QUANTART-HEDGENIUS

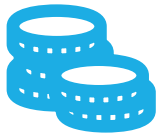
Essential for every Treasury

2024

EMAIL US AT - HEDGENIUS@QUANTARTMARKET.COM

CALL US AT - +91 9674933723

WHAT WE HAVE TO OFFER IN QUANTART-HEDGENIUS



Treasury Essentials

Training Series 2024 for Corporate Treasurys and Banks

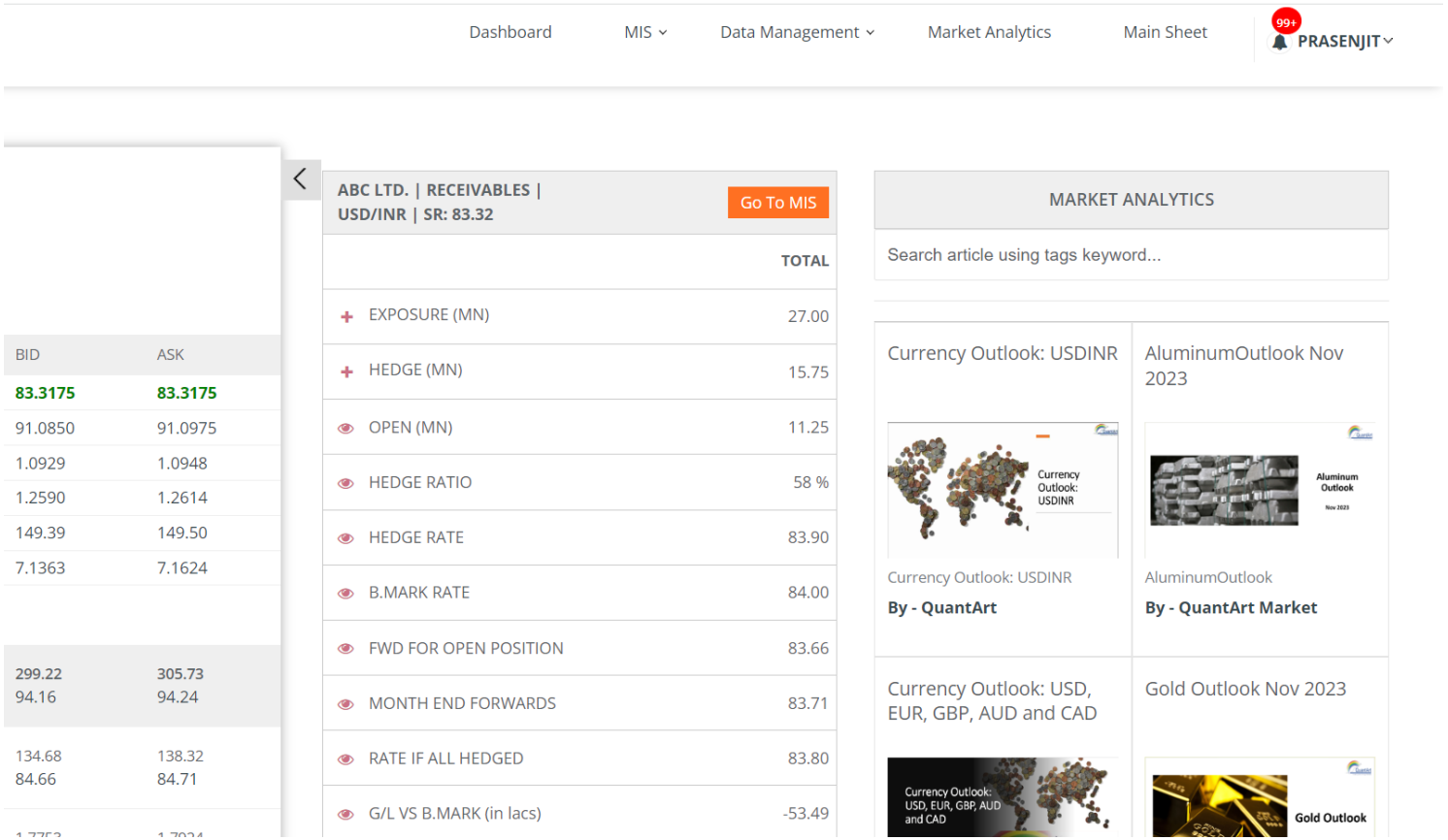
Global Research Reports- Outlokks, Hedge Strategies and DIY Templates

