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From:

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To:  
jeevacation@gmail.com, [REDACTED]

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Date:  
05/20/2014 01:13 PM

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Subject:  
Jeffrey - Two 9month expiry Rupee option trades + historical charts

USDINR - 6 Month History  
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USDINR 12 Month History  
(Embedded image moved to file: pic20880.gif)

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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Nav

(Embedded image moved to file: pic27984.gif)Inactive hide details for "jeffrey E." ---20/05/2014  
17:22:18---can you send me a chart of where this has been over the past 6 "jeffrey E." ---20/05/2014  
17:22:18---can you send me a chart of where this has been over the past 6 months? thaks