

Derivatives High/Low Report

High/Low for 02/07/2008

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
02/07/2008	\$ / R 2008/09/15			Currency Future	8.0610	7.9717	(1.108)	8.0400	7.9700	128,153
02/07/2008	\$ / R 2008/12/12			Currency Future	8.2596	8.1648	(1.148)	8.2400	8.1700	44,689
02/07/2008	\$ / R 2009/03/16			Currency Future	8.4619	8.3597	(1.208)	8.3700	8.3600	2,557
02/07/2008	£ / R 2008/09/15			Currency Future	15.9654	15.7933	(1.078)	15.8900	15.8900	2,005
02/07/2008	£ / R 2008/12/12			Currency Future	16.2471	16.0672	(1.107)	0.0000	0.0000	1,909
02/07/2008	£ / R 2009/03/16			Currency Future	16.5329	16.3428	(1.150)	16.5200	16.5200	2
02/07/2008	€ / R 2008/09/15			Currency Future	12.6529	12.6000	(0.418)	12.5700	12.5700	16,108
02/07/2008	€ / R 2008/12/12			Currency Future	12.9052	12.8461	(0.458)	12.8500	12.8500	8,719
02/07/2008	€ / R 2009/03/16			Currency Future	13.1615	13.0927	(0.523)	13.1000	13.1000	205
02/07/2008	ALBI 2008/08/07			Index Future	242.2690	243.4175	0.474	0.0000	0.0000	0
02/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
02/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	227,310.0000	215,825.0000	(5.053)	0	0	0
02/07/2008	ALBI 2008/11/06			Index Future	249.6215	250.8070	0.475	0.0000	0.0000	594
02/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	614.0000	917.0000	49.349	0	0	0
02/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	154,399.0000	142,847.0000	(7.482)	0	0	0

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02/07/2008	ALBI	2009/02/05			Index Future	258.0580	259.0880	0.399	0.0000	0.0000	0
02/07/2008	CRD1	2008/08/07			Index Future	106.4200	106.7690	0.328	0.0000	0.0000	0
02/07/2008	CRD1	2008/11/06			Index Future	109.6500	110.0100	0.328	0.0000	0.0000	8
02/07/2008	CRD1	2009/02/05			Index Future	113.2920	113.6610	0.326	0.0000	0.0000	0
02/07/2008	GOVI	2008/08/07			jGovi	245.1330	246.2300	0.448	0.0000	0.0000	366
02/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
02/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	288,670.0000	277,700.0000	(3.800)	0	0	0
02/07/2008	GOVI	2008/11/06			jGovi	252.5730	253.7050	0.448	0.0000	0.0000	60
02/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	70.0000	110.0000	57.143	0	0	0
02/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	214,340.0000	203,060.0000	(5.263)	0	0	0
02/07/2008	GOVI	2009/02/05			jGovi	260.9615	262.1250	0.446	0.0000	0.0000	0
02/07/2008	ILBI	2008/08/07			Index Future	311.6810	311.6814	-	0.0000	0.0000	1
02/07/2008	ILBI	2008/11/06			Index Future	344.6300	321.1963	(6.800)	0.0000	0.0000	0
02/07/2008	ILBI	2009/02/05			Index Future	355.7460	329.2075	(7.460)	0.0000	0.0000	0
02/07/2008	J153	2010/08/31			jSwap	12.7040	12.5870	(0.921)	0.0000	0.0000	0
02/07/2008	J157	2015/09/15			jSwap	11.9090	11.7960	(0.949)	0.0000	0.0000	0
02/07/2008	J186	2026/12/21			jSwap	11.1290	11.0300	(0.890)	0.0000	0.0000	0
02/07/2008	J201	2014/12/22			jSwap	12.0240	11.8940	(1.081)	0.0000	0.0000	0
02/07/2008	J203	2017/09/15			jSwap	11.7710	11.6400	(1.113)	0.0000	0.0000	0

