

Derivatives High/Low Report

High/Low for 09/07/2008

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
09/07/2008	\$ / R 2008/09/15			Currency Future	7.9043	7.8206	(1.059)	7.8700	7.7900	131,049
09/07/2008	\$ / R 2008/12/12			Currency Future	8.0926	8.0069	(1.059)	8.0200	7.9900	50,742
09/07/2008	\$ / R 2009/03/16			Currency Future	8.2888	8.1955	(1.126)	8.2100	8.2100	4,704
09/07/2008	£ / R 2008/09/15			Currency Future	15.5097	15.3943	(0.744)	15.3700	15.3700	2,155
09/07/2008	£ / R 2008/12/12			Currency Future	15.7741	15.6564	(0.746)	0.0000	0.0000	1,909
09/07/2008	£ / R 2009/03/16			Currency Future	16.0518	15.9224	(0.806)	0.0000	0.0000	91
09/07/2008	€ / R 2008/09/15			Currency Future	12.3521	12.2584	(0.759)	12.1800	12.1800	17,452
09/07/2008	€ / R 2008/12/12			Currency Future	12.5875	12.4923	(0.756)	12.4600	12.4100	10,935
09/07/2008	€ / R 2009/03/16			Currency Future	12.8349	12.7296	(0.820)	0.0000	0.0000	669
09/07/2008	ALBI 2008/08/07			Index Future	246.7810	247.4940	0.289	0.0000	0.0000	0
09/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
09/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	182,190.0000	175,060.0000	(3.913)	0	0	0
09/07/2008	ALBI 2008/11/06			Index Future	254.2955	255.0295	0.289	0.0000	0.0000	594
09/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	2,551.0000	3,130.0000	22.697	0	0	0
09/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	109,596.0000	102,835.0000	(6.169)	0	0	0

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09/07/2008	ALBI	2009/02/05			Index Future	262.4860	263.1020	0.235	0.0000	0.0000	0
09/07/2008	CRD1	2008/08/07			Index Future	107.8960	108.1510	0.236	0.0000	0.0000	0
09/07/2008	CRD1	2008/11/06			Index Future	111.1810	111.4440	0.237	0.0000	0.0000	8
09/07/2008	CRD1	2009/02/05			Index Future	114.8680	115.1360	0.233	0.0000	0.0000	0
09/07/2008	GOVI	2008/08/07			jGovi	249.4950	250.1930	0.280	0.0000	0.0000	293
09/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
09/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	245,050.0000	238,070.0000	(2.848)	0	0	0
09/07/2008	GOVI	2008/11/06			jGovi	257.0925	257.8120	0.280	0.0000	0.0000	60
09/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	360.0000	461.0000	28.056	0	0	0
09/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	169,435.0000	162,341.0000	(4.187)	0	0	0
09/07/2008	GOVI	2009/02/05			jGovi	265.6175	266.3540	0.277	0.0000	0.0000	0
09/07/2008	ILBI	2008/08/07			Index Future	334.5360	334.6865	0.045	0.0000	0.0000	1
09/07/2008	ILBI	2008/11/06			Index Future	344.0860	346.4680	0.692	0.0000	0.0000	0
09/07/2008	ILBI	2009/02/05			Index Future	354.8900	357.2530	0.666	0.0000	0.0000	0
09/07/2008	J153	2010/08/31			jSwap	12.3190	12.1800	(1.128)	0.0000	0.0000	0
09/07/2008	J157	2015/09/15			jSwap	11.4950	11.3760	(1.035)	0.0000	0.0000	0
09/07/2008	J186	2026/12/21			jSwap	10.6260	10.5210	(0.988)	0.0000	0.0000	0
09/07/2008	J201	2014/12/22			jSwap	11.5700	11.4440	(1.089)	0.0000	0.0000	0
09/07/2008	J203	2017/09/15			jSwap	11.3110	11.2100	(0.893)	0.0000	0.0000	0

