

Derivatives High/Low Report

High/Low for 25/07/2008

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
25/07/2008	\$ / R 2008/09/15			Currency Future	7.7173	7.6881	(0.378)	7.7500	7.6900	181,605
25/07/2008	\$ / R 2008/12/12			Currency Future	7.8863	7.8582	(0.356)	7.9400	7.8800	82,345
25/07/2008	\$ / R 2009/03/16			Currency Future	8.0632	8.0350	(0.350)	8.1100	8.1100	6,203
25/07/2008	£ / R 2008/09/15			Currency Future	15.2454	15.2272	(0.119)	0.0000	0.0000	2,317
25/07/2008	£ / R 2008/12/12			Currency Future	15.4770	15.4624	(0.094)	15.5200	15.5200	2,426
25/07/2008	£ / R 2009/03/16			Currency Future	15.7304	15.7164	(0.089)	0.0000	0.0000	4,303
25/07/2008	€ / R 2008/09/15			Currency Future	12.0598	12.0190	(0.338)	0.0000	0.0000	18,543
25/07/2008	€ / R 2008/12/12			Currency Future	12.2661	12.2274	(0.316)	12.3500	12.2600	16,915
25/07/2008	€ / R 2009/03/16			Currency Future	12.4872	12.4480	(0.314)	0.0000	0.0000	799
25/07/2008	ALBI 2008/08/07			Index Future	256.2240	256.6150	0.153	0.0000	0.0000	0
25/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	2.0000	2.0000	-	0	0	0
25/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	87,762.0000	83,852.0000	(4.455)	0	0	0
25/07/2008	ALBI 2008/11/06			Index Future	263.8895	264.2915	0.152	0.0000	0.0000	594
25/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	23,085.0000	24,777.0000	7.329	0	0	0
25/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	34,190.0000	31,862.0000	(6.809)	0	0	0

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25/07/2008	ALBI	2009/02/05			Index Future	271.9630	271.8970	(0.024)	0.0000	0.0000	0
25/07/2008	CRD1	2008/08/07			Index Future	110.5760	110.6920	0.105	0.0000	0.0000	0
25/07/2008	CRD1	2008/11/06			Index Future	113.8840	114.0040	0.105	0.0000	0.0000	6
25/07/2008	CRD1	2009/02/05			Index Future	117.4140	117.5380	0.106	0.0000	0.0000	0
25/07/2008	GOVI	2008/08/07			jGovi	258.7455	259.1390	0.152	0.0000	0.0000	297
25/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
25/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	152,545.0000	148,610.0000	(2.580)	0	0	0
25/07/2008	GOVI	2008/11/06			jGovi	266.4870	266.8920	0.152	0.0000	0.0000	60
25/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	5,626.0000	6,189.0000	10.007	0	0	0
25/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	80,756.0000	77,269.0000	(4.318)	0	0	0
25/07/2008	GOVI	2009/02/05			jGovi	274.7470	275.1640	0.152	0.0000	0.0000	356
25/07/2008	ILBI	2008/08/07			Index Future	327.7860	328.1395	0.108	0.0000	0.0000	1
25/07/2008	ILBI	2008/11/06			Index Future	338.1580	338.1940	0.011	0.0000	0.0000	0
25/07/2008	ILBI	2009/02/05			Index Future	348.4650	348.5040	0.011	0.0000	0.0000	0
25/07/2008	J153	2010/08/31			jSwap	11.6850	11.6870	0.017	0.0000	0.0000	0
25/07/2008	J157	2015/09/15			jSwap	10.5700	10.5280	(0.397)	0.0000	0.0000	0
25/07/2008	J186	2026/12/21			jSwap	9.6920	9.6930	0.010	0.0000	0.0000	0
25/07/2008	J201	2014/12/22			jSwap	10.6060	10.6070	0.009	0.0000	0.0000	0
25/07/2008	J203	2017/09/15			jSwap	10.3860	10.3500	(0.347)	0.0000	0.0000	0

