that includes foreign currency assets.

\$A'000							
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other	Total
Fully hedged							
Some amount hedged of which: value hedged							
All other (including natural hedges or hedges as portfolios with foreign currency denominated liabilities)							

3 Hedging of Debt Security Liabilities by Residual Maturity
(see Notes 2.2 and 3.8)

(a) Long-term debt securities
(see Notes 3.1 to 3.4, 3.6, 3.8, 3.9 and 3.13)

USD		\$A'000				
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year	More than 1 year but less than or equal to 5 years	More than 5 years but less than or equal to 10 years	More than 10 years
Value in \$A'000						
of which: Value hedged						
of which: Maturity matched						

UKP		\$A'000				
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year	More than 1 year but less than or equal to 5 years	More than 5 years but less than or equal to 10 years	More than 10 years
Value in \$A'000						
of which: Value hedged						
of which: Maturity matched						

JPY		\$A'000				
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year	More than 1 year but less than or equal to 5 years	More than 5 years but less than or equal to 10 years	More than 10 years
Value in \$A'000						
of which: Value hedged						
of which: Maturity matched						

EUR		\$A'000				
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year	More than 1 year but less than or equal to 5 years	More than 5 years but less than or equal to 10 years	More than 10 years
Value in \$A'000						
of which: Value hedged						
of which: Maturity matched						

NZD		\$A'000				
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year	More than 1 year but less than or equal to 5 years	More than 5 years but less than or equal to 10 years	More than 10 years
Value in \$A'000						
of which: Value hedged						
of which: Maturity matched						

Other		\$A'000				
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year	More than 1 year but less than or equal to 5 years	More than 5 years but less than or equal to 10 years	More than 10 years
Value in \$A'000						
of which: Value hedged						
of which: Maturity matched						

(b) Short-term debt securities
(see Notes 3.1 to 3.4, 3.6, 3.8, 3.9 and 3.13)

USD	\$A'000		
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year
Value in \$A'000			
of which: Value hedged			
of which: Maturity matched			

UKP	\$A'000		
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year
Value in \$A'000			
of which: Value hedged			
of which: Maturity matched			

JPY	\$A'000		
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year
Value in \$A'000			
of which: Value hedged			
of which: Maturity matched			

EUR	\$A'000		
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year
Value in \$A'000			
of which: Value hedged			
of which: Maturity matched			

NZD	\$A'000		
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year
Value in \$A'000			
of which: Value hedged			
of which: Maturity matched			

Other	\$A'000		
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year
Value in \$A'000			
of which: Value hedged			
of which: Maturity matched			

(b) Claims on residents (by sector of counterparty)
(see Notes 2.2 to 2.8, 3.1 to 3.4, and 3.6)

\$A'000						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Banks						
Other depository corporation						
Reserve Bank of Australia						
Central borrowing authorities						
Other financial corporation						
Non financial corporation						
General government						
Unknown						
Total	0	0	0	0	0	0

(c) Total assets

(i) Total assets by type (includes both resident and non-resident counterparties)
(see Notes 2.2, 3.1 to 3.4, 3.6, 3.10 and 3.11)

Note

• Intra-group refers to assets where the counterparty is within the same enterprise group.

\$A'000						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Long-term debt securities						
Short-term debt securities						
Loans						
Deposits						
Other						
Total (equal to Q5(a) + 5(b))	0	0	0	0	0	0

(ii) Proportion of total assets in **Question 5(c)(i)** held with intra-group counterparties
(see Notes 2.2, 3.1 to 3.4, 3.6, 3.10 and 3.11)

\$A'000						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Intra-group liabilities						

(d) Residual maturity profile of debt assets (includes both resident and non-resident counterparties) (see Notes 2.2 and 3.7)

\$A'000						
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year	More than 1 year but less than or equal to 5 years	More than 5 years but less than or equal to 10 years	More than 10 years
Total						

Part E - Foreign currency denominated assets
(market value as at 31 March 2013 - \$A'000)

Note

• Value of foreign currency denominated financial debt assets to non-residents should be identical to the foreign currency data reported in Questions 14 to 24 in SII Form 90 for the quarter ended 31 March 2013.