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09/07/2008	J204	2018/12/21			jSwap	11.1830	11.0800	(0.921)	0.0000	0.0000	0
09/07/2008	J207	2020/01/15			jSwap	11.1190	11.0220	(0.872)	0.0000	0.0000	0
09/07/2008	JBAR	2005/12/21			jBar	12.4250	12.4250	-	0.0000	0.0000	0
09/07/2008	JFRA	2008/08/07			jFra	12.4190	12.4150	(0.032)	0.0000	0.0000	0
09/07/2008	JFRA	2008/11/06			jFra	12.5680	12.4630	(0.835)	0.0000	0.0000	0
09/07/2008	JFRA	2008/11/06			jFra	0.0000	12.4630	100.000	0.0000	0.0000	0
09/07/2008	JFRA	2009/02/05			jFra	12.5700	12.4240	(1.161)	0.0000	0.0000	0
09/07/2008	JFRA	2009/02/05			jFra	0.0000	12.4240	100.000	0.0000	0.0000	0
09/07/2008	JFRA	2009/05/07			jFra	12.4560	12.2850	(1.373)	0.0000	0.0000	0
09/07/2008	JFRA	2009/05/07			jFra	0.0000	12.2850	100.000	0.0000	0.0000	0
09/07/2008	JFRA	2009/08/06			jFra	12.1570	11.9140	(1.999)	0.0000	0.0000	0
09/07/2008	JFRA	2009/11/05			jFra	12.0180	11.7760	(2.014)	0.0000	0.0000	0
09/07/2008	JN02	2008/08/07			jNote	12.2200	12.0530	(1.367)	0.0000	0.0000	0
09/07/2008	JN02	2008/11/06			jNote	12.1140	11.9230	(1.577)	0.0000	0.0000	0
09/07/2008	JN02	2009/02/05			jNote	11.9660	11.7650	(1.680)	0.0000	0.0000	0
09/07/2008	JN05	2008/08/07			jNote	11.5730	11.4300	(1.236)	0.0000	0.0000	0
09/07/2008	JN05	2008/11/07			jNote	11.0760	10.9940	(0.740)	0.0000	0.0000	0
09/07/2008	JN05	2009/02/05			jNote	11.3600	11.2210	(1.224)	0.0000	0.0000	0
09/07/2008	JN10	2008/08/07			jNote	11.0430	10.9390	(0.942)	0.0000	0.0000	0

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09/07/2008	JN10	2008/11/07			jNote	10.6180	10.5490	(0.650)	0.0000	0.0000	0
09/07/2008	JN10	2009/02/05			jNote	10.8720	10.7660	(0.975)	0.0000	0.0000	0
09/07/2008	JROD	2008/07/31			jRod	11.5870	11.5820	(0.043)	0.0000	0.0000	0
09/07/2008	JROD	2008/08/29			jRod	11.9410	11.9330	(0.067)	0.0000	0.0000	0
09/07/2008	JROD	2008/09/30			jRod	12.3330	12.3220	(0.089)	0.0000	0.0000	0
09/07/2008	JROD	2008/10/31			jRod	12.1080	12.1010	(0.058)	0.0000	0.0000	0
09/07/2008	JROD	2008/11/28			jRod	12.3690	12.3600	(0.073)	0.0000	0.0000	0
09/07/2008	JROD	2008/12/31			jRod	12.6170	12.6040	(0.103)	0.0000	0.0000	0
09/07/2008	OTH1	2008/08/07			Index Future	233.1630	233.9520	0.338	0.0000	0.0000	0
09/07/2008	OTH1	2008/11/06			Index Future	240.2640	241.0760	0.338	0.0000	0.0000	12
09/07/2008	OTH1	2009/02/05			Index Future	248.2300	249.0630	0.336	0.0000	0.0000	0
09/07/2008	R153	2008/08/07			Bond Future	11.5100	11.3900	(1.043)	0.0000	0.0000	16,520
09/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,660.0000	5,441.0000	(3.869)	0	0	0
09/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,148.0000	5,930.0000	(3.546)	0	0	0
09/07/2008	R153	2008/11/06			Bond Future	11.4100	11.2700	(1.227)	0.0000	0.0000	0
09/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	18.0000	25.0000	38.889	0	0	0
09/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,595.0000	3,375.0000	(6.120)	0	0	0
09/07/2008	R153	2009/02/05			Bond Future	11.1200	10.9600	(1.439)	0.0000	0.0000	0
09/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	981.0000	1,061.0000	8.155	0	0	0
09/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,583.0000	2,436.0000	(5.691)	0	0	0

