

OMNESYS TECHNOLOGIES

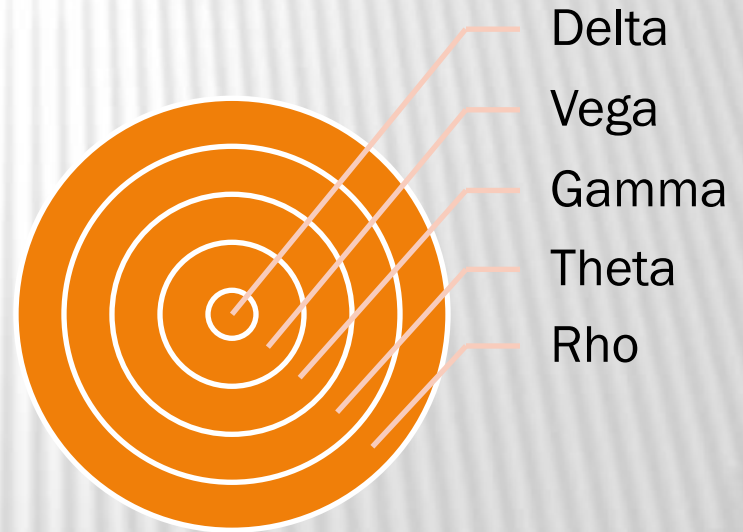
NEST Options Trading Suite



REAL-TIME OPTIONS DATA ON YOUR MARKET WATCH

REAL-TIME GREEKS ON YOUR MARKET WATCH

- ✓ View Greeks and IVs right on your market watch
- ✓ Customize whether you want to use Cash or Future as the underlying
- ✓ Customize whether you want to use bid, ask or LTP rates for the calculations



REAL-TIME GREEKS ON YOUR MARKET WATCH

NEST Trader 3.10.57.94.3 HAWAZ_OTPUAT_11365 Omnesys Technologies Pvt. Ltd. 03/11/2011 03:59:28 PM [abc]

File Market Orders and Trades Web Links Security Alerts Grouped Orders Order Instructions Preferences Surveillance Masters Tools Nest Plus Window Help

NSE Normal EQ INFY Manual INFOSYS LIMITED

Symbol	Ref Volatility	Cal Rho	Bid Rate	Ask Rate	Cal Theo Price	Cal Delta	Cal Theta	Cal Gamma	Cal Vega	ATP IV	LTT	LTD
INFY	0.00	0.00	2783.30	2783.80	0.00	0.00	0.00	0.00	0.00	0.00	14:05:48	03/11/2011
ACC	0.00	0.00	1190.95	1191.00	0.00	0.00	0.00	0.00	0.00	0.00	14:05:37	03/11/2011
NIFTY	29.00	1.756204	150.20	150.65	197.551803	0.617196	-4.164281	0.001042	4.819852	0.00	14:05:44	03/11/2011
RELIANCE	29.00	0.195335	17.70	18.10	17.106386	0.406146	-0.657038	0.006350	0.816359	0.00	14:04:31	03/11/2011

Greek MW Setting - HAWAZ_OTPUAT

Exch: NFO Inst Name: OPTIDX Symbol: BAWNIFTY Expiry date: 24Nov2011 Op Type: CE Strike Price: 900.00

Cash Put LTP Ask Bid

Black & Scholes Price Model Volatility %: 29 Interest Rate %: 10 Dividend: 0 Ex-Div Date: 03Nov2011 No of Days: 21

Cox-Ross Rubinstein Binomial Model

Exch/Seq	Symbol	Instrument	Option Type	Strike Price	Expiry	Cash/Put	LTP/Ask/Bid	Price Model	Ex-Div D
NFO	RILINFTE	OPTSTX	CE	900.00	24Nov2011	Cash	LTP	BS	03Nov20
NFO	RUORR501A	OPTSTX	CE	50.00	24Nov2011	Cash	LTP	BS	03Nov20
NFO	SELAGGA	OPTSTX	CE	140.00	24Nov2011	Cash	LTP	BS	03Nov20
NFO	BAWNIFTY	OPTSTX	CE	900.00	24Nov2011	Cash	LTP	BS	03Nov20
NFO	NIFTY	OPTSTX	CE	500.00	24Nov2011	Cash	LTP	BS	03Nov20