Demo Sessions

Annual Leadership Meet

TREASURY ESSENTIALS

1



TREASURY ESSENTIALS-ALL YOU NEED IS IN ONE PLACE

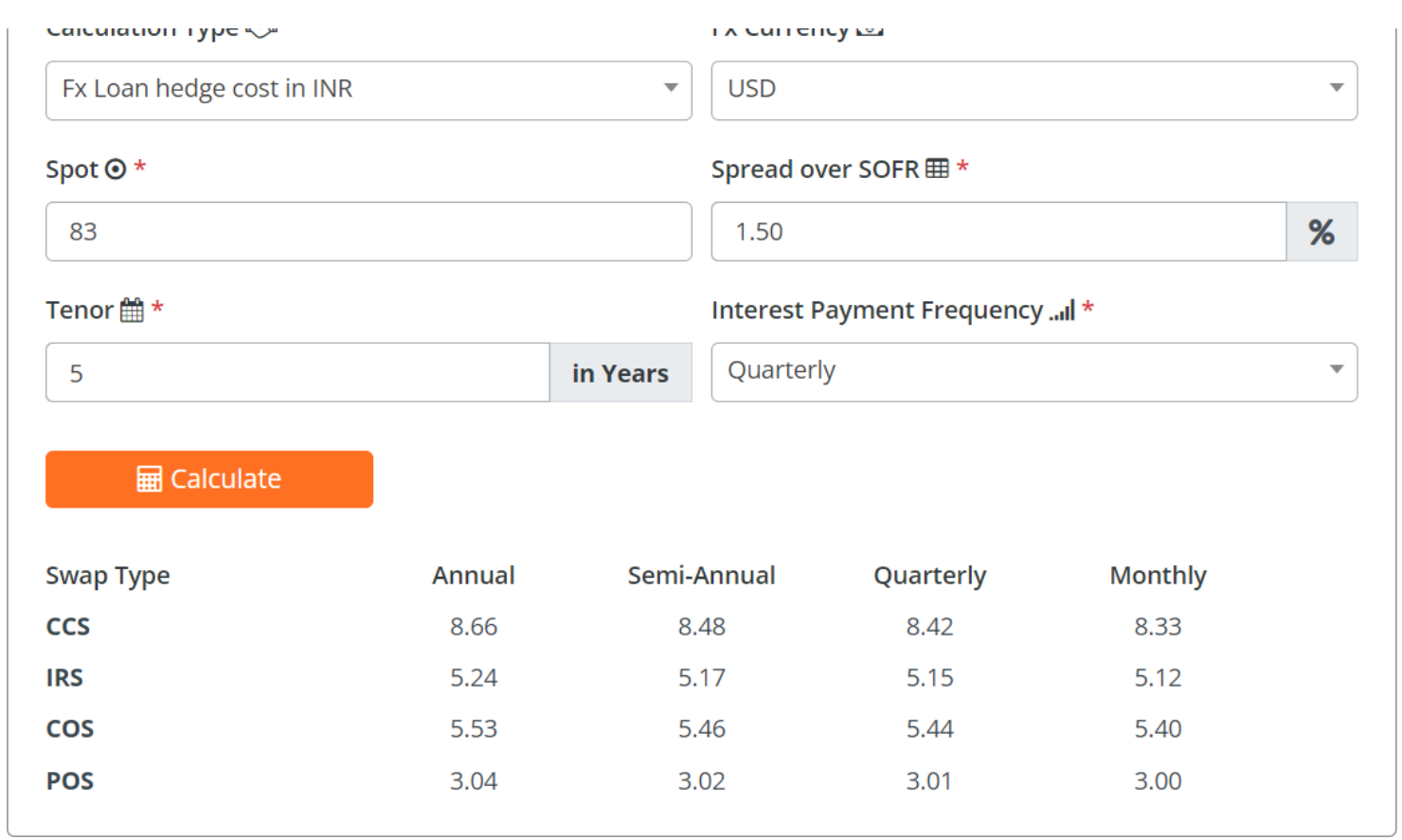
- ✓ Live Rates
- ✓ Calculators
- ✓ Strategies
- ✓ Research
- ✓ Training
- ✓ Mark To Market
- ✓ Tools
- ✓ MIS And More

