

Derivatives High/Low Report

High/Low for 14/07/2008

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
14/07/2008	\$ / R 2008/09/15			Currency Future	7.8110	7.7680	(0.551)	7.7700	7.7400	135,522
14/07/2008	\$ / R 2008/12/12			Currency Future	7.9987	7.9523	(0.580)	7.9600	7.9400	55,685
14/07/2008	\$ / R 2009/03/16			Currency Future	8.1878	8.1384	(0.603)	0.0000	0.0000	4,756
14/07/2008	£ / R 2008/09/15			Currency Future	15.4661	15.4018	(0.416)	15.3700	15.3700	2,160
14/07/2008	£ / R 2008/12/12			Currency Future	15.7328	15.6630	(0.444)	0.0000	0.0000	1,909
14/07/2008	£ / R 2009/03/16			Currency Future	16.0034	15.9291	(0.464)	0.0000	0.0000	92
14/07/2008	€ / R 2008/09/15			Currency Future	12.3839	12.3084	(0.610)	0.0000	0.0000	17,452
14/07/2008	€ / R 2008/12/12			Currency Future	12.6221	12.5415	(0.639)	12.5000	12.4600	11,665
14/07/2008	€ / R 2009/03/16			Currency Future	12.8638	12.7784	(0.664)	0.0000	0.0000	670
14/07/2008	ALBI 2008/08/07			Index Future	245.7230	247.6030	0.765	245.7200	245.7200	1
14/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
14/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	192,770.0000	173,970.0000	(9.753)	0	0	0
14/07/2008	ALBI 2008/11/06			Index Future	253.0745	255.0105	0.765	0.0000	0.0000	594
14/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	1,633.0000	2,862.0000	75.260	0	0	0
14/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	120,888.0000	102,757.0000	(14.998)	0	0	0

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14/07/2008	ALBI	2009/02/05			Index Future	262.2710	263.2520	0.374	0.0000	0.0000	0
14/07/2008	CRD1	2008/08/07			Index Future	107.6190	108.2790	0.613	0.0000	0.0000	0
14/07/2008	CRD1	2008/11/06			Index Future	110.8380	111.5190	0.614	110.8000	110.8000	6
14/07/2008	CRD1	2009/02/05			Index Future	114.2750	114.9760	0.613	0.0000	0.0000	0
14/07/2008	GOVI	2008/08/07			jGovi	248.4820	250.4075	0.775	0.0000	0.0000	293
14/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
14/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	255,180.0000	235,925.0000	(7.546)	0	0	0
14/07/2008	GOVI	2008/11/06			jGovi	255.9160	257.8995	0.775	0.0000	0.0000	60
14/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	204.0000	411.0000	101.471	0	0	0
14/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	181,044.0000	161,416.0000	(10.842)	0	0	0
14/07/2008	GOVI	2009/02/05			jGovi	263.8500	265.8955	0.775	0.0000	0.0000	356
14/07/2008	ILBI	2008/08/07			Index Future	331.9290	331.8135	(0.035)	0.0000	0.0000	1
14/07/2008	ILBI	2008/11/06			Index Future	342.2750	343.3870	0.325	0.0000	0.0000	0
14/07/2008	ILBI	2009/02/05			Index Future	352.9870	354.0470	0.300	0.0000	0.0000	0
14/07/2008	J153	2010/08/31			jSwap	12.2250	12.1080	(0.957)	0.0000	0.0000	0
14/07/2008	J157	2015/09/15			jSwap	11.4570	11.2760	(1.580)	0.0000	0.0000	0
14/07/2008	J186	2026/12/21			jSwap	10.6290	10.4450	(1.731)	0.0000	0.0000	0
14/07/2008	J201	2014/12/22			jSwap	11.5270	11.3350	(1.666)	0.0000	0.0000	0
14/07/2008	J203	2017/09/15			jSwap	11.3100	11.1200	(1.680)	0.0000	0.0000	0

