

**DNDi**

## Global Hedge Position

30/04/2019

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Global view

# Hedging Summary

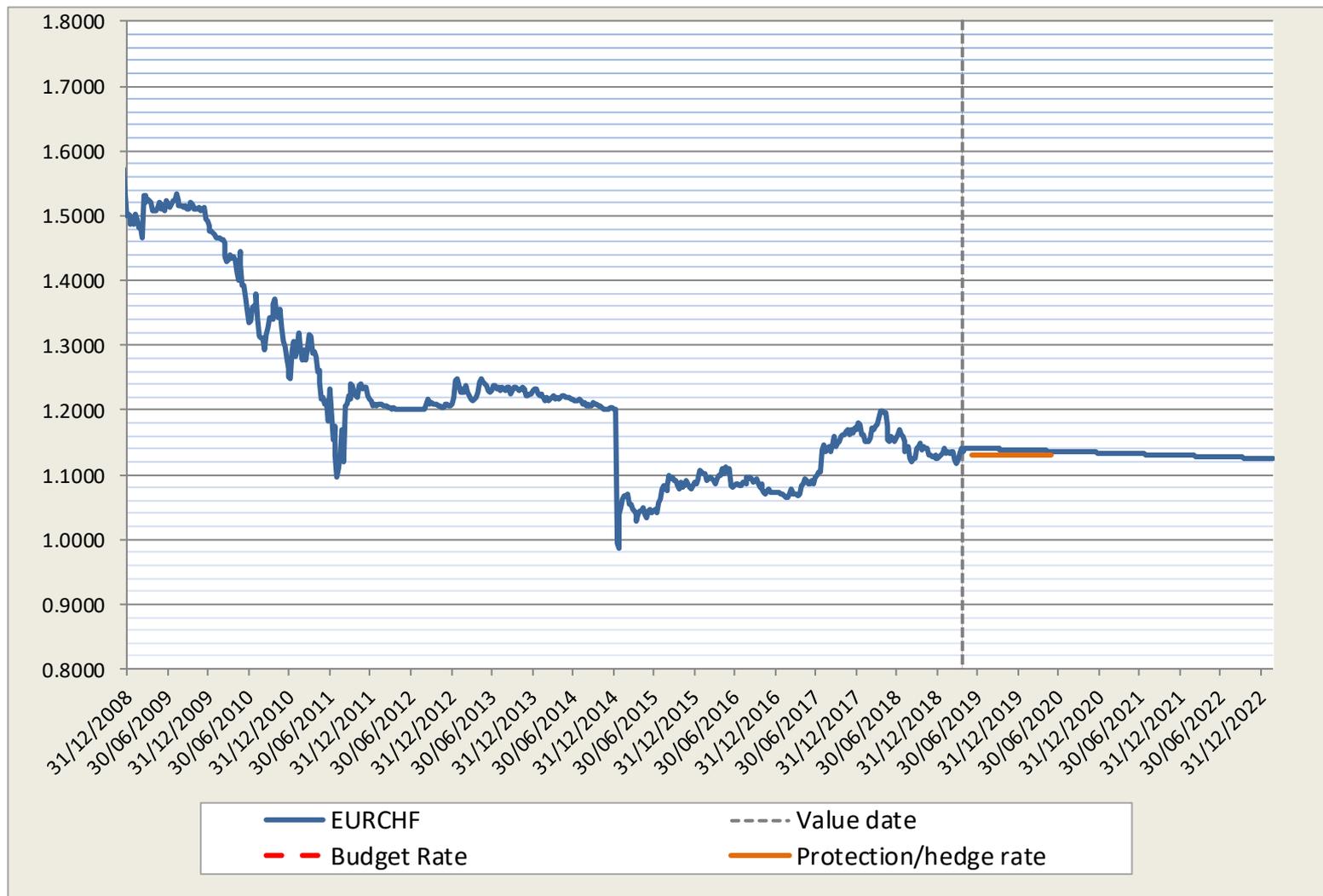
	Hedge Reference	Position	CCY	Hedged Notional	Exposure	Evolution in %	Hedge Ratio	Option Ratio	Hedge Rate excl. premiums	Hedge Rate inc. premiums
EURCHF	2019	BUY	CHF	1,130,450	0	0%			1.1305	1.1305
GBPCHF	2019	BUY	CHF	8,921,539	0	0%			1.2964	1.2964
USDCHF	2019	BUY	CHF	1,003,200	0	0%			1.0032	1.0032

