

FX HEDGING PLATFORM

Professional Risk Management Report

Scenario 08/12/2025

Scenario Type: Base Calculation

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1. EXECUTIVE SUMMARY

This report presents a comprehensive analysis of the "Scenario 08/12/2025" hedging strategy.

The strategy covers 12 months with a total volume of 10/000/000 units.

Key performance metrics:

- Total P&L: -577487.24
- Average Hedged Cost: -954652.51
- Average Unhedged Cost: -906528.57
- Cost Reduction: -63.70%
- Strategy Components: 1 instruments

2. STRATEGY PARAMETERS

Parameter	Value	Description
Start Date	2025-12-08	Hedging start date
Months to Hedge	12	Hedging period in months
Interest Rate	2%	Risk-free interest rate
Currency Pair	EUR/USD	Trading currency pair
Base Volume (EUR)	1 0 / 0 0 0 / 0 0 0	Base currency volume
Quote Volume (USD)	1 0 / 8 5 0 / 0 0 0	Quote currency volume
Spot Price	1.0850	Current spot exchange rate

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Component	Type	Strike	Volatility	Quantity	Barrier
Component 1	CALL	100%	20%	100%	N/A

Year	Volume	Strategy Premium	Hedged Cost	Unhedged Cost	Delta P&L	Cost Reduction %
2025	833 / 333 , 33	18630.43	-922797.10	-904463.77	-18333.33	-2.03%
2026	9166 / 666 , 7	587199.64	-10533032.97	-9973879.05	-559153.92	-5.61%



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FX Hedging Chart could not be generated

Monthly Detailed Results (First 15 periods)

Date	Volume	Strategy Price	Hedged Cost	Unhedged Cost	Delta P&L
30/12/2025	833 / 333 , 333	0.0224	-922797.10	-904463.77	-18333.33
30/01/2026	833 / 333 , 333	0.0340	-932464.10	-904847.68	-27616.43
27/02/2026	833 / 333 , 333	0.0418	-939000.47	-905194.57	-33805.90
30/03/2026	833 / 333 , 333	0.0491	-945063.22	-905578.79	-39484.43
29/04/2026	833 / 333 , 333	0.0552	-950195.05	-905950.77	-44244.28
30/05/2026	833 / 333 , 333	0.0610	-954970.42	-906335.30	-48635.11
29/06/2026	833 / 333 , 333	0.0661	-959209.12	-906707.59	-52501.53
30/07/2026	833 / 333 , 333	0.0709	-963279.03	-907092.45	-56186.58
30/08/2026	833 / 333 , 333	0.0755	-967092.96	-907477.47	-59615.49
29/09/2026	833 / 333 , 333	0.0797	-970580.74	-907850.23	-62730.51
30/10/2026	833 / 333 , 333	0.0838	-974006.24	-908235.57	-65770.67
29/11/2026	833 / 333 , 333	0.0876	-977171.63	-908608.64	-68562.99

6. PERFORMANCE METRICS

Metric	Value	Description
Total Hedged Cost	-11455830.07	Total cost with hedging strategy
Total Unhedged Cost	-10878342.83	Total cost without hedging
Total P&L	-577487.24	Net profit/loss from hedging
Total Strategy Premium	605830.07	Total premium paid for strategy
Strike Target	1.1456	Effective strike rate achieved
Cost Reduction %	-63.70%	Percentage cost reduction achieved

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7. SUMMARY STATISTICS

Statistic	Value
Total Periods	12
Average Monthly Volume	8 3 3 / 3 3 3 , 3 3 3
Average Strategy Price	0.0606
Best Month P&L	-18333.33
Worst Month P&L	-68562.99
Volatility of P&L	15845.10