USDINR Curncy (USD-INR X-RATE) Daily 20MAY2013-20MAY2014
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Trade 1: 9month expiry vanilla USDINR puts
Ref spot: USDINR 58.6

Maturity	9m
Fwd	61.56

Strike		Price
% OTMS	Strike	(% notional)
0	58.60	1.31
1	58.01	0.92
2	57.42	0.71

Scenario Analysis for Trade 1
Table shows value of option (as % of notional) on movement in spot, decaying with time

Spot % move	Spot level	9m	6m	3m	1m	At exp
6	62.12	0.21	0.15	0.05	0.00	0.00
4	60.94	0.35	0.28	0.14	0.02	0.00
2	59.77	0.61	0.56	0.39	0.13	0.00
0	58.60	1.31	1.06	0.96	0.65	0.00
-2	57.43	1.73	1.87	1.97	1.90	2.00
-4	56.26	2.71	3.04	3.42	3.72	4.00
-6	55.08	4.00	4.54	5.25	5.85	6.00

Trade 2: Buy a 9month 1% OTM Spot USDINR put and sell a 9m 15% OTM Spot USDINR call for net zero premia
Put strike: 58.08, call strike: 67.58
Ref spot: USDINR 58.6

Scenario Analysis for Trade 2