

Derivatives High/Low Report

High/Low for 22/07/2008

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
22/07/2008	\$ / R 2008/09/15			Currency Future	7.6868	7.6224	(0.838)	7.6800	7.6100	171,316
22/07/2008	\$ / R 2008/12/12			Currency Future	7.8561	7.7884	(0.862)	7.8800	7.7900	59,100
22/07/2008	\$ / R 2009/03/16			Currency Future	8.0352	7.9654	(0.869)	8.0500	8.0000	5,451
22/07/2008	£ / R 2008/09/15			Currency Future	15.2808	15.1631	(0.770)	0.0000	0.0000	2,160
22/07/2008	£ / R 2008/12/12			Currency Future	15.5149	15.3918	(0.793)	0.0000	0.0000	2,276
22/07/2008	£ / R 2009/03/16			Currency Future	15.7741	15.6480	(0.799)	15.8000	15.5900	952
22/07/2008	€ / R 2008/09/15			Currency Future	12.1535	12.0400	(0.934)	12.1700	11.9800	18,303
22/07/2008	€ / R 2008/12/12			Currency Future	12.3630	12.2446	(0.958)	0.0000	0.0000	11,695
22/07/2008	€ / R 2009/03/16			Currency Future	12.5907	12.4682	(0.973)	0.0000	0.0000	747
22/07/2008	ALBI 2008/08/07			Index Future	253.3800	253.6440	0.104	0.0000	0.0000	0
22/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
22/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	116,200.0000	113,560.0000	(2.272)	0	0	0
22/07/2008	ALBI 2008/11/06			Index Future	260.9600	261.2325	0.104	0.0000	0.0000	594
22/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	12,768.0000	13,463.0000	5.443	0	0	0
22/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	53,168.0000	51,138.0000	(3.818)	0	0	0

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22/07/2008	ALBI	2009/02/05			Index Future	269.2130	269.4340	0.082	0.0000	0.0000	0
22/07/2008	CRD1	2008/08/07			Index Future	109.6890	109.7890	0.091	0.0000	0.0000	0
22/07/2008	CRD1	2008/11/06			Index Future	112.9710	113.0740	0.091	0.0000	0.0000	6
22/07/2008	CRD1	2009/02/05			Index Future	116.4730	116.5790	0.091	0.0000	0.0000	0
22/07/2008	GOVI	2008/08/07			jGovi	255.9960	256.2560	0.102	0.0000	0.0000	293
22/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
22/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	180,040.0000	177,440.0000	(1.444)	0	0	0
22/07/2008	GOVI	2008/11/06			jGovi	263.6555	263.9225	0.101	0.0000	0.0000	60
22/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	2,593.0000	2,764.0000	6.595	0	0	0
22/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	106,038.0000	103,539.0000	(2.357)	0	0	0
22/07/2008	GOVI	2009/02/05			jGovi	271.8285	272.1040	0.101	0.0000	0.0000	356
22/07/2008	ILBI	2008/08/07			Index Future	327.9740	327.7860	(0.057)	0.0000	0.0000	1
22/07/2008	ILBI	2008/11/06			Index Future	338.0210	338.1200	0.029	0.0000	0.0000	0
22/07/2008	ILBI	2009/02/05			Index Future	348.4830	348.5820	0.028	0.0000	0.0000	0
22/07/2008	J153	2010/08/31			jSwap	11.8950	11.8730	(0.185)	0.0000	0.0000	0
22/07/2008	J157	2015/09/15			jSwap	10.7910	10.7650	(0.241)	0.0000	0.0000	0
22/07/2008	J186	2026/12/21			jSwap	9.9410	9.9190	(0.221)	0.0000	0.0000	0
22/07/2008	J201	2014/12/22			jSwap	10.8360	10.8100	(0.240)	0.0000	0.0000	0
22/07/2008	J203	2017/09/15			jSwap	10.6460	10.6260	(0.188)	0.0000	0.0000	0