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25/07/2008	J204	2018/12/21			jSwap	10.2030	10.2040	0.010	0.0000	0.0000	0
25/07/2008	J207	2020/01/15			jSwap	10.0850	10.0870	0.020	0.0000	0.0000	0
25/07/2008	JBAR	2005/12/21			jBar	12.2830	12.2250	(0.472)	0.0000	0.0000	0
25/07/2008	JFRA	2008/08/07			jFra	12.3520	12.2760	(0.615)	0.0000	0.0000	0
25/07/2008	JFRA	2008/11/06			jFra	12.2430	12.2430	-	0.0000	0.0000	0
25/07/2008	JFRA	2008/11/06			jFra	0.0000	12.2430	100.000	0.0000	0.0000	0
25/07/2008	JFRA	2009/02/05			jFra	12.0630	12.0630	-	0.0000	0.0000	0
25/07/2008	JFRA	2009/02/05			jFra	0.0000	12.0630	100.000	0.0000	0.0000	0
25/07/2008	JFRA	2009/05/07			jFra	11.6140	11.6230	0.077	0.0000	0.0000	0
25/07/2008	JFRA	2009/05/07			jFra	0.0000	11.6230	100.000	0.0000	0.0000	0
25/07/2008	JFRA	2009/08/06			jFra	11.2110	11.2290	0.161	0.0000	0.0000	0
25/07/2008	JFRA	2009/11/05			jFra	10.9120	10.9090	(0.027)	0.0000	0.0000	0
25/07/2008	JN02	2008/08/07			jNote	11.4670	11.4710	0.035	0.0000	0.0000	0
25/07/2008	JN02	2008/11/06			jNote	11.2160	11.2190	0.027	0.0000	0.0000	0
25/07/2008	JN02	2009/02/05			jNote	10.9460	10.9480	0.018	0.0000	0.0000	0
25/07/2008	JN05	2008/08/07			jNote	10.5820	10.5830	0.009	0.0000	0.0000	0
25/07/2008	JN05	2008/11/07			jNote	10.1980	10.2080	0.098	0.0000	0.0000	0
25/07/2008	JN05	2009/02/05			jNote	10.2890	10.2900	0.010	0.0000	0.0000	0
25/07/2008	JN10	2008/08/07			jNote	10.0630	10.0640	0.010	0.0000	0.0000	0

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25/07/2008	JN10	2008/11/07			jNote	9.7810	9.7850	0.041	0.0000	0.0000	0
25/07/2008	JN10	2009/02/05			jNote	9.8450	9.8460	0.010	0.0000	0.0000	0
25/07/2008	JROD	2008/07/31			jRod	11.5430	11.5430	-	0.0000	0.0000	0
25/07/2008	JROD	2008/08/29			jRod	11.7930	11.7860	(0.059)	0.0000	0.0000	0
25/07/2008	JROD	2008/09/30			jRod	12.0740	12.0570	(0.141)	0.0000	0.0000	0
25/07/2008	JROD	2008/10/31			jRod	11.9390	11.9280	(0.092)	0.0000	0.0000	0
25/07/2008	JROD	2008/11/28			jRod	12.1700	12.1610	(0.074)	0.0000	0.0000	0
25/07/2008	JROD	2008/12/31			jRod	12.3880	12.3830	(0.040)	0.0000	0.0000	0
25/07/2008	OTH1	2008/08/07			Index Future	243.6210	243.9980	0.155	0.0000	0.0000	0
25/07/2008	OTH1	2008/11/06			Index Future	250.9100	251.2980	0.155	0.0000	0.0000	9
25/07/2008	OTH1	2009/02/05			Index Future	258.6870	259.0870	0.155	0.0000	0.0000	0
25/07/2008	R153	2008/08/07			Bond Future	10.6150	10.6070	(0.075)	0.0000	0.0000	15,298
25/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	4,018.0000	4,004.0000	(0.348)	0	0	0
25/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,507.0000	4,492.0000	(0.333)	0	0	0
25/07/2008	R153	2008/11/06			Bond Future	10.3720	10.3620	(0.096)	0.0000	0.0000	0
25/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	123.0000	123.0000	-	0	0	0
25/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,001.0000	1,985.0000	(0.800)	0	0	0
25/07/2008	R153	2009/02/05			Bond Future	10.0210	10.0100	(0.110)	0.0000	0.0000	0
25/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,593.0000	1,597.0000	0.251	0	0	0
25/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,624.0000	1,612.0000	(0.739)	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
25/07/2008	R157	2008/08/07			Bond Future	9.6790	9.6490	(0.310)	9.7400	10.3700	6,202
25/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	3,200.0000	3,364.0000	5.125	0	0	0
25/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	54.0000	58.0000	7.407	0	0	0
25/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	2,522.0000	2,356.0000	(6.582)	0	0	500
25/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	5,431.0000	5,260.0000	(3.149)	0	0	0
25/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	17.0000	10.0000	(41.176)	0	0	1,000
25/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
25/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	1,302.0000	1,159.0000	(10.983)	0	0	200
25/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	118,352.0000	118,522.0000	0.144	0	0	0
25/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	280.0000	308.0000	10.000	0	0	0
25/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	3,943.0000	3,772.0000	(4.337)	0	0	0
25/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	6,948.0000	6,777.0000	(2.461)	0	0	0
25/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	8,489.0000	8,319.0000	(2.003)	0	0	0
25/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	10,055.0000	9,885.0000	(1.691)	0	0	0
25/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
25/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	5.0000	5.0000	-	0	0	0
25/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
25/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	485.0000	397.0000	(18.144)	0	0	0
25/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	887.0000	969.0000	9.245	0	0	0
25/07/2008	R157	2008/11/06			Bond Future	9.5870	9.5560	(0.323)	0.0000	0.0000	2,550
25/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	3,815.0000	3,963.0000	3.879	0	0	0
25/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	210.0000	186.0000	(11.429)	0	0	1,000
25/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	112.0000	124.0000	10.714	0	0	700
25/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	4,878.0000	4,717.0000	(3.301)	0	0	0
25/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	1,074.0000	1,146.0000	6.704	0	0	700
25/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	1,558.0000	1,458.0000	(6.418)	0	0	1,000
25/07/2008	R157	2009/02/05			Bond Future	9.4700	9.4380	(0.338)	0.0000	0.0000	5,000
25/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,297.0000	1,364.0000	5.166	0	0	0
25/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,497.0000	2,390.0000	(4.285)	0	0	0
25/07/2008	R186	2008/08/07			Bond Future	9.4080	9.3690	(0.415)	0.0000	0.0000	2,604

