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Subject:

USDINR - 6 Month History
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USDINR 12 Month History
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Trade 1: 9month expiry vanilla USDINR puts
Ref spot: USDINR 58.6

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Scenario Analysis for Trade 1
Table shows value of option (as % of notional) on movement in spot, decaying
with time
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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
Table shows net value of a long put and short call option (as % of notional)
on movement in spot, decaying with time
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