

HEDGENIUS

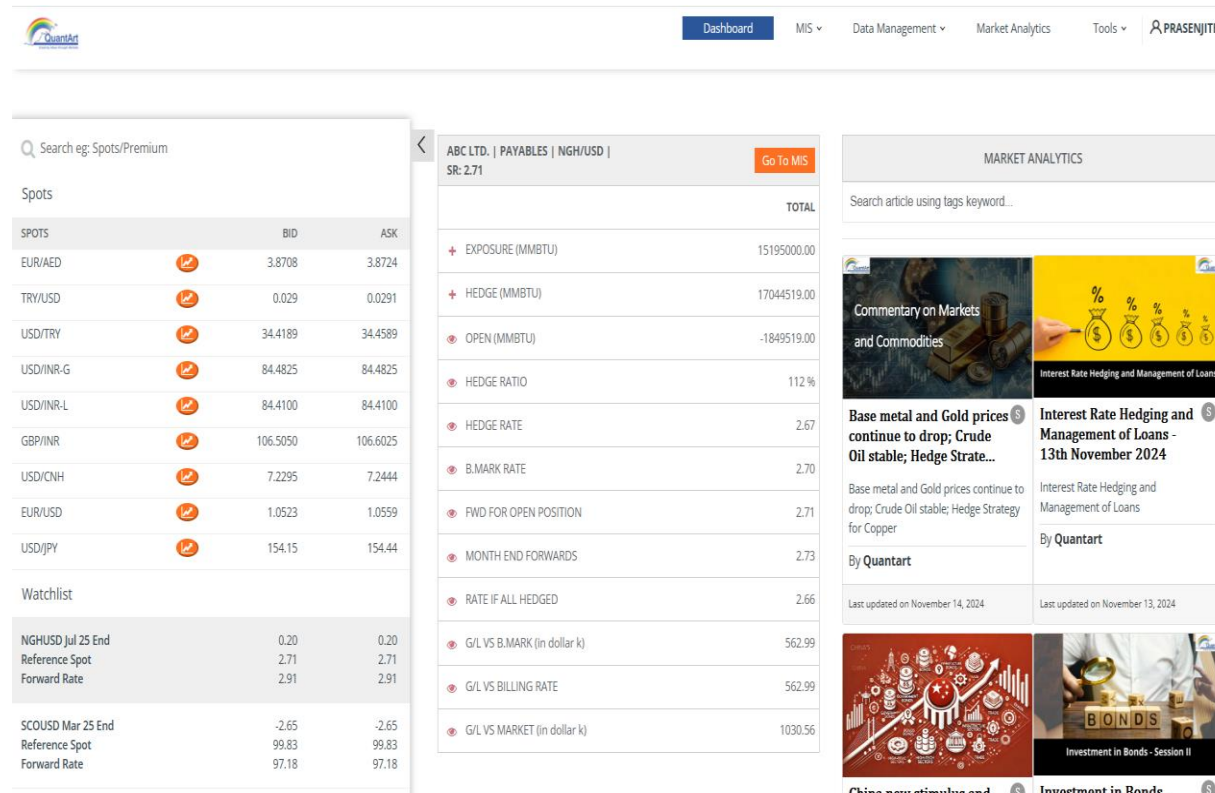
ESSENTIAL FOR EVERY TREASURY

December 2024

TREASURY ESSENTIALS

5

TREASURY ESSENTIALS-ALL YOU NEED IS IN ONE PLACE



The dashboard features a top navigation bar with links to Dashboard, MIS, Data Management, Market Analytics, Tools, and a user profile for PRASENJITB. The main content area is divided into several sections:

- Search Bar:** A search bar with the placeholder text "Search eg: Spots/Premium".
- Spots Table:** A table listing various currency pairs and their bid/ask rates.