Including

- Borrowings
- Deposits held by your organisation
- Long and Short term securities issued
- Trade credit receivables (report consistent with SII)

6 Hedging of foreign currency assets

Note

Foreign currency assets by hedging approach:

- Divide all your foreign currency assets into one of the following groups, based on those parts of the balance sheet for which a clear approach to hedging can be identified.
- 'Hedging' refers to hedging into Australian dollar (\$AUD) using derivatives.
- If no clear approach to hedging can be identified, it should be included as part of 'All other'. 'All other' also includes natural hedges or foreign currency assets that will be hedged in a portfolio that includes foreign currency liabilities.

\$A'000							
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other	Total
Fully hedged							
Some amount hedged of which: value hedged							
All other (including natural hedges or hedges as portfolios with foreign currency denominated liabilities)							

End of Part E - Foreign currency denominated assets

Part F - Foreign currency denominated expected future cashflows associated with trade in goods and services

Note

- These cashflows should relate **only** to trade in goods and services.
- They should **not** include cashflows such as interest and dividends related to financial assets **nor** cashflows associated with expected future purchases and sales of financial assets.

Including

- Fees for services denominated in foreign currency

Excluding

- Expected interest or dividends payable to this enterprise
- Trade credit receivables reported in Part D
- Trade credit payables reported in Part B

7 Foreign currency denominated expected future receipts associated with trade in goods and services (by time horizon) (see Note 4.1)

\$A'000						
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year	More than 1 year but less than or equal to 5 years	More than 5 years but less than or equal to 10 years	More than 10 years
Total						

8 Foreign currency denominated expected future payments associated with trade in goods and services (by time horizon) (see Note 4.1)

\$A'000						
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year	More than 1 year but less than or equal to 5 years	More than 5 years but less than or equal to 10 years	More than 10 years
Total						

End of Part F - Foreign currency denominated expected future cashflows associated with trade in goods and services

Part G - Financial derivative contracts with a foreign currency component (as at 31 March 2013 – \$A'000)

Note

- Banks to report trading and banking books together.
- For Question 9 and 10, report the Australian dollar (\$AUD) equivalent thousands of the notional value of the foreign currency-denominated amount (whether bought or sold) converted to \$AUD at the 31 March 2013 exchange rate.

9 Notional principal of outstanding financial derivative contracts involving the purchase of a foreign currency and the sale of Australian dollars

Including

- Forward contracts (including repos)
- Swaps
- Futures
- Options

(a) Notional principal of contracts with non-resident counterparties (by sector of counterparty) (see Notes 2.2 and 5.1 to 5.7)

\$A'000						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Banks						
Other						
Total						

(b) Notional principal of contracts with resident counterparties (by sector of counterparty) (see Notes 2.2 and 5.1 to 5.7)

\$A'000						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Banks						
Other depository corporation						
Reserve Bank of Australia						
Central borrowing authorities						
Other financial corporation						
Non financial corporation						
General government						
Unknown						
Total						

(c) Notional principal of contracts by residual maturity profile (include both resident and non-resident counterparties) (see Notes 5.1 to 5.7)

\$A'000						
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year	More than 1 year but less than or equal to 5 years	More than 5 years but less than or equal to 10 years	More than 10 years
Total						

(d) (i) Notional principal by type of derivative contract
(see Notes 5.1 to 5.7)

\$A'000						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Forward foreign exchange						
Cross-currency interest rate swaps						
Futures						
Currency options						
Other						
Total (9(a)+9(b)=9(d))	0	0	0	0	0	0

If 'Other' please specify alternative contract types

(hold the Alt key and press Enter to start a new line)

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10 Notional principal of outstanding financial derivative contracts involving the sale of a foreign currency and the purchase of Australian dollars

