

Derivatives High/Low Report

High/Low for 28/07/2008

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
28/07/2008	\$ / R 2008/09/15			Currency Future	7.6881	7.6133	(0.973)	7.6600	7.6000	167,932
28/07/2008	\$ / R 2008/12/12			Currency Future	7.8582	7.7887	(0.884)	7.8300	7.7800	63,188
28/07/2008	\$ / R 2009/03/16			Currency Future	8.0350	7.9640	(0.884)	7.9900	7.9800	6,303
28/07/2008	£ / R 2008/09/15			Currency Future	15.2272	15.1105	(0.766)	0.0000	0.0000	2,139
28/07/2008	£ / R 2008/12/12			Currency Future	15.4624	15.3569	(0.682)	15.3400	15.3400	1,956
28/07/2008	£ / R 2009/03/16			Currency Future	15.7164	15.6057	(0.704)	15.6500	15.6000	4,403
28/07/2008	€ / R 2008/09/15			Currency Future	12.0190	11.9519	(0.558)	12.8500	11.9700	16,739
28/07/2008	€ / R 2008/12/12			Currency Future	12.2274	12.1696	(0.473)	12.1700	12.1700	16,187
28/07/2008	€ / R 2009/03/16			Currency Future	12.4480	12.3878	(0.484)	0.0000	0.0000	749
28/07/2008	ALBI 2008/08/07			Index Future	256.6150	258.2150	0.624	0.0000	0.0000	0
28/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	2.0000	5.0000	150.000	0	0	0
28/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	83,852.0000	67,855.0000	(19.078)	0	0	0
28/07/2008	ALBI 2008/11/06			Index Future	264.2915	265.9405	0.624	0.0000	0.0000	594
28/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	24,777.0000	32,809.0000	32.417	0	0	0
28/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	31,862.0000	23,404.0000	(26.546)	0	0	0

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28/07/2008	ALBI	2009/02/05			Index Future	271.8970	273.9320	0.748	0.0000	0.0000	0
28/07/2008	CRD1	2008/08/07			Index Future	110.6920	111.2180	0.475	0.0000	0.0000	0
28/07/2008	CRD1	2008/11/06			Index Future	114.0040	114.5460	0.475	0.0000	0.0000	6
28/07/2008	CRD1	2009/02/05			Index Future	117.5380	118.0960	0.475	0.0000	0.0000	0
28/07/2008	GOVI	2008/08/07			jGovi	259.1390	260.7710	0.630	0.0000	0.0000	297
28/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
28/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	148,610.0000	132,290.0000	(10.982)	0	0	0
28/07/2008	GOVI	2008/11/06			jGovi	266.8920	268.5730	0.630	0.0000	0.0000	60
28/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	6,189.0000	9,188.0000	48.457	0	0	0
28/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	77,269.0000	63,458.0000	(17.874)	0	0	0
28/07/2008	GOVI	2009/02/05			jGovi	275.1640	276.8970	0.630	0.0000	0.0000	356
28/07/2008	ILBI	2008/08/07			Index Future	328.1395	328.1395	-	0.0000	0.0000	1
28/07/2008	ILBI	2008/11/06			Index Future	338.1940	337.3810	(0.240)	0.0000	0.0000	0
28/07/2008	ILBI	2009/02/05			Index Future	348.5040	347.6360	(0.249)	0.0000	0.0000	0
28/07/2008	J153	2010/08/31			jSwap	11.6870	11.6080	(0.676)	0.0000	0.0000	0
28/07/2008	J157	2015/09/15			jSwap	10.5280	10.3940	(1.273)	0.0000	0.0000	0
28/07/2008	J186	2026/12/21			jSwap	9.6930	9.5080	(1.909)	0.0000	0.0000	0
28/07/2008	J201	2014/12/22			jSwap	10.6070	10.4240	(1.725)	0.0000	0.0000	0
28/07/2008	J203	2017/09/15			jSwap	10.3500	10.2190	(1.266)	0.0000	0.0000	0

