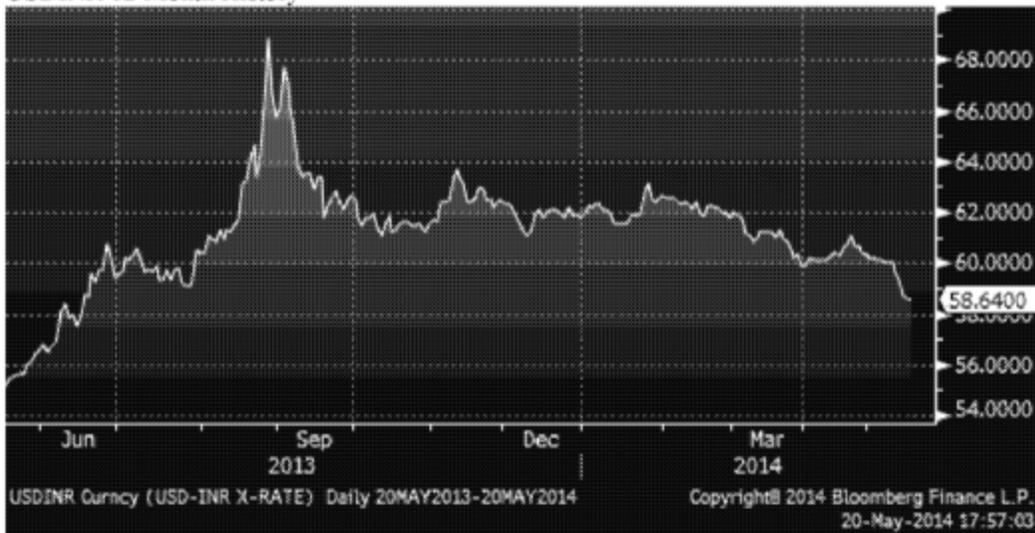


USDINR 12 Month History



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