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22/07/2008	J204	2018/12/21			jSwap	10.4880	10.4680	(0.191)	0.0000	0.0000	0
22/07/2008	J207	2020/01/15			jSwap	10.3730	10.3530	(0.193)	0.0000	0.0000	0
22/07/2008	JBAR	2005/12/21			jBar	12.3250	12.3250	-	0.0000	0.0000	0
22/07/2008	JFRA	2008/08/07			jFra	12.3670	12.3680	0.008	0.0000	0.0000	0
22/07/2008	JFRA	2008/11/06			jFra	12.4020	12.3970	(0.040)	0.0000	0.0000	0
22/07/2008	JFRA	2008/11/06			jFra	0.0000	12.3970	100.000	0.0000	0.0000	0
22/07/2008	JFRA	2009/02/05			jFra	12.2530	12.2360	(0.139)	0.0000	0.0000	0
22/07/2008	JFRA	2009/02/05			jFra	0.0000	12.2360	100.000	0.0000	0.0000	0
22/07/2008	JFRA	2009/05/07			jFra	11.8680	11.8240	(0.371)	0.0000	0.0000	0
22/07/2008	JFRA	2009/05/07			jFra	0.0000	11.8240	100.000	0.0000	0.0000	0
22/07/2008	JFRA	2009/08/06			jFra	11.5410	11.5060	(0.303)	0.0000	0.0000	0
22/07/2008	JFRA	2009/11/05			jFra	11.2480	11.1980	(0.445)	0.0000	0.0000	0
22/07/2008	JN02	2008/08/07			jNote	11.7200	11.6910	(0.247)	0.0000	0.0000	0
22/07/2008	JN02	2008/11/06			jNote	11.4890	11.4640	(0.218)	0.0000	0.0000	0
22/07/2008	JN02	2009/02/05			jNote	11.2260	11.2060	(0.178)	0.0000	0.0000	0
22/07/2008	JN05	2008/08/07			jNote	10.8280	10.7730	(0.508)	0.0000	0.0000	0
22/07/2008	JN05	2008/11/07			jNote	10.4650	10.4220	(0.411)	0.0000	0.0000	0
22/07/2008	JN05	2009/02/05			jNote	10.5460	10.4980	(0.455)	0.0000	0.0000	0
22/07/2008	JN10	2008/08/07			jNote	10.3520	10.3350	(0.164)	0.0000	0.0000	0

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22/07/2008	JN10	2008/11/07			jNote	10.0410	10.0200	(0.209)	0.0000	0.0000	0
22/07/2008	JN10	2009/02/05			jNote	10.1360	10.1130	(0.227)	0.0000	0.0000	0
22/07/2008	JROD	2008/07/31			jRod	11.5470	11.5450	(0.017)	0.0000	0.0000	0
22/07/2008	JROD	2008/08/29			jRod	11.8210	11.8130	(0.068)	0.0000	0.0000	0
22/07/2008	JROD	2008/09/30			jRod	12.1320	12.1190	(0.107)	0.0000	0.0000	0
22/07/2008	JROD	2008/10/31			jRod	11.9730	11.9710	(0.017)	0.0000	0.0000	0
22/07/2008	JROD	2008/11/28			jRod	12.2000	12.2070	0.057	0.0000	0.0000	0
22/07/2008	JROD	2008/12/31			jRod	12.4040	12.4260	0.177	0.0000	0.0000	0
22/07/2008	OTH1	2008/08/07			Index Future	240.2720	240.5650	0.122	0.0000	0.0000	0
22/07/2008	OTH1	2008/11/06			Index Future	247.4610	247.7630	0.122	0.0000	0.0000	9
22/07/2008	OTH1	2009/02/05			Index Future	255.1320	255.4430	0.122	0.0000	0.0000	0
22/07/2008	R153	2008/08/07			Bond Future	10.8430	10.8030	(0.369)	0.0000	0.0000	15,298
22/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	4,440.0000	4,366.0000	(1.667)	0	0	0
22/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,928.0000	4,854.0000	(1.502)	0	0	0
22/07/2008	R153	2008/11/06			Bond Future	10.6320	10.5870	(0.423)	0.0000	0.0000	0
22/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	77.0000	83.0000	7.792	0	0	0
22/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,384.0000	2,316.0000	(2.852)	0	0	0
22/07/2008	R153	2009/02/05			Bond Future	10.3290	10.2750	(0.523)	0.0000	0.0000	0
22/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,391.0000	1,423.0000	2.301	0	0	0
22/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,865.0000	1,820.0000	(2.413)	0	0	0

