

Spot % move	Spot level	Time to expiry		
		1m	15d	At exp
6%	1.4426	0.01%	0.00%	0.00%
4%	1.4154	0.03%	0.01%	0.00%
2%	1.3882	0.15%	0.06%	0.00%
0%	1.3610	0.67%	0.45%	0.00%
-2%	1.3337	1.97%	1.89%	1.79%
-4%	1.3065	3.96%	3.96%	3.79%
-6%	1.2793	6.16%	6.17%	5.80%