

> <HELP> for explanation.

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Strategy 1
 Leg 1

TS Description	USD/INR Vanilla 20140528		More Market Data	
Price date	08/28/13	15:00	Vol	BGN 17.55%/20.679%
Asset	Offshore	USDINR	Vol Spread	3.124%
Spot	Mid	68.9215	Points	BGN Mid 484.85
Style	European	Vanilla	Forward	Mid 71.7700
Direction	Client buys	Cash USD	USD Depo	Mid 0.126...%
Call/Put	USD	Put	INR Depo	Mid 9.824...%
Expiry	9 months	05/28/14	Greeks	
Delivery	Mumbai 12:30	05/30/14	Gamma	USD 22,779.35
Strike	68.8200	4.11% OTMF	Vega	3,257.14
Notional	USD	1,000,000.00		
Model	Black-Scholes			

Results

Price	USD pips	0.001 P
Premium	USD	51,095.75 P
Prem date		08/30/13
Delta	Spot	-41.3880%
Hedge		413,879.74