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25/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	17,241.0000	16,878.0000	(2.105)	0	0	0
25/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2008	R186	2008/11/06			Bond Future	9.3190	9.2790	(0.429)	0.0000	0.0000	2,500
25/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	8,088.0000	7,715.0000	(4.612)	0	0	0
25/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	5.0000	8.0000	60.000	0	0	0
25/07/2008	R186	2009/02/05			Bond Future	9.2230	9.1820	(0.445)	0.0000	0.0000	2,500
25/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	1,519.0000	1,341.0000	(11.718)	0	0	0
25/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	1,773.0000	1,981.0000	11.732	0	0	0
25/07/2008	R196	2008/08/07			Bond Future	12.0790	11.9430	(1.126)	0.0000	0.0000	0
25/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,759.0000	1,688.0000	(4.036)	0	0	0
25/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	18.0000	18.0000	-	0	0	0
25/07/2008	R196	2008/11/06			Bond Future	11.7230	11.5500	(1.476)	0.0000	0.0000	0
25/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	707.0000	721.0000	1.980	0	0	0
25/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,585.0000	1,548.0000	(2.334)	0	0	0
25/07/2008	R196	2009/02/05			Bond Future	11.2020	11.0430	(1.419)	0.0000	0.0000	0
25/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,515.0000	1,515.0000	-	0	0	0
25/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,538.0000	1,530.0000	(0.520)	0	0	0
25/07/2008	R201	2008/08/07			Bond Future	9.7850	9.7560	(0.296)	0.0000	0.0000	0
25/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	8,500.0000	8,369.0000	(1.541)	0	0	0
25/07/2008	R201	2008/11/06			Bond Future	9.6540	9.6240	(0.311)	0.0000	0.0000	1,000
25/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	4,180.0000	4,055.0000	(2.990)	0	0	0
25/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	78.0000	86.0000	10.256	0	0	0
25/07/2008	R201	2009/02/05			Bond Future	9.5040	9.4720	(0.337)	0.0000	0.0000	0
25/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	953.0000	1,004.0000	5.352	0	0	0
25/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2,059.0000	1,972.0000	(4.225)	0	0	0
25/07/2008	R203	2008/08/07			Bond Future	9.6450	9.6160	(0.301)	0.0000	0.0000	0

