

# Derivatives High/Low Report

High/Low for 07/07/2008

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
07/07/2008	\$ / R 2008/09/15			Currency Future	7.8573	7.8662	0.113	7.9200	7.8500	119,692
07/07/2008	\$ / R 2008/12/12			Currency Future	8.0476	8.0545	0.086	8.1100	8.0700	45,161
07/07/2008	\$ / R 2009/03/16			Currency Future	8.2410	8.2443	0.040	8.3000	8.2500	3,424
07/07/2008	£ / R 2008/09/15			Currency Future	15.4924	15.4051	(0.564)	0.0000	0.0000	2,150
07/07/2008	£ / R 2008/12/12			Currency Future	15.7627	15.6710	(0.582)	0.0000	0.0000	1,909
07/07/2008	£ / R 2009/03/16			Currency Future	16.0380	15.9405	(0.608)	16.0700	15.9500	91
07/07/2008	€ / R 2008/09/15			Currency Future	12.2867	12.2706	(0.131)	12.3500	12.2900	17,487
07/07/2008	€ / R 2008/12/12			Currency Future	12.5270	12.5077	(0.154)	12.5500	12.4300	8,945
07/07/2008	€ / R 2009/03/16			Currency Future	12.7719	12.7485	(0.183)	12.8500	12.6600	669
07/07/2008	ALBI 2008/08/07			Index Future	246.4160	247.4360	0.414	0.0000	0.0000	0
07/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
07/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	185,840.0000	175,640.0000	(5.489)	0	0	0
07/07/2008	ALBI 2008/11/06			Index Future	253.8965	254.9710	0.423	0.0000	0.0000	594
07/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	2,419.0000	3,177.0000	31.335	0	0	0
07/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	113,454.0000	103,467.0000	(8.803)	0	0	0

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07/07/2008	ALBI	2009/02/05			Index Future	260.8030	263.1290	0.892	0.0000	0.0000	0
07/07/2008	CRD1	2008/08/07			Index Future	107.7110	108.0960	0.357	0.0000	0.0000	0
07/07/2008	CRD1	2008/11/06			Index Future	110.9910	111.3880	0.358	0.0000	0.0000	8
07/07/2008	CRD1	2009/02/05			Index Future	114.6730	115.0820	0.357	0.0000	0.0000	0
07/07/2008	GOVI	2008/08/07			jGovi	249.1085	250.1310	0.410	0.0000	0.0000	293
07/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
07/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	248,915.0000	238,690.0000	(4.108)	0	0	0
07/07/2008	GOVI	2008/11/06			jGovi	256.6945	257.7490	0.411	0.0000	0.0000	60
07/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	348.0000	476.0000	36.782	0	0	0
07/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	173,403.0000	162,986.0000	(6.007)	0	0	0
07/07/2008	GOVI	2009/02/05			jGovi	265.2105	266.2970	0.410	0.0000	0.0000	0
07/07/2008	ILBI	2008/08/07			Index Future	334.5360	334.5360	-	0.0000	0.0000	1
07/07/2008	ILBI	2008/11/06			Index Future	343.2580	344.8320	0.459	0.0000	0.0000	0
07/07/2008	ILBI	2009/02/05			Index Future	354.1790	355.6740	0.422	0.0000	0.0000	0
07/07/2008	J153	2010/08/31			jSwap	12.4970	12.3410	(1.248)	0.0000	0.0000	0
07/07/2008	J157	2015/09/15			jSwap	11.6940	11.4940	(1.710)	0.0000	0.0000	0
07/07/2008	J186	2026/12/21			jSwap	10.8730	10.6410	(2.134)	0.0000	0.0000	0
07/07/2008	J201	2014/12/22			jSwap	11.7860	11.5820	(1.731)	0.0000	0.0000	0
07/07/2008	J203	2017/09/15			jSwap	11.5340	11.3230	(1.829)	0.0000	0.0000	0