# Hedging Performance

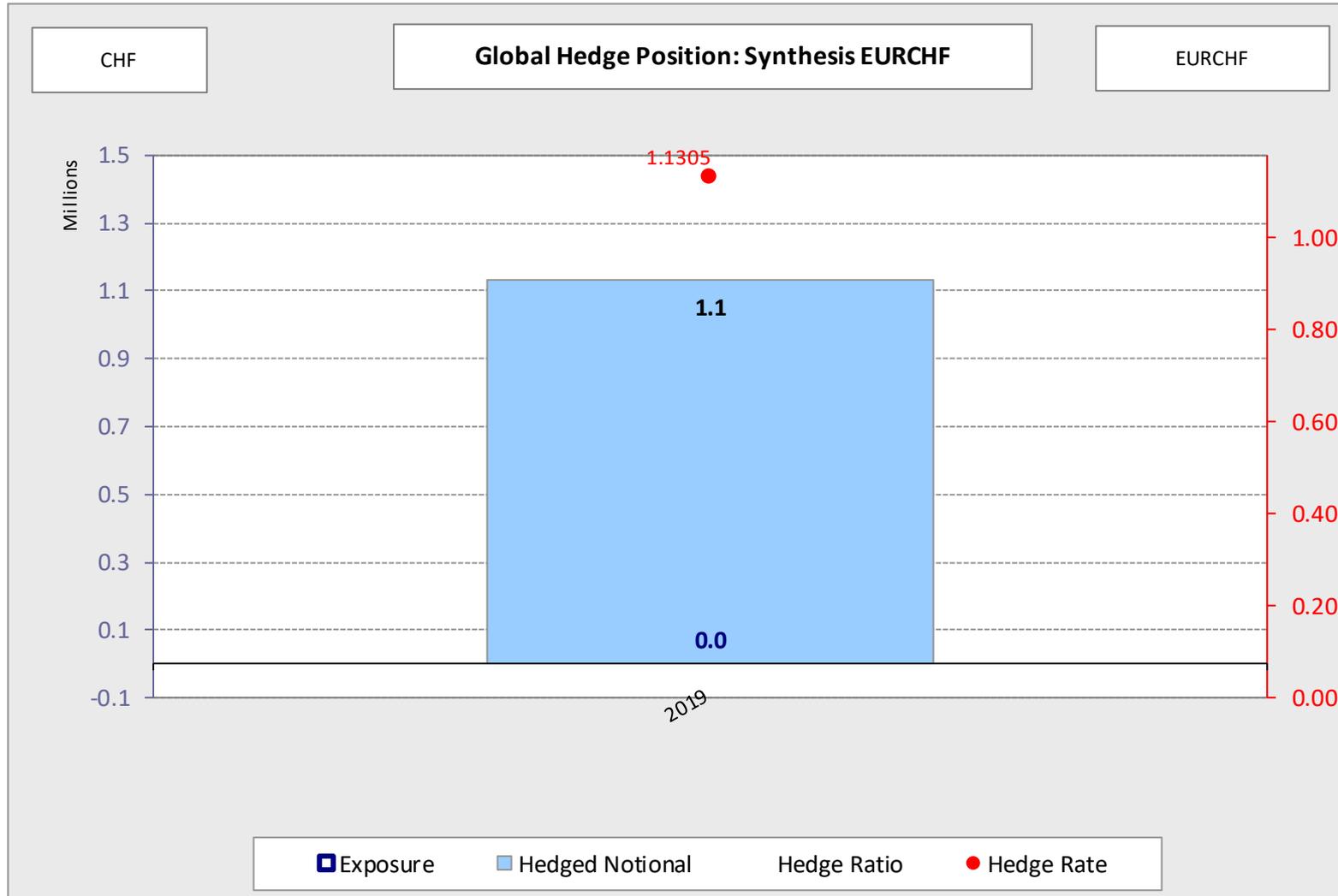
	Hedge Reference	Position	CCY	Hedged Notional	CounterValue	Hedge Rate	Budget Rate	Performance	Options Premium	All-In Performance
EURCHF	2019	BUY	CHF	1,130,450	1,000,000	1.1305			0	
GBPCHF	2019	BUY	CHF	8,921,539	6,881,942	1.2964			0	
USDCHF	2019	BUY	CHF	1,003,200	1,000,000	1.0032			0	