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09/07/2008	R157	2008/08/07			Bond Future	10.4400	10.3700	(0.670)	0.0000	0.0000	6,726
09/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	58.0000	78.0000	34.483	0	0	0
09/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
09/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	6,688.0000	6,309.0000	(5.667)	0	0	500
09/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	9,648.0000	9,268.0000	(3.939)	0	0	0
09/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	3,873.0000	3,513.0000	(9.295)	0	0	0
09/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
09/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	5,252.0000	4,878.0000	(7.121)	0	0	200
09/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	114,134.0000	114,514.0000	0.333	0	0	0
09/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	13.0000	18.0000	38.462	0	0	0
09/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	8,155.0000	7,776.0000	(4.647)	0	0	0
09/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	11,165.0000	10,785.0000	(3.403)	0	0	0
09/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	12,706.0000	12,327.0000	(2.983)	0	0	0
09/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	14,273.0000	13,893.0000	(2.662)	0	0	0
09/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
09/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
09/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,554.0000	1,298.0000	(16.474)	0	0	1,000
09/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	520.0000	643.0000	23.654	0	0	0
09/07/2008	R157	2008/11/06			Bond Future	10.3600	10.2900	(0.676)	0.0000	0.0000	2,550
09/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	138.0000	172.0000	24.638	0	0	700
09/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	4,811.0000	4,474.0000	(7.005)	0	0	1,000
09/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	6.0000	8.0000	33.333	0	0	700
09/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	8,960.0000	8,591.0000	(4.118)	0	0	0
09/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,078.0000	1,242.0000	15.213	0	0	0
09/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,662.0000	1,455.0000	(12.455)	0	0	700
09/07/2008	R157	2009/02/05			Bond Future	10.2300	10.1590	(0.694)	0.0000	0.0000	5,000
09/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	316.0000	367.0000	16.139	0	0	0
09/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	5,544.0000	5,226.0000	(5.736)	0	0	0
09/07/2008	R186	2008/08/07			Bond Future	10.1900	10.1310	(0.579)	0.0000	0.0000	2,514

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09/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	24,152.0000	23,655.0000	(2.058)	0	0	0
09/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R186	2008/11/06			Bond Future	10.1300	10.0610	(0.681)	0.0000	0.0000	2,500
09/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	15,280.0000	14,696.0000	(3.822)	0	0	0
09/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R186	2009/02/05			Bond Future	10.0300	9.9630	(0.668)	0.0000	0.0000	2,500
09/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	7,038.0000	6,498.0000	(7.673)	0	0	0
09/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	80.0000	111.0000	38.750	0	0	0
09/07/2008	R196	2008/08/07			Bond Future	12.3230	12.2970	(0.211)	0.0000	0.0000	0
09/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,941.0000	1,925.0000	(0.824)	0	0	0
09/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	76.0000	73.0000	(3.947)	0	0	0
09/07/2008	R196	2008/11/06			Bond Future	12.0660	12.0140	(0.431)	0.0000	0.0000	0
09/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	745.0000	746.0000	0.134	0	0	0
09/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,723.0000	1,709.0000	(0.813)	0	0	0
09/07/2008	R196	2009/02/05			Bond Future	11.6920	11.6180	(0.633)	0.0000	0.0000	0
09/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,563.0000	1,561.0000	(0.128)	0	0	0
09/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,612.0000	1,606.0000	(0.372)	0	0	0
09/07/2008	R201	2008/08/07			Bond Future	10.5800	10.5170	(0.595)	0.0000	0.0000	0
09/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	12,003.0000	11,732.0000	(2.258)	0	0	0
09/07/2008	R201	2008/11/06			Bond Future	10.4900	10.4200	(0.667)	0.0000	0.0000	1,000
09/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	7,712.0000	7,417.0000	(3.825)	0	0	0
09/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	3.0000	4.0000	33.333	0	0	0
09/07/2008	R201	2009/02/05			Bond Future	10.3500	10.2700	(0.773)	0.0000	0.0000	0
09/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	178.0000	214.0000	20.225	0	0	0
09/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	4,858.0000	4,563.0000	(6.072)	0	0	0
09/07/2008	R203	2008/08/07			Bond Future	10.4400	10.3760	(0.613)	0.0000	0.0000	0

