

# Derivatives High/Low Report

High/Low for 03/07/2008

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
03/07/2008	\$ / R 2008/09/15			Currency Future	7.9717	7.9044	(0.844)	8.0400	7.8900	121,449
03/07/2008	\$ / R 2008/12/12			Currency Future	8.1648	8.0969	(0.832)	8.1800	8.0900	45,067
03/07/2008	\$ / R 2009/03/16			Currency Future	8.3597	8.2917	(0.813)	8.4400	8.3200	2,641
03/07/2008	£ / R 2008/09/15			Currency Future	15.7933	15.5916	(1.277)	15.7800	15.5400	1,900
03/07/2008	£ / R 2008/12/12			Currency Future	16.0672	15.8648	(1.260)	0.0000	0.0000	1,909
03/07/2008	£ / R 2009/03/16			Currency Future	16.3428	16.1416	(1.231)	16.5100	16.2000	46
03/07/2008	€ / R 2008/09/15			Currency Future	12.6000	12.3770	(1.770)	12.7000	12.3300	15,220
03/07/2008	€ / R 2008/12/12			Currency Future	12.8461	12.6203	(1.758)	12.9700	12.8500	8,820
03/07/2008	€ / R 2009/03/16			Currency Future	13.0927	12.8682	(1.715)	13.2400	12.9500	205
03/07/2008	ALBI 2008/08/07			Index Future	243.4175	244.9115	0.614	0.0000	0.0000	0
03/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
03/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	215,825.0000	200,885.0000	(6.922)	0	0	0
03/07/2008	ALBI 2008/11/06			Index Future	250.8070	252.3460	0.614	0.0000	0.0000	594
03/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	917.0000	1,510.0000	64.667	0	0	0
03/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	142,847.0000	128,050.0000	(10.359)	0	0	0

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03/07/2008	ALBI	2009/02/05			Index Future	259.0880	258.9990	(0.034)	0.0000	0.0000	0
03/07/2008	CRD1	2008/08/07			Index Future	106.7690	107.2590	0.459	0.0000	0.0000	0
03/07/2008	CRD1	2008/11/06			Index Future	110.0100	110.5150	0.459	0.0000	0.0000	8
03/07/2008	CRD1	2009/02/05			Index Future	113.6610	114.1820	0.458	0.0000	0.0000	0
03/07/2008	GOVI	2008/08/07			jGovi	246.2300	247.6800	0.589	247.8500	247.8500	293
03/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
03/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	277,700.0000	263,200.0000	(5.221)	0	0	0
03/07/2008	GOVI	2008/11/06			jGovi	253.7050	255.1990	0.589	0.0000	0.0000	60
03/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	110.0000	199.0000	80.909	0	0	0
03/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	203,060.0000	188,209.0000	(7.314)	0	0	0
03/07/2008	GOVI	2009/02/05			jGovi	262.1250	263.6670	0.588	0.0000	0.0000	0
03/07/2008	ILBI	2008/08/07			Index Future	311.6814	311.6814	-	0.0000	0.0000	1
03/07/2008	ILBI	2008/11/06			Index Future	321.1963	321.1963	-	0.0000	0.0000	0
03/07/2008	ILBI	2009/02/05			Index Future	329.2075	329.2075	-	0.0000	0.0000	0
03/07/2008	J153	2010/08/31			jSwap	12.5870	12.4960	(0.723)	0.0000	0.0000	0
03/07/2008	J157	2015/09/15			jSwap	11.7960	11.6930	(0.873)	0.0000	0.0000	0
03/07/2008	J186	2026/12/21			jSwap	11.0300	10.8720	(1.432)	0.0000	0.0000	0
03/07/2008	J201	2014/12/22			jSwap	11.8940	11.7840	(0.925)	0.0000	0.0000	0
03/07/2008	J203	2017/09/15			jSwap	11.6400	11.5330	(0.919)	0.0000	0.0000	0