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14/07/2008	J204	2018/12/21			jSwap	11.1950	10.9900	(1.831)	0.0000	0.0000	0
14/07/2008	J207	2020/01/15			jSwap	11.1320	10.9380	(1.743)	0.0000	0.0000	0
14/07/2008	JBAR	2005/12/21			jBar	12.4210	12.4210	-	0.0000	0.0000	0
14/07/2008	JFRA	2008/08/07			jFra	12.4180	12.4240	0.048	0.0000	0.0000	0
14/07/2008	JFRA	2008/11/06			jFra	12.5310	12.4340	(0.774)	0.0000	0.0000	0
14/07/2008	JFRA	2008/11/06			jFra	0.0000	12.4340	100.000	0.0000	0.0000	0
14/07/2008	JFRA	2009/02/05			jFra	12.4670	12.3670	(0.802)	0.0000	0.0000	0
14/07/2008	JFRA	2009/02/05			jFra	0.0000	12.3670	100.000	0.0000	0.0000	0
14/07/2008	JFRA	2009/05/07			jFra	12.3770	12.2090	(1.357)	0.0000	0.0000	0
14/07/2008	JFRA	2009/05/07			jFra	0.0000	12.2090	100.000	0.0000	0.0000	0
14/07/2008	JFRA	2009/08/06			jFra	11.9810	11.7840	(1.644)	0.0000	0.0000	0
14/07/2008	JFRA	2009/11/05			jFra	11.8350	11.6570	(1.504)	0.0000	0.0000	0
14/07/2008	JN02	2008/08/07			jNote	12.1090	11.9710	(1.140)	0.0000	0.0000	0
14/07/2008	JN02	2008/11/06			jNote	11.9800	11.8120	(1.402)	0.0000	0.0000	0
14/07/2008	JN02	2009/02/05			jNote	11.8150	11.6310	(1.557)	0.0000	0.0000	0
14/07/2008	JN05	2008/08/07			jNote	11.4940	11.3220	(1.496)	0.0000	0.0000	0
14/07/2008	JN05	2008/11/07			jNote	11.1790	10.9980	(1.619)	0.0000	0.0000	0
14/07/2008	JN05	2009/02/05			jNote	11.2960	11.0950	(1.779)	0.0000	0.0000	0
14/07/2008	JN10	2008/08/07			jNote	11.0540	10.8510	(1.836)	0.0000	0.0000	0

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14/07/2008	JN10	2008/11/07			jNote	10.7280	10.5570	(1.594)	0.0000	0.0000	0
14/07/2008	JN10	2009/02/05			jNote	10.8850	10.6700	(1.975)	0.0000	0.0000	0
14/07/2008	JROD	2008/07/31			jRod	11.5720	11.5640	(0.069)	0.0000	0.0000	0
14/07/2008	JROD	2008/08/29			jRod	11.9070	11.8920	(0.126)	0.0000	0.0000	0
14/07/2008	JROD	2008/09/30			jRod	12.2840	12.2650	(0.155)	0.0000	0.0000	0
14/07/2008	JROD	2008/10/31			jRod	12.0800	12.0680	(0.099)	0.0000	0.0000	0
14/07/2008	JROD	2008/11/28			jRod	12.3390	12.3230	(0.130)	0.0000	0.0000	0
14/07/2008	JROD	2008/12/31			jRod	12.5830	12.5610	(0.175)	0.0000	0.0000	0
14/07/2008	OTH1	2008/08/07			Index Future	231.8700	233.5180	0.711	0.0000	0.0000	0
14/07/2008	OTH1	2008/11/06			Index Future	238.8070	240.5050	0.711	238.6700	238.6700	9
14/07/2008	OTH1	2009/02/05			Index Future	246.2120	247.9610	0.710	0.0000	0.0000	0
14/07/2008	R153	2008/08/07			Bond Future	11.4540	11.3300	(1.083)	0.0000	0.0000	16,520
14/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,558.0000	5,332.0000	(4.066)	0	0	0
14/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,046.0000	5,821.0000	(3.721)	0	0	0
14/07/2008	R153	2008/11/06			Bond Future	11.3480	11.2050	(1.260)	0.0000	0.0000	0
14/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	20.0000	26.0000	30.000	0	0	0
14/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,496.0000	3,270.0000	(6.465)	0	0	0
14/07/2008	R153	2009/02/05			Bond Future	11.0510	10.8830	(1.520)	0.0000	0.0000	0
14/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,006.0000	1,084.0000	7.753	0	0	0
14/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,509.0000	2,349.0000	(6.377)	0	0	0

