



9mo ATM USDcINRp as of 8/28/13 = \$51k premium vs. \$1mm notional

<HELP> for explanation.  
Screen Printed

90 Asset - 90 Actions - 90 Products - 90 Views - 94 Data & Settings - Option Valuation

30 Solver (Premium) - 30 Load - 30 Save - 30 Trade - 30 CVA - 30 Send to TR - Split View

Deal 1 Pricing Scenario

Strategy 1  
Leg 1

TS Description	USD/INR Vanilla 20140528		More Market Data	
Price date	08/28/13 15:00		Vol	BGN 17.55%/20.679%
Asset	Offshore	USDINR	Vol Spread	3.124%
Spot	Mid	65.9215	Points	BGN Mid 484.85
Style	European	Vanilla	Forward	Mid 71.7700
Direction	Client buys	Cash USD	USD Depo	USD OIS Mid 0.1261%
Call/Put	USD	Put	INR Depo	Implied Mid 9.8241%
Expiry	9 months	05/28/14	Greeks	
Delivery	Mumbai 12:30	05/30/14	Gamma	USD 22,779.35
Strike	65.8200	4.11% OTMF	Vega	3,257.14
Notional	USD	1,000,000.00		
Model	Black-Scholes			

Results

Price	USD pips	0.001 P
Premium	USD	51,065.75 P
Prem date		08/30/13
Delta	Spot	-41.3880%
Hedge		413,679.74