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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/10/2019

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

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**Open  
Interest**