03-Nov-2011.15:47:00 -- NSE LIMIT ORDER status Status:open BUY PANTALOONR-EO Unique Key: PANTALOONR Total QTY:64 Disc. QTY:64 Open QTY:64 Filled QTY:0 at 187.95 DAY for CLI for TEMPLETON-OTPU

REAL-TIME IV ON YOUR MARKET WATCH

- ✓ Implied Volatilities based on
 - ✓ Cash
 - ✓ Bid & Ask
 - ✓ Future
 - ✓ Bid & Ask

The screenshot shows a software window titled "Implied Volatility - ROHIT-OTPUAT". The window displays data for the instrument "NFO-OPTIDX-BANKNIFTY-CE-9700.00-24Nov2011". It is divided into two sections: "Cash Underlying" and "Future Underlying". Each section contains three input fields for "Bid Imp Vol", "Ask Imp Vol", and "LT Rate Imp Vol".

Cash Underlying		
Bid Imp Vol	Ask Imp Vol	LT Rate Imp Vol
22.6053	23.9669	24.0464

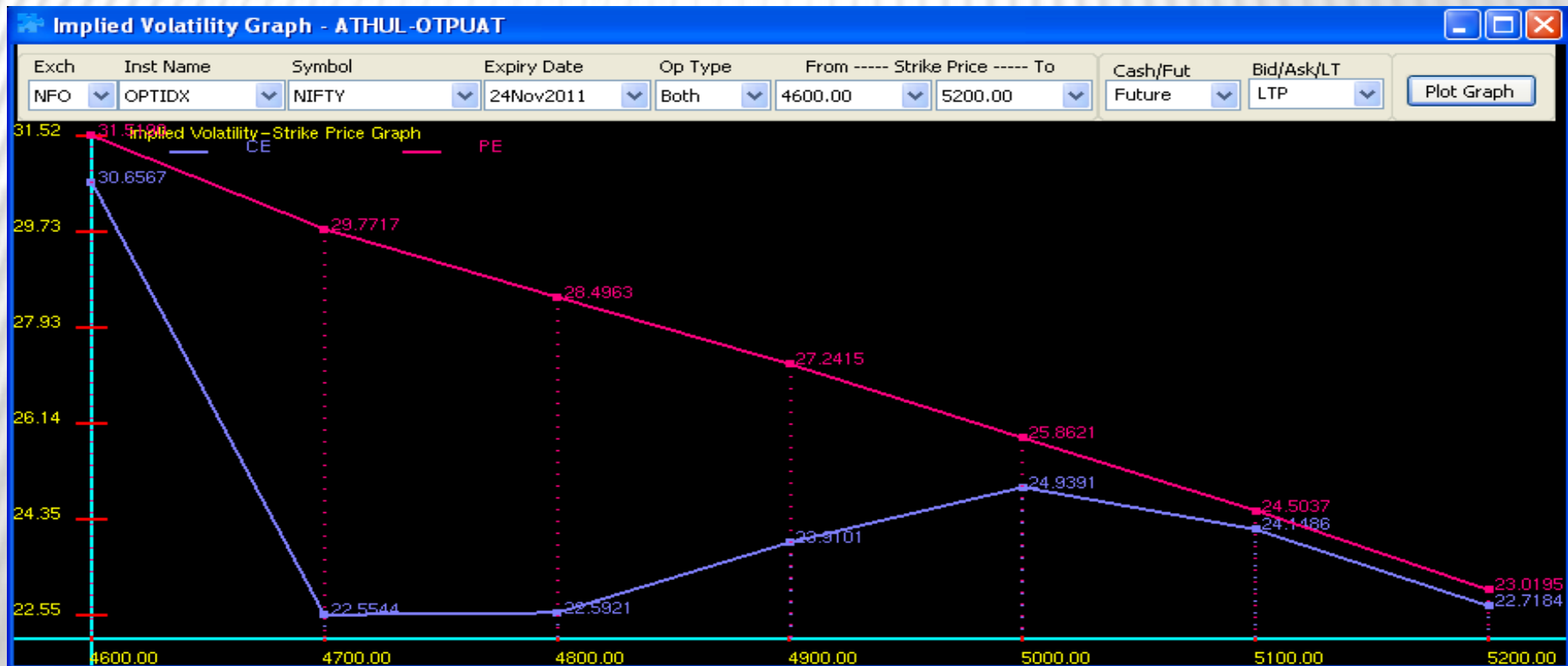
Future Underlying		
Bid Imp Vol	Ask Imp Vol	LT Rate Imp Vol
23.5186	24.8712	24.9502

At the bottom of the window, there are two buttons: "Refresh" and "Cancel".