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25/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	11,544.0000	11,381.0000	(1.412)	0	0	0
25/07/2008	R203	2008/11/06			Bond Future	9.5320	9.5020	(0.315)	0.0000	0.0000	0
25/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	6,025.0000	5,858.0000	(2.772)	0	0	0
25/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
25/07/2008	R203	2009/02/05			Bond Future	9.4070	9.3760	(0.330)	0.0000	0.0000	0
25/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	1,023.0000	1,092.0000	6.745	0	0	0
25/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	1,900.0000	1,797.0000	(5.421)	0	0	0
25/07/2008	R204	2008/08/07			Bond Future	9.6260	9.5870	(0.405)	0.0000	0.0000	3,188
25/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	12,275.0000	12,040.0000	(1.914)	0	0	0
25/07/2008	R204	2008/11/06			Bond Future	9.5210	9.4800	(0.431)	0.0000	0.0000	0
25/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	6,397.0000	6,153.0000	(3.814)	0	0	0
25/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	6.0000	7.0000	16.667	0	0	0
25/07/2008	R204	2009/02/05			Bond Future	9.4040	9.3620	(0.447)	0.0000	0.0000	0
25/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	942.0000	1,043.0000	10.722	0	0	0
25/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	1,866.0000	1,716.0000	(8.039)	0	0	0
25/07/2008	R206	2008/08/07			Bond Future	9.8400	9.8010	(0.396)	0.0000	0.0000	0
25/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	7,493.0000	7,342.0000	(2.015)	0	0	0
25/07/2008	R206	2008/11/06			Bond Future	9.6820	9.6410	(0.423)	0.0000	0.0000	610
25/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	4.0000	5.0000	25.000	0	0	0
25/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	6,645.0000	6,490.0000	(2.333)	0	0	0
25/07/2008	R206	2009/02/05			Bond Future	9.4980	9.4540	(0.463)	0.0000	0.0000	0
25/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	953.0000	1,016.0000	6.611	0	0	0
25/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	1,871.0000	1,772.0000	(5.291)	0	0	0
25/07/2008	R207	2008/08/07			Bond Future	9.6270	9.5880	(0.405)	0.0000	0.0000	0

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25/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	10,710.0000	10,473.0000	(2.213)	0	0	0
25/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2008	R207	2008/11/06			Bond Future	9.5290	9.4880	(0.430)	0.0000	0.0000	0
25/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	6,565.0000	6,317.0000	(3.778)	0	0	0
25/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
25/07/2008	R207	2009/02/05			Bond Future	9.4200	9.3780	(0.446)	0.0000	0.0000	0
25/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	1,850.0000	1,692.0000	(8.541)	0	0	0
25/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	811.0000	908.0000	11.961	0	0	0
25/07/2008	R209	2008/08/07			Bond Future	9.1500	9.1000	(0.546)	0.0000	0.0000	6,986
25/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	12,034.0000	11,655.0000	(3.149)	0	0	0
25/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2008	R209	2008/11/06			Bond Future	9.0730	9.0230	(0.551)	0.0000	0.0000	260
25/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	11,434.0000	11,051.0000	(3.350)	0	0	0
25/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
25/07/2008	R209	2009/02/05			Bond Future	8.9920	8.9410	(0.567)	0.0000	0.0000	0
25/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1,121.0000	1,335.0000	19.090	0	0	0
25/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,059.0000	876.0000	(17.280)	0	0	0
25/07/2008	TRT1	2008/08/07			Index Future	255.3280	255.7160	0.152	0.0000	0.0000	0
25/07/2008	TRT1	2008/11/06			Index Future	262.9670	263.3660	0.152	0.0000	0.0000	300
25/07/2008	TRT1	2009/02/05			Index Future	271.1180	271.5290	0.152	0.0000	0.0000	0
25/07/2008	ZAAD	2008/09/15			Currency Future	7.3562	7.2971	(0.803)	0.0000	0.0000	3,756
25/07/2008	ZAAD	2008/12/12			Currency Future	7.4319	7.3737	(0.783)	0.0000	0.0000	3,365
25/07/2008	ZAAD	2009/03/16			Currency Future	7.5165	7.4579	(0.780)	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:										380,208
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