| | |
|---|---|
| **From:** | Tazia Smith ▓▓▓▓▓▓▓▓▓▓ |
| **Sent:** | 5/20/2014 1:30:08 PM |
| **To:** | jeevacation@gmail.com |
| **CC:** | Nav Gupta [▓▓▓▓▓▓▓▓▓]; DBComAdmins ▓▓▓▓▓▓▓▓▓▓]; Paul Morris [▓▓▓▓▓▓▓▓▓▓ ▓▓▓▓▓▓▓▓▓▓]; Vahe Stepanian [▓▓▓▓▓▓▓▓▓] |
| **Subject:** | Re: Jeffrey - Two 9month expiry Rupee option trades + historical charts |
| **Attachments:** | pic01996.gif; pic27381.gif; pic16715.gif; pic16452.gif; pic31000.gif; pic14930.gif; pic19638.gif; pic01988.gif; pic25246.gif |

hi jeffrey -  getting the 6mo price history on the options for you

| | |
|---|---|
| From: | Nav Gupta/db/dbcom@DBEMEA |
| To: | jeevacation@gmail.com, DBComAdmins@dbcom, |
| Cc: | Tazia Smith/db/dbcom@DBAMERICAS, Paul Morris/db/dbcom@DBAMERICAS, vinit.sahni@db.com |
| Date: | 05/20/2014 01:13 PM |
| Subject: | Jeffrey - Two 9month expiry Rupee option trades + historical charts |

USDINR - 6 Month History
(Embedded image moved to file: pic01996.gif)

USDINR 12 Month History
(Embedded image moved to file: pic27381.gif)

Trade 1:  9month expiry vanilla USDINR puts
Ref spot: USDINR 58.6

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(Embedded image moved to file: pic16452.gif)

Scenario Analysis for Trade 1
Table shows value of option (as % of notional) on movement in spot, decaying
with time
(Embedded image moved to file: pic31000.gif)

Trade 2: Buy a 9month 1% OTM Spot USDINR put and sell a 9m 15% OTM Spot USDINR
call for net zero premia
Put strike: 58.08, call strike: 67.58
Ref spot: USDINR  58.6

Scenario Analysis for Trade 2
Table shows net value of a long put and short call option (as % of notional)
on movement in spot, decaying with time
(Embedded image moved to file: pic14930.gif)