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28/07/2008	J204	2018/12/21			jSwap	10.2040	10.0680	(1.333)	0.0000	0.0000	0
28/07/2008	J207	2020/01/15			jSwap	10.0870	9.9630	(1.229)	0.0000	0.0000	0
28/07/2008	JBAR	2005/12/21			jBar	12.2250	12.2250	-	0.0000	0.0000	0
28/07/2008	JFRA	2008/08/07			jFra	12.2760	12.2720	(0.033)	0.0000	0.0000	0
28/07/2008	JFRA	2008/11/06			jFra	12.2430	12.2100	(0.270)	0.0000	0.0000	0
28/07/2008	JFRA	2008/11/06			jFra	0.0000	12.2100	100.000	0.0000	0.0000	0
28/07/2008	JFRA	2009/02/05			jFra	12.0630	12.0270	(0.298)	0.0000	0.0000	0
28/07/2008	JFRA	2009/02/05			jFra	0.0000	12.0270	100.000	0.0000	0.0000	0
28/07/2008	JFRA	2009/05/07			jFra	11.6230	11.5230	(0.860)	0.0000	0.0000	0
28/07/2008	JFRA	2009/05/07			jFra	0.0000	11.5230	100.000	0.0000	0.0000	0
28/07/2008	JFRA	2009/08/06			jFra	11.2290	11.0990	(1.158)	0.0000	0.0000	0
28/07/2008	JFRA	2009/11/05			jFra	10.9090	10.7620	(1.348)	0.0000	0.0000	0
28/07/2008	JN02	2008/08/07			jNote	11.4710	11.3740	(0.846)	0.0000	0.0000	0
28/07/2008	JN02	2008/11/06			jNote	11.2190	11.1040	(1.025)	0.0000	0.0000	0
28/07/2008	JN02	2009/02/05			jNote	10.9480	10.8090	(1.270)	0.0000	0.0000	0
28/07/2008	JN05	2008/08/07			jNote	10.5830	10.4420	(1.332)	0.0000	0.0000	0
28/07/2008	JN05	2008/11/07			jNote	10.2080	10.0160	(1.881)	0.0000	0.0000	0
28/07/2008	JN05	2009/02/05			jNote	10.2900	10.1180	(1.672)	0.0000	0.0000	0
28/07/2008	JN10	2008/08/07			jNote	10.0640	9.9250	(1.381)	0.0000	0.0000	0

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28/07/2008	JN10	2008/11/07			jNote	9.7850	9.6100	(1.788)	0.0000	0.0000	0
28/07/2008	JN10	2009/02/05			jNote	9.8460	9.7020	(1.463)	0.0000	0.0000	0
28/07/2008	JROD	2008/07/31			jRod	11.5430	11.5420	(0.009)	0.0000	0.0000	0
28/07/2008	JROD	2008/08/29			jRod	11.7860	11.7670	(0.161)	0.0000	0.0000	0
28/07/2008	JROD	2008/09/30			jRod	12.0570	12.0090	(0.398)	0.0000	0.0000	0
28/07/2008	JROD	2008/10/31			jRod	11.9280	11.8910	(0.310)	0.0000	0.0000	0
28/07/2008	JROD	2008/11/28			jRod	12.1610	12.1130	(0.395)	0.0000	0.0000	0
28/07/2008	JROD	2008/12/31			jRod	12.3830	12.3270	(0.452)	0.0000	0.0000	0
28/07/2008	OTH1	2008/08/07			Index Future	243.9980	245.4360	0.589	0.0000	0.0000	0
28/07/2008	OTH1	2008/11/06			Index Future	251.2980	252.7800	0.590	0.0000	0.0000	9
28/07/2008	OTH1	2009/02/05			Index Future	259.0870	260.6140	0.589	0.0000	0.0000	0
28/07/2008	R153	2008/08/07			Bond Future	10.6070	10.5270	(0.754)	0.0000	0.0000	15,298
28/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	4,004.0000	3,855.0000	(3.721)	0	0	0
28/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,492.0000	4,343.0000	(3.317)	0	0	0
28/07/2008	R153	2008/11/06			Bond Future	10.3620	10.2710	(0.878)	0.0000	0.0000	0
28/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	123.0000	140.0000	13.821	0	0	0
28/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,985.0000	1,851.0000	(6.751)	0	0	0
28/07/2008	R153	2009/02/05			Bond Future	10.0100	9.9020	(1.079)	0.0000	0.0000	0
28/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,597.0000	1,665.0000	4.258	0	0	0
28/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,612.0000	1,523.0000	(5.521)	0	0	0