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14/07/2008	R157	2008/08/07			Bond Future	10.5400	10.3790	(1.528)	10.3700	10.3700	6,726
14/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	24.0000	48.0000	100.000	0	0	0
14/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
14/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	7,225.0000	6,356.0000	(12.028)	0	0	500
14/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	10,187.0000	9,317.0000	(8.540)	0	0	0
14/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	4,379.0000	3,532.0000	(19.342)	0	0	0
14/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
14/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	5,783.0000	4,917.0000	(14.975)	0	0	200
14/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	113,595.0000	114,465.0000	0.766	0	0	0
14/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	4.0000	9.0000	125.000	0	0	0
14/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	8,694.0000	7,824.0000	(10.007)	0	0	0
14/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	11,704.0000	10,834.0000	(7.433)	0	0	0
14/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	13,246.0000	12,376.0000	(6.568)	0	0	0
14/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	14,812.0000	13,942.0000	(5.874)	0	0	0
14/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
14/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
14/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,895.0000	1,247.0000	(34.195)	0	0	1,000
14/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	322.0000	544.0000	68.944	0	0	0
14/07/2008	R157	2008/11/06			Bond Future	10.4680	10.2980	(1.624)	0.0000	0.0000	2,550
14/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	89.0000	155.0000	74.157	0	0	700
14/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	5,332.0000	4,499.0000	(15.623)	0	0	1,000
14/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	3.0000	6.0000	100.000	0	0	700
14/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	9,527.0000	8,632.0000	(9.394)	0	0	0
14/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	831.0000	1,194.0000	43.682	0	0	0
14/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,985.0000	1,449.0000	(27.003)	0	0	700
14/07/2008	R157	2009/02/05			Bond Future	10.3410	10.1620	(1.731)	0.0000	0.0000	5,000
14/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	239.0000	352.0000	47.280	0	0	0
14/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	6,039.0000	5,227.0000	(13.446)	0	0	0
14/07/2008	R186	2008/08/07			Bond Future	10.2830	10.1230	(1.556)	0.0000	0.0000	2,514

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14/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	24,928.0000	23,587.0000	(5.379)	0	0	0
14/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R186	2008/11/06			Bond Future	10.2170	10.0520	(1.615)	0.0000	0.0000	2,500
14/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	16,008.0000	14,619.0000	(8.677)	0	0	0
14/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R186	2009/02/05			Bond Future	10.1240	9.9550	(1.669)	0.0000	0.0000	2,500
14/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	7,797.0000	6,427.0000	(17.571)	0	0	0
14/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	46.0000	109.0000	136.957	0	0	0
14/07/2008	R196	2008/08/07			Bond Future	12.2670	12.2580	(0.073)	0.0000	0.0000	0
14/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,902.0000	1,884.0000	(0.946)	0	0	0
14/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	65.0000	52.0000	(20.000)	0	0	0
14/07/2008	R196	2008/11/06			Bond Future	11.9820	11.9550	(0.225)	0.0000	0.0000	0
14/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	740.0000	729.0000	(1.486)	0	0	0
14/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,694.0000	1,675.0000	(1.122)	0	0	0
14/07/2008	R196	2009/02/05			Bond Future	11.5930	11.5460	(0.405)	0.0000	0.0000	0
14/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,555.0000	1,544.0000	(0.707)	0	0	0
14/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,598.0000	1,585.0000	(0.814)	0	0	0
14/07/2008	R201	2008/08/07			Bond Future	10.6710	10.5090	(1.518)	0.0000	0.0000	0
14/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	12,394.0000	11,697.0000	(5.624)	0	0	0
14/07/2008	R201	2008/11/06			Bond Future	10.5880	10.4180	(1.606)	0.0000	0.0000	1,000
14/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	8,122.0000	7,408.0000	(8.791)	0	0	0
14/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
14/07/2008	R201	2009/02/05			Bond Future	10.4500	10.2710	(1.713)	0.0000	0.0000	0
14/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	135.0000	205.0000	51.852	0	0	0
14/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	5,226.0000	4,558.0000	(12.782)	0	0	0
14/07/2008	R203	2008/08/07			Bond Future	10.5390	10.3780	(1.528)	0.0000	0.0000	0

