

(See paragraph A 6(c) of the Master Circular on Risk Management and Inter-bank Dealings dated July 2, 2007)

Reports on Foreign Currency- Rupee Options :

[For the week ended _____]

I. Option Transaction Report

| Sr. no | Trade date | Client/ C-party Name | Notional | Option Call/ Put | Strike | Maturity | Premium | Purpose* |
|--------|------------|----------------------|----------|------------------|--------|----------|---------|----------|
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*Mention balance sheet, trading or client related.

II. Option Positions Report

| Currency Pair | Notional Outstanding | | Net Portfolio Delta | Net Portfolio Gamma | Net Portfolio Vega |
|---------------|----------------------|------|---------------------|---------------------|--------------------|
| | calls | puts | | | |
| USD-INR | USD | USD | USD | | |
| EUR-INR | EUR | EUR | EUR | | |
| JPY-INR | JPY | JPY | JPY | | |

(Similarly for other currency pairs)

Total Net Open Options Position (INR):

The total net open options position can be arrived using the methodology prescribed in A. P. (DIR Series) Circular No. 92 dated April 4, 2003.

III. Change in Portfolio Delta Report

Change in USD-INR delta for a 0.25% change in spot (\$-appreciation) in INR terms =

Change in USD-INR delta for a 0.25% change in spot (\$-depreciation) in INR terms =

Similarly, Change in delta for a 0.25% change in spot (FCY appreciation & depreciation separately) in INR terms for other currency pairs, such as EUR-INR, JPY-INR etc.

IV. Strike Concentration Report

| | Maturity Buckets | | | | | |
|---------------------|-------------------------|----------------|----------------|-----------------|-----------------|----------------------|
| Strike Price | 1 week | 2 weeks | 1 month | 2 months | 3 months | > 3 months |
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This report should be prepared for a range of 150 paise around current spot level. Cumulative positions to be given.

All amounts in USD million. When the bank owns an option, the amount should be shown as positive. When the bank has sold an option, the amount should be shown as negative. **All reports may be sent via e-mail by market-makers to fedcofmd@rbi.org.in. Reports may be prepared as of every Friday and sent by the following Monday.**