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CURRENCY DERIVATIVES

CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/10/2020

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

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