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03/07/2008	J204	2018/12/21			jSwap	11.5650	11.4400	(1.081)	0.0000	0.0000	0
03/07/2008	J207	2020/01/15			jSwap	11.4960	11.3700	(1.096)	0.0000	0.0000	0
03/07/2008	JBAR	2005/12/21			jBar	12.4210	12.4250	0.032	0.0000	0.0000	0
03/07/2008	JFRA	2008/08/07			jFra	12.5050	12.4730	(0.256)	0.0000	0.0000	0
03/07/2008	JFRA	2008/11/06			jFra	12.8270	12.7460	(0.631)	0.0000	0.0000	0
03/07/2008	JFRA	2008/11/06			jFra	0.0000	12.7460	100.000	0.0000	0.0000	0
03/07/2008	JFRA	2009/02/05			jFra	12.8200	12.7310	(0.694)	0.0000	0.0000	0
03/07/2008	JFRA	2009/02/05			jFra	0.0000	12.7310	100.000	0.0000	0.0000	0
03/07/2008	JFRA	2009/05/07			jFra	12.7110	12.6080	(0.810)	0.0000	0.0000	0
03/07/2008	JFRA	2009/05/07			jFra	0.0000	12.6080	100.000	0.0000	0.0000	0
03/07/2008	JFRA	2009/08/06			jFra	12.6280	12.4710	(1.243)	0.0000	0.0000	0
03/07/2008	JFRA	2009/11/05			jFra	12.4180	12.3010	(0.942)	0.0000	0.0000	0
03/07/2008	JN02	2008/08/07			jNote	12.5410	12.4340	(0.853)	0.0000	0.0000	0
03/07/2008	JN02	2008/11/06			jNote	12.4810	12.3510	(1.042)	0.0000	0.0000	0
03/07/2008	JN02	2009/02/05			jNote	12.3510	12.2080	(1.158)	0.0000	0.0000	0
03/07/2008	JN05	2008/08/07			jNote	11.9030	11.7810	(1.025)	0.0000	0.0000	0
03/07/2008	JN05	2008/11/07			jNote	11.4090	11.2390	(1.490)	0.0000	0.0000	0
03/07/2008	JN05	2009/02/05			jNote	11.7150	11.5920	(1.050)	0.0000	0.0000	0
03/07/2008	JN10	2008/08/07			jNote	11.4180	11.2940	(1.086)	0.0000	0.0000	0

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03/07/2008	JN10	2008/11/07			jNote	10.9430	10.7810	(1.480)	0.0000	0.0000	0
03/07/2008	JN10	2009/02/05			jNote	11.2670	11.1390	(1.136)	0.0000	0.0000	0
03/07/2008	JROD	2008/07/31			jRod	11.6140	11.6110	(0.026)	0.0000	0.0000	0
03/07/2008	JROD	2008/08/29			jRod	11.9910	11.9850	(0.050)	0.0000	0.0000	0
03/07/2008	JROD	2008/09/30			jRod	12.3970	12.3900	(0.056)	0.0000	0.0000	0
03/07/2008	JROD	2008/10/31			jRod	12.1470	12.1420	(0.041)	0.0000	0.0000	0
03/07/2008	JROD	2008/11/28			jRod	12.4200	12.4120	(0.064)	0.0000	0.0000	0
03/07/2008	JROD	2008/12/31			jRod	12.6930	12.6770	(0.126)	0.0000	0.0000	0
03/07/2008	OTH1	2008/08/07			Index Future	229.2830	231.0090	0.753	0.0000	0.0000	0
03/07/2008	OTH1	2008/11/06			Index Future	236.2430	238.0220	0.753	0.0000	0.0000	12
03/07/2008	OTH1	2009/02/05			Index Future	244.0840	245.9200	0.752	0.0000	0.0000	0
03/07/2008	R153	2008/08/07			Bond Future	11.7400	11.6300	(0.937)	11.7500	11.7500	7,457
03/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	6,076.0000	5,877.0000	(3.275)	0	0	0
03/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,564.0000	6,365.0000	(3.032)	0	0	0
03/07/2008	R153	2008/11/06			Bond Future	11.6800	11.5700	(0.942)	0.0000	0.0000	0
03/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	11.0000	14.0000	27.273	0	0	0
03/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	4,024.0000	3,849.0000	(4.349)	0	0	0
03/07/2008	R153	2009/02/05			Bond Future	11.4300	11.3200	(0.962)	0.0000	0.0000	0
03/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	854.0000	902.0000	5.621	0	0	0
03/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,893.0000	2,785.0000	(3.733)	0	0	0