| SPOTS | BID | ASK |
|-----------|----------|----------|
| EUR/AED | 3.8708 | 3.8724 |
| TRY/USD | 0.029 | 0.0291 |
| USD/TRY | 34.4189 | 34.4589 |
| USD/INR-G | 84.4825 | 84.4825 |
| USD/INR-L | 84.4100 | 84.4100 |
| GBP/INR | 106.5050 | 106.6025 |
| USD/CNH | 7.2295 | 7.2444 |
| EUR/USD | 1.0523 | 1.0559 |
| USD/JPY | 154.15 | 154.44 |
- Watchlist Table:** A table showing forward rates for specific currencies.

| NGHUSD Jul 25 End | 0.20 | 0.20 |
|-------------------|-------|-------|
| Reference Spot | 2.71 | 2.71 |
| Forward Rate | 2.91 | 2.91 |
| SCOUSD Mar 25 End | -2.65 | -2.65 |
| Reference Spot | 99.83 | 99.83 |
| Forward Rate | 97.18 | 97.18 |
- ABC LTD. | PAYABLES | NGH/USD | SR: 2.71** (Go To MIS button):

| | TOTAL |
|-----------------------------|-------------|
| EXPOSURE (MMBTU) | 15195000.00 |
| HEDGE (MMBTU) | 17044519.00 |
| OPEN (MMBTU) | -1849519.00 |
| HEDGE RATIO | 112 % |
| HEDGE RATE | 2.67 |
| B.MARK RATE | 2.70 |
| FWD FOR OPEN POSITION | 2.71 |
| MONTH END FORWARDS | 2.73 |
| RATE IF ALL HEDGED | 2.66 |
| G/L VS B.MARK (in dollar k) | 562.99 |
| G/L VS BILLING RATE | 562.99 |
| G/L VS MARKET (in dollar k) | 1030.56 |
- MARKET ANALYTICS:** A section with a search bar and several article cards.
 - Commentary on Markets and Commodities:** Base metal and Gold prices continue to drop; Crude Oil stable; Hedge Strate... By Quantart. Last updated on November 14, 2024.
 - Interest Rate Hedging and Management of Loans:** Interest Rate Hedging and Management of Loans - 13th November 2024. By Quantart. Last updated on November 13, 2024.
 - China new stimulus and Investment in Bonds:** Investment in Bonds - Session II.

- ✓ Live Rates
- ✓ Calculators
- ✓ Strategies
- ✓ Exposure and hedge management system
- ✓ Mark To Market
- ✓ Option analytics
- ✓ MIS And More
- ✓ Research
- ✓ Training

TREASURY ESSENTIALS-INDICATIVE SPOT AND FUTURES FOR COMMODITIES

Watchlist

| | | |
|-------------------|---------|---------|
| XZUSD cash spot | 0.00 | 0.00 |
| Reference Spot | 2998.00 | 2998.00 |
| Forward Rate | 2998.00 | 2998.00 |
| XALUSD cash spot | 0.00 | 0.00 |
| Reference Spot | 2558.00 | 2558.00 |
| Forward Rate | 2558.00 | 2558.00 |
| NGHUSD Jul 25 End | 0.20 | 0.20 |
| Reference Spot | 2.71 | 2.71 |
| Forward Rate | 2.91 | 2.91 |
| SCOUSD Mar 25 End | -2.65 | -2.65 |
| Reference Spot | 99.83 | 99.83 |
| Forward Rate | 97.18 | 97.18 |
| USDINR May 25 End | 86.25 | 87.50 |
| Reference Spot | 84.41 | 84.41 |
| Forward Rate | 85.27 | 85.28 |

Enhance your hedging decisions with indicative spot and future rates for multiple commodities including base metals, Iron ore, Natural gas etc. 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-OPTION CALCULATOR