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28/07/2008	R157	2008/08/07			Bond Future	9.6490	9.5190	(1.347)	9.5700	9.5700	6,202
28/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	3,364.0000	4,097.0000	21.790	0	0	0
28/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	58.0000	101.0000	74.138	0	0	0
28/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,356.0000	1,657.0000	(29.669)	0	0	500
28/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	5,260.0000	4,518.0000	(14.106)	0	0	0
28/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	10.0000	1.0000	(90.000)	0	0	1,000
28/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
28/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,159.0000	625.0000	(46.074)	0	0	200
28/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	118,522.0000	119,264.0000	0.626	0	0	0
28/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	308.0000	516.0000	67.532	0	0	0
28/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	3,772.0000	3,033.0000	(19.592)	0	0	0
28/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	6,777.0000	6,035.0000	(10.949)	0	0	0
28/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	8,319.0000	7,576.0000	(8.931)	0	0	0
28/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	9,885.0000	9,143.0000	(7.506)	0	0	0
28/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
28/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
28/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
28/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	397.0000	135.0000	(65.995)	0	0	0
28/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	969.0000	1,450.0000	49.639	0	0	0
28/07/2008	R157	2008/11/06			Bond Future	9.5560	9.4190	(1.434)	0.0000	0.0000	2,550
28/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	3,963.0000	4,648.0000	17.285	0	0	0
28/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	186.0000	106.0000	(43.011)	0	0	1,000
28/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	124.0000	194.0000	56.452	0	0	700
28/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	4,717.0000	4,023.0000	(14.713)	0	0	0
28/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,146.0000	1,520.0000	32.635	0	0	700
28/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,458.0000	1,068.0000	(26.749)	0	0	1,000
28/07/2008	R157	2009/02/05			Bond Future	9.4380	9.2940	(1.526)	0.0000	0.0000	5,000
28/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,364.0000	1,705.0000	25.000	0	0	0
28/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,390.0000	1,946.0000	(18.577)	0	0	0
28/07/2008	R186	2008/08/07			Bond Future	9.3690	9.2390	(1.388)	0.0000	0.0000	2,604

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28/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	16,878.0000	15,653.0000	(7.258)	0	0	0
28/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2008	R186	2008/11/06			Bond Future	9.2790	9.1460	(1.433)	0.0000	0.0000	2,500
28/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	7,715.0000	6,469.0000	(16.150)	0	0	0
28/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	8.0000	23.0000	187.500	0	0	0
28/07/2008	R186	2009/02/05			Bond Future	9.1820	9.0460	(1.481)	0.0000	0.0000	2,500
28/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,341.0000	848.0000	(36.764)	0	0	0
28/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	1,981.0000	2,786.0000	40.636	0	0	0
28/07/2008	R196	2008/08/07			Bond Future	11.9430	11.9700	0.226	0.0000	0.0000	0
28/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,688.0000	1,693.0000	0.296	0	0	0
28/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	18.0000	8.0000	(55.556)	0	0	0
28/07/2008	R196	2008/11/06			Bond Future	11.5500	11.5930	0.372	0.0000	0.0000	0
28/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	721.0000	701.0000	(2.774)	0	0	0
28/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,548.0000	1,541.0000	(0.452)	0	0	0
28/07/2008	R196	2009/02/05			Bond Future	11.0430	11.0740	0.281	0.0000	0.0000	0
28/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,515.0000	1,503.0000	(0.792)	0	0	0
28/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,530.0000	1,519.0000	(0.719)	0	0	0
28/07/2008	R201	2008/08/07			Bond Future	9.7560	9.6260	(1.333)	0.0000	0.0000	0
28/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	8,369.0000	7,780.0000	(7.038)	0	0	0
28/07/2008	R201	2008/11/06			Bond Future	9.6240	9.4870	(1.424)	0.0000	0.0000	1,000
28/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	4,055.0000	3,494.0000	(13.835)	0	0	0
28/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	86.0000	134.0000	55.814	0	0	0
28/07/2008	R201	2009/02/05			Bond Future	9.4720	9.3280	(1.520)	0.0000	0.0000	0
28/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,004.0000	1,265.0000	25.996	0	0	0
28/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,972.0000	1,607.0000	(18.509)	0	0	0
28/07/2008	R203	2008/08/07			Bond Future	9.6160	9.4860	(1.352)	0.0000	0.0000	0