TREASURY ESSENTIALS-HEDGE STRATEGIES AND SCENARIO ANALYSIS

Scenarios

25/11/2024	1	81.5000	82.5000	83.5000	84.5000	85.5000	86.5000
Strategy Name	**Premium**	**Rate if 81.5000**	**Rate if 82.5000**	**Rate if 83.5000**	**Rate if 84.5000**	**Rate if 85.5000**	**Rate if 86.5000**
Forward	1.3297	84.6447	84.6447	84.6447	84.6447	84.6447	84.6447
1. Put Option(Buy Put at 83.31)	0.8675	82.3909	82.3909	82.5809	83.5809	84.5809	85.5809
2. Put Spread(Buy Put at 83/ Sell Put at 81)	0.47	82.5020	82.5020	83.0020	84.0020	85.0020	86.0020
3. Exporter Range Forward(Sell Call at 86/ Buy Put at 84)	0.2475	83.7378	83.7378	83.7378	84.2378	85.2378	85.7378
4. Exporter Range Forward(Sell Call at 87/ Buy Put at 84.5)	0.7125	83.7451	83.7451	83.7451	83.7451	84.7451	85.7451
5. Exporter Seagull(Sell Call at 86/ Buy Put at 84/ Sell Put at 81)	-0.0475	84.0503	84.0503	84.0503	84.5503	85.5503	86.0503
6. Exporter Seagull(Sell Call at 86/ Buy Put at 84.5/ Sell Put at 81)	0.1725	84.3172	84.3172	84.3172	84.3172	85.3172	85.8172
7. Exporter Seagull(Sell Call at 85/ Buy Put at 83/ Sell Put at 81.5)	-0.8025	83.8503	83.8503	84.3503	85.3503	85.8503	85.8503

Elevate your decision-making with our Decision Support System, offering a unique feature for a thorough comparison of diverse option strategies at different spot levels. Uncover key metrics like breakeven points, maximum profit, and maximum loss, providing a comprehensive view of the risk and reward associated with each option configuration.



TREASURY ESSENTIALS-SWAP CALCULATOR

You Can Calculate FC Loan or ECB Hedge cost using our software indicative price tool. Also you can calculate the POS, CCS, COS rate if you convert domestic loan to any other funding currencies.

Currency Pair * : USD-INR 83.3150 83.3250

Trade Date * : 25/11/2023

Delivery * : 1y 25/11/2024 Expiry Date * : 21/11/2024

Exposure Type * : Export / Import INR Vols Bo(%) : 0.25 GET OPTIONS

Cost Currency

		Instrument	Buy Call	Sell Call	Buy Put	Sell Put	Option Cost	Delta	Add Row
		Forward Premium					1.3297		
		Forward					84.6447		
☑	1	Put Option			83.31		0.8675	-0.3497	
☑	2	Put Spread			83	81	0.47	-0.1555	
☑	3	Exporter Range Forward		86	84		0.2475	-0.796	
☑	4	Exporter Range Forward		87	84.5		0.7125	-0.7664	
☑	5	Exporter Seagull		86	84	81	-0.0475	-0.6331	
☑	6	Exporter Seagull		86	84.5	81	0.1725	-0.6868	
☑	7	Exporter Seagull		85.00	83.00	81.50	-0.8025	-0.5956	

TREASURY ESSENTIALS-OPTION CALCULATOR

QuantArt
Creating Value through Markets

Revolutionize your Options Strategy with our advanced calculator. Compare, customize, and optimize strategies tailored to your market view. This versatile tool supports multiple currencies and commodities, enhancing pricing accuracy with volatility bid-offer gap input.