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07/07/2008	J204	2018/12/21			jSwap	11.4410	11.2030	(2.080)	0.0000	0.0000	0
07/07/2008	J207	2020/01/15			jSwap	11.3710	11.1390	(2.040)	0.0000	0.0000	0
07/07/2008	JBAR	2005/12/21			jBar	12.4250	12.4250	-	0.0000	0.0000	0
07/07/2008	JFRA	2008/08/07			jFra	12.4700	12.4120	(0.465)	0.0000	0.0000	0
07/07/2008	JFRA	2008/11/06			jFra	12.7430	12.5870	(1.224)	0.0000	0.0000	0
07/07/2008	JFRA	2008/11/06			jFra	0.0000	12.5870	100.000	0.0000	0.0000	0
07/07/2008	JFRA	2009/02/05			jFra	12.7330	12.5970	(1.068)	0.0000	0.0000	0
07/07/2008	JFRA	2009/02/05			jFra	0.0000	12.5970	100.000	0.0000	0.0000	0
07/07/2008	JFRA	2009/05/07			jFra	12.6140	12.4810	(1.054)	0.0000	0.0000	0
07/07/2008	JFRA	2009/05/07			jFra	0.0000	12.4810	100.000	0.0000	0.0000	0
07/07/2008	JFRA	2009/08/06			jFra	12.4730	12.2050	(2.149)	0.0000	0.0000	0
07/07/2008	JFRA	2009/11/05			jFra	12.3020	12.0510	(2.040)	0.0000	0.0000	0
07/07/2008	JN02	2008/08/07			jNote	12.4340	12.2450	(1.520)	0.0000	0.0000	0
07/07/2008	JN02	2008/11/06			jNote	12.3520	12.1460	(1.668)	0.0000	0.0000	0
07/07/2008	JN02	2009/02/05			jNote	12.2090	11.9990	(1.720)	0.0000	0.0000	0
07/07/2008	JN05	2008/08/07			jNote	11.7820	11.5730	(1.774)	0.0000	0.0000	0
07/07/2008	JN05	2008/11/07			jNote	11.1010	11.0220	(0.712)	0.0000	0.0000	0
07/07/2008	JN05	2009/02/05			jNote	11.5930	11.3740	(1.889)	0.0000	0.0000	0
07/07/2008	JN10	2008/08/07			jNote	11.2950	11.0650	(2.036)	0.0000	0.0000	0

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07/07/2008	JN10	2008/11/07			jNote	10.6470	10.5670	(0.751)	0.0000	0.0000	0
07/07/2008	JN10	2009/02/05			jNote	11.1400	10.8910	(2.235)	0.0000	0.0000	0
07/07/2008	JROD	2008/07/31			jRod	11.6010	11.5900	(0.095)	0.0000	0.0000	0
07/07/2008	JROD	2008/08/29			jRod	11.9650	11.9450	(0.167)	0.0000	0.0000	0
07/07/2008	JROD	2008/09/30			jRod	12.3630	12.3420	(0.170)	0.0000	0.0000	0
07/07/2008	JROD	2008/10/31			jRod	12.1290	12.1200	(0.074)	0.0000	0.0000	0
07/07/2008	JROD	2008/11/28			jRod	12.4030	12.3950	(0.065)	0.0000	0.0000	0
07/07/2008	JROD	2008/12/31			jRod	12.6720	12.6630	(0.071)	0.0000	0.0000	0
07/07/2008	OTH1	2008/08/07			Index Future	232.7700	233.9190	0.494	0.0000	0.0000	0
07/07/2008	OTH1	2008/11/06			Index Future	239.8590	241.0430	0.494	0.0000	0.0000	12
07/07/2008	OTH1	2009/02/05			Index Future	247.8150	249.0370	0.493	0.0000	0.0000	0
07/07/2008	R153	2008/08/07			Bond Future	11.5500	11.4700	(0.693)	0.0000	0.0000	7,457
07/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,732.0000	5,587.0000	(2.530)	0	0	0
07/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,220.0000	6,075.0000	(2.331)	0	0	0
07/07/2008	R153	2008/11/06			Bond Future	11.4600	11.3600	(0.873)	0.0000	0.0000	0
07/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	18.0000	21.0000	16.667	0	0	0
07/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,676.0000	3,517.0000	(4.325)	0	0	0
07/07/2008	R153	2009/02/05			Bond Future	11.1800	11.0700	(0.984)	0.0000	0.0000	0
07/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	966.0000	1,010.0000	4.555	0	0	0
07/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,652.0000	2,541.0000	(4.186)	0	0	0