Currency Pair/Commodity *: Zinc 2998 2998
 Trade Date *: 16/11/2024 Strip Option
 Delivery *: 3m 18/02/2025 Expiry Date *: 13/02/2025
 Exposure Type *: Buy USD Vols Bo(%) : 0.25 GET OPTIONS

| Instrument | Buy Call | Sell Call | Buy Put | Sell Put | Option Cost | Delta | % P.A. Cost |
|------------------|----------|-----------|---------|----------|-------------|--------|-------------|
| Forward Premium | | | | | 12.2175 | | |
| Forward | | | | | 3010.2175 | | |
| 1 Call Option | 3000 | | | | 168.0825 | 0.5372 | 23.59% |
| 2 Call Option | 3100 | | | | 125.8375 | 0.4425 | 17.31% |
| 3 Call Spread | 3000 | 3300 | | | 100.0925 | 0.2556 | 13.6% |
| 4 Capped Forward | 2950 | 3300 | | 2950 | -7.0175 | 0.7184 | -0.91% |
| 5 Capped Forward | 2900 | 3200 | | 2900 | 17.7350 | 0.6434 | 2.32% |

Get Cost Generate Scenarios Delete All Rows Export Close Download Image

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.

TREASURY ESSENTIALS-HEDGE STRATEGIES AND SCENARIO ANALYSIS

| | Scenarios | | | | | | |
|--|-----------|--------------|--------------|--------------|--------------|--------------|--------------|
| 18/02/2025 | 150 | 2800 | 2950 | 3100 | 3250 | 3400 | 3550 |
| Strategy Name | Premium | Rate if 2800 | Rate if 2950 | Rate if 3100 | Rate if 3250 | Rate if 3400 | Rate if 3550 |
| Forward | 12 | ↓ 3010 | ↗ 3010 | ↗ 3010 | ↗ 3010 | ↗ 3010 | ↗ 3010 |
| 1. Call Option(Buy Call at 3000) | 168 | ↓ 2968 | ↓ 3118 | ↓ 3168 | ↓ 3168 | ↘ 3168 | ↗ 3168 |
| 2. Call Option(Buy Call at 3100) | 126 | ↗ 2926 | ↓ 3076 | ↓ 3226 | ↓ 3226 | ↓ 3226 | ↘ 3226 |
| 3. Call Spread(Buy Call at 3000/ Sell Call at 3300) | 100 | ↗ 2900 | ↘ 3050 | ↘ 3100 | ↘ 3100 | ↓ 3200 | ↓ 3350 |
| 4. Capped Forward(Buy Call at 2950/ Sell Call at 3300/ Sell Put at 2950) | -7 | ↘ 2943 | ↗ 2943 | ↗ 2943 | ↗ 2943 | ↗ 3043 | ↗ 3193 |
| 5. Capped Forward(Buy Call at 2900/ Sell Call at 3200/ Sell Put at 2900) | 18 | ↗ 2918 | ↗ 2918 | ↗ 2918 | ↗ 2968 | ↗ 3118 | ↓ 3268 |

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-HEDGE MIS

Subsidiary

Division

Project

Rec/Pay

Currency Pair

Total Exposure

Total Hedge

Open

Hedge Ratio

MTM

Best Contract

Start Date

End Date

ABC Ltd.