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09/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	15,886.0000	15,546.0000	(2.140)	0	0	0
09/07/2008	R203	2008/11/06			Bond Future	10.3600	10.2900	(0.676)	0.0000	0.0000	0
09/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	10,501.0000	10,133.0000	(3.504)	0	0	0
09/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R203	2009/02/05			Bond Future	10.2400	10.1600	(0.781)	0.0000	0.0000	0
09/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	110.0000	142.0000	29.091	0	0	0
09/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	5,465.0000	5,080.0000	(7.045)	0	0	0
09/07/2008	R204	2008/08/07			Bond Future	10.4200	10.3500	(0.672)	0.0000	0.0000	3,188
09/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	16,878.0000	16,485.0000	(2.328)	0	0	0
09/07/2008	R204	2008/11/06			Bond Future	10.3500	10.2800	(0.676)	0.0000	0.0000	0
09/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	11,175.0000	10,785.0000	(3.490)	0	0	0
09/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R204	2009/02/05			Bond Future	10.2300	10.1600	(0.684)	0.0000	0.0000	0
09/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	71.0000	92.0000	29.577	0	0	0
09/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	5,748.0000	5,379.0000	(6.420)	0	0	0
09/07/2008	R206	2008/08/07			Bond Future	10.6300	10.5700	(0.564)	0.0000	0.0000	0
09/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,493.0000	10,269.0000	(2.135)	0	0	0
09/07/2008	R206	2008/11/06			Bond Future	10.5200	10.4500	(0.665)	0.0000	0.0000	610
09/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	9,742.0000	9,488.0000	(2.607)	0	0	0
09/07/2008	R206	2009/02/05			Bond Future	10.3500	10.2700	(0.773)	0.0000	0.0000	0
09/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	221.0000	259.0000	17.195	0	0	0
09/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,209.0000	3,964.0000	(5.821)	0	0	0
09/07/2008	R207	2008/08/07			Bond Future	10.4000	10.3500	(0.481)	0.0000	0.0000	0

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09/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	15,231.0000	14,948.0000	(1.858)	0	0	0
09/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R207	2008/11/06			Bond Future	10.3300	10.2700	(0.581)	0.0000	0.0000	0
09/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	11,241.0000	10,903.0000	(3.007)	0	0	0
09/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R207	2009/02/05			Bond Future	10.2200	10.1600	(0.587)	0.0000	0.0000	0
09/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	5,759.0000	5,434.0000	(5.643)	0	0	0
09/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	48.0000	62.0000	29.167	0	0	0
09/07/2008	R209	2008/08/07			Bond Future	9.9510	9.8820	(0.693)	0.0000	0.0000	6,986
09/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	17,667.0000	17,212.0000	(2.575)	0	0	0
09/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R209	2008/11/06			Bond Future	9.8900	9.8200	(0.708)	0.0000	0.0000	260
09/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	17,248.0000	16,782.0000	(2.702)	0	0	0
09/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
09/07/2008	R209	2009/02/05			Bond Future	9.8070	9.7360	(0.724)	0.0000	0.0000	0
09/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	16.0000	26.0000	62.500	0	0	0
09/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	5,835.0000	5,366.0000	(8.038)	0	0	0
09/07/2008	TRT1	2008/08/07			Index Future	246.1730	246.8650	0.281	0.0000	0.0000	0
09/07/2008	TRT1	2008/11/06			Index Future	253.6700	254.3820	0.281	0.0000	0.0000	400
09/07/2008	TRT1	2009/02/05			Index Future	262.0810	262.8110	0.279	0.0000	0.0000	0
09/07/2008	ZAAD	2008/09/15			Currency Future	7.4665	7.4198	(0.625)	0.0000	0.0000	160
09/07/2008	ZAAD	2008/12/12			Currency Future	7.5557	7.5085	(0.625)	7.4500	7.4500	2,465
09/07/2008	ZAAD	2009/03/16			Currency Future	7.6478	7.5963	(0.673)	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:										281,063
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