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02/07/2008	J204	2018/12/21			jSwap	11.6720	11.5650	(0.917)	0.0000	0.0000	0
02/07/2008	J207	2020/01/15			jSwap	11.5790	11.4960	(0.717)	0.0000	0.0000	0
02/07/2008	JBAR	2005/12/21			jBar	12.4210	12.4210	-	0.0000	0.0000	0
02/07/2008	JFRA	2008/08/07			jFra	12.5390	12.5050	(0.271)	0.0000	0.0000	0
02/07/2008	JFRA	2008/11/06			jFra	12.9270	12.8270	(0.774)	0.0000	0.0000	0
02/07/2008	JFRA	2008/11/06			jFra	0.0000	12.8270	100.000	0.0000	0.0000	0
02/07/2008	JFRA	2009/02/05			jFra	12.9260	12.8200	(0.820)	0.0000	0.0000	0
02/07/2008	JFRA	2009/02/05			jFra	0.0000	12.8200	100.000	0.0000	0.0000	0
02/07/2008	JFRA	2009/05/07			jFra	12.8670	12.7110	(1.212)	0.0000	0.0000	0
02/07/2008	JFRA	2009/05/07			jFra	0.0000	12.7110	100.000	0.0000	0.0000	0
02/07/2008	JFRA	2009/08/06			jFra	12.8080	12.6280	(1.405)	0.0000	0.0000	0
02/07/2008	JFRA	2009/11/05			jFra	12.6030	12.4180	(1.468)	0.0000	0.0000	0
02/07/2008	JN02	2008/08/07			jNote	12.6790	12.5410	(1.088)	0.0000	0.0000	0
02/07/2008	JN02	2008/11/06			jNote	12.6450	12.4810	(1.297)	0.0000	0.0000	0
02/07/2008	JN02	2009/02/05			jNote	12.5340	12.3510	(1.460)	0.0000	0.0000	0
02/07/2008	JN05	2008/08/07			jNote	12.0430	11.9030	(1.163)	0.0000	0.0000	0
02/07/2008	JN05	2008/11/07			jNote	11.5390	11.4090	(1.127)	0.0000	0.0000	0
02/07/2008	JN05	2009/02/05			jNote	11.8660	11.7150	(1.273)	0.0000	0.0000	0
02/07/2008	JN10	2008/08/07			jNote	11.5310	11.4180	(0.980)	0.0000	0.0000	0

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02/07/2008	JN10	2008/11/07			jNote	11.0450	10.9430	(0.923)	0.0000	0.0000	0
02/07/2008	JN10	2009/02/05			jNote	11.3750	11.2670	(0.949)	0.0000	0.0000	0
02/07/2008	JROD	2008/07/31			jRod	11.6200	11.6140	(0.052)	0.0000	0.0000	0
02/07/2008	JROD	2008/08/29			jRod	12.0010	11.9910	(0.083)	0.0000	0.0000	0
02/07/2008	JROD	2008/09/30			jRod	12.4100	12.3970	(0.105)	0.0000	0.0000	0
02/07/2008	JROD	2008/10/31			jRod	12.1520	12.1470	(0.041)	0.0000	0.0000	0
02/07/2008	JROD	2008/11/28			jRod	12.4250	12.4200	(0.040)	0.0000	0.0000	0
02/07/2008	JROD	2008/12/31			jRod	12.6960	12.6930	(0.024)	0.0000	0.0000	0
02/07/2008	OTH1	2008/08/07			Index Future	227.8560	229.2830	0.626	0.0000	0.0000	0
02/07/2008	OTH1	2008/11/06			Index Future	234.7710	236.2430	0.627	0.0000	0.0000	12
02/07/2008	OTH1	2009/02/05			Index Future	242.5690	244.0840	0.625	0.0000	0.0000	0
02/07/2008	R153	2008/08/07			Bond Future	11.8600	11.7400	(1.012)	0.0000	0.0000	7,457
02/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	6,292.0000	6,076.0000	(3.433)	0	0	0
02/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,780.0000	6,564.0000	(3.186)	0	0	0
02/07/2008	R153	2008/11/06			Bond Future	11.8000	11.6800	(1.017)	0.0000	0.0000	0
02/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	9.0000	11.0000	22.222	0	0	0
02/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	4,214.0000	4,024.0000	(4.509)	0	0	0
02/07/2008	R153	2009/02/05			Bond Future	11.5500	11.4300	(1.039)	0.0000	0.0000	0
02/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	805.0000	854.0000	6.087	0	0	0
02/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	3,012.0000	2,893.0000	(3.951)	0	0	0