REAL-TIME VOLATILITY GRAPHS

REAL-TIME VOLATILITY GRAPHS

- ✓ Evaluate IVs across a range of strike prices



OPTION POSITION ANALYSIS

POSITION ANALYSIS

Position Analysis

Analysis with
graphs

Real-time
Option data

Payoff

Sensitivity
Analysis

Greeks

IVs

POSITION ANALYSIS SCREEN

- ✓ **Single Integrated screen** for analysis and trading!
 - ✓ Buy
 - ✓ Sell
 - ✓ View IV
 - ✓ View IV Graphs
 - ✓ View Payoffs
 - ✓ View Sensitivity

- ✓ Everything on a single screen!

POSITION ANALYSIS SCREEN

Position Analysis: NFO|OPTIDX|BANKNIFTY|24Nov2011 - ROHIT-OTPUAT

Exch: NFO Symbol: BANKNIFTY Expiry Date: 24Nov2011 Days: 21.07 Spot Price: 10667 C Vol: 0 P Vol: 0 Int Rate %: 10 Divi (Rs): 0 Ex-Div date: 24Nov2011

Client Id: 0000000000-OTPUAT Inst Name: FUTIDX Op Type: XX Op Price: -0.01 Qty: 50 Price: 10667

Black & Scholes Price Model (selected) Cox-Ross-Rubinstein Binomial Model

User Id	Account Id	Account Na...	Exchg.Seg	Symbol	Instrument ...	Option Type	Strike Price	Delta	Theta	Vega	Rho	Series/Expi
ROHIT-OTP...	0000000000-...	dfgfg	NFO	BANKNIFTY	OPTIDX					0.000000	5.567195	24Nov2011

Implied Volatility: F5
 Implied Volatility Graph: Shift+F5
 Buy Order: F1
 Sell Order: F2
 Order Book: F3
 Trade Book: F8
 Snap Quote: F6
 Refresh Position: Space
 Delete Position: Delete
 Scenario Analysis: Ctrl+S
 Reflect Volatility For Selection: Ctrl+Space
 Grid Lines: Shift+G
 Write To Excel: Shift+E
 Customize: Ctrl+Shift+C

Stock/Fut PositionAnalysis

User Id	Account Id	Account Na...	Exchg.Seg	Symbol	Instrument ...	User Qty	User Price	User Ne
ROHIT-OTP...	0000000000-...	dfgfg	NFO	BANKNIFTY	FUTIDX	50	10667.00	-533

Theoretical Profit: -48165.000000 MTM: 0.000000
 C. Delta: 50.000000 Delta: 0.000000 Gamma: -1.#IND00 Theta: 0.000000 Vega: 0.000000 Rho: 0.000000

Positions retrieved successfully: 0 Positions retrieved

POSITION ANALYSIS – PAYOFF TABLE

Position Analysis: NFO|OPTIDX|BANKNIFTY|24Nov2011 - ROHIT-OTPUAT

Exch: NFO Symbol: BANKNIFTY Expiry Date: 24Nov2011 Days: 21.07 Spot Price: 10667 C Vol: 0 P Vol: 0 Int Rate %: 10 Divi (Rs): 0 Ex-Div date: 24Nov2011

Black & Scholes Price Model Client Id: 0000000000-OTPUAT Inst Name: FUTIDX Op Type: XX Op Price: -0.01 Qty: 50 Price: 10667

User Id	Account Id	Account Na...	Exchg_Seg	Symbol	Instrument ...	Option Type	Strike Price	Delta	Theta	Vega	Rho	Series/Expi...
ROHIT-OTP...	0000000000-...	dfgfg	NFO	BANKNIFTY	OPTIDX	CE	9700.00	1.000000	-2.642238	0.000000	5.567195	24Nov2011

