
<HELP> for explanation.
Screen Printed
90) Asset
91) Actions
92) Products
93) Views
94) Data & Settings
Option Valuation
31) Solver (Premium)
32) Load
33) Save
34) Trade
35) CVA
36) 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
05/20/13
15:00
Asset
Offshore
USDINR
Spot
Mid
54.9875
Style
European
Vanilla
Direction
Client buys
Cash USD
Call/Put
USD
Put
Expiry
373 days
05/28/14
Delivery
Mumbai 12:30
05/30/14
Strike
55.1137
5.30% OTMF
Notional
USD
1,000,000.00
Model
Black-Scholes
More Market Data
Vol
BGN
8.662%/9.518%
Vol Spread
0.856%
Points
BGN
Mid
321.10...
Forward
Mid
58.1985...
USD Depo
USD OIS
Mid
0.127...%
INR Depo
Implied
Mid
5.851...%
Greeks
Gamma
USD
35,360.01
Vega
3,284.59
Results
Price
USD pips
0.000
Premium
USD
Prem date
05/22/13
Delta
Spot
-27.6420%
Hedge
276,419.77