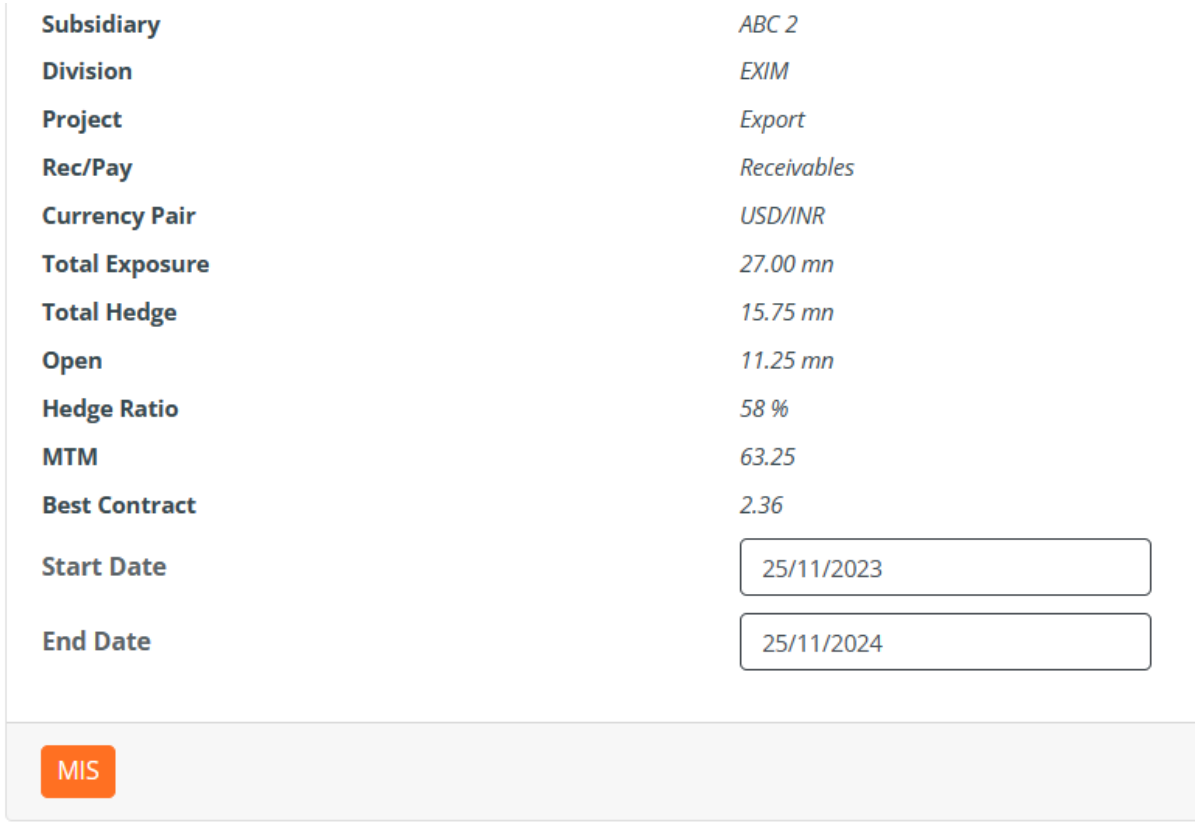
USD/INR	83.3125	83.3125
EUR/INR	91.0875	91.1000

Watchlist

EURUSD 28.11.2024 FORWARD RATE	179.2931	182.1862
GBPINR 1Y FORWARD RATE	181.68	193.99
EURINR 1Y FORWARD RATE	299.22	305.73

TREASURY ESSENTIALS-LIVE SPOT AND FORWARD PREMIUM

Enhance your hedging decisions with real-time spot and forward rates for multiple global currency pairs, aiding swift negotiations. Tailor your experience with a personalized Watchlist, ensuring close monitoring of relevant rates. The live data feature ensures accuracy, facilitating efficient decision-making for cash flow management and negotiations.



TREASURY ESSENTIALS- HEDGE MIS

Efficiently manage foreign exchange risk with our Monthly MIS feature, allowing users to monitor and optimize their exposure regularly. Evaluate hedging strategy performance by comparing Month-Wise Gain/Loss against a benchmark and Spot (MTM).

In INR crores	Unhedged			Hedged through forward or derivative (#)			Natural Hedge		
	<=1 year	> 1 year	Total	<=1 year	> 1 year	Total	<=1 year	> 1 year	Total
FCY Receivables	0	0	0	0	0	0	0	0	0
Exports			0			0			0
Loans to JV/WOS			0			0			0
Others			0			0			0
FCY Payables	0	0	0	0	0	0	0	0	0
Imports			0			0			0
Trade Credits			0			0			0
ECBs			0			0			0
Other FCY loans			0			0			0
INR to USD swaps			0			0			0
Total	0	0	0	0	0	0	0	0	0
EBID									
Previous 12 months ended 31st March									
Net Exposure	0								
Max Loss	0								
Max Loss as % of EBID	0								
Provision at existing levels	0								
Additional hedge to avoid provision	0								