EXIM

RM

Payables

SCO/USD

1780000.00 ton

1720125.00 ton

59875.00 ton

97 %

-25071.58

9.83

03/02/2024

03/02/2025

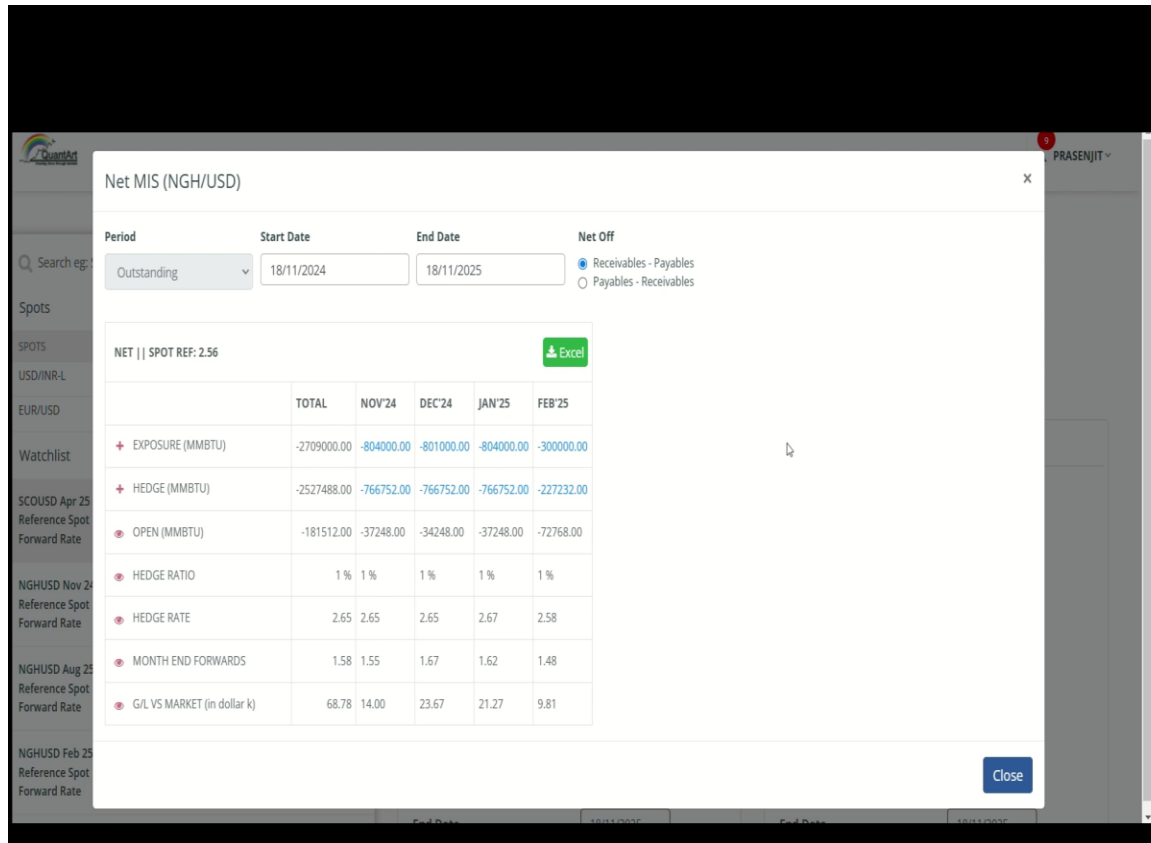
☆

MIS

ITM

Efficiently manage commodity 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). Check and manage mandate wise performance of the hedge and overall performance as well. Check the past performance seamlessly as well.

TREASURY ESSENTIALS-HEDGE MIS FOR PERFORMANCE



Net MIS (NGH/USD)

Period: Outstanding | Start Date: 18/11/2024 | End Date: 18/11/2025 | Net Off: ☒ Receivables - Payables ☐ Payables - Receivables

NET || SPOT REF: 2.56 [Excel](#)

| | TOTAL | NOV'24 | DEC'24 | JAN'25 | FEB'25 |
|-----------------------------|-------------|------------|------------|------------|------------|
| + EXPOSURE (MMBTU) | -2709000.00 | -804000.00 | -801000.00 | -804000.00 | -300000.00 |
| + HEDGE (MMBTU) | -2527488.00 | -766752.00 | -766752.00 | -766752.00 | -227232.00 |
| - OPEN (MMBTU) | -181512.00 | -37248.00 | -34248.00 | -37248.00 | -72768.00 |
| HEDGE RATIO | 1 % | 1 % | 1 % | 1 % | 1 % |
| HEDGE RATE | 2.65 | 2.65 | 2.65 | 2.67 | 2.58 |
| MONTH END FORWARDS | 1.58 | 1.55 | 1.67 | 1.62 | 1.48 |
| G/L VS MARKET (in dollar k) | 68.78 | 14.00 | 23.67 | 21.27 | 9.81 |

[Close](#)

Check and manage mandate wise performance of the hedge and overall performance as well.