Scenario Analysis: NFO|OPTIDX|BANKNIFTY|24Nov2011 - ROHIT-OTPUAT

Low: 9000 Price Band: 10000 High: Interval: 100

Max Loss: -83350.00 Max Profit: 0.00 Bep1: 9000.00 Bep2: 0.00

Payoff Dialog

Stock Price	Combined Position	P/L(OPT Pos(C-970...	P/L(Und Pos-1)-000...
9000.00	-83350.00	0.00	-83350.00
9010.00	-82850.00	0.00	-82850.00
9020.00	-82350.00	0.00	-82350.00
9030.00	-81850.00	0.00	-81850.00
9040.00	-81350.00	0.00	-81350.00
9050.00	-80850.00	0.00	-80850.00
9060.00	-80350.00	0.00	-80350.00
9070.00	-79850.00	0.00	-79850.00
9080.00	-79350.00	0.00	-79350.00
9090.00	-78850.00	0.00	-78850.00
9100.00	-78350.00	0.00	-78350.00
9110.00	-77850.00	0.00	-77850.00
9120.00	-77350.00	0.00	-77350.00

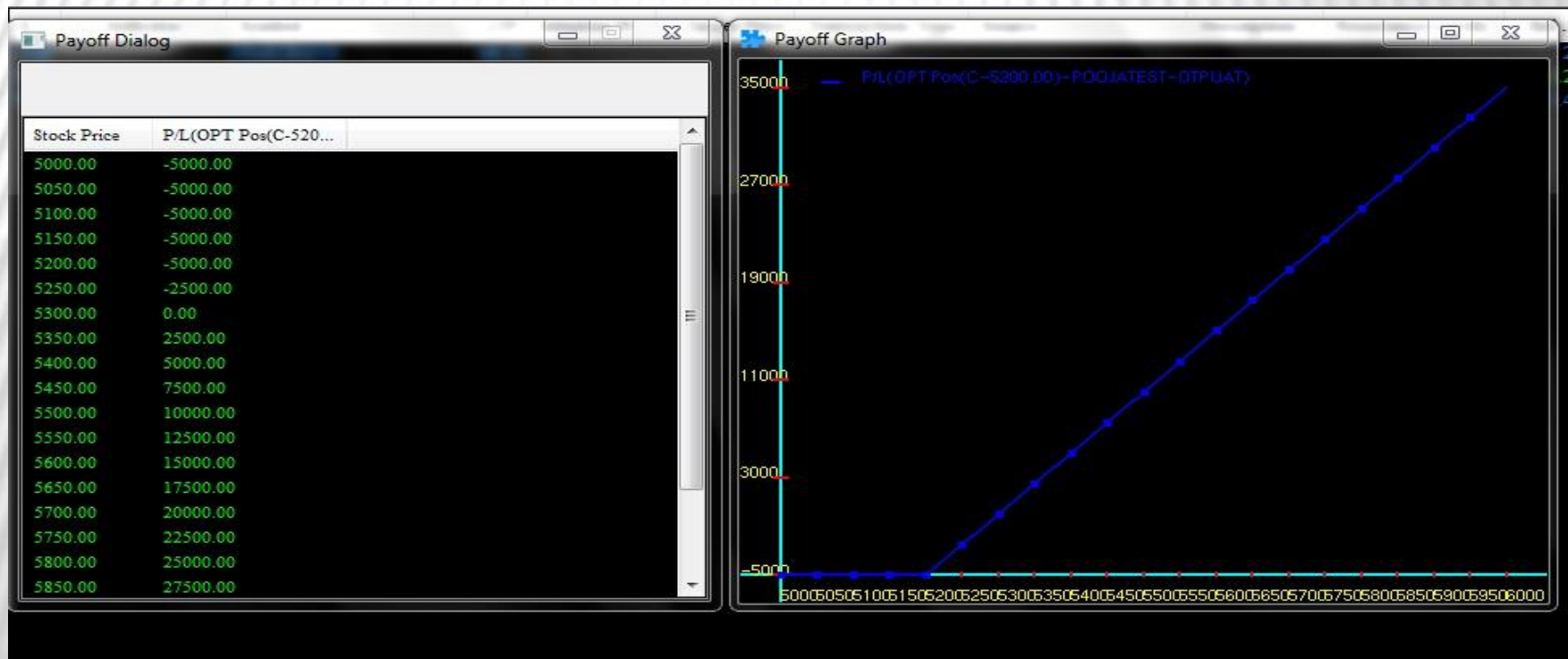
Theoretical Profit: -48165.000000 MTM: 0.000000