## Detailed analysis by currency

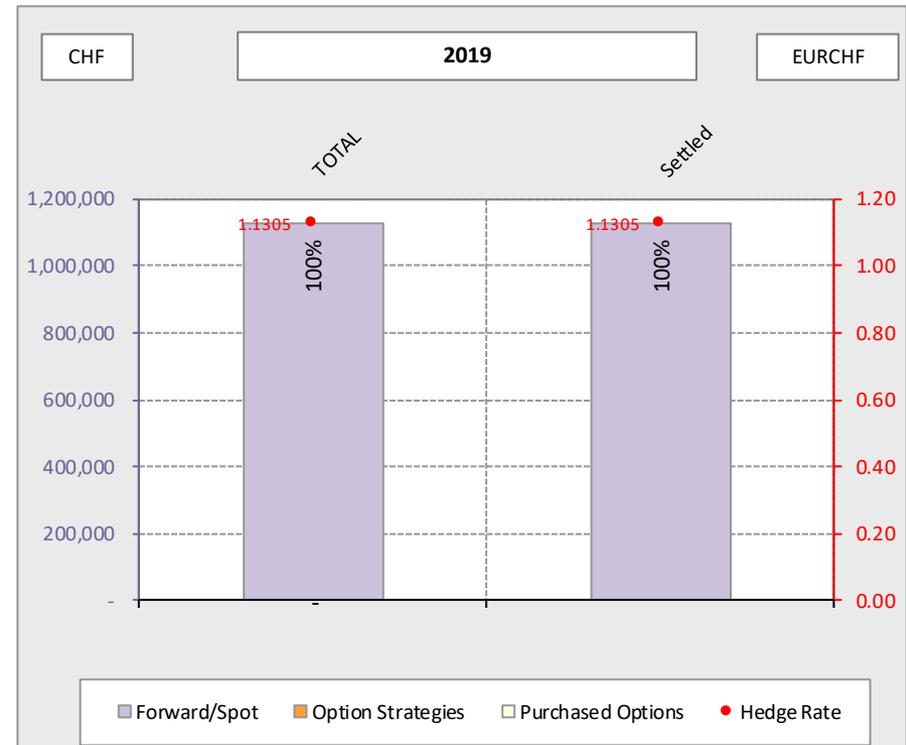
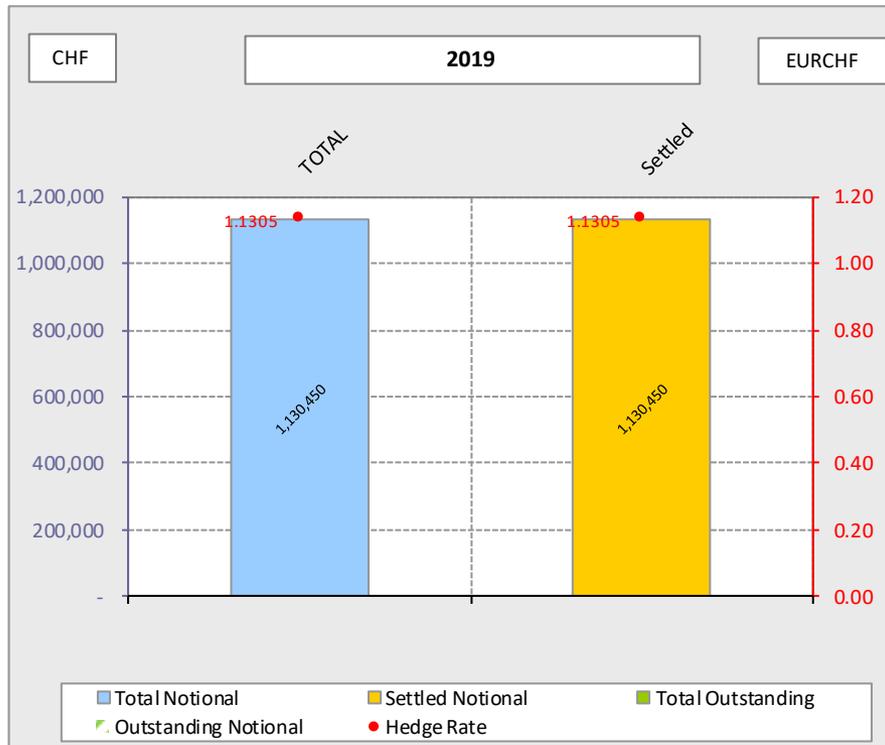
# EURCHF - Historical & Planned



