

Derivatives High/Low Report

High/Low for 31/07/2008

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
31/07/2008	\$ / R 2008/09/15			Currency Future	7.4863	7.3975	(1.186)	7.5000	7.4000	175,339
31/07/2008	\$ / R 2008/12/12			Currency Future	7.6606	7.5686	(1.201)	7.6700	7.5900	32,123
31/07/2008	\$ / R 2009/03/16			Currency Future	7.8387	7.7398	(1.262)	7.8500	7.8000	6,903
31/07/2008	£ / R 2008/09/15			Currency Future	14.7662	14.6050	(1.092)	14.8200	14.6600	2,189
31/07/2008	£ / R 2008/12/12			Currency Future	15.0095	14.8445	(1.099)	0.0000	0.0000	1,940
31/07/2008	£ / R 2009/03/16			Currency Future	15.2673	15.0872	(1.180)	15.2500	15.1500	5,101
31/07/2008	€ / R 2008/09/15			Currency Future	11.6224	11.5205	(0.877)	11.7200	11.5600	14,856
31/07/2008	€ / R 2008/12/12			Currency Future	11.8366	11.7308	(0.894)	11.8500	11.7600	15,503
31/07/2008	€ / R 2009/03/16			Currency Future	12.0589	11.9428	(0.963)	0.0000	0.0000	749
31/07/2008	ALBI 2008/08/07			Index Future	259.0760	262.0300	1.140	0.0000	0.0000	0
31/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	6.0000	397.0000	6516.667	0	0	0
31/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	59,246.0000	30,097.0000	(49.200)	0	0	0
31/07/2008	ALBI 2008/11/06			Index Future	266.8270	269.8695	1.140	0.0000	0.0000	594
31/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	37,714.0000	58,547.0000	55.239	0	0	0
31/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	19,444.0000	9,852.0000	(49.331)	0	0	0

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31/07/2008	ALBI	2009/02/05			Index Future	274.9540	277.9200	1.079	0.0000	0.0000	0
31/07/2008	CRD1	2008/08/07			Index Future	111.0750	112.1850	0.999	0.0000	0.0000	0
31/07/2008	CRD1	2008/11/06			Index Future	114.3980	115.5410	0.999	0.0000	0.0000	6
31/07/2008	CRD1	2009/02/05			Index Future	117.9430	119.1220	1.000	0.0000	0.0000	0
31/07/2008	GOVI	2008/08/07			jGovi	261.5710	264.5110	1.124	0.0000	0.0000	297
31/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
31/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	124,290.0000	94,890.0000	(23.654)	0	0	0
31/07/2008	GOVI	2008/11/06			jGovi	269.3970	272.4250	1.124	0.0000	0.0000	60
31/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	10,981.0000	21,059.0000	91.777	0	0	0
31/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	57,011.0000	36,809.0000	(35.435)	0	0	0
31/07/2008	GOVI	2009/02/05			jGovi	277.7460	280.8680	1.124	0.0000	0.0000	356
31/07/2008	ILBI	2008/08/07			Index Future	327.2410	327.4345	0.059	0.0000	0.0000	1
31/07/2008	ILBI	2008/11/06			Index Future	337.4270	337.4550	0.008	0.0000	0.0000	0
31/07/2008	ILBI	2009/02/05			Index Future	347.7840	347.6610	(0.035)	0.0000	0.0000	0
31/07/2008	J153	2010/08/31			jSwap	11.7040	11.4820	(1.897)	0.0000	0.0000	0
31/07/2008	J157	2015/09/15			jSwap	10.2960	10.1160	(1.748)	0.0000	0.0000	0
31/07/2008	J186	2026/12/21			jSwap	9.3250	9.1520	(1.855)	0.0000	0.0000	0
31/07/2008	J201	2014/12/22			jSwap	10.3540	10.1400	(2.067)	0.0000	0.0000	0
31/07/2008	J203	2017/09/15			jSwap	10.0810	9.9330	(1.468)	0.0000	0.0000	0

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
31/07/2008	J204	2018/12/21			jSwap	9.9040	9.7610	(1.444)	0.0000	0.0000	0
31/07/2008	J207	2020/01/15			jSwap	9.7870	9.6460	(1.441)	0.0000	0.0000	0
31/07/2008	JBAR	2005/12/21			jBar	12.2250	12.2250	-	0.0000	0.0000	0
31/07/2008	JFRA	2008/08/07			jFra	12.2680	12.2600	(0.065)	0.0000	0.0000	0
31/07/2008	JFRA	2008/11/06			jFra	12.3270	12.1550	(1.395)	0.0000	0.0000	0
31/07/2008	JFRA	2008/11/06			jFra	0.0000	12.1550	100.000	0.0000	0.0000	0
31/07/2008	JFRA	2009/02/05			jFra	12.1140	11.8850	(1.890)	0.0000	0.0000	0
31/07/2008	JFRA	2009/02/05			jFra	0.0000	11.8850	100.000	0.0000	0.0000	0
31/07/2008	JFRA	2009/05/07			jFra	11.6880	11.3890	(2.558)	0.0000	0.0000	0
31/07/2008	JFRA	2009/05/07			jFra	0.0000	11.3890	100.000	0.0000	0.0000	0
31/07/2008	JFRA	2009/08/06			jFra	11.2480	10.9150	(2.961)	0.0000	0.0000	0
31/07/2008	JFRA	2009/11/05			jFra	10.9020	10.5570	(3.165)	0.0000	0.0000	0
31/07/2008	JN02	2008/08/07			jNote	11.4870	11.2250	(2.281)	0.0000	0.0000	0
31/07/2008	JN02	2008/11/06			jNote	11.2120	10.9140	(2.658)	0.0000	0.0000	0
31/07/2008	JN02	2009/02/05			jNote	10.8950	10.5780	(2.910)	0.0000	0.0000	0
31/07/2008	JN05	2008/08/07			jNote	10.4100	10.1420	(2.574)	0.0000	0.0000	0
31/07/2008	JN05	2008/11/07			jNote	9.8890	9.5980	(2.943)	0.0000	0.0000	0
31/07/2008	JN05	2009/02/05			jNote	10.0630	9.7920	(2.693)	0.0000	0.0000	0
31/07/2008	JN10	2008/08/07			jNote	9.7670	9.6300	(1.403)	0.0000	0.0000	0

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31/07/2008	JN10	2008/11/07			jNote	9.5200	9.2840	(2.479)	0.0000	0.0000	0
31/07/2008	JN10	2009/02/05			jNote	9.5170	9.3750	(1.492)	0.0000	0.0000	0
31/07/2008	JROD	2008/07/31			jRod	11.5430	11.5432	0.002	0.0000	0.0000	0
31/07/2008	JROD	2008/08/29			jRod	11.7620	11.7590	(0.026)	0.0000	0.0000	0
31/07/2008	JROD	2008/09/30			jRod	12.0000	11.9920	(0.067)	0.0000	0.0000	0
31/07/2008	JROD	2008/10/31			jRod	11.8830	12.2260	2.886	0.0000	0.0000	0
31/07/2008	JROD	2008/11/28			jRod	12.1000	12.0990	(0.008)	0.0000	0.0000	0
31/07/2008	JROD	2008/12/31			jRod	12.3060	12.3130	0.057	0.0000	0.0000	0
31/07/2008	OTH1	2008/08/07			Index Future	246.6240	249.6590	1.231	0.0000	0.0000	0
31/07/2008	OTH1	2008/11/06			Index Future	254.0030	257.1280	1.230	0.0000	0.0000	9
31/07/2008	OTH1	2009/02/05			Index Future	261.8750	265.0960	1.230	0.0000	0.0000	0
31/07/2008	R153	2008/08/07			Bond Future	10.5950	10.1820	(3.898)	10.4700	10.4300	15,044
31/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,981.0000	3,212.0000	(19.317)	0	0	0
31/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,470.0000	3,700.0000	(17.226)	0	0	0
31/07/2008	R153	2008/11/06			Bond Future	10.3520	9.8940	(4.424)	0.0000	0.0000	0
31/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	116.0000	263.0000	126.724	0	0	0
31/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,962.0000	1,347.0000	(31.346)	0	0	0
31/07/2008	R153	2009/02/05			Bond Future	9.9970	9.4550	(5.422)	0.0000	0.0000	0
31/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,586.0000	2,012.0000	26.860	0	0	0
31/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,582.0000	1,221.0000	(22.819)	0	0	0

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31/07/2008	R157	2008/08/07			Bond Future	9.4420	9.2130	(2.425)	9.1800	9.1800	6,703
31/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,250.0000	382.0000	(69.440)	0	0	500
31/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	119,707.0000	121,036.0000	1.110	0	0	0
31/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,076.0000	2,750.0000	(32.532)	0	0	0
31/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	137.0000	598.0000	336.496	0	0	0
31/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	1,806.0000	3,088.0000	70.986	0	0	0
31/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	48.0000	2.0000	(95.833)	0	0	0
31/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	4,538.0000	5,867.0000	29.286	0	0	0
31/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	4.0000	100.000	0	0	1,500
31/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
31/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	0.0000	0.0000	-	0	0	1,000
31/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	5,593.0000	4,264.0000	(23.762)	0	0	0
31/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	2,592.0000	1,343.0000	(48.187)	0	0	0
31/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
31/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	7,134.0000	5,805.0000	(18.629)	0	0	0
31/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	8,700.0000	7,371.0000	(15.276)	0	0	0
31/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	10.0000	89.0000	790.000	0	0	0
31/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	360.0000	46.0000	(87.222)	0	0	200
31/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	694.0000	1,708.0000	146.110	0	0	0
31/07/2008	R157	2008/11/06			Bond Future	9.3390	9.1030	(2.527)	9.0700	9.0900	3,630
31/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	3,628.0000	2,561.0000	(29.410)	0	0	0
31/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	249.0000	521.0000	109.237	0	0	700
31/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	870.0000	453.0000	(47.931)	0	0	1,000
31/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,773.0000	2,694.0000	51.946	110	110	500
31/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	74.0000	25.0000	(66.216)	30	30	300
31/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	5,065.0000	6,356.0000	25.489	0	0	0
31/07/2008	R157	2009/02/05			Bond Future	9.2090	8.9660	(2.639)	0.0000	0.0000	5,000
31/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,932.0000	2,715.0000	40.528	0	0	0
31/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,706.0000	1,142.0000	(33.060)	0	0	0
31/07/2008	R186	2008/08/07			Bond Future	9.1430	8.9530	(2.078)	0.0000	0.0000	2,604

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31/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	14,735.0000	12,883.0000	(12.569)	0	0	0
31/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2008	R186	2008/11/06			Bond Future	9.0470	8.8570	(2.100)	0.0000	0.0000	2,500
31/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	5,543.0000	3,820.0000	(31.084)	0	0	0
31/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	49.0000	189.0000	285.714	0	0	0
31/07/2008	R186	2009/02/05			Bond Future	8.9440	8.7490	(2.180)	0.0000	0.0000	2,500
31/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	573.0000	243.0000	(57.592)	0	0	0
31/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	3,499.0000	5,096.0000	45.642	0	0	0
31/07/2008	R196	2008/08/07			Bond Future	11.9920	11.9110	(0.675)	0.0000	0.0000	0
31/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,699.0000	1,657.0000	(2.472)	0	0	0
31/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
31/07/2008	R196	2008/11/06			Bond Future	11.6300	11.4860	(1.238)	0.0000	0.0000	0
31/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	687.0000	698.0000	1.601	0	0	0
31/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,538.0000	1,507.0000	(2.016)	0	0	0
31/07/2008	R196	2009/02/05			Bond Future	11.1300	10.8950	(2.111)	0.0000	0.0000	0
31/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,493.0000	1,495.0000	0.134	0	0	0
31/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,513.0000	1,503.0000	(0.661)	0	0	0
31/07/2008	R201	2008/08/07			Bond Future	9.5410	9.3000	(2.526)	0.0000	0.0000	0
31/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	7,392.0000	6,280.0000	(15.043)	0	0	0
31/07/2008	R201	2008/11/06			Bond Future	9.3980	9.1520	(2.618)	0.0000	0.0000	1,000
31/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	176.0000	381.0000	116.477	0	0	0
31/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,138.0000	2,232.0000	(28.872)	0	0	0
31/07/2008	R201	2009/02/05			Bond Future	9.2340	8.9740	(2.816)	0.0000	0.0000	0
31/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,460.0000	2,122.0000	45.342	0	0	0
31/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,390.0000	901.0000	(35.180)	0	0	0
31/07/2008	R203	2008/08/07			Bond Future	9.3900	9.1810	(2.226)	0.0000	0.0000	0

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31/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	10,092.0000	8,879.0000	(12.019)	0	0	0
31/07/2008	R203	2008/11/06			Bond Future	9.2680	9.0560	(2.287)	0.0000	0.0000	0
31/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	38.0000	116.0000	205.263	0	0	0
31/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	4,561.0000	3,418.0000	(25.060)	0	0	0
31/07/2008	R203	2009/02/05			Bond Future	9.1330	8.9110	(2.431)	0.0000	0.0000	0
31/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,763.0000	2,583.0000	46.512	0	0	0
31/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,103.0000	653.0000	(40.798)	0	0	0
31/07/2008	R204	2008/08/07			Bond Future	9.3820	9.1620	(2.345)	0.0000	0.0000	3,188
31/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	10,793.0000	9,429.0000	(12.638)	0	0	0
31/07/2008	R204	2008/11/06			Bond Future	9.2680	9.0450	(2.406)	0.0000	0.0000	0
31/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	4,888.0000	3,582.0000	(26.718)	0	0	0
31/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	27.0000	99.0000	266.667	0	0	0
31/07/2008	R204	2009/02/05			Bond Future	9.1420	8.9110	(2.527)	0.0000	0.0000	0
31/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,698.0000	2,637.0000	55.300	0	0	0
31/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,043.0000	559.0000	(46.405)	0	0	0
31/07/2008	R206	2008/08/07			Bond Future	9.5670	9.3080	(2.707)	0.0000	0.0000	0
31/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	6,427.0000	5,401.0000	(15.964)	0	0	0
31/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2008	R206	2008/11/06			Bond Future	9.3940	9.1270	(2.842)	0.0000	0.0000	610
31/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,556.0000	4,550.0000	(18.107)	0	0	0
31/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	13.0000	38.0000	192.308	0	0	0
31/07/2008	R206	2009/02/05			Bond Future	9.1930	8.9090	(3.089)	0.0000	0.0000	0
31/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,459.0000	2,090.0000	43.249	0	0	0
31/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,247.0000	809.0000	(35.124)	0	0	0
31/07/2008	R207	2008/08/07			Bond Future	9.3420	9.1330	(2.237)	0.0000	0.0000	0

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31/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	8,955.0000	7,637.0000	(14.718)	0	0	0
31/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2008	R207	2008/11/06			Bond Future	9.2350	9.0230	(2.296)	0.0000	0.0000	0
31/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	4,774.0000	3,497.0000	(26.749)	0	0	0
31/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	20.0000	80.0000	300.000	0	0	0
31/07/2008	R207	2009/02/05			Bond Future	9.1160	8.8970	(2.402)	0.0000	0.0000	0
31/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	885.0000	454.0000	(48.701)	0	0	0
31/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,716.0000	2,665.0000	55.303	0	0	0
31/07/2008	R209	2008/08/07			Bond Future	8.8440	8.6640	(2.035)	0.0000	0.0000	6,986
31/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	9,661.0000	8,203.0000	(15.092)	0	0	0
31/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2008	R209	2008/11/06			Bond Future	8.7620	8.5830	(2.043)	0.0000	0.0000	260
31/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	8,990.0000	7,519.0000	(16.363)	0	0	0
31/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
31/07/2008	R209	2009/02/05			Bond Future	8.6760	8.4930	(2.109)	0.0000	0.0000	0
31/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	2,834.0000	4,190.0000	47.848	0	0	0
31/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	253.0000	82.0000	(67.589)	0	0	0
31/07/2008	TRT1	2008/08/07			Index Future	258.1120	261.0190	1.126	0.0000	0.0000	0
31/07/2008	TRT1	2008/11/06			Index Future	265.8350	268.8280	1.126	0.0000	0.0000	300
31/07/2008	TRT1	2009/02/05			Index Future	274.0730	277.1590	1.126	0.0000	0.0000	0
31/07/2008	ZAAD	2008/09/15			Currency Future	7.0203	6.9217	(1.404)	0.0000	0.0000	2,203
31/07/2008	ZAAD	2008/12/12			Currency Future	7.1017	7.0019	(1.405)	0.0000	0.0000	4,065
31/07/2008	ZAAD	2009/03/16			Currency Future	7.1876	7.0842	(1.439)	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:										319,029
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