C. Delta: 50.000000 Delta: 0.000000 Gamma: -1.#IND00 Theta: 0.000000 Vega: 0.000000 Rho: 0.000000

Positions retrieved successfully: 0 Positions retrieved

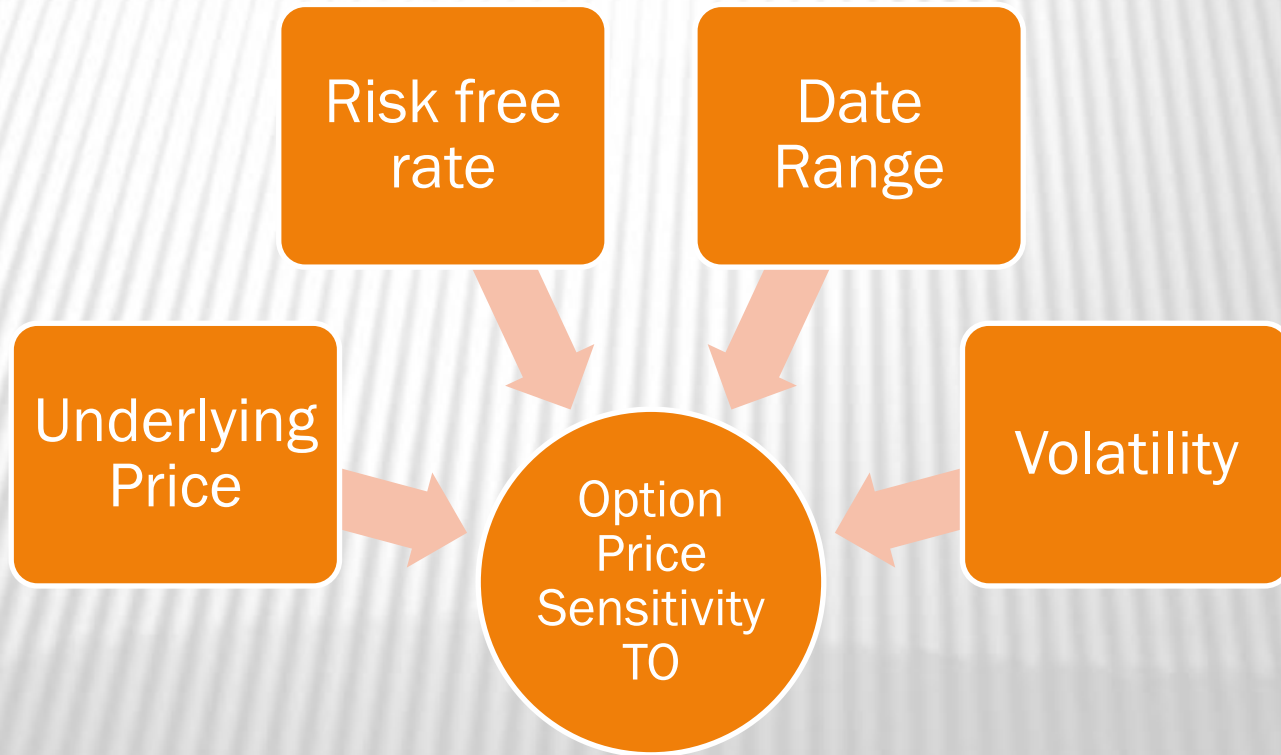
POSITION ANALYSIS – PAYOFF GRAPH

- ✓ Evaluate payoff across a range of underlying prices



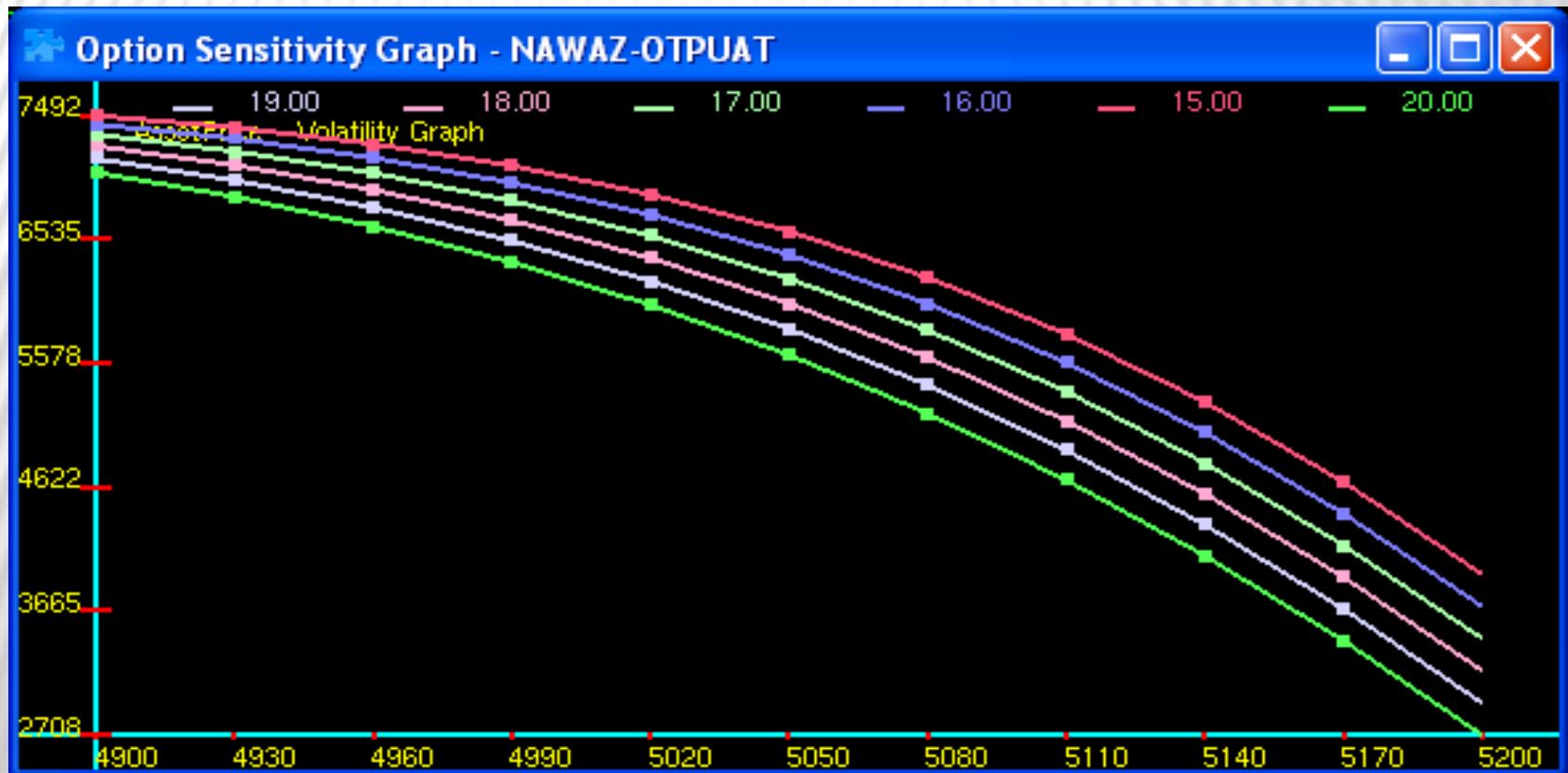
POSITION ANALYSIS – SENSITIVITY GRAPHS

- ✓ View sensitivity to various parameters using graphs and tables



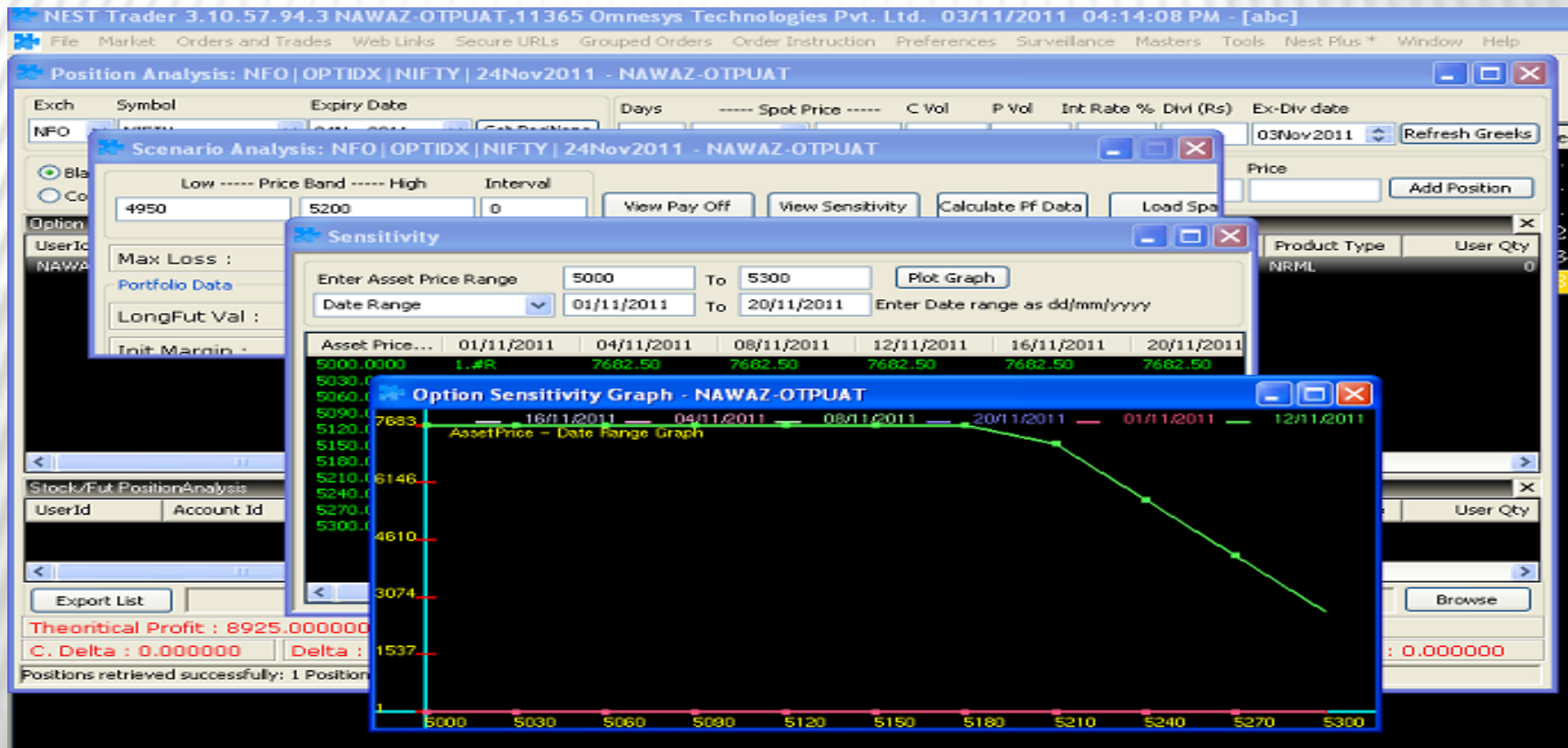
POSITION ANALYSIS – SENSITIVITY GRAPHS