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22/07/2008	R157	2008/08/07			Bond Future	9.9070	9.8880	(0.192)	0.0000	0.0000	6,206
22/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	2,036.0000	2,116.0000	3.929	0	0	0
22/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	15.0000	14.0000	(6.667)	0	0	0
22/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	3,768.0000	3,661.0000	(2.840)	0	0	500
22/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	6,716.0000	6,609.0000	(1.593)	0	0	0
22/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	138.0000	111.0000	(19.565)	0	0	1,000
22/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
22/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	2,399.0000	2,294.0000	(4.377)	0	0	200
22/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	117,067.0000	117,173.0000	0.091	0	0	0
22/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	93.0000	94.0000	1.075	0	0	0
22/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	5,224.0000	5,117.0000	(2.048)	0	0	0
22/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	8,233.0000	8,126.0000	(1.300)	0	0	0
22/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	9,774.0000	9,668.0000	(1.085)	0	0	0
22/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	11,340.0000	11,234.0000	(0.935)	0	0	0
22/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
22/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
22/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	1,255.0000	1,164.0000	(7.251)	0	0	0
22/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	373.0000	388.0000	4.021	0	0	0
22/07/2008	R157	2008/11/06			Bond Future	9.8260	9.8060	(0.204)	0.0000	0.0000	2,550
22/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	2,745.0000	2,824.0000	2.878	0	0	0
22/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	456.0000	427.0000	(6.360)	0	0	1,000
22/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	46.0000	49.0000	6.522	0	0	700
22/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	6,128.0000	6,021.0000	(1.746)	0	0	0
22/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	604.0000	632.0000	4.636	0	0	700
22/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	2,405.0000	2,323.0000	(3.410)	0	0	1,000
22/07/2008	R157	2009/02/05			Bond Future	9.7230	9.7010	(0.226)	0.0000	0.0000	5,000
22/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	835.0000	866.0000	3.713	0	0	0
22/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	3,396.0000	3,310.0000	(2.532)	0	0	0
22/07/2008	R186	2008/08/07			Bond Future	9.6560	9.6360	(0.207)	0.0000	0.0000	2,604

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22/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	19,509.0000	19,329.0000	(0.923)	0	0	0
22/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2008	R186	2008/11/06			Bond Future	9.5720	9.5530	(0.198)	0.0000	0.0000	2,500
22/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	10,409.0000	10,237.0000	(1.652)	0	0	0
22/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
22/07/2008	R186	2009/02/05			Bond Future	9.4830	9.4620	(0.221)	0.0000	0.0000	2,500
22/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	2,934.0000	2,799.0000	(4.601)	0	0	0
22/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	782.0000	838.0000	7.161	0	0	0
22/07/2008	R196	2008/08/07			Bond Future	12.1690	12.1890	0.164	0.0000	0.0000	0
22/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,813.0000	1,820.0000	0.386	0	0	0
22/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	27.0000	23.0000	(14.815)	0	0	0
22/07/2008	R196	2008/11/06			Bond Future	11.8420	11.8720	0.253	0.0000	0.0000	0
22/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	708.0000	700.0000	(1.130)	0	0	0
22/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,621.0000	1,622.0000	0.062	0	0	0
22/07/2008	R196	2009/02/05			Bond Future	11.3570	11.3820	0.220	0.0000	0.0000	0
22/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,523.0000	1,518.0000	(0.328)	0	0	0
22/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,554.0000	1,550.0000	(0.257)	0	0	0
22/07/2008	R201	2008/08/07			Bond Future	10.0330	10.0140	(0.189)	0.0000	0.0000	0
22/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	9,611.0000	9,527.0000	(0.874)	0	0	0
22/07/2008	R201	2008/11/06			Bond Future	9.9130	9.8930	(0.202)	0.0000	0.0000	1,000
22/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,267.0000	5,182.0000	(1.614)	0	0	0
22/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	29.0000	31.0000	6.897	0	0	0
22/07/2008	R201	2009/02/05			Bond Future	9.7770	9.7560	(0.215)	0.0000	0.0000	0
22/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	579.0000	601.0000	3.800	0	0	0
22/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2,857.0000	2,789.0000	(2.380)	0	0	0
22/07/2008	R203	2008/08/07			Bond Future	9.8910	9.8720	(0.192)	0.0000	0.0000	0