TREASURY ESSENTIALS-UFCE CALCULATOR

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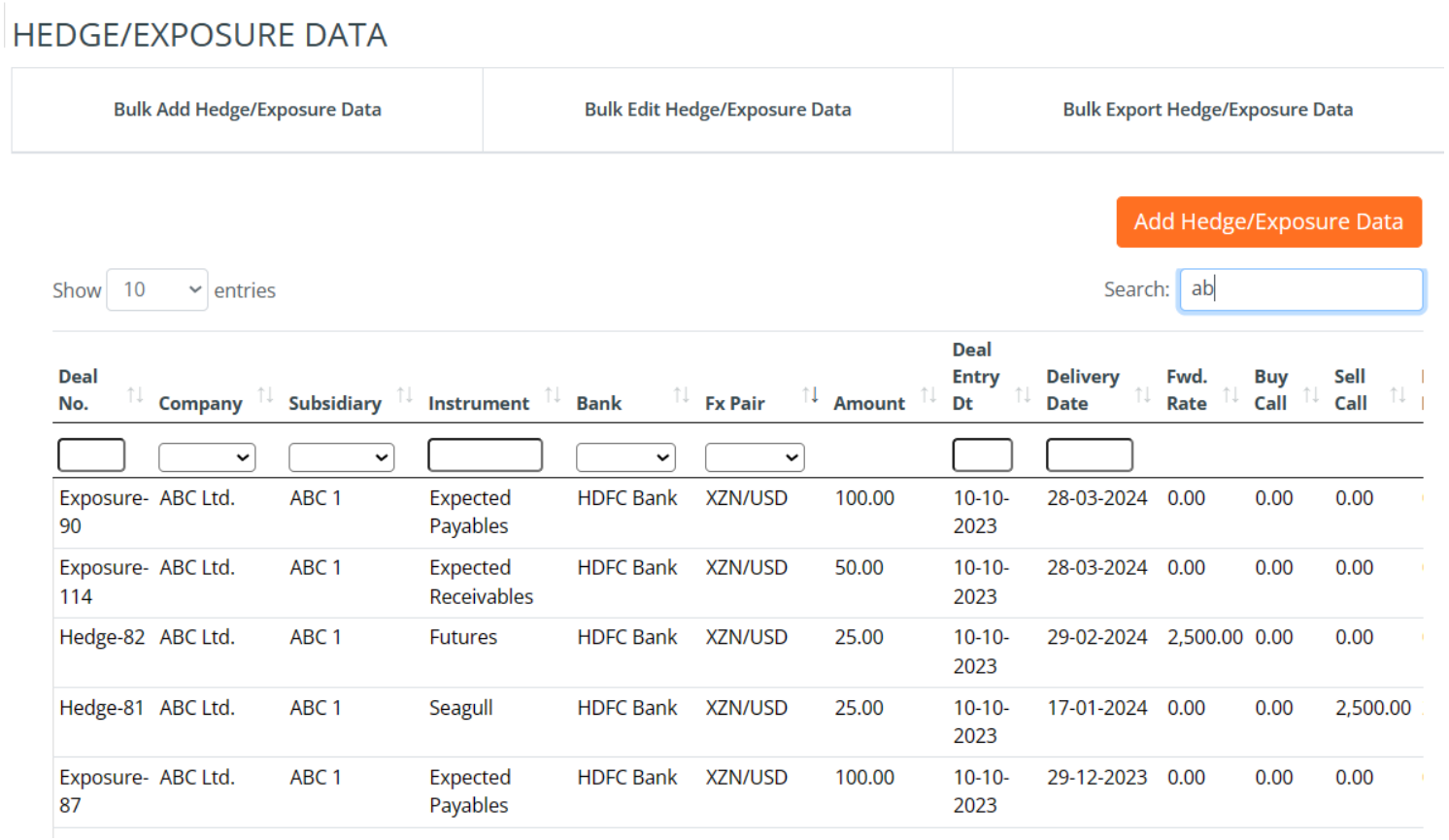
Optimize your foreign currency risk management with our UFCE Calculator, designed to evaluate and analyze exposures in accordance with RBI guidelines.

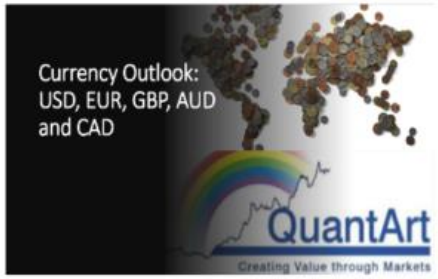


TREASURY ESSENTIALS-DATA MANAGEMENT

Experience seamless data management, ensuring a holistic view of financial activities and positions. Simplify data entry with Bulk Data Uploading, saving time and minimizing errors associated with manual input. Stay ahead in decision-making and risk management with Expiry Reports for Exposure and Hedges, providing detailed insights into impending maturities.