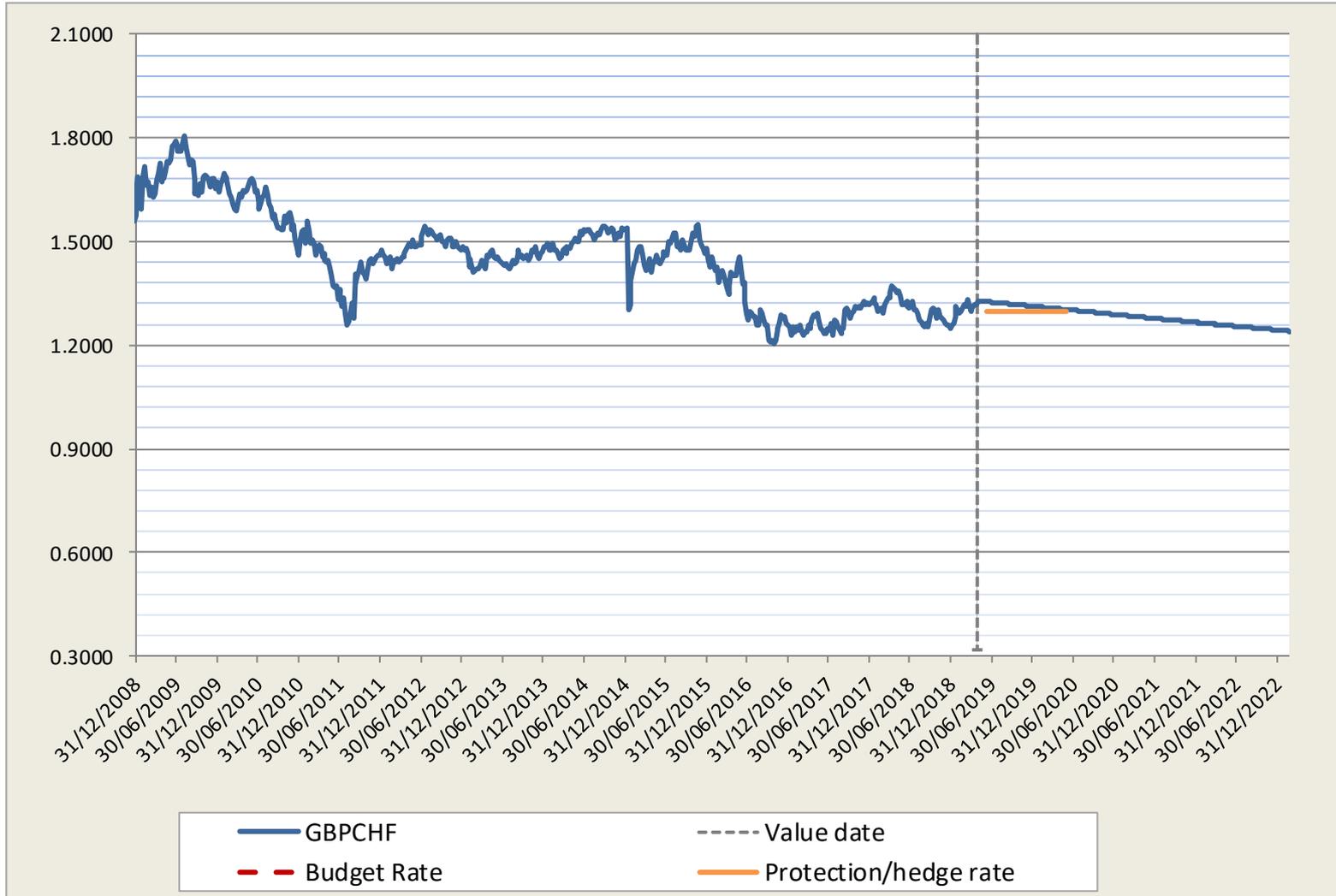
# EURCHF - Synthesis



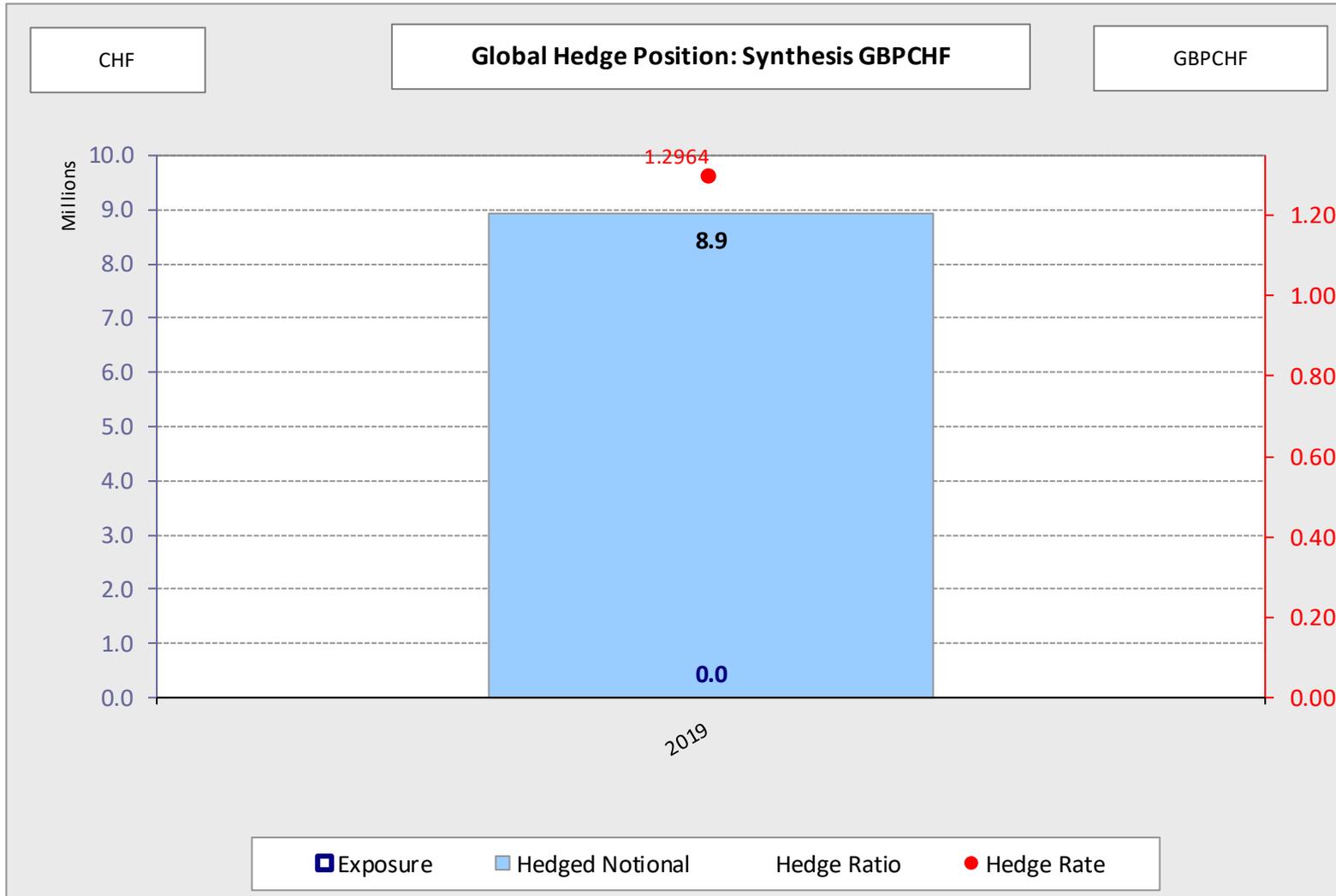