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22/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	12,917.0000	12,812.0000	(0.813)	0	0	0
22/07/2008	R203	2008/11/06			Bond Future	9.7880	9.7680	(0.204)	0.0000	0.0000	0
22/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	7,435.0000	7,326.0000	(1.466)	0	0	0
22/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
22/07/2008	R203	2009/02/05			Bond Future	9.6730	9.6520	(0.217)	0.0000	0.0000	0
22/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	546.0000	573.0000	4.945	0	0	0
22/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	2,884.0000	2,797.0000	(3.017)	0	0	0
22/07/2008	R204	2008/08/07			Bond Future	9.8740	9.8540	(0.203)	0.0000	0.0000	3,188
22/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	13,748.0000	13,630.0000	(0.858)	0	0	0
22/07/2008	R204	2008/11/06			Bond Future	9.7760	9.7560	(0.205)	0.0000	0.0000	0
22/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	7,901.0000	7,784.0000	(1.481)	0	0	0
22/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/07/2008	R204	2009/02/05			Bond Future	9.6690	9.6480	(0.217)	0.0000	0.0000	0
22/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	458.0000	485.0000	5.895	0	0	0
22/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	2,944.0000	2,849.0000	(3.227)	0	0	0
22/07/2008	R206	2008/08/07			Bond Future	10.0960	10.0670	(0.287)	0.0000	0.0000	0
22/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	8,479.0000	8,368.0000	(1.309)	0	0	0
22/07/2008	R206	2008/11/06			Bond Future	9.9520	9.9220	(0.301)	0.0000	0.0000	610
22/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
22/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	7,655.0000	7,543.0000	(1.463)	0	0	0
22/07/2008	R206	2009/02/05			Bond Future	9.7840	9.7520	(0.327)	0.0000	0.0000	0
22/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	603.0000	634.0000	5.141	0	0	0
22/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,566.0000	2,481.0000	(3.313)	0	0	0
22/07/2008	R207	2008/08/07			Bond Future	9.8740	9.8550	(0.192)	0.0000	0.0000	0

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22/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	12,192.0000	12,079.0000	(0.927)	0	0	0
22/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2008	R207	2008/11/06			Bond Future	9.7830	9.7630	(0.204)	0.0000	0.0000	0
22/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	8,086.0000	7,967.0000	(1.472)	0	0	0
22/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2008	R207	2009/02/05			Bond Future	9.6830	9.6620	(0.217)	0.0000	0.0000	0
22/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	2,976.0000	2,876.0000	(3.360)	0	0	0
22/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	362.0000	387.0000	6.906	0	0	0
22/07/2008	R209	2008/08/07			Bond Future	9.3970	9.3780	(0.202)	0.0000	0.0000	6,986
22/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	13,857.0000	13,719.0000	(0.996)	0	0	0
22/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2008	R209	2008/11/06			Bond Future	9.3250	9.3050	(0.214)	0.0000	0.0000	260
22/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	13,318.0000	13,171.0000	(1.104)	0	0	0
22/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
22/07/2008	R209	2009/02/05			Bond Future	9.2480	9.2280	(0.216)	0.0000	0.0000	0
22/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	394.0000	430.0000	9.137	0	0	0
22/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	2,271.0000	2,159.0000	(4.932)	0	0	0
22/07/2008	TRT1	2008/08/07			Index Future	252.5980	252.8560	0.102	0.0000	0.0000	0
22/07/2008	TRT1	2008/11/06			Index Future	260.1560	260.4210	0.102	0.0000	0.0000	300
22/07/2008	TRT1	2009/02/05			Index Future	268.2200	268.4940	0.102	0.0000	0.0000	0
22/07/2008	ZAAD	2008/09/15			Currency Future	7.4368	7.3656	(0.957)	7.3100	7.3100	3,756
22/07/2008	ZAAD	2008/12/12			Currency Future	7.5137	7.4393	(0.990)	0.0000	0.0000	3,365
22/07/2008	ZAAD	2009/03/16			Currency Future	7.6018	7.5246	(1.016)	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:										336,752
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