TREASURY ESSENTIALS-DATA MANAGEMENT

HEDGE/EXPOSURE DATA

Bulk Add Hedge/Exposure Data
Bulk Edit Hedge/Exposure Data
Bulk Export Hedge/Exposure Data

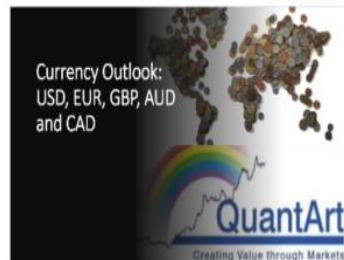
Add Hedge/Exposure Data

Show entries
Search:

| Deal No. | Company | Subsidiary | Instrument | Bank | Fx Pair | Amount | Deal Entry Dt | Delivery Date | Fwd. Rate | Buy Call | Sell Call |
|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|
| <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> | <input type="text"/> |
| Exposure- 90 | ABC Ltd. | ABC 1 | Expected Payables | HDFC Bank | XZN/USD | 100.00 | 10-10-2023 | 28-03-2024 | 0.00 | 0.00 | 0.00 |
| Exposure- 114 | ABC Ltd. | ABC 1 | Expected Receivables | HDFC Bank | XZN/USD | 50.00 | 10-10-2023 | 28-03-2024 | 0.00 | 0.00 | 0.00 |
| Hedge-82 | ABC Ltd. | ABC 1 | Futures | HDFC Bank | XZN/USD | 25.00 | 10-10-2023 | 29-02-2024 | 2,500.00 | 0.00 | 0.00 |
| Hedge-81 | ABC Ltd. | ABC 1 | Seagull | HDFC Bank | XZN/USD | 25.00 | 10-10-2023 | 17-01-2024 | 0.00 | 0.00 | 2,500.00 |
| Exposure- 87 | ABC Ltd. | ABC 1 | Expected Payables | HDFC Bank | XZN/USD | 100.00 | 10-10-2023 | 29-12-2023 | 0.00 | 0.00 | 0.00 |

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.

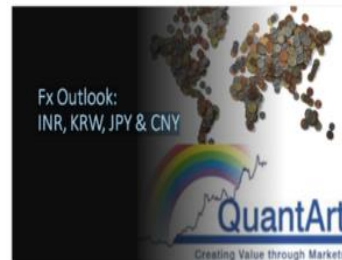
TREASURY ESSENTIALS-MARKET ANALYTICS



Last Updated On: 21.10.2023

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

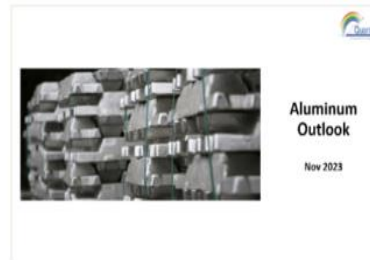
Author: Quantart



Last Updated On: 21.10.2023

Fx Outlook: INR, KRW, JPY & CNY

Author: QuantArt



Last Updated On: 07.11.2023

Aluminum Outlook 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

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.

TREASURY ESSENTIALS- MARK TO MARKET VALUATIONS

Excel Export

Both

FORWARDS

Show

10

entries

Search:

| SI No | Bank Name | Expair | Instrument | Amount | Deal Date | Delivery Date | Deal Spot | Forward Rate | Spot Rate | Cancellation Prem | Cancellation Rate | Unit G/L | G/L in 2nd Cur | Bank I |
|------------------|-----------|---------|------------|-----------|------------|---------------|-----------|--------------|-----------|-------------------|-------------------|----------|----------------|--------------------|
| | All | | All | | All | All | | | | | | | | |
| 1 | HDFC Bank | SCO/USD | Futures | 1,000.00 | 14/08/2023 | 31/01/2025 | 90.00 | 90.00 | 99.83 | -2.29 | 97.54 | 7.54 | 7,536.00 | 10008 |
| 2 | HDFC Bank | SCO/USD | Futures | 500.00 | 15/08/2023 | 31/01/2025 | 113.95 | 113.95 | 99.83 | -2.29 | 97.54 | -16.41 | -8,207.00 | 10014 |
| 3 | HDFC Bank | SCO/USD | Futures | 2,500.00 | 10/08/2023 | 31/01/2025 | 114.10 | 114.10 | 99.83 | -2.29 | 97.54 | -16.56 | -41,410.00 | 10006 |
| 4 | HDFC Bank | SCO/USD | Futures | 2,500.00 | 10/08/2023 | 31/01/2025 | 116.75 | 116.75 | 99.83 | -2.29 | 97.54 | -19.21 | -48,035.00 | 10004 |
| 5 | HDFC Bank | SCO/USD | Futures | 1,000.00 | 15/08/2023 | 31/01/2025 | 116.75 | 116.75 | 99.83 | -2.29 | 97.54 | -19.21 | -19,214.00 | 10013 |
| 6 | HDFC Bank | SCO/USD | Futures | 10,000.00 | 07/08/2023 | 31/01/2025 | 121.50 | 121.50 | 99.83 | -2.29 | 97.54 | -23.96 | -239,640.00 | 10000 |
| 7 | HDFC Bank | SCO/USD | Futures | 5,000.00 | 08/08/2023 | 31/01/2025 | 121.50 | 121.50 | 99.83 | -2.29 | 97.54 | -23.96 | -119,820.00 | 10001 |
| Total: 22,500.00 | | | | | | | | | | | | | | Total: -468,790.00 |

Empower your financial decisions with real-time valuation of forward contracts and options, ensuring accuracy based on current market conditions.

TREASURY ESSENTIALS-OPTION MONITORING

| Back | 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 |

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.

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.

Scenarios

| 09/05/2024 | 75 | 1900.00k | 1975.00k | 2050.00k | 2125.00k | 2200.00k | 2275.00k |
|--|---------|-------------------|-------------------|-------------------|-------------------|-------------------|-------------------|
| 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 | | |
| <input checked="" type="checkbox"/> 1 Call Option | 2050 | | | | 77.1725 | 0.5245 | |
| <input checked="" type="checkbox"/> 2 Call Spread | 2050 | 2200 | | | 52.24 | 0.2792 | |
| <input checked="" type="checkbox"/> 3 Importer Seagull | 2050 | 2175 | | 1975 | 6.9975 | 0.5629 | |
| <input checked="" type="checkbox"/> 4 Importer Range Forward | 2125 | | | 1975 | 7.5375 | 0.6939 | |
| <input checked="" type="checkbox"/> 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 ☒ Import
USD
Volts Bq(%): 1
GET OPTIONS

TREASURY ESSENTIALS-EXPIRY REPORTS

Base Metal Commodities

This monitoring tool empowers the user to track indicative 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 Slover

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.

TREASURY ESSENTIALS-STRIP OPTION CALCULATOR

One can price any option structure for a strip of maturities. There is a solver function to optimize for a zero cost structure or any set price as a goal.