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07/07/2008	R157	2008/08/07			Bond Future	10.4600	10.3800	(0.765)	0.0000	0.0000	6,726
07/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	69.0000	85.0000	23.188	0	0	0
07/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	4.0000	4.0000	-	0	0	0
07/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	6,797.0000	6,364.0000	(6.370)	0	0	500
07/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	9,756.0000	9,323.0000	(4.438)	0	0	0
07/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	3,993.0000	3,575.0000	(10.468)	0	0	0
07/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
07/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	5,365.0000	4,935.0000	(8.015)	0	0	200
07/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	114,026.0000	114,460.0000	0.381	0	0	0
07/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	18.0000	21.0000	16.667	0	0	0
07/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	8,263.0000	7,830.0000	(5.240)	0	0	0
07/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	11,273.0000	10,840.0000	(3.841)	0	0	0
07/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	12,815.0000	12,381.0000	(3.387)	0	0	0
07/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	14,381.0000	13,947.0000	(3.018)	0	0	0
07/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
07/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
07/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,682.0000	1,361.0000	(19.084)	0	0	1,000
07/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	539.0000	652.0000	20.965	0	0	0
07/07/2008	R157	2008/11/06			Bond Future	10.3800	10.3000	(0.771)	0.0000	0.0000	2,550
07/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	138.0000	172.0000	24.638	0	0	700
07/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	4,916.0000	4,527.0000	(7.913)	0	0	1,000
07/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	6.0000	8.0000	33.333	0	0	700
07/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	9,066.0000	8,645.0000	(4.644)	0	0	0
07/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,054.0000	1,228.0000	16.509	0	0	0
07/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,743.0000	1,494.0000	(14.286)	0	0	700
07/07/2008	R157	2009/02/05			Bond Future	10.2500	10.1600	(0.878)	0.0000	0.0000	5,000
07/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	311.0000	372.0000	19.614	0	0	0
07/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	5,643.0000	5,236.0000	(7.212)	0	0	0
07/07/2008	R186	2008/08/07			Bond Future	10.2000	10.1300	(0.686)	0.0000	0.0000	2,514

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07/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	24,236.0000	23,646.0000	(2.434)	0	0	0
07/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R186	2008/11/06			Bond Future	10.1400	10.0600	(0.789)	0.0000	0.0000	2,500
07/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	15,364.0000	14,687.0000	(4.406)	0	0	0
07/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R186	2009/02/05			Bond Future	10.0400	9.9710	(0.687)	0.0000	0.0000	2,500
07/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	7,122.0000	6,564.0000	(7.835)	0	0	0
07/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	79.0000	109.0000	37.975	0	0	0
07/07/2008	R196	2008/08/07			Bond Future	12.3180	12.3130	(0.041)	0.0000	0.0000	0
07/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,958.0000	1,941.0000	(0.868)	0	0	0
07/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	95.0000	81.0000	(14.737)	0	0	0
07/07/2008	R196	2008/11/06			Bond Future	12.0700	12.0510	(0.157)	0.0000	0.0000	0
07/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	763.0000	751.0000	(1.573)	0	0	0
07/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,742.0000	1,725.0000	(0.976)	0	0	0
07/07/2008	R196	2009/02/05			Bond Future	11.7020	11.6700	(0.273)	0.0000	0.0000	0
07/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,578.0000	1,568.0000	(0.634)	0	0	0
07/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,627.0000	1,615.0000	(0.738)	0	0	0
07/07/2008	R201	2008/08/07			Bond Future	10.6100	10.5300	(0.754)	0.0000	0.0000	0
07/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	12,132.0000	11,788.0000	(2.835)	0	0	0
07/07/2008	R201	2008/11/06			Bond Future	10.5200	10.4400	(0.760)	0.0000	0.0000	1,000
07/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	7,838.0000	7,502.0000	(4.287)	0	0	0
07/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
07/07/2008	R201	2009/02/05			Bond Future	10.3800	10.2900	(0.867)	0.0000	0.0000	0
07/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	171.0000	208.0000	21.637	0	0	0
07/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	4,975.0000	4,640.0000	(6.734)	0	0	0
07/07/2008	R203	2008/08/07			Bond Future	10.4600	10.3800	(0.765)	0.0000	0.0000	0

