
From: Tazia Smith [REDACTED]
Sent: 5/20/2014 1:30:08 PM
To: jeevacation@gmail.com
CC: Nav Gupta [REDACTED]; DBComAdmins [REDACTED]; Paul Morris [REDACTED]; [REDACTED]; [REDACTED]; Vahe Stepanian [REDACTED]
Subject: Re: Jeffrey - Two 9month expiry Rupee option trades + historical charts
Attachments: pic23263.gif; pic27521.gif; pic09843.gif; pic24584.gif; pic08509.gif; pic19508.gif; pic05693.gif; pic21319.gif; pic05865.gif

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

From: Nav Gupta/db/dbcom@DBEMEA
To: jeevacation@gmail.com, [REDACTED]
Cc: Tazia Smith/db/[REDACTED], Paul Morris/db/[REDACTED], [REDACTED]
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: pic23263.gif)

USDINR 12 Month History
(Embedded image moved to file: pic27521.gif)

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

(Embedded image moved to file: pic09843.gif)
(Embedded image moved to file: pic24584.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: pic08509.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: pic19508.gif)

Nav