TREASURY ESSENTIALS- MARKET ANALYTICS

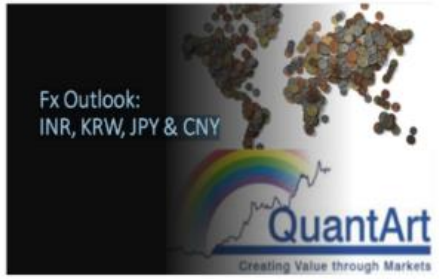
Access in-depth Research Reports for valuable insights into currency trends, guidelines, and regulatory frameworks. Enhance your understanding through recorded webinars on global market conventions, derivative instruments, and hedging strategies, ensuring you stay informed on complex financial subjects and current market conditions. The research reports include currencies like USD, Euro, GBP, and commodities like steel, aluminum, and copper, along with assigned researchers and the frequency of report releases, which is primarily monthly.



Last Updated On: **21.10.2023**

Currency Outlook: USD, EUR, GBP, AUD and CAD

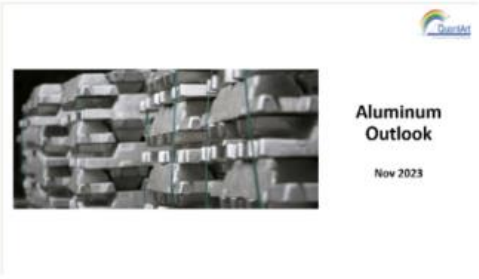
Author: **Quantart**



Last Updated On: **21.10.2023**

Fx Outlook: INR, KRW, JPY & CNY

Author: **QuantArt**



Last Updated On: **07.11.2023**

AluminumOutlook Nov 2023

Author: **QuantArt Market**

Last Updated On: **03.11.2023**

Gold Outlook Nov 2023

Author: **QuantArt**

Last Updated On: **21.10.2023**

Economic Impact of Israeli-Palestinian Conflict

Author: **QuantArt**

Last Updated On: **21.10.2023**

Manage Indian interest rate risk through Mibor OIS hedging

Author: **QuantArt**

Valuation Date	Spot Type	USD/INR Spot	EUR/INR Spot	GBP/INR Spot
30/11/2023	FBIL	83.350000	91.481600	105.868400

USD/JPY Spot	USD/CNY Spot	USD/KRW Spot
147.690000	7.140000	1298.000000

VIEW FILTERS

Excel | PDF | Column visibility | Remove Sorting | Show 10 entries

Deal Date	Maturity Date	Forward Rate	Buy Call	Sell Call	Buy Put	Sell Put	Amount	Spot Rate	Currency Pair
2022-11-03	2024-02-12		81.000000	87.000000			414400.000000	91.4816	EUR/INR
2022-11-03	2024-08-12		81.000000	88.000000			1113562.000000	91.4816	EUR/INR
2022-11-03	2025-02-11		81.000000	89.250000			1091689.000000	91.4816	EUR/INR
2022-11-03	2025-08-11		81.000000	90.500000			1063624.000000	91.4816	EUR/INR
2022-11-03	2026-02-11		81.000000	91.750000			1027629.000000	91.4816	EUR/INR
2022-11-03	2026-08-11		81.000000	93.000000			999777.000000	91.4816	EUR/INR
2022-12-19	2025-08-11		88.000000	100.000000			6352941.000000	91.4816	EUR/INR
2022-12-19	2025-08-11		88.060000	100.000000			2110000.000000	91.4816	EUR/INR
2023-01-31	2024-02-12		88.700000	94.000000			137311.000000	91.4816	EUR/INR
2023-01-31	2024-08-12		88.700000	96.000000			370379.000000	91.4816	EUR/INR

TREASURY ESSENTIALS-MARK TO MARKET VALUATIONS

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Empower your financial decisions with real-time valuation of forward contracts and options, ensuring accuracy based on current market conditions. Our system's flexibility to use FBIL or FEDAI reference rates aligns valuations with recognized standards, enhancing credibility.

