

9mo ATM USDcINRp as of 5/20/13 = \$16.6k premium vs. \$1mm notional

<HELP> for explanation.
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Asset Actions Products Views Data & Settings Option Valuation
 Solver (Premium) Load Save Trade CVA Send to TR Split View

Deal 1 Pricing Scenario

Strategy 1
 Leg 1

TS Description	USD/INR Vanilla 20140528		More Market Data	
Price date	05/20/13	15:00	Vol	BGN 8.662%/9.518%
Asset	Offshore	USD/INR	Vol Spread	0.856%
Spot	Mid	54.9875	Points	B/SN Mid 321.10...
Style	European	Vanilla	Forward	Mid 58.1985...
Direction	Client buys	Cash USD	USD Depo	Mid 0.127...%
Call/Put	USD	Put	INR Depo	Mid 5.851...%
Expiry	373 days	05/28/14	Greeks	
Delivery	Mumbai 12:30	05/30/14	Gamma	USD 35,360.01
Strike	55.1137	5.30% OTMF	Vega	3,284.58
Notional	USD	1,000,000.00		
Model	Black-Scholes			

Results

Price	USD pips	0.000
Premium	USD	16,651.71 P
Prem date		05/22/13
Delta	Spot	-27.6420%
Hedge		276,419.77

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Subject: Jeffrey - Two 9month expiry Rupee option trades + historical charts

USDINR - 6 Month History