Including

- Forward contracts (including repos)
- Swaps
- Futures
- Options

(a) Notional principal of contracts with non-resident counterparties
(by sector of counterparty) (see Notes 2.2, 5.1 to 5.6, and 5.8)

\$A'000						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Banks						
Other						
Total						

(b) Notional principal of contracts with resident counterparties
(by sector of counterparty) (see Notes 2.2 to 2.8, 5.1 to 5.6, and 5.8)

\$A'000						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Banks						
Other depository corporation						
Reserve Bank of Australia						
Central borrowing authorities						
Other financial corporation						
Non financial corporation						
General government						
Unknown						
Total						

(c) Notional principal of contracts by residual maturity profile (include both resident and non-resident counterparties) (see Notes 5.1 to 5.6, and 5.8)

\$A'000						
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year	More than 1 year but less than or equal to 5 years	More than 5 years but less than or equal to 10 years	More than 10 years
Total						

(d) (i) Notional principal of contracts by type of derivative contract (see Notes 5.1 to 5.6, and 5.8)

\$A'000						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Forward foreign exchange						
Cross-currency interest rate swaps						
Futures						
Currency options						
Other						
Total (10(a)+10(b)=10(d))	0	0	0	0	0	0

If 'Other' please specify alternative contract types

(hold the Alt key and press Enter to start a new line)

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11 Principal of outstanding financial derivative contracts involving the purchase of one foreign currency and the sale of another foreign currency (see Notes 5.1 to 5.6)

Note

• For Question 11, convert the notional principal to the Australian dollar (\$AUD) equivalent thousands using the 31 March 2013 exchange rate. The principal amount to be converted is the foreign currency amount purchased.

Including

- Forward contracts (including repos)
- Swaps
- Futures
- Options

(a) Notional principal of contracts with non-resident counterparties (see Notes 2.2, and 5.1 to 5.6)

Foreign currency sold (\$A'000)						
Foreign currency purchased	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
US Dollar						
UK Pound						
Japanese Yen						
Euro						
New Zealand Dollar						
Other						
Total	0	0	0	0	0	0

(b) Notional principal of contracts with resident counterparties
(see Notes 2.2 and 5.1 to 5.6)

Foreign currency sold (\$A'000)						
Foreign currency purchased	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
US Dollar						
UK Pound						
Japanese Yen						
Euro						
New Zealand Dollar						
Other						
Total	0	0	0	0	0	0

(c) Notional principal of contracts by residual maturity profile
(include both resident and non-resident counterparties)
(see Notes 5.1 to 5.6)

\$A'000						
	Less than or equal to 90 days	More than 90 days but less than or equal to 6 months	More than 6 months but less than or equal to 1 year	More than 1 year but less than or equal to 5 years	More than 5 years but less than or equal to 10 years	More than 10 years
Total						

12 Market value of outstanding financial derivative contracts with counterparties by currency (see Notes 2.2 and 3.3)

Including

- Market values of derivative contracts specified in Questions 9, 10 and 11
- Forward contracts (including repos)
- Swaps
- Futures
- Options

(a) Market value of contracts with non-resident counterparties

Foreign Currency sold (\$A'000)						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Asset position						
Liability position						

(b) Market value of contracts with resident counterparties

Foreign Currency sold (\$A'000)						
	US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other
Asset position						
Liability position						

Part H - Reconciliation of information from Parts B - G
(see Note 6.1)