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28/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	11,381.0000	10,642.0000	(6.493)	0	0	0
28/07/2008	R203	2008/11/06			Bond Future	9.5020	9.3680	(1.410)	0.0000	0.0000	0
28/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	5,858.0000	5,114.0000	(12.701)	0	0	0
28/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	11.0000	22.0000	100.000	0	0	0
28/07/2008	R203	2009/02/05			Bond Future	9.3760	9.2360	(1.493)	0.0000	0.0000	0
28/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,092.0000	1,451.0000	32.875	0	0	0
28/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,797.0000	1,372.0000	(23.651)	0	0	0
28/07/2008	R204	2008/08/07			Bond Future	9.5870	9.4680	(1.241)	0.0000	0.0000	3,188
28/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	12,040.0000	11,319.0000	(5.988)	0	0	0
28/07/2008	R204	2008/11/06			Bond Future	9.4800	9.3570	(1.297)	0.0000	0.0000	0
28/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	6,153.0000	5,419.0000	(11.929)	0	0	0
28/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	7.0000	16.0000	128.571	0	0	0
28/07/2008	R204	2009/02/05			Bond Future	9.3620	9.2340	(1.367)	0.0000	0.0000	0
28/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,043.0000	1,397.0000	33.941	0	0	0
28/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,716.0000	1,300.0000	(24.242)	0	0	0
28/07/2008	R206	2008/08/07			Bond Future	9.8010	9.6720	(1.316)	0.0000	0.0000	0
28/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	7,342.0000	6,839.0000	(6.851)	0	0	0
28/07/2008	R206	2008/11/06			Bond Future	9.6410	9.5040	(1.421)	0.0000	0.0000	610
28/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	5.0000	9.0000	80.000	0	0	0
28/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	6,490.0000	5,973.0000	(7.966)	0	0	0
28/07/2008	R206	2009/02/05			Bond Future	9.4540	9.3090	(1.534)	0.0000	0.0000	0
28/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,016.0000	1,247.0000	22.736	0	0	0
28/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,772.0000	1,467.0000	(17.212)	0	0	0
28/07/2008	R207	2008/08/07			Bond Future	9.5880	9.4580	(1.356)	0.0000	0.0000	0

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28/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	10,473.0000	9,675.0000	(7.620)	0	0	0
28/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2008	R207	2008/11/06			Bond Future	9.4880	9.3550	(1.402)	0.0000	0.0000	0
28/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	6,317.0000	5,507.0000	(12.823)	0	0	0
28/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	3.0000	9.0000	200.000	0	0	0
28/07/2008	R207	2009/02/05			Bond Future	9.3780	9.2400	(1.472)	0.0000	0.0000	0
28/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,692.0000	1,228.0000	(27.423)	0	0	0
28/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	908.0000	1,289.0000	41.960	0	0	0
28/07/2008	R209	2008/08/07			Bond Future	9.1000	8.9810	(1.308)	0.0000	0.0000	6,986
28/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	11,655.0000	10,740.0000	(7.851)	0	0	0
28/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2008	R209	2008/11/06			Bond Future	9.0230	8.9020	(1.341)	0.0000	0.0000	260
28/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	11,051.0000	10,107.0000	(8.542)	0	0	0
28/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
28/07/2008	R209	2009/02/05			Bond Future	8.9410	8.8180	(1.376)	0.0000	0.0000	0
28/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,335.0000	1,951.0000	46.142	0	0	0
28/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	876.0000	519.0000	(40.753)	0	0	0
28/07/2008	TRT1	2008/08/07			Index Future	255.7160	257.3200	0.627	0.0000	0.0000	0
28/07/2008	TRT1	2008/11/06			Index Future	263.3660	265.0180	0.627	0.0000	0.0000	300
28/07/2008	TRT1	2009/02/05			Index Future	271.5290	273.2330	0.628	0.0000	0.0000	0
28/07/2008	ZAAD	2008/09/15			Currency Future	7.2971	7.2383	(0.806)	0.0000	0.0000	1,908
28/07/2008	ZAAD	2008/12/12			Currency Future	7.3737	7.3200	(0.728)	0.0000	0.0000	3,365
28/07/2008	ZAAD	2009/03/16			Currency Future	7.4579	7.4017	(0.754)	0.0000	0.0000	10

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
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Grand Total:										342,500
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