



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 29/07/2008

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
29/07/2008	\$ / R 2008/09/15			Currency Future	7.6133	7.4878	(1.648)	7.6100	7.5000	172,167
29/07/2008	\$ / R 2008/12/12			Currency Future	7.7887	7.6614	(1.634)	7.8900	7.6600	30,537
29/07/2008	\$ / R 2009/03/16			Currency Future	7.9640	7.8348	(1.622)	7.9500	7.8600	6,623
29/07/2008	£ / R 2008/09/15			Currency Future	15.1105	14.7821	(2.173)	15.0800	14.8700	2,204
29/07/2008	£ / R 2008/12/12			Currency Future	15.3569	15.0253	(2.159)	0.0000	0.0000	1,956
29/07/2008	£ / R 2009/03/16			Currency Future	15.6057	15.2749	(2.120)	15.5800	15.3500	4,703
29/07/2008	€ / R 2008/09/15			Currency Future	11.9519	11.6553	(2.482)	11.9100	11.7000	14,854
29/07/2008	€ / R 2008/12/12			Currency Future	12.1696	11.8699	(2.463)	12.0700	11.8100	15,447
29/07/2008	€ / R 2009/03/16			Currency Future	12.3878	12.0866	(2.431)	0.0000	0.0000	749
29/07/2008	ALBI 2008/08/07			Index Future	258.2150	258.8260	0.237	0.0000	0.0000	0
29/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	5.0000	8.0000	60.000	0	0	0
29/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	67,855.0000	61,748.0000	(9.000)	0	0	0
29/07/2008	ALBI 2008/11/06			Index Future	265.9405	266.5690	0.236	0.0000	0.0000	594
29/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	32,809.0000	36,297.0000	10.631	0	0	0
29/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	23,404.0000	20,607.0000	(11.951)	0	0	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
29/07/2008	ALBI	2009/02/05			Index Future	273.9320	274.6160	0.250	0.0000	0.0000	0
29/07/2008	CRD1	2008/08/07			Index Future	111.2180	111.4010	0.165	0.0000	0.0000	0
29/07/2008	CRD1	2008/11/06			Index Future	114.5460	114.7340	0.164	0.0000	0.0000	6
29/07/2008	CRD1	2009/02/05			Index Future	118.0960	118.2900	0.164	0.0000	0.0000	0
29/07/2008	GOVI	2008/08/07			jGovi	260.7710	261.3670	0.229	0.0000	0.0000	297
29/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
29/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	132,290.0000	126,330.0000	(4.505)	0	0	0
29/07/2008	GOVI	2008/11/06			jGovi	268.5730	269.1870	0.229	0.0000	0.0000	60
29/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	9,188.0000	10,554.0000	14.867	0	0	0
29/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	63,458.0000	58,684.0000	(7.523)	0	0	0
29/07/2008	GOVI	2009/02/05			jGovi	276.8970	277.5300	0.229	0.0000	0.0000	356
29/07/2008	ILBI	2008/08/07			Index Future	328.1395	327.2410	(0.274)	0.0000	0.0000	1
29/07/2008	ILBI	2008/11/06			Index Future	337.3810	337.6070	0.067	0.0000	0.0000	0
29/07/2008	ILBI	2009/02/05			Index Future	347.6360	347.9410	0.088	0.0000	0.0000	0
29/07/2008	J153	2010/08/31			jSwap	11.6080	11.6640	0.482	0.0000	0.0000	0
29/07/2008	J157	2015/09/15			jSwap	10.3940	10.3810	(0.125)	0.0000	0.0000	0
29/07/2008	J186	2026/12/21			jSwap	9.5080	9.4650	(0.452)	0.0000	0.0000	0
29/07/2008	J201	2014/12/22			jSwap	10.4240	10.4100	(0.134)	0.0000	0.0000	0
29/07/2008	J203	2017/09/15			jSwap	10.2190	10.1900	(0.284)	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
29/07/2008	J204	2018/12/21			jSwap	10.0680	10.0580	(0.099)	0.0000	0.0000	0
29/07/2008	J207	2020/01/15			jSwap	9.9630	9.9600	(0.030)	0.0000	0.0000	0
29/07/2008	JBAR	2005/12/21			jBar	12.2250	12.2250	-	0.0000	0.0000	0
29/07/2008	JFRA	2008/08/07			jFra	12.2720	12.2720	-	0.0000	0.0000	0
29/07/2008	JFRA	2008/11/06			jFra	12.2100	12.2930	0.680	0.0000	0.0000	0
29/07/2008	JFRA	2008/11/06			jFra	0.0000	12.2930	100.000	0.0000	0.0000	0
29/07/2008	JFRA	2009/02/05			jFra	12.0270	12.0730	0.382	0.0000	0.0000	0
29/07/2008	JFRA	2009/02/05			jFra	0.0000	12.0730	100.000	0.0000	0.0000	0
29/07/2008	JFRA	2009/05/07			jFra	11.5230	11.5720	0.425	0.0000	0.0000	0
29/07/2008	JFRA	2009/05/07			jFra	0.0000	11.5720	100.000	0.0000	0.0000	0
29/07/2008	JFRA	2009/08/06			jFra	11.0990	11.1820	0.748	0.0000	0.0000	0
29/07/2008	JFRA	2009/11/05			jFra	10.7620	10.8510	0.827	0.0000	0.0000	0
29/07/2008	JN02	2008/08/07			jNote	11.3740	11.4380	0.563	0.0000	0.0000	0
29/07/2008	JN02	2008/11/06			jNote	11.1040	11.1730	0.621	0.0000	0.0000	0
29/07/2008	JN02	2009/02/05			jNote	10.8090	10.8710	0.574	0.0000	0.0000	0
29/07/2008	JN05	2008/08/07			jNote	10.4420	10.4420	-	0.0000	0.0000	0
29/07/2008	JN05	2008/11/07			jNote	10.0160	9.9220	(0.938)	0.0000	0.0000	0
29/07/2008	JN05	2009/02/05			jNote	10.1180	10.0980	(0.198)	0.0000	0.0000	0
29/07/2008	JN10	2008/08/07			jNote	9.9250	9.9120	(0.131)	0.0000	0.0000	0

