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From:
Sent: Monday, 21 November 2011 9:11 AM
To: @finance.gov.au
Cc:
Subject: RE: EM 2011/39 - Foreign Exchange Risk Management Annual Report for 2011-12 [SEC=UNCLASSIFIED]
Attachments: Template 1 Tsy details.xlsx
Security Classification: UNCLASSIFIED

Hi ,

For your information I have attached the detail for Template 1 results.

Cheers,

From:
Sent: Monday, 21 November 2011 9:08 AM
To: @finance.gov.au
Cc:
Subject: EM 2011/39 - Foreign Exchange Risk Management Annual Report for 2011-12 [SEC=UNCLASSIFIED]

Hi ,

Please find attached Treasury's completed Foreign Exchange Risk Management Annual Report for 2011-12.

If you have any queries please contact me on 6263 .

Regards,

Entity Name: Department of the Treasury

	Actual Foreign Exchange Exposure for 2010-11 AUD \$m	Estimated Foreign Exchange Exposure for 2011-12 AUD \$m	Estimated Foreign Exchange Exposure for 2012-13 AUD \$m	Estimated Foreign Exchange Exposure for 2013-14 AUD \$m	Estimated Foreign Exchange Exposure for 2014-15 AUD \$m
Departmental Payable	0.000	0.000	0.000	0.000	0.000
Departmental Receivable	0.000	0.000	0.000	0.000	0.000
Total Departmental Exposures	0.000	0.000	0.000	0.000	0.000
Administered Payable (Total)	4,658.686	4,625.793	4,658.984	4,724.503	4,790.986
IMF Charges	3.982	0.140	0.162	0.185	0.208
IMF SDR Allocation	4,585.323	4,354.576	4,364.594	4,406.558	4,449.277
IMF MOV Payable	0.000	178.077	178.077	178.077	178.077
IFI Prom Notes	69.381	93.000	116.151	139.683	163.424
Administered Receivable	5,946.397	5,211.436	10,381.432	11,342.406	11,500.752
IMF remuneration	0.950	0.704	0.710	0.717	0.723
IMF MOV Receivable	566.660	0.000	0.000	0.000	0.000
IMF Quota	4,813.206	4,570.992	9,680.046	10,574.917	10,666.010
Investments in IFIs	565.581	639.740	700.676	766.772	834.019
Total Administered Exposures	10,605.083	9,837.229	15,040.416	16,066.909	16,291.738

Notes

1 All amounts are in AUD millions.

2 Exposures are always positive.

3 For guidance on 'exposure' and on applying the most recent Budget Exchange Rate (BER) to calculate exposures, please see the Estimates

Memorandum.