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02/07/2008	R157	2008/08/07			Bond Future	10.8400	10.7200	(1.107)	0.0000	0.0000	6,773
02/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	11.0000	20.0000	81.818	0	0	0
02/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	0.0000	1.0000	100.000	0	0	0
02/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	8,823.0000	8,188.0000	(7.197)	0	0	500
02/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	11,785.0000	11,150.0000	(5.388)	0	0	0
02/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	5,964.0000	5,337.0000	(10.513)	0	0	0
02/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
02/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	7,378.0000	6,745.0000	(8.580)	0	0	200
02/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	111,997.0000	112,633.0000	0.568	0	0	0
02/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
02/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	10,292.0000	9,657.0000	(6.170)	0	0	0
02/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	13,302.0000	12,667.0000	(4.774)	0	0	0
02/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	14,844.0000	14,208.0000	(4.285)	0	0	0
02/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	16,410.0000	15,774.0000	(3.876)	0	0	0
02/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
02/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
02/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	3,315.0000	2,760.0000	(16.742)	0	0	1,000
02/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	143.0000	224.0000	56.643	0	0	0
02/07/2008	R157	2008/11/06			Bond Future	10.7800	10.6600	(1.113)	0.0000	0.0000	2,550
02/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	33.0000	52.0000	57.576	0	0	700
02/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	6,901.0000	6,298.0000	(8.738)	0	0	1,000
02/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	700
02/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	11,150.0000	10,529.0000	(5.570)	0	0	0
02/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	410.0000	556.0000	35.610	0	0	0
02/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	3,188.0000	2,713.0000	(14.900)	0	0	700
02/07/2008	R157	2009/02/05			Bond Future	10.6500	10.5300	(1.127)	0.0000	0.0000	5,000
02/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	122.0000	164.0000	34.426	0	0	0
02/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	7,499.0000	6,932.0000	(7.561)	0	0	0
02/07/2008	R186	2008/08/07			Bond Future	10.6100	10.4800	(1.225)	0.0000	0.0000	2,514

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02/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	27,586.0000	26,543.0000	(3.781)	0	0	0
02/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R186	2008/11/06			Bond Future	10.5500	10.4200	(1.232)	0.0000	0.0000	2,500
02/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	18,723.0000	17,677.0000	(5.587)	0	0	0
02/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R186	2009/02/05			Bond Future	10.4600	10.3300	(1.243)	0.0000	0.0000	2,500
02/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	10,516.0000	9,471.0000	(9.937)	0	0	0
02/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	7.0000	16.0000	128.571	0	0	0
02/07/2008	R196	2008/08/07			Bond Future	12.3920	12.3920	-	0.0000	0.0000	0
02/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	2,005.0000	2,000.0000	(0.249)	0	0	0
02/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	104.0000	99.0000	(4.808)	0	0	0
02/07/2008	R196	2008/11/06			Bond Future	12.2000	12.1810	(0.156)	0.0000	0.0000	0
02/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	762.0000	760.0000	(0.262)	0	0	0
02/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,779.0000	1,771.0000	(0.450)	0	0	0
02/07/2008	R196	2009/02/05			Bond Future	11.8860	11.8500	(0.303)	0.0000	0.0000	0
02/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,584.0000	1,582.0000	(0.126)	0	0	0
02/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,643.0000	1,638.0000	(0.304)	0	0	0
02/07/2008	R201	2008/08/07			Bond Future	10.9600	10.8700	(0.821)	0.0000	0.0000	0
02/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	13,620.0000	13,241.0000	(2.783)	0	0	0
02/07/2008	R201	2008/11/06			Bond Future	10.8800	10.7900	(0.827)	0.0000	0.0000	1,000
02/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	9,333.0000	8,962.0000	(3.975)	0	0	0
02/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
02/07/2008	R201	2009/02/05			Bond Future	10.7500	10.6600	(0.837)	0.0000	0.0000	0
02/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	68.0000	85.0000	25.000	0	0	0
02/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	6,379.0000	6,033.0000	(5.424)	0	0	0
02/07/2008	R203	2008/08/07			Bond Future	10.8400	10.7300	(1.015)	0.0000	0.0000	0