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03/07/2008	R157	2008/08/07			Bond Future	10.7200	10.5900	(1.213)	10.5900	10.5900	6,735
03/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	20.0000	38.0000	90.000	0	0	0
03/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
03/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	8,188.0000	7,495.0000	(8.464)	0	0	500
03/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	11,150.0000	10,456.0000	(6.224)	0	0	0
03/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	5,337.0000	4,661.0000	(12.666)	0	0	0
03/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
03/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	6,745.0000	6,056.0000	(10.215)	0	0	200
03/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	112,633.0000	113,327.0000	0.616	0	0	0
03/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	4.0000	9.0000	125.000	0	0	0
03/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	9,657.0000	8,963.0000	(7.186)	0	0	0
03/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	12,667.0000	11,973.0000	(5.479)	0	0	0
03/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	14,208.0000	13,514.0000	(4.885)	0	0	0
03/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	15,774.0000	15,080.0000	(4.400)	0	0	0
03/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
03/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
03/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	2,760.0000	2,195.0000	(20.471)	0	0	1,000
03/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	224.0000	354.0000	58.036	0	0	0
03/07/2008	R157	2008/11/06			Bond Future	10.6600	10.5300	(1.220)	0.0000	0.0000	2,550
03/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	52.0000	83.0000	59.615	0	0	700
03/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	6,298.0000	5,651.0000	(10.273)	0	0	1,000
03/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	700
03/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	10,529.0000	9,853.0000	(6.420)	0	0	0
03/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	556.0000	757.0000	36.151	0	0	0
03/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	2,713.0000	2,236.0000	(17.582)	0	0	700
03/07/2008	R157	2009/02/05			Bond Future	10.5300	10.4000	(1.235)	0.0000	0.0000	5,000
03/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	164.0000	222.0000	35.366	0	0	0
03/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	6,932.0000	6,326.0000	(8.742)	0	0	0
03/07/2008	R186	2008/08/07			Bond Future	10.4800	10.3400	(1.336)	0.0000	0.0000	2,514

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03/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	26,543.0000	25,400.0000	(4.306)	0	0	0
03/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R186	2008/11/06			Bond Future	10.4200	10.2800	(1.344)	0.0000	0.0000	2,500
03/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	17,677.0000	16,531.0000	(6.483)	0	0	0
03/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R186	2009/02/05			Bond Future	10.3300	10.1900	(1.355)	0.0000	0.0000	2,500
03/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	9,471.0000	8,338.0000	(11.963)	0	0	0
03/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	16.0000	36.0000	125.000	0	0	0
03/07/2008	R196	2008/08/07			Bond Future	12.3920	12.3550	(0.299)	0.0000	0.0000	0
03/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	2,000.0000	1,979.0000	(1.050)	0	0	0
03/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	99.0000	97.0000	(2.020)	0	0	0
03/07/2008	R196	2008/11/06			Bond Future	12.1810	12.1210	(0.493)	0.0000	0.0000	0
03/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	760.0000	762.0000	0.263	0	0	0
03/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,771.0000	1,756.0000	(0.847)	0	0	0
03/07/2008	R196	2009/02/05			Bond Future	11.8500	11.7650	(0.717)	0.0000	0.0000	0
03/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,582.0000	1,580.0000	(0.126)	0	0	0
03/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,638.0000	1,632.0000	(0.366)	0	0	0
03/07/2008	R201	2008/08/07			Bond Future	10.8700	10.7400	(1.196)	0.0000	0.0000	0
03/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	13,241.0000	12,689.0000	(4.169)	0	0	0
03/07/2008	R201	2008/11/06			Bond Future	10.7900	10.6600	(1.205)	0.0000	0.0000	1,000
03/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	8,962.0000	8,423.0000	(6.014)	0	0	0
03/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
03/07/2008	R201	2009/02/05			Bond Future	10.6600	10.5300	(1.220)	0.0000	0.0000	0
03/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	85.0000	119.0000	40.000	0	0	0
03/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	6,033.0000	5,538.0000	(8.205)	0	0	0
03/07/2008	R203	2008/08/07			Bond Future	10.7300	10.6000	(1.212)	0.0000	0.0000	0

