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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/10/2019

Contract Details	Strike	Call / Put	MTM Yield	Spot Rate	Previous MTM	Premium On Option	Volatility	Delta	Premium Value	Contracts Traded
On										
Foreign Exchange Future										
Total										
Total										
Total Futures										
Total Options										
Grand Total:										

**Open
Interest**