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02/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	17,968.0000	17,402.0000	(3.150)	0	0	0
02/07/2008	R203	2008/11/06			Bond Future	10.7700	10.6600	(1.021)	0.0000	0.0000	0
02/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	12,617.0000	12,056.0000	(4.446)	0	0	0
02/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R203	2009/02/05			Bond Future	10.6500	10.5400	(1.033)	0.0000	0.0000	0
02/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	27.0000	40.0000	48.148	0	0	0
02/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	7,483.0000	6,940.0000	(7.256)	0	0	0
02/07/2008	R204	2008/08/07			Bond Future	10.8100	10.7200	(0.833)	0.0000	0.0000	3,188
02/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	19,023.0000	18,535.0000	(2.565)	0	0	0
02/07/2008	R204	2008/11/06			Bond Future	10.7400	10.6500	(0.838)	0.0000	0.0000	0
02/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	13,309.0000	12,823.0000	(3.652)	0	0	0
02/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R204	2009/02/05			Bond Future	10.6400	10.5500	(0.846)	0.0000	0.0000	0
02/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	13.0000	19.0000	46.154	0	0	0
02/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	7,927.0000	7,449.0000	(6.030)	0	0	0
02/07/2008	R206	2008/08/07			Bond Future	11.0300	10.9200	(0.997)	0.0000	0.0000	0
02/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	11,964.0000	11,563.0000	(3.352)	0	0	0
02/07/2008	R206	2008/11/06			Bond Future	10.9300	10.8200	(1.006)	0.0000	0.0000	610
02/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	11,212.0000	10,821.0000	(3.487)	0	0	0
02/07/2008	R206	2009/02/05			Bond Future	10.7700	10.6600	(1.021)	0.0000	0.0000	0
02/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	92.0000	118.0000	28.261	0	0	0
02/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	5,548.0000	5,192.0000	(6.417)	0	0	0
02/07/2008	R207	2008/08/07			Bond Future	10.8000	10.6900	(1.019)	0.0000	0.0000	0

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02/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	17,441.0000	16,841.0000	(3.440)	0	0	0
02/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R207	2008/11/06			Bond Future	10.7400	10.6300	(1.024)	0.0000	0.0000	0
02/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	13,501.0000	12,903.0000	(4.429)	0	0	0
02/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R207	2009/02/05			Bond Future	10.6400	10.5300	(1.034)	0.0000	0.0000	0
02/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	8,033.0000	7,441.0000	(7.370)	0	0	0
02/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	6.0000	11.0000	83.333	0	0	0
02/07/2008	R209	2008/08/07			Bond Future	10.3700	10.2400	(1.254)	0.0000	0.0000	6,986
02/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	20,315.0000	19,514.0000	(3.943)	0	0	0
02/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R209	2008/11/06			Bond Future	10.3200	10.1900	(1.260)	0.0000	0.0000	260
02/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	19,992.0000	19,184.0000	(4.042)	0	0	0
02/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
02/07/2008	R209	2009/02/05			Bond Future	10.2400	10.1100	(1.270)	0.0000	0.0000	0
02/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	1.0000	2.0000	100.000	0	0	0
02/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	8,622.0000	7,803.0000	(9.499)	0	0	0
02/07/2008	TRT1	2008/08/07			Index Future	241.8400	242.9320	0.452	0.0000	0.0000	0
02/07/2008	TRT1	2008/11/06			Index Future	249.1800	250.3070	0.452	0.0000	0.0000	400
02/07/2008	TRT1	2009/02/05			Index Future	257.4560	258.6140	0.450	0.0000	0.0000	0
02/07/2008	ZAAD	2008/09/15			Currency Future	7.6102	7.6062	(0.053)	7.6300	7.6300	605
02/07/2008	ZAAD	2008/12/12			Currency Future	7.7067	7.7000	(0.087)	0.0000	0.0000	1,975
02/07/2008	ZAAD	2009/03/16			Currency Future	7.8032	7.7912	(0.154)	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:										256,716
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