Strip Option

Pair *

USD-INR

Bid *

85.2750

Ask *

85.2850

Start Date *

31/01/2025

Tenor

End Date *

31/07/2025

Frequency *

Monthly

Exposure Type *

Buy

Sell

Buy Call

84.5

✖

1

Sell Call

86.5

✖

2

Buy Put

✖

1

Sell Put

84.5

✖

1

VolsBo(%) *

0.25

Generate

Average Cost : 0.57

Average Forward Premium : 0.73

Calculate

Solver

Target: 0

+ Row

Template

Data

i

Excel

Clear Table

| S No | Delivery Date | Buy Call | Sell Call | Buy Put | Sell Put | Vols BO | Cost | Forward Premium | Delta | % P.A. Cost | Actions |
|------|---------------|----------|-----------|---------|----------|---------|--------|-----------------|--------|-------------|---------|
| 1 | 31/01/2025 | 84.5 | 86.5 | 0 | 84.5 | 0.25 | 0.8938 | 0.2419 | 0.8448 | 12.05% | |
| 2 | 28/02/2025 | 84.5 | 86.5 | 0 | 84.5 | 0.25 | 0.8272 | 0.3981 | 0.7386 | 6.93% | |
| 3 | 31/03/2025 | 84.5 | 86.5 | 0 | 84.5 | 0.25 | 0.7318 | 0.5732 | 0.6601 | 4.8% | |
| 4 | 30/04/2025 | 84.5 | 86.5 | 0 | 84.5 | 0.25 | 0.5774 | 0.7403 | 0.5996 | 3.64% | |
| 5 | 30/05/2025 | 84.5 | 86.5 | 0 | 84.5 | 0.25 | 0.4472 | 0.8974 | 0.5578 | 2.95% | |
| 6 | 30/06/2025 | 84.5 | 86.5 | 0 | 84.5 | 0.25 | 0.3307 | 1.0517 | 0.5245 | 2.49% | |
| 7 | 31/07/2025 | 84.5 | 86.5 | 0 | 84.5 | 0.25 | 0.1761 | 1.2135 | 0.4947 | 2.12% | |

Showing 1 to 7 of 7 entries

Close

TREASURY ESSENTIALS-NET MIS

One can see the net Hedge/exposure MIS taking any desired combination from the set of MIS.

Net MIS (USD/INR)

Period

Start Date

End Date

Net Off

Outstanding

26/12/2024

26/12/2025

☐ Receivables - Payables
 ☒ Payables - Receivables

NET || SPOT REF: 85.27

Excel

| | TOTAL | DEC'24 | JAN'25 | FEB'25 | MAR'25 | APR'25 | MAY'25 | JUN'25 | JUL'25 | AUG'25 | SEP'25 | OCT'25 | NOV'25 |
|-------------------------|-------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| - EXPOSURE (MN) | 5.35 | -1.00 | -1.00 | -1.00 | 9.85 | -1.00 | -1.00 | -1.00 | -1.00 | -1.00 | -1.00 | 2.00 | 2.50 |
| + RECEIVABLES (COMBO 1) | 31.15 | 3.00 | 3.00 | 3.00 | 1.15 | 3.00 | 3.00 | 3.00 | 3.00 | 3.00 | 3.00 | 0.00 | 3.00 |
| + PAYABLES (COMBO 2) | 36.50 | 2.00 | 2.00 | 2.00 | 11.00 | 2.00 | 2.00 | 2.00 | 2.00 | 2.00 | 2.00 | 2.00 | 5.50 |
| - HEDGE (MN) | 2.00 | -0.50 | 0.00 | 0.00 | 2.50 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| + RECEIVABLES (COMBO 1) | 4.50 | 1.50 | 1.00 | 1.00 | 1.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| + PAYABLES (COMBO 2) | 6.50 | 1.00 | 1.00 | 1.00 | 3.50 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 👁 OPEN (MN) | 3.35 | -0.50 | -1.00 | -1.00 | 7.35 | -1.00 | -1.00 | -1.00 | -1.00 | -1.00 | -1.00 | 2.00 | 2.50 |
| 👁 HEDGE RATIO | 0 % | 1 % | 0 % | 0 % | 0 % | 0 % | 0 % | 0 % | 0 % | 0 % | 0 % | 0 % | 0 % |
| 👁 HEDGE RATE | 80.40 | 85.10 | 0.00 | 0.00 | 82.29 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| 👁 MONTH END FORWARDS | 86.22 | 85.28 | 85.51 | 85.67 | 85.84 | 86.00 | 86.16 | 86.31 | 86.47 | 86.62 | 86.78 | 86.94 | 87.09 |
| 👁 G/L VS MARKET (MN) | 9.40 | -0.09 | 0.69 | 0.79 | 8.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |