

Derivatives High/Low Report

High/Low for 16/07/2008

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
16/07/2008	\$ / R 2008/09/15			Currency Future	7.8044	7.7289	(0.967)	7.8300	7.7400	135,618
16/07/2008	\$ / R 2008/12/12			Currency Future	7.9924	7.9120	(1.006)	7.9700	7.9400	57,147
16/07/2008	\$ / R 2009/03/16			Currency Future	8.1810	8.0946	(1.056)	0.0000	0.0000	4,799
16/07/2008	£ / R 2008/09/15			Currency Future	15.5768	15.3671	(1.346)	0.0000	0.0000	2,160
16/07/2008	£ / R 2008/12/12			Currency Future	15.8447	15.6247	(1.388)	15.6700	15.6700	2,051
16/07/2008	£ / R 2009/03/16			Currency Future	16.1149	15.8842	(1.432)	0.0000	0.0000	114
16/07/2008	€ / R 2008/09/15			Currency Future	12.4235	12.1934	(1.852)	0.0000	0.0000	17,447
16/07/2008	€ / R 2008/12/12			Currency Future	12.6616	12.4222	(1.891)	0.0000	0.0000	11,695
16/07/2008	€ / R 2009/03/16			Currency Future	12.9016	12.6525	(1.931)	12.7000	12.7000	701
16/07/2008	ALBI 2008/08/07			Index Future	249.2580	251.7840	1.013	245.7200	245.7200	0
16/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
16/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	157,420.0000	132,160.0000	(16.046)	0	0	0
16/07/2008	ALBI 2008/11/06			Index Future	256.7160	259.3170	1.013	0.0000	0.0000	594
16/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	4,650.0000	9,092.0000	95.527	0	0	0
16/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	87,490.0000	65,922.0000	(24.652)	0	0	0

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16/07/2008	ALBI	2009/02/05			Index Future	264.9610	267.5360	0.972	0.0000	0.0000	0
16/07/2008	CRD1	2008/08/07			Index Future	108.7750	109.6080	0.766	0.0000	0.0000	0
16/07/2008	CRD1	2008/11/06			Index Future	112.0300	112.8880	0.766	0.0000	0.0000	6
16/07/2008	CRD1	2009/02/05			Index Future	115.5030	116.3870	0.765	0.0000	0.0000	0
16/07/2008	GOVI	2008/08/07			jGovi	251.9700	254.4345	0.978	0.0000	0.0000	293
16/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
16/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	220,300.0000	195,655.0000	(11.187)	0	0	0
16/07/2008	GOVI	2008/11/06			jGovi	259.5085	262.0470	0.978	0.0000	0.0000	60
16/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	733.0000	1,719.0000	134.516	0	0	0
16/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	145,648.0000	121,249.0000	(16.752)	0	0	0
16/07/2008	GOVI	2009/02/05			jGovi	267.5545	270.1710	0.978	0.0000	0.0000	356
16/07/2008	ILBI	2008/08/07			Index Future	332.9030	332.9030	-	0.0000	0.0000	1
16/07/2008	ILBI	2008/11/06			Index Future	343.2310	337.5700	(1.649)	0.0000	0.0000	0
16/07/2008	ILBI	2009/02/05			Index Future	353.9190	347.9700	(1.681)	0.0000	0.0000	0
16/07/2008	J153	2010/08/31			jSwap	12.0760	11.8990	(1.466)	0.0000	0.0000	0
16/07/2008	J157	2015/09/15			jSwap	11.1300	10.8920	(2.138)	0.0000	0.0000	0
16/07/2008	J186	2026/12/21			jSwap	10.2790	10.0770	(1.965)	0.0000	0.0000	0
16/07/2008	J201	2014/12/22			jSwap	11.1960	10.9460	(2.233)	0.0000	0.0000	0
16/07/2008	J203	2017/09/15			jSwap	10.9660	10.7470	(1.997)	0.0000	0.0000	0

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16/07/2008	J204	2018/12/21			jSwap	10.8430	10.5880	(2.352)	0.0000	0.0000	0
16/07/2008	J207	2020/01/15			jSwap	11.1490	10.4740	(6.054)	0.0000	0.0000	0
16/07/2008	JBAR	2005/12/21			jBar	12.4080	12.3500	(0.467)	0.0000	0.0000	0
16/07/2008	JFRA	2008/08/07			jFra	12.4070	12.3350	(0.580)	0.0000	0.0000	0
16/07/2008	JFRA	2008/11/06			jFra	12.4700	12.3320	(1.107)	0.0000	0.0000	0
16/07/2008	JFRA	2008/11/06			jFra	0.0000	12.3320	100.000	0.0000	0.0000	0
16/07/2008	JFRA	2009/02/05			jFra	12.3590	12.1950	(1.327)	0.0000	0.0000	0
16/07/2008	JFRA	2009/02/05			jFra	0.0000	12.1950	100.000	0.0000	0.0000	0
16/07/2008	JFRA	2009/05/07			jFra	12.1660	11.9270	(1.964)	0.0000	0.0000	0
16/07/2008	JFRA	2009/05/07			jFra	0.0000	11.9270	100.000	0.0000	0.0000	0
16/07/2008	JFRA	2009/08/06			jFra	11.7580	11.5090	(2.118)	0.0000	0.0000	0
16/07/2008	JFRA	2009/11/05			jFra	11.5770	11.3110	(2.298)	0.0000	0.0000	0
16/07/2008	JN02	2008/08/07			jNote	11.9360	11.7250	(1.768)	0.0000	0.0000	0
16/07/2008	JN02	2008/11/06			jNote	11.7590	11.5150	(2.075)	0.0000	0.0000	0
16/07/2008	JN02	2009/02/05			jNote	11.5510	11.2810	(2.337)	0.0000	0.0000	0
16/07/2008	JN05	2008/08/07			jNote	11.1680	10.9300	(2.131)	0.0000	0.0000	0
16/07/2008	JN05	2008/11/07			jNote	10.8560	10.6050	(2.312)	0.0000	0.0000	0
16/07/2008	JN05	2009/02/05			jNote	10.9350	10.6840	(2.295)	0.0000	0.0000	0
16/07/2008	JN10	2008/08/07			jNote	10.7030	10.4490	(2.373)	0.0000	0.0000	0

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16/07/2008	JN10	2008/11/07			jNote	10.4030	10.1710	(2.230)	0.0000	0.0000	0
16/07/2008	JN10	2009/02/05			jNote	10.5120	10.2500	(2.492)	0.0000	0.0000	0
16/07/2008	JROD	2008/07/31			jRod	11.5610	11.5570	(0.035)	0.0000	0.0000	0
16/07/2008	JROD	2008/08/29			jRod	11.8810	11.8620	(0.160)	0.0000	0.0000	0
16/07/2008	JROD	2008/09/30			jRod	12.2450	12.1970	(0.392)	0.0000	0.0000	0
16/07/2008	JROD	2008/10/31			jRod	12.0540	12.0080	(0.382)	0.0000	0.0000	0
16/07/2008	JROD	2008/11/28			jRod	12.3030	12.2290	(0.601)	0.0000	0.0000	0
16/07/2008	JROD	2008/12/31			jRod	12.5320	12.4190	(0.902)	0.0000	0.0000	0
16/07/2008	OTH1	2008/08/07			Index Future	235.6580	238.5030	1.207	0.0000	0.0000	0
16/07/2008	OTH1	2008/11/06			Index Future	242.7080	245.6390	1.208	0.0000	0.0000	9
16/07/2008	OTH1	2009/02/05			Index Future	250.2330	253.2540	1.207	0.0000	0.0000	0
16/07/2008	R153	2008/08/07			Bond Future	11.2380	10.9830	(2.269)	10.9900	11.0200	16,020
16/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,164.0000	4,697.0000	(9.043)	0	0	0
16/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	5,653.0000	5,186.0000	(8.261)	0	0	0
16/07/2008	R153	2008/11/06			Bond Future	11.0980	10.8040	(2.649)	0.0000	0.0000	0
16/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	32.0000	59.0000	84.375	0	0	0
16/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,102.0000	2,649.0000	(14.603)	0	0	0
16/07/2008	R153	2009/02/05			Bond Future	10.7570	10.4120	(3.207)	0.0000	0.0000	0
16/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,151.0000	1,357.0000	17.897	0	0	0
16/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,237.0000	1,950.0000	(12.830)	0	0	0

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16/07/2008	R157	2008/08/07			Bond Future	10.2370	10.0170	(2.149)	10.0400	10.0400	6,726
16/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	100.0000	287.0000	187.000	0	0	0
16/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	3.0000	15.0000	400.000	0	0	0
16/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	5,583.0000	4,381.0000	(21.530)	0	0	500
16/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	8,543.0000	7,329.0000	(14.210)	0	0	0
16/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	2,810.0000	1,783.0000	(36.548)	0	0	0
16/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
16/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	4,155.0000	2,997.0000	(27.870)	0	0	200
16/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	115,240.0000	116,454.0000	1.053	0	0	0
16/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	21.0000	77.0000	266.667	0	0	0
16/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	7,050.0000	5,837.0000	(17.206)	0	0	0
16/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	10,060.0000	8,846.0000	(12.068)	0	0	0
16/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	11,601.0000	10,387.0000	(10.465)	0	0	0
16/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	13,167.0000	11,953.0000	(9.220)	0	0	0
16/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
16/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
16/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
16/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	799.0000	333.0000	(58.323)	0	0	1,000
16/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	870.0000	1,618.0000	85.977	0	0	0
16/07/2008	R157	2008/11/06			Bond Future	10.1490	9.9180	(2.276)	0.0000	0.0000	2,550
16/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	250.0000	492.0000	96.800	0	0	700
16/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	3,799.0000	2,794.0000	(26.454)	0	0	1,000
16/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	13.0000	35.0000	169.231	0	0	700
16/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	7,843.0000	6,619.0000	(15.606)	0	0	0
16/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,604.0000	2,399.0000	49.564	0	0	0
16/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,064.0000	612.0000	(42.481)	0	0	700
16/07/2008	R157	2009/02/05			Bond Future	10.0060	9.7620	(2.439)	0.0000	0.0000	5,000
16/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	490.0000	794.0000	62.041	0	0	0
16/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	4,550.0000	3,563.0000	(21.692)	0	0	0
16/07/2008	R186	2008/08/07			Bond Future	9.9820	9.7630	(2.194)	0.0000	0.0000	2,514

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16/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	22,382.0000	20,466.0000	(8.560)	0	0	0
16/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R186	2008/11/06			Bond Future	9.9080	9.6830	(2.271)	0.0000	0.0000	2,500
16/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	13,383.0000	11,406.0000	(14.772)	0	0	0
16/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R186	2009/02/05			Bond Future	9.8070	9.5770	(2.345)	0.0000	0.0000	2,500
16/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	5,258.0000	3,569.0000	(32.122)	0	0	0
16/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	219.0000	567.0000	158.904	0	0	0
16/07/2008	R196	2008/08/07			Bond Future	12.2140	12.1340	(0.655)	0.0000	0.0000	0
16/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,859.0000	1,817.0000	(2.259)	0	0	0
16/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	50.0000	49.0000	(2.000)	0	0	0
16/07/2008	R196	2008/11/06			Bond Future	11.8940	11.7860	(0.908)	0.0000	0.0000	0
16/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	731.0000	739.0000	1.094	0	0	0
16/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,659.0000	1,635.0000	(1.447)	0	0	0
16/07/2008	R196	2009/02/05			Bond Future	11.4730	11.3280	(1.264)	0.0000	0.0000	0
16/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,543.0000	1,542.0000	(0.065)	0	0	0
16/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,580.0000	1,572.0000	(0.506)	0	0	0
16/07/2008	R201	2008/08/07			Bond Future	10.3780	10.1580	(2.120)	0.0000	0.0000	0
16/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	11,129.0000	10,165.0000	(8.662)	0	0	0
16/07/2008	R201	2008/11/06			Bond Future	10.2800	10.0480	(2.257)	0.0000	0.0000	1,000
16/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	6,825.0000	5,842.0000	(14.403)	0	0	0
16/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	7.0000	19.0000	171.429	0	0	0
16/07/2008	R201	2009/02/05			Bond Future	10.1260	9.8830	(2.400)	0.0000	0.0000	0
16/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	286.0000	480.0000	67.832	0	0	0
16/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	4,036.0000	3,209.0000	(20.491)	0	0	0
16/07/2008	R203	2008/08/07			Bond Future	10.2270	10.0080	(2.141)	0.0000	0.0000	0

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16/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	14,749.0000	13,561.0000	(8.055)	0	0	0
16/07/2008	R203	2008/11/06			Bond Future	10.1380	9.9100	(2.249)	0.0000	0.0000	0
16/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	9,327.0000	8,100.0000	(13.155)	0	0	0
16/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
16/07/2008	R203	2009/02/05			Bond Future	10.0100	9.7730	(2.368)	0.0000	0.0000	0
16/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	218.0000	430.0000	97.248	0	0	0
16/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	4,365.0000	3,310.0000	(24.170)	0	0	0
16/07/2008	R204	2008/08/07			Bond Future	10.2200	10.0010	(2.143)	0.0000	0.0000	3,188
16/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	15,749.0000	14,489.0000	(8.001)	0	0	0
16/07/2008	R204	2008/11/06			Bond Future	10.1360	9.9090	(2.240)	0.0000	0.0000	0
16/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	9,973.0000	8,674.0000	(13.025)	0	0	0
16/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R204	2009/02/05			Bond Future	10.0160	9.7810	(2.346)	0.0000	0.0000	0
16/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	150.0000	334.0000	122.667	0	0	0
16/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	4,628.0000	3,469.0000	(25.043)	0	0	0
16/07/2008	R206	2008/08/07			Bond Future	10.4320	10.2120	(2.109)	0.0000	0.0000	0
16/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	9,752.0000	8,921.0000	(8.521)	0	0	0
16/07/2008	R206	2008/11/06			Bond Future	10.3090	10.0770	(2.250)	0.0000	0.0000	610
16/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
16/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	8,974.0000	8,120.0000	(9.516)	0	0	0
16/07/2008	R206	2009/02/05			Bond Future	10.1210	9.8750	(2.431)	0.0000	0.0000	0
16/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	334.0000	527.0000	57.784	0	0	0
16/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	3,510.0000	2,819.0000	(19.687)	0	0	0
16/07/2008	R207	2008/08/07			Bond Future	10.2110	9.9920	(2.145)	0.0000	0.0000	0

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16/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	14,156.0000	12,887.0000	(8.964)	0	0	0
16/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R207	2008/11/06			Bond Future	10.1320	9.9050	(2.240)	0.0000	0.0000	0
16/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	10,118.0000	8,804.0000	(12.987)	0	0	0
16/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R207	2009/02/05			Bond Future	10.0190	9.7850	(2.336)	0.0000	0.0000	0
16/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	4,676.0000	3,476.0000	(25.663)	0	0	0
16/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	106.0000	262.0000	147.170	0	0	0
16/07/2008	R209	2008/08/07			Bond Future	9.7130	9.4940	(2.255)	0.0000	0.0000	6,986
16/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	16,075.0000	14,551.0000	(9.481)	0	0	0
16/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R209	2008/11/06			Bond Future	9.6480	9.4250	(2.311)	0.0000	0.0000	260
16/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	15,612.0000	14,042.0000	(10.056)	0	0	0
16/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
16/07/2008	R209	2009/02/05			Bond Future	9.5620	9.3350	(2.374)	0.0000	0.0000	0
16/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	75.0000	266.0000	254.667	0	0	0
16/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	4,214.0000	2,782.0000	(33.982)	0	0	0
16/07/2008	TRT1	2008/08/07			Index Future	248.6160	251.0600	0.983	0.0000	0.0000	0
16/07/2008	TRT1	2008/11/06			Index Future	256.0550	258.5720	0.983	0.0000	0.0000	300
16/07/2008	TRT1	2009/02/05			Index Future	263.9930	266.5880	0.983	0.0000	0.0000	0
16/07/2008	ZAAD	2008/09/15			Currency Future	7.6030	7.4634	(1.836)	0.0000	0.0000	142
16/07/2008	ZAAD	2008/12/12			Currency Future	7.6946	7.5507	(1.870)	0.0000	0.0000	2,465
16/07/2008	ZAAD	2009/03/16			Currency Future	7.7857	7.6371	(1.909)	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:										292,822
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