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## CURRENCY DERIVATIVES

### CURRENCY DERIVATIVES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/04/2021

| 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 |        |            |           |           |              |                   |            |       |               |                  |               |
| <b>Total</b>            |        |            |           |           |              |                   |            |       |               |                  |               |
| <b>Total</b>            |        |            |           |           |              |                   |            |       |               |                  |               |
| <b>Total Futures</b>    |        |            |           |           |              |                   |            |       |               |                  |               |
| <b>Total Options</b>    |        |            |           |           |              |                   |            |       |               |                  |               |
| <b>Grand Total:</b>     |        |            |           |           |              |                   |            |       |               |                  |               |

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