# EURCHF - 2019



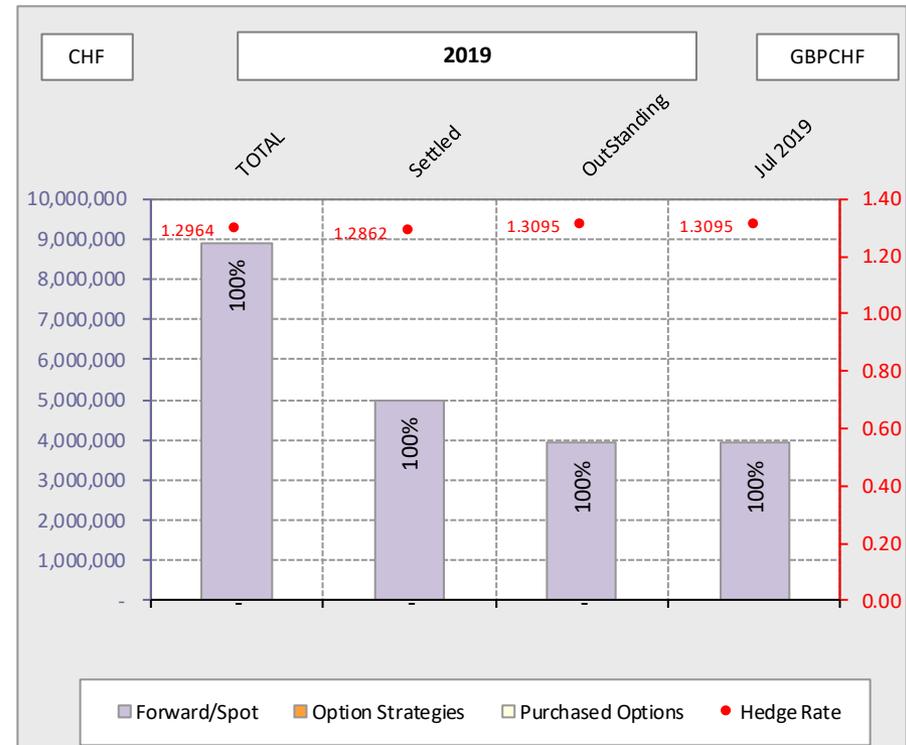
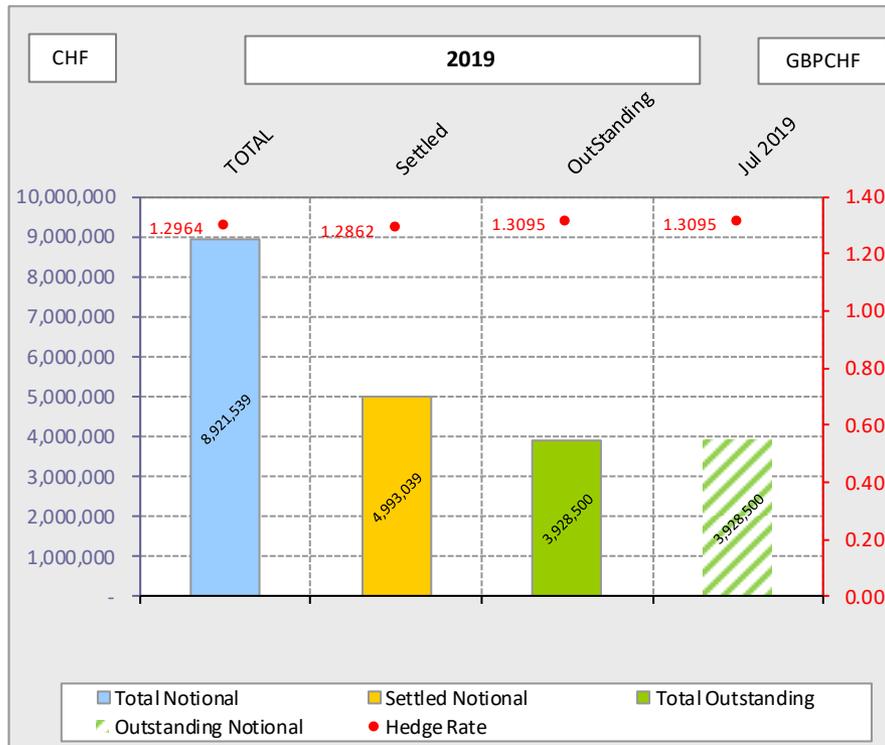
# GBPCHF - Historical & Planned