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03/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	17,402.0000	16,726.0000	(3.885)	0	0	0
03/07/2008	R203	2008/11/06			Bond Future	10.6600	10.5300	(1.220)	0.0000	0.0000	0
03/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	12,056.0000	11,386.0000	(5.557)	0	0	0
03/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R203	2009/02/05			Bond Future	10.5400	10.4100	(1.233)	0.0000	0.0000	0
03/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	40.0000	64.0000	60.000	0	0	0
03/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	6,940.0000	6,299.0000	(9.236)	0	0	0
03/07/2008	R204	2008/08/07			Bond Future	10.7200	10.5800	(1.306)	0.0000	0.0000	3,188
03/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	18,535.0000	17,767.0000	(4.144)	0	0	0
03/07/2008	R204	2008/11/06			Bond Future	10.6500	10.5100	(1.315)	0.0000	0.0000	0
03/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	12,823.0000	12,059.0000	(5.958)	0	0	0
03/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R204	2009/02/05			Bond Future	10.5500	10.4100	(1.327)	0.0000	0.0000	0
03/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	19.0000	36.0000	89.474	0	0	0
03/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	7,449.0000	6,704.0000	(10.001)	0	0	0
03/07/2008	R206	2008/08/07			Bond Future	10.9200	10.7900	(1.190)	0.0000	0.0000	0
03/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	11,563.0000	11,085.0000	(4.134)	0	0	0
03/07/2008	R206	2008/11/06			Bond Future	10.8200	10.6900	(1.201)	0.0000	0.0000	610
03/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	10,821.0000	10,355.0000	(4.306)	0	0	0
03/07/2008	R206	2009/02/05			Bond Future	10.6600	10.5300	(1.220)	0.0000	0.0000	0
03/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	118.0000	157.0000	33.051	0	0	0
03/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	5,192.0000	4,777.0000	(7.993)	0	0	0
03/07/2008	R207	2008/08/07			Bond Future	10.6900	10.5600	(1.216)	0.0000	0.0000	0

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03/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	16,841.0000	16,125.0000	(4.252)	0	0	0
03/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R207	2008/11/06			Bond Future	10.6300	10.5000	(1.223)	0.0000	0.0000	0
03/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	12,903.0000	12,189.0000	(5.534)	0	0	0
03/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R207	2009/02/05			Bond Future	10.5300	10.4000	(1.235)	0.0000	0.0000	0
03/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	7,441.0000	6,736.0000	(9.475)	0	0	0
03/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	11.0000	22.0000	100.000	0	0	0
03/07/2008	R209	2008/08/07			Bond Future	10.2400	10.1000	(1.367)	0.0000	0.0000	6,986
03/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	19,514.0000	18,631.0000	(4.525)	0	0	0
03/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R209	2008/11/06			Bond Future	10.1900	10.0500	(1.374)	0.0000	0.0000	260
03/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	19,184.0000	18,293.0000	(4.644)	0	0	0
03/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
03/07/2008	R209	2009/02/05			Bond Future	10.1100	9.9740	(1.345)	0.0000	0.0000	0
03/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	2.0000	5.0000	150.000	0	0	0
03/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	7,803.0000	6,930.0000	(11.188)	0	0	0
03/07/2008	TRT1	2008/08/07			Index Future	242.9320	244.3710	0.592	0.0000	0.0000	0
03/07/2008	TRT1	2008/11/06			Index Future	250.3070	251.7900	0.592	0.0000	0.0000	400
03/07/2008	TRT1	2009/02/05			Index Future	258.6140	260.1440	0.592	0.0000	0.0000	0
03/07/2008	ZAAD	2008/09/15			Currency Future	7.6062	7.5240	(1.081)	7.6500	7.6000	645
03/07/2008	ZAAD	2008/12/12			Currency Future	7.7000	7.6172	(1.075)	7.6300	7.6300	2,475
03/07/2008	ZAAD	2009/03/16			Currency Future	7.7912	7.7086	(1.060)	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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<b>Grand Total:</b>										<b>250,055</b>
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