

[see Part D , paragraph (v)]

### FCY/Rupee Option transactions

[For the week ended \_\_\_\_\_ ]

#### I. Option Transaction Report

Sr . no	Trade date	Client / C-party Name	Notional	Option Call/ Put	Strike	Maturity	Premium	Purpose*

\*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					
<i>Strike Price</i>	<i>1 week</i>	<i>2 weeks</i>	<i>1 month</i>	<i>2 months</i>	<i>3 months</i>	<i>&gt; 3 months</i>

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](mailto:fedcofmd@rbi.org.in). Reports may be prepared as of every Friday and sent by the following Monday.**