- ✓ Sensitivity to underlying and volatility



POSITION ANALYSIS – SENSITIVITY GRAPHS

- ✓ Sensitivity to underlying and date-range



OPTION CALCULATOR

OPTION CALCULATOR

- ✓ Your own Options calculator
- ✓ Choose your pricing model
- ✓ Calculate
 - ✓ Option Price
 - ✓ IV

Option Calculator - PAVAN-OTPUAT

Exch: NFO | Inst Name: OPTIDX | Symbol: NIFTY | Expiry date: 24Nov2011 | Op Type: CE | Strike Price: 5100.00

Input Values

Underlying Futures Lower

5285.70 | 5315.05

Spot Price(in Rupees): 5315.05

Actual Market Value: 256.99

Volatility %: 14.8

Interest Rate %: 11

Dividend(in Rupees): 0

Ex-Dividend Date: 02Nov2011

No of Days: 22

Black & Scholes Price Model
 Cox-Ross-Rubinstein Binomial Model

Output Values

Parameters	Call	Put	Straddle
Theoretical Option Price	256.991	8.239	265.231
Delta	0.909	-0.091	0.819
Gamma	0.001	0.001	0.002
Theta	-2.095	-0.568	-2.664
Vega	2.129	2.129	4.257
Rho	2.759	-0.295	2.464

Implied Volatility
Bid : 12.6650 % Ask : 13.7240 % LTRate: 13.3910 %

Volatility Option Price

THANK YOU!