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29/07/2008	JN10	2008/11/07			jNote	9.6100	9.5620	(0.499)	0.0000	0.0000	0
29/07/2008	JN10	2009/02/05			jNote	9.7020	9.6870	(0.155)	0.0000	0.0000	0
29/07/2008	JROD	2008/07/31			jRod	11.5420	11.6080	0.572	0.0000	0.0000	0
29/07/2008	JROD	2008/08/29			jRod	11.7670	11.7630	(0.034)	0.0000	0.0000	0
29/07/2008	JROD	2008/09/30			jRod	12.0090	12.0010	(0.067)	0.0000	0.0000	0
29/07/2008	JROD	2008/10/31			jRod	11.8910	11.8870	(0.034)	0.0000	0.0000	0
29/07/2008	JROD	2008/11/28			jRod	12.1130	12.1120	(0.008)	0.0000	0.0000	0
29/07/2008	JROD	2008/12/31			jRod	12.3270	12.3310	0.032	0.0000	0.0000	0
29/07/2008	OTH1	2008/08/07			Index Future	245.4360	246.1250	0.281	0.0000	0.0000	0
29/07/2008	OTH1	2008/11/06			Index Future	252.7800	253.4890	0.280	0.0000	0.0000	9
29/07/2008	OTH1	2009/02/05			Index Future	260.6140	261.3450	0.280	0.0000	0.0000	0
29/07/2008	R153	2008/08/07			Bond Future	10.5270	10.5080	(0.180)	0.0000	0.0000	15,298
29/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	3,855.0000	3,820.0000	(0.908)	0	0	0
29/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,343.0000	4,308.0000	(0.806)	0	0	0
29/07/2008	R153	2008/11/06			Bond Future	10.2710	10.2500	(0.204)	0.0000	0.0000	0
29/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	140.0000	144.0000	2.857	0	0	0
29/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	1,851.0000	1,820.0000	(1.675)	0	0	0
29/07/2008	R153	2009/02/05			Bond Future	9.9020	9.8780	(0.242)	0.0000	0.0000	0
29/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,665.0000	1,679.0000	0.841	0	0	0
29/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,523.0000	1,502.0000	(1.379)	0	0	0