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14/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	16,407.0000	15,557.0000	(5.181)	0	0	0
14/07/2008	R203	2008/11/06			Bond Future	10.4620	10.2950	(1.596)	0.0000	0.0000	0
14/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	11,034.0000	10,159.0000	(7.930)	0	0	0
14/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R203	2009/02/05			Bond Future	10.3460	10.1720	(1.682)	0.0000	0.0000	0
14/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	74.0000	130.0000	75.676	0	0	0
14/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	5,979.0000	5,131.0000	(14.183)	0	0	0
14/07/2008	R204	2008/08/07			Bond Future	10.5320	10.3610	(1.624)	0.0000	0.0000	3,188
14/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	17,502.0000	16,547.0000	(5.457)	0	0	0
14/07/2008	R204	2008/11/06			Bond Future	10.4590	10.2820	(1.692)	0.0000	0.0000	0
14/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	11,779.0000	10,796.0000	(8.345)	0	0	0
14/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R204	2009/02/05			Bond Future	10.3500	10.1670	(1.768)	0.0000	0.0000	0
14/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	41.0000	85.0000	107.317	0	0	0
14/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	6,381.0000	5,411.0000	(15.201)	0	0	0
14/07/2008	R206	2008/08/07			Bond Future	10.7240	10.5630	(1.501)	0.0000	0.0000	0
14/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,841.0000	10,243.0000	(5.516)	0	0	0
14/07/2008	R206	2008/11/06			Bond Future	10.6180	10.4470	(1.610)	0.0000	0.0000	610
14/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	10,096.0000	9,477.0000	(6.131)	0	0	0
14/07/2008	R206	2009/02/05			Bond Future	10.4490	10.2680	(1.732)	0.0000	0.0000	0
14/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	174.0000	250.0000	43.678	0	0	0
14/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,511.0000	3,948.0000	(12.481)	0	0	0
14/07/2008	R207	2008/08/07			Bond Future	10.5230	10.3620	(1.530)	0.0000	0.0000	0

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14/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	15,919.0000	15,016.0000	(5.672)	0	0	0
14/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R207	2008/11/06			Bond Future	10.4530	10.2870	(1.588)	0.0000	0.0000	0
14/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	11,928.0000	10,999.0000	(7.788)	0	0	0
14/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R207	2009/02/05			Bond Future	10.3510	10.1790	(1.662)	0.0000	0.0000	0
14/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	6,468.0000	5,533.0000	(14.456)	0	0	0
14/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	24.0000	53.0000	120.833	0	0	0
14/07/2008	R209	2008/08/07			Bond Future	10.0340	9.8740	(1.595)	0.0000	0.0000	6,986
14/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	18,207.0000	17,159.0000	(5.756)	0	0	0
14/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R209	2008/11/06			Bond Future	9.9750	9.8120	(1.634)	0.0000	0.0000	260
14/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	17,807.0000	16,728.0000	(6.059)	0	0	0
14/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
14/07/2008	R209	2009/02/05			Bond Future	9.8940	9.7280	(1.678)	0.0000	0.0000	0
14/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	8.0000	26.0000	225.000	0	0	0
14/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	6,407.0000	5,311.0000	(17.106)	0	0	0
14/07/2008	TRT1	2008/08/07			Index Future	245.1650	247.0580	0.772	0.0000	0.0000	0
14/07/2008	TRT1	2008/11/06			Index Future	252.5010	254.4500	0.772	252.7100	252.7100	300
14/07/2008	TRT1	2009/02/05			Index Future	260.3290	262.3390	0.772	0.0000	0.0000	0
14/07/2008	ZAAD	2008/09/15			Currency Future	7.5056	7.4860	(0.261)	7.4700	7.4700	142
14/07/2008	ZAAD	2008/12/12			Currency Future	7.5971	7.5750	(0.291)	0.0000	0.0000	2,465
14/07/2008	ZAAD	2009/03/16			Currency Future	7.6875	7.6633	(0.315)	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:										291,502
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