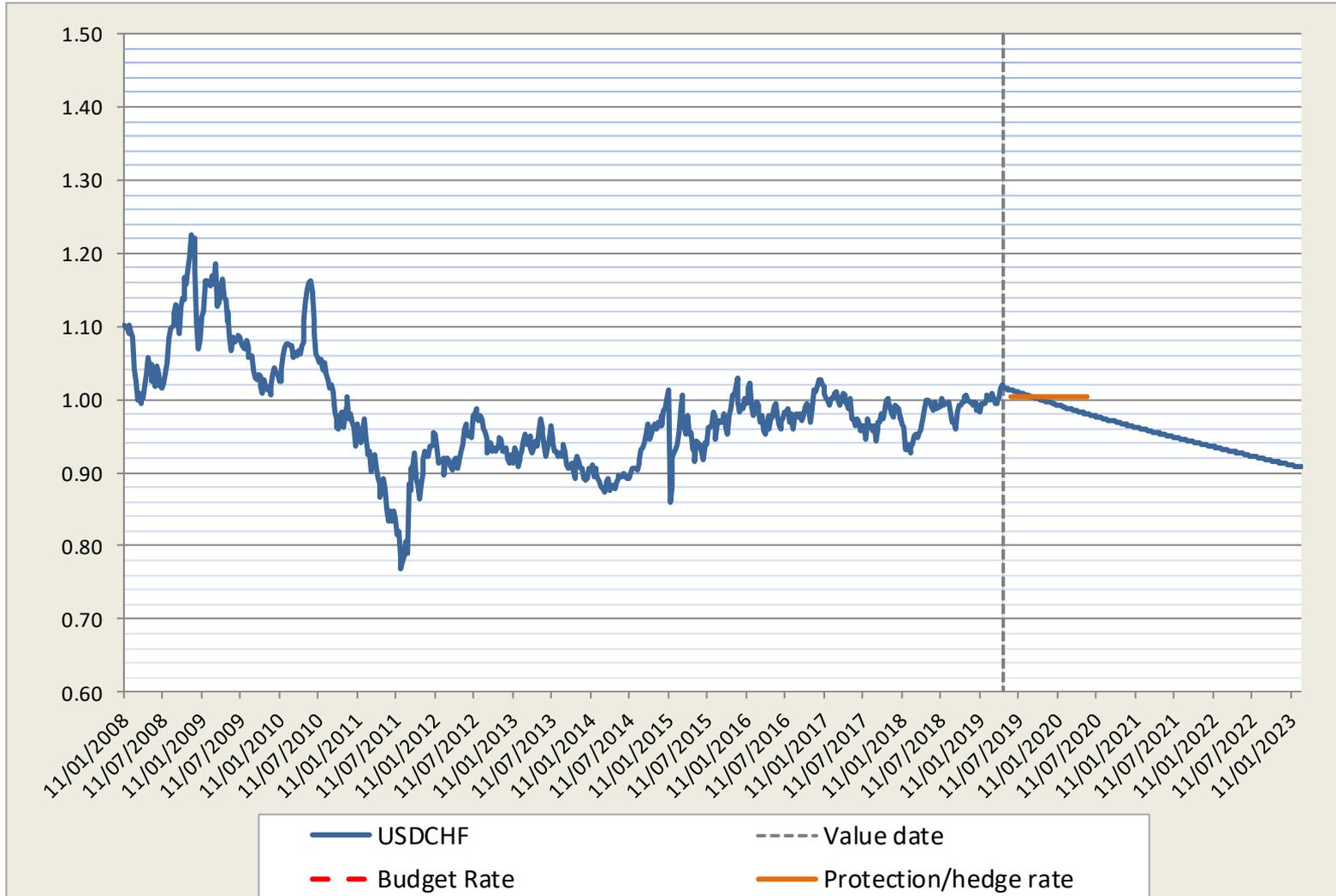
# GBPCHF - Synthesis



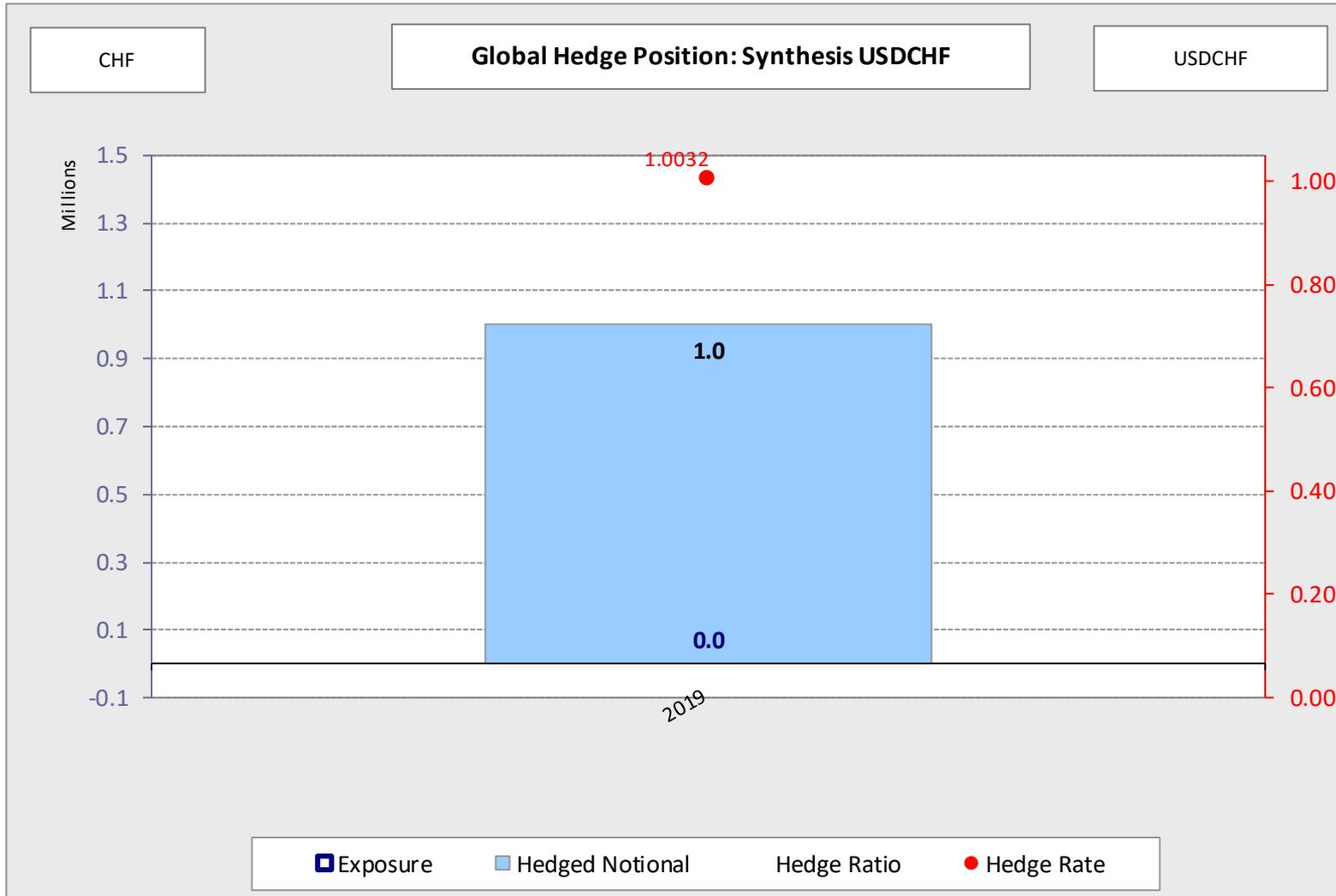