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07/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	15,991.0000	15,567.0000	(2.651)	0	0	0
07/07/2008	R203	2008/11/06			Bond Future	10.3800	10.3000	(0.771)	0.0000	0.0000	0
07/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	10,606.0000	10,186.0000	(3.960)	0	0	0
07/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R203	2009/02/05			Bond Future	10.2600	10.1700	(0.877)	0.0000	0.0000	0
07/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	107.0000	140.0000	30.841	0	0	0
07/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	5,567.0000	5,130.0000	(7.850)	0	0	0
07/07/2008	R204	2008/08/07			Bond Future	10.4500	10.3700	(0.766)	0.0000	0.0000	3,188
07/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	17,046.0000	16,598.0000	(2.628)	0	0	0
07/07/2008	R204	2008/11/06			Bond Future	10.3800	10.2900	(0.867)	0.0000	0.0000	0
07/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	11,342.0000	10,841.0000	(4.417)	0	0	0
07/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R204	2009/02/05			Bond Future	10.2600	10.1800	(0.780)	0.0000	0.0000	0
07/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	66.0000	87.0000	31.818	0	0	0
07/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	5,909.0000	5,486.0000	(7.159)	0	0	0
07/07/2008	R206	2008/08/07			Bond Future	10.6600	10.5800	(0.750)	0.0000	0.0000	0
07/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,604.0000	10,306.0000	(2.810)	0	0	0
07/07/2008	R206	2008/11/06			Bond Future	10.5500	10.4700	(0.758)	0.0000	0.0000	610
07/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	9,851.0000	9,561.0000	(2.944)	0	0	0
07/07/2008	R206	2009/02/05			Bond Future	10.3800	10.2900	(0.867)	0.0000	0.0000	0
07/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	214.0000	252.0000	17.757	0	0	0
07/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,308.0000	4,028.0000	(6.500)	0	0	0
07/07/2008	R207	2008/08/07			Bond Future	10.4300	10.3500	(0.767)	0.0000	0.0000	0

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07/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	15,399.0000	14,948.0000	(2.929)	0	0	0
07/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R207	2008/11/06			Bond Future	10.3600	10.2800	(0.772)	0.0000	0.0000	0
07/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	11,409.0000	10,959.0000	(3.944)	0	0	0
07/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R207	2009/02/05			Bond Future	10.2600	10.1700	(0.877)	0.0000	0.0000	0
07/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	5,977.0000	5,490.0000	(8.148)	0	0	0
07/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	42.0000	61.0000	45.238	0	0	0
07/07/2008	R209	2008/08/07			Bond Future	9.9600	9.8900	(0.703)	0.0000	0.0000	6,986
07/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	17,726.0000	17,265.0000	(2.601)	0	0	0
07/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R209	2008/11/06			Bond Future	9.8990	9.8280	(0.717)	0.0000	0.0000	260
07/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	17,308.0000	16,836.0000	(2.727)	0	0	0
07/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
07/07/2008	R209	2009/02/05			Bond Future	9.8160	9.7440	(0.733)	0.0000	0.0000	0
07/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	16.0000	25.0000	56.250	0	0	0
07/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	5,896.0000	5,419.0000	(8.090)	0	0	0
07/07/2008	TRT1	2008/08/07			Index Future	245.7900	246.8040	0.413	0.0000	0.0000	0
07/07/2008	TRT1	2008/11/06			Index Future	253.2760	254.3200	0.412	0.0000	0.0000	400
07/07/2008	TRT1	2009/02/05			Index Future	261.6780	262.7550	0.412	0.0000	0.0000	0
07/07/2008	ZAAD	2008/09/15			Currency Future	7.5022	7.4344	(0.904)	7.4300	7.3900	160
07/07/2008	ZAAD	2008/12/12			Currency Future	7.5942	7.5233	(0.934)	7.4800	7.4700	2,765
07/07/2008	ZAAD	2009/03/16			Currency Future	7.6856	7.6107	(0.975)	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>252,122</b>
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