

Spot % move	Spot level	Time to expiry			
		3m	2m	1m	At exp
6%	1.4427	-4.98%	-4.94%	-4.90%	-5.15%
4%	1.4154	-3.24%	-3.18%	-3.21%	-3.17%
2%	1.3882	-1.56%	-1.50%	-1.48%	-1.18%
0%	1.3610	0.00%	-0.02%	-0.06%	0.00%
-2%	1.3338	1.48%	1.40%	1.28%	0.98%
-4%	1.3066	3.25%	3.18%	3.13%	3.00%
-6%	1.2793	5.32%	5.30%	5.30%	5.02%