<HELP> for explanation.

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90 Asset | 91 Actions | 92 Products | 93 Views | 94 Data & Settings | Option Valuation

10 Solver (Premium) | 12 Load | 13 Save | 14 Trade | 15 CVA | 16 Send to TR | Split View

61 Deal 1 | 62 +

51 Pricing | 53 Scenario

Strategy 1

Leg 1

TS Description	USD/INR Vanilla 20140528	
Price date	08/28/13	15:00
Asset	Offshore	USDINR
Spot	Mid	66.9215
Style	European	Vanilla
Direction	Client buys	Cash USD
Call/Put	USD	Put
Expiry	9 months	05/28/14
Delivery	Mumbai 12:30	05/30/14
Strike	68.8200	4.11% OTMF
Notional	USD	1,000,000.00
Model	Black-Scholes	

More Market Data			
Vol	BGN		17.555%/20.679%
Vol Spread			3.124%
Points	BGN	Mid	484.85
Forward		Mid	71.7700
USD Depo	USD OIS	Mid	0.126...%
INR Depo	Implied	Mid	9.824...%

Greeks		
Gamma	USD	22,779.35
Vega		3,257.14

Results

Price	USD pips	0.001 P
Premium	USD	51,095.75 P
Prem date		08/30/13
Delta	Spot	-41.3880%
Hedge		413,879.74