ack	Buy Back (Put)	Cost if Sell Call increase by	Extended Sell Call level	Cost if Sell Put decrease by	Extended Sell Put level
		2 %		2 %	
	0.00	-0.06	88.74	0.00	0.00
	0.00	-0.31	87.87	0.00	0.00
	0.00	-0.37	87.92	0.00	0.00
	-0.10	-0.20	88.23	-0.08	78.40
	0.00	-0.20	87.21	0.00	0.00
	-0.16	-0.26	88.23	-0.11	78.40
	-0.10	-0.20	88.23	-0.08	78.40
	-0.25	-0.23	87.21	-0.19	80.12
	-0.05	-0.16	87.72	-0.04	78.40
	-0.05	-0.16	87.72	-0.04	78.40

TREASURY ESSENTIALS- OPTION MONITORING

QuantArt Hedgenius monitors option hedges in real-time, providing insights into unwind values and essential analytics. Users can evaluate converting options to forwards by comparing unwind and day one forward rates. For strategies like seagulls or cap forwards, the system offers detailed cost analytics for buying back sell calls and puts and extending levels by one rupee or percentage. This empowers users to make informed decisions, ensuring effective risk management in the dynamic options market.

Scenarios

09/05/2024	75	1900.00	1975.00	2050.00	2125.00	2200.00	2275.00
Strategy Name	**Premium**	**Rate if 1900.0000**	**Rate if 1975.0000**	**Rate if 2050.0000**	**Rate if 2125.0000**	**Rate if 2200.0000**	**Rate if 2275.0000**
Forward	-2.5158	2052.9842	2052.9842	2052.9842	2052.9842	2052.9842	2052.9842
1. Call Option(Buy Call at 2050)	77.1725	1977.1725	2052.1725	2127.1725	2127.1725	2127.1725	2127.1725
2. Call Spread(Buy Call at 2050/ Sell Call at 2200)	52.24	1952.2400	2027.2400	2102.2400	2102.2400	2102.2400	2177.2400
3. Importer Seagull(Buy Call at 2050/ Sell Call at 2175/ Sell Put at 1975)	6.9975	1981.9975	1981.9975	2056.9975	2056.9975	2081.9975	2156.9975
4. Importer Range Forward(Buy Call at 2125/ Sell Put at 1975)	7.5375	1982.5375	1982.5375	2057.5375	2132.5375	2132.5375	2132.5375
5. Capped Forward(Buy Call at 2025/ Sell Call at 2175/ Sell Put at 2025)	1.32	2026.3200	2026.3200	2026.3200	2026.3200	2051.3200	2126.3200

		Instrument	Buy Call	Sell Call	Buy Put	Sell Put	Option Cost	Delta	Add Row
		Forward Premium					-2.5158		
		Forward					2052.9842		
☑	1	Call Option	2050				77.1725	0.5245	
☑	2	Call Spread	2050	2200			52.24	0.2792	
☑	3	Importer Seagull	2050	2175		1975	6.9975	0.5629	
☑	4	Importer Range Forward	2125			1975	7.5375	0.6939	
☑	5	Capped Forward	2025	2175		2025	1.32	0.7163	

OPTION CALCULATOR

Currency Pair * : Lead 2055.5 2055.5

Trade Date * : 10/02/2024

Delivery * : 30d 09/05/2024 Expiry Date * : 07/05/2024

Exposure Type * : Export USD Vols Bo(%) : 1 GET OPTIONS

TREASURY ESSENTIALS-LME BASE METAL CALCULATOR

A comprehensive tool which allows the user to select and accurately price the costs of multiple options strategies for hedging base metals exposure in LME. The tool also generates multiple scenarios of LME settlement prices and assists in analyzing each scenario to make decisions in selecting the best possible options strategy under different market conditions. The user can also choose the volatility bid-offer gap to get a more accurate pricing, especially in less liquid markets.

TREASURY ESSENTIALS

Base Metal Commodities

This monitoring tool empowers the user to track live data of spot and futures prices of base metal commodities being traded on domestic and international exchanges.

Historical chart

Historical chart for the displayed currencies. It includes the OHLC also.

Expiry Report

Get timely informed about outstanding exposure and hedge contracts with the "Expiry Report" Feature. It provides the list of contracts to be expired within a given timeframe.

Strip Option and Solver

Now one can price weekly, monthly, quarterly strip of options in calculator. Strip options provide great benefit in hedging for regular cash flows. In addition solver function helps to price zero cost structures by changing strike of chosen leg.

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