

Maravon Independent Price Valuation

Position Details

Option Style	2-Leg-KIKO Forward (Cash Euro)
Underlying Asset	USDEUR
Spot Price	0.698
Maturity	3 months
Expiry	2010-03-31
Delivery	2010-03-31
Strike	0.600
KO Barrier Direction	Up & Out
KI Barrier Direction	Down & In
KO Level	0.650
KI Level	0.750
Notional in EUR	1,000,000
Model	Black-Scholes
Volatility	10.00 %
Volatility Spread	0.40 %
Points	1.11
ATM Volatility Spread	0.40 %
Forward	0.698
USD Rate	0.25 %
EUR Rate	0.32 %

Reporting Parameters

Reporting for	Company ABC Group
Reporting on	2009-12-31
Reporting Currency	EUR

Valuation in EUR

Fair Value	-66,860
Delta / Spot	-10,953
Gamma	-16,802
Theta	238
Vega	-3,472
Rho	363
Volga	-410

	Leg 1	Leg 2
Style / Cash EUR	Knockout	KOKI - Non Sq.
Barrier Type	Continuous	
Direction	Buy	Sell
Call/Put on USD	Call	Put
Sequence		Up Out & Down In
ATM 2-Way Volatility	12.18 %	12.18 %