Note

• Question 11 and 12 are excluded from the reconciliation

	\$A'000	
Total foreign currency denominated equity assets	0	Question 4 in Part D
Plus	+	
Total foreign currency denominated debt assets (with non-residents and residents)	0	Question 5a + 5b in Part D
Less	-	
Total foreign currency denominated debt liabilities (to non-residents and residents)	0	Question 1a + 1b in Part B
Equals	=	
Net balance sheet position denominated in foreign currency	0	
Plus	+	
Foreign currency denominated expected future receipts associated with trade in goods and services (from non-residents and residents)	0	Question 7 in Part F
Less	-	
Foreign currency denominated expected future payments associated with trade in goods and services (from non-residents and residents)	0	Question 8 in Part F
Equals	=	
Expected net foreign currency exposure (before hedging)	0	
Plus	+	
Total principal of outstanding financial derivative contracts involving the purchase of a foreign currency and the sale of Australian dollars (with non-residents and residents)	0	Question 9a + 9b in Part G
Less	-	
Total principal of outstanding financial derivative contracts involving the sale of a foreign currency and the purchase of Australian dollars (with non-residents and residents)	0	Question 10a + 10b in Part G
Equals	=	
Net foreign currency exposure (after hedging)	0	

13 Net balance sheet foreign currency exposures

- (a) Report the net balance sheet foreign currency exposures after hedging by currency and the total. If you are unable to report the net balance sheet foreign currency exposures by currency then report only the **total** net balance sheet foreign currency exposure.

\$A'000						
US Dollar	UK Pound	Japanese Yen	Euro	New Zealand Dollar	Other	Total

- (b) If a discrepancy of greater than 5% exists between the value provided in the Net foreign currency exposure (after hedging) in the Reconciliation Table above and the total from the answer provided in Question 13(a) please provide an explanation

(hold the Alt key and press Enter to start a new line)

Part I - Hedging policy for the enterprise on foreign currency exposures

Instructions

- The following questions are included to collect qualitative information on the broad/general hedging policy (or strategies) of the reporting entity.
- From the options below, please select one (or more, if allowable) which best describes the policy of your enterprise on hedging on foreign currency denominated equity assets, debt and liabilities and trade-related receipts and payments in goods and services.

Note

- Your answers to the following questions may not match the quantitative information reported earlier.

Hedging related to liabilities

14 Does the reporting enterprise ever hedge any of its foreign currency exposures on its liabilities? (see Note 2.1)

Instruction

- Please indicate with an "X".

No ► Go to **Question 15**

Yes

- (a) Indicate what best describes the usual (benchmark) level of hedging for each type of foreign currency exposure

	Indicate with an 'X' only once per column		
	Debt liabilities (excl. intra- group)	Debt liabilities (intra-group)	Expected future payments from trade
(i) No hedging	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(ii) Full hedge	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(iii) Partial hedge (or multiple hedge strategies)	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
- Specify the percentage (or average of multiple strategies weighted by value)	<input type="text"/> %	<input type="text"/> %	<input type="text"/> %
(iv) No set strategy/benchmark	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

- (b) Indicate whether or not the level of hedging is actively varied around the usual (benchmark) level (i.e. tactical management of foreign currency exposures around a long term benchmark)

	Indicate with an 'X' only once per column		
	Debt liabilities (excl. intra- group)	Debt liabilities (intra-group)	Expected future payments from trade
(i) No	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(ii) Yes	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

(c) Indicate whether exposures with the specified time horizon are hedged

Indicate all that apply with an 'X'			
	Debt liabilities (excl. intra- group)	Debt liabilities (intra-group)	Expected future payments from trade
(i) Less than or equal to 90 days	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(ii) More than 90 days but less than or equal to 6 months	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(iii) More than 6 months but less than or equal to 1 year	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(iv) More than 1 year but less than or equal to 5 years	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(v) More than 5 years but less than or equal to 10 years	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(vi) More than 10 years	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

(d) Has the usual (benchmark) level of hedging on the following type of liabilities changed in the past 2 years?

Indicate with an 'X' only once per column			
	Debt liabilities (excl. intra- group)	Debt liabilities (intra-group)	Expected future payments from trade
(i) Level of hedging has increased	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(ii) Level of hedging has decreased	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(iii) Level of hedging has not changed	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

(e) What factors are most important in decisions to adjust the usual (benchmark) level of hedging of the following type of liabilities?