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29/07/2008	R157	2008/08/07			Bond Future	9.5190	9.4700	(0.515)	0.0000	0.0000	6,202
29/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	1,450.0000	1,674.0000	15.448	0	0	0
29/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	101.0000	128.0000	26.733	0	0	0
29/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	1,657.0000	1,402.0000	(15.389)	0	0	500
29/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	4,518.0000	4,237.0000	(6.220)	0	0	0
29/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	135.0000	78.0000	(42.222)	0	0	0
29/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	4,097.0000	4,377.0000	6.834	0	0	0
29/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	1,000
29/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
29/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	119,264.0000	119,546.0000	0.236	0	0	0
29/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	3,033.0000	2,754.0000	(9.199)	0	0	0
29/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	6,035.0000	5,754.0000	(4.656)	0	0	0
29/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	7,576.0000	7,295.0000	(3.709)	0	0	0
29/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	9,143.0000	8,861.0000	(3.084)	0	0	0
29/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
29/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	8.0000	10.0000	25.000	0	0	0
29/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
29/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	625.0000	458.0000	(26.720)	0	0	200
29/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	516.0000	631.0000	22.287	0	0	0
29/07/2008	R157	2008/11/06			Bond Future	9.4190	9.3670	(0.552)	0.0000	0.0000	2,550
29/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	4,648.0000	4,918.0000	5.809	0	0	0
29/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	4,023.0000	3,766.0000	(6.388)	0	0	0
29/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	106.0000	85.0000	(19.811)	0	0	1,000
29/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	194.0000	229.0000	18.041	0	0	700
29/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,520.0000	1,683.0000	10.724	0	0	700
29/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,068.0000	938.0000	(12.172)	0	0	1,000
29/07/2008	R157	2009/02/05			Bond Future	9.2940	9.2390	(0.592)	0.0000	0.0000	5,000
29/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,705.0000	1,851.0000	8.563	0	0	0
29/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	1,946.0000	1,790.0000	(8.016)	0	0	0
29/07/2008	R186	2008/08/07			Bond Future	9.2390	9.1900	(0.530)	0.0000	0.0000	2,604

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29/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	15,653.0000	15,185.0000	(2.990)	0	0	0
29/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2008	R186	2008/11/06			Bond Future	9.1460	9.0960	(0.547)	0.0000	0.0000	2,500
29/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	6,469.0000	6,001.0000	(7.235)	0	0	0
29/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	23.0000	34.0000	47.826	0	0	0
29/07/2008	R186	2009/02/05			Bond Future	9.0460	8.9940	(0.575)	0.0000	0.0000	2,500
29/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	848.0000	699.0000	(17.571)	0	0	0
29/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	2,786.0000	3,139.0000	12.670	0	0	0
29/07/2008	R196	2008/08/07			Bond Future	11.9700	2.7240	(77.243)	0.0000	0.0000	0
29/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,693.0000	0.0000	(100.000)	0	0	0
29/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	8.0000	3,303.0000	41187.500	0	0	0
29/07/2008	R196	2008/11/06			Bond Future	11.5930	11.6070	0.121	0.0000	0.0000	0
29/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	701.0000	695.0000	(0.856)	0	0	0
29/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,541.0000	1,539.0000	(0.130)	0	0	0
29/07/2008	R196	2009/02/05			Bond Future	11.0740	9.9730	(9.942)	0.0000	0.0000	0
29/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,503.0000	1,527.0000	1.597	0	0	0
29/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,519.0000	1,487.0000	(2.107)	0	0	0
29/07/2008	R201	2008/08/07			Bond Future	9.6260	9.5670	(0.613)	0.0000	0.0000	0
29/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	7,780.0000	7,510.0000	(3.470)	0	0	0
29/07/2008	R201	2008/11/06			Bond Future	9.4870	9.4250	(0.654)	0.0000	0.0000	1,000
29/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	3,494.0000	3,246.0000	(7.098)	0	0	0
29/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	134.0000	163.0000	21.642	0	0	0
29/07/2008	R201	2009/02/05			Bond Future	9.3280	9.2630	(0.697)	0.0000	0.0000	0
29/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	1,265.0000	1,399.0000	10.593	0	0	0
29/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	1,607.0000	1,456.0000	(9.396)	0	0	0
29/07/2008	R203	2008/08/07			Bond Future	9.4860	9.4370	(0.517)	0.0000	0.0000	0