# GBPCHF - 2019



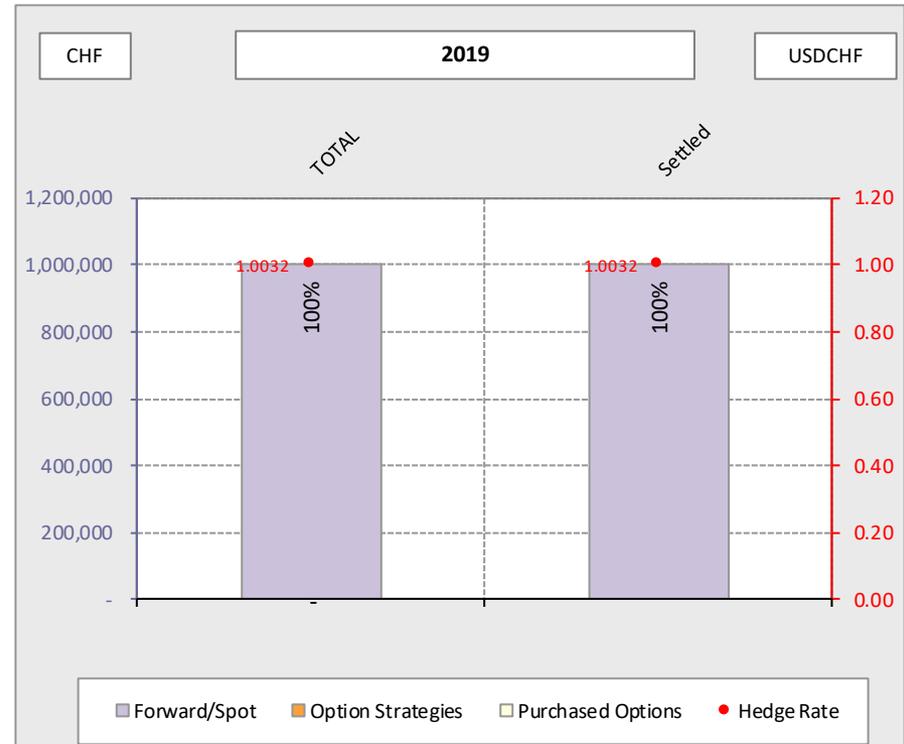
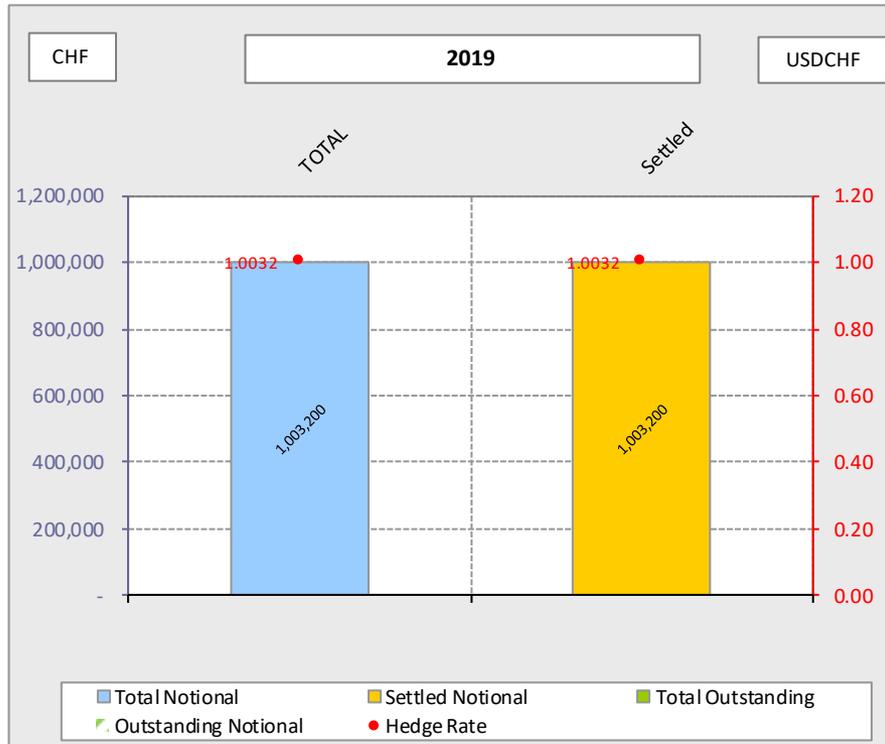
# USDCHF - Historical & Planned



# USDCHF - Synthesis



# USDCHF - 2019



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