Indicate all that apply with an 'X'			
	Debt liabilities (excl. intra- group)	Debt liabilities (intra-group)	Expected future payments from trade
(i) Recent movements in the exchange rate	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(ii) Volatility of the exchange rate	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(iii) Expected future exchange rate movements ...	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(iv) Greater reliance on 'natural' hedging	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(v) Other	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

If 'Other' please specify in the space below

(hold the Alt key and press Enter to start a new line)

Hedging related to asset holdings

15 Does the reporting enterprise ever hedge any of its foreign currency exposures on its asset holdings?

Instruction

- Please indicate with an "X".

No ► Go to **Part J**

Yes

(a) Indicate what best describes the usual (benchmark) level of hedging for each type of foreign currency exposure

Indicate with an 'X' only once per column				
	Equity	Debt assets (excl. intra-group)	Debt assets (intra-group)	Expected future receipts from trade
(i) No hedging	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(ii) Full hedge	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(iii) Partial hedge (or multiple hedge strategies)	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
- Specify the percentage (or average of multiple strategies weighted by value)	<input type="text"/> %	<input type="text"/> %	<input type="text"/> %	<input type="text"/> %
(iv) No set strategy/benchmark	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

(b) Indicate whether or not the level of hedging is actively varied around the usual (benchmark) level (i.e. tactical management of foreign currency exposures around a long term benchmark)

Indicate with an 'X' only once per column				
	Equity	Debt assets (excl. intra-group)	Debt assets (intra-group)	Expected future receipts from trade
(i) No	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(ii) Yes	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

(c) Indicate whether exposures with the specified time horizon are hedged

Indicate all that apply with an 'X'				
	Equity	Debt assets (excl. intra- group)	Debt assets (intra-group)	Expected future receipts from trade
(i) Less than or equal to 90 days	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(ii) More than 90 days but less than or equal to 6 months	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(iii) More than 6 months but less than or equal to 1 year	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(iv) More than 1 year but less than or equal to 5 years	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(v) More than 5 years but less than or equal to 10 years	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(vi) More than 10 years	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

(d) Has the usual (benchmark) level of hedging on the following type of assets changed in the past 2 years?

Indicate with an 'X' only once per column				
	Equity	Debt assets (excl. intra- group)	Debt assets (intra-group)	Expected future receipts from trade
(i) Level of hedging has increased	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(ii) Level of hedging has decreased	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(iii) Level of hedging has not changed	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

(e) What factors are most important in decisions to adjust the usual (benchmark) level of hedging of the following type of assets?

Indicate all that apply with an 'X'				
	Equity	Debt assets (excl. intra- group)	Debt assets (intra-group)	Expected future receipts from trade
(i) Recent movements in the exchange rate	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(ii) Volatility of the exchange rate	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(iii) Expected future exchange rate movements	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(iv) Greater reliance on 'natural' hedging	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
(v) Other	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

If 'Other' please specify in the space below

(hold the Alt key and press Enter to start a new line)

Part J - Comments and time taken

16 Please provide comments

- on any information you have supplied on this form (e.g. related to unusual movements or other factors)

(hold the Alt key and press Enter to start a new line)

- on any difficulties you had providing the requested information, or suggested improvements to this form

(hold the Alt key and press Enter to start a new line)

17 Please provide an estimate of the time taken to complete this form

Including

- The time actually spent reading the instructions, working on the questions and obtaining the information
- The time spent by all employees in collecting and providing this information

Hrs Mins

<input type="text"/>	<input type="text"/>
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End of Part J - Comments and time taken

How to submit this form to the ABS

No data to be entered in this page

Saving and re-opening the form

To save the form when completed, or when partially completed so you can return to it later, save the file as you would save any ordinary spreadsheet.

Printing the form

The form can be printed worksheet by worksheet or as a whole. For a single worksheet, print as you would any document. To print the entire form, ensure the entire workbook option is selected in the print window.

How to submit this form to the ABS

The ABS Secure Deposit Box is a mechanism for you to securely lodge this form to the ABS through the ABS website. You will require a username and password to deposit the information.

If you do not have the username and password please telephone the ABS contact on the front page who is arranging the electronic lodgement for you.

Thank you for completing this form