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29/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	10,642.0000	10,362.0000	(2.631)	0	0	0
29/07/2008	R203	2008/11/06			Bond Future	9.3680	9.3170	(0.544)	0.0000	0.0000	0
29/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	5,114.0000	4,832.0000	(5.514)	0	0	0
29/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	22.0000	29.0000	31.818	0	0	0
29/07/2008	R203	2009/02/05			Bond Future	9.2360	9.1830	(0.574)	0.0000	0.0000	0
29/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,451.0000	1,607.0000	10.751	0	0	0
29/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,372.0000	1,229.0000	(10.423)	0	0	0
29/07/2008	R204	2008/08/07			Bond Future	9.4680	9.4190	(0.518)	0.0000	0.0000	3,188
29/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	11,319.0000	11,020.0000	(2.642)	0	0	0
29/07/2008	R204	2008/11/06			Bond Future	9.3570	9.3060	(0.545)	0.0000	0.0000	0
29/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	5,419.0000	5,115.0000	(5.610)	0	0	0
29/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	16.0000	21.0000	31.250	0	0	0
29/07/2008	R204	2009/02/05			Bond Future	9.2340	9.1820	(0.563)	0.0000	0.0000	0
29/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	1,397.0000	1,563.0000	11.883	0	0	0
29/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,300.0000	1,151.0000	(11.462)	0	0	0
29/07/2008	R206	2008/08/07			Bond Future	9.6720	9.5930	(0.817)	0.0000	0.0000	0
29/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	6,839.0000	6,529.0000	(4.533)	0	0	0
29/07/2008	R206	2008/11/06			Bond Future	9.5040	9.4210	(0.873)	0.0000	0.0000	610
29/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	9.0000	12.0000	33.333	0	0	0
29/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	5,973.0000	5,659.0000	(5.257)	0	0	0
29/07/2008	R206	2009/02/05			Bond Future	9.3090	9.2210	(0.945)	0.0000	0.0000	0
29/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	1,247.0000	1,408.0000	12.911	0	0	0
29/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,467.0000	1,300.0000	(11.384)	0	0	0
29/07/2008	R207	2008/08/07			Bond Future	9.4580	9.4090	(0.518)	0.0000	0.0000	0

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29/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	9,675.0000	9,372.0000	(3.132)	0	0	0
29/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2008	R207	2008/11/06			Bond Future	9.3550	9.3040	(0.545)	0.0000	0.0000	0
29/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	5,507.0000	5,195.0000	(5.666)	0	0	0
29/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	9.0000	12.0000	33.333	0	0	0
29/07/2008	R207	2009/02/05			Bond Future	9.2400	9.1880	(0.563)	0.0000	0.0000	0
29/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,228.0000	1,075.0000	(12.459)	0	0	0
29/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	1,289.0000	1,458.0000	13.111	0	0	0
29/07/2008	R209	2008/08/07			Bond Future	8.9810	8.9210	(0.668)	0.0000	0.0000	6,986
29/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	10,740.0000	10,271.0000	(4.367)	0	0	0
29/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2008	R209	2008/11/06			Bond Future	8.9020	8.8410	(0.685)	0.0000	0.0000	260
29/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	10,107.0000	9,624.0000	(4.779)	0	0	0
29/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
29/07/2008	R209	2009/02/05			Bond Future	8.8180	8.7560	(0.703)	0.0000	0.0000	0
29/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,951.0000	2,315.0000	18.657	0	0	0
29/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	519.0000	385.0000	(25.819)	0	0	0
29/07/2008	TRT1	2008/08/07			Index Future	257.3200	257.9100	0.229	0.0000	0.0000	0
29/07/2008	TRT1	2008/11/06			Index Future	265.0180	265.6270	0.230	0.0000	0.0000	300
29/07/2008	TRT1	2009/02/05			Index Future	273.2330	273.8590	0.229	0.0000	0.0000	0
29/07/2008	ZAAD	2008/09/15			Currency Future	7.2383	7.0780	(2.215)	7.2400	7.2400	1,909
29/07/2008	ZAAD	2008/12/12			Currency Future	7.3200	7.1587	(2.204)	7.2600	7.2600	4,065
29/07/2008	ZAAD	2009/03/16			Currency Future	7.4017	7.2399	(2.186)	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:										312,845
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