

Derivatives High/Low Report

High/Low for 04/07/2008

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
04/07/2008	\$ / R 2008/09/15			Currency Future	7.9044	7.8573	(0.596)	7.9200	7.8400	122,174
04/07/2008	\$ / R 2008/12/12			Currency Future	8.0969	8.0476	(0.609)	8.1400	8.0500	44,315
04/07/2008	\$ / R 2009/03/16			Currency Future	8.2917	8.2410	(0.611)	8.2900	8.2200	2,734
04/07/2008	£ / R 2008/09/15			Currency Future	15.5916	15.4924	(0.636)	15.5500	15.5500	2,150
04/07/2008	£ / R 2008/12/12			Currency Future	15.8648	15.7627	(0.644)	0.0000	0.0000	1,909
04/07/2008	£ / R 2009/03/16			Currency Future	16.1416	16.0380	(0.642)	16.1600	16.1600	68
04/07/2008	€ / R 2008/09/15			Currency Future	12.3770	12.2867	(0.730)	12.7000	12.2700	15,482
04/07/2008	€ / R 2008/12/12			Currency Future	12.6203	12.5270	(0.739)	12.5800	12.5500	8,945
04/07/2008	€ / R 2009/03/16			Currency Future	12.8682	12.7719	(0.748)	12.8900	12.8900	232
04/07/2008	ALBI 2008/08/07			Index Future	244.9115	246.4160	0.614	0.0000	0.0000	0
04/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
04/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	200,885.0000	185,840.0000	(7.489)	0	0	0
04/07/2008	ALBI 2008/11/06			Index Future	252.3460	253.8965	0.614	0.0000	0.0000	594
04/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	1,510.0000	2,419.0000	60.199	0	0	0
04/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	128,050.0000	113,454.0000	(11.399)	0	0	0

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04/07/2008	ALBI	2009/02/05			Index Future	258.9990	260.8030	0.697	0.0000	0.0000	0
04/07/2008	CRD1	2008/08/07			Index Future	107.2590	107.7110	0.421	0.0000	0.0000	0
04/07/2008	CRD1	2008/11/06			Index Future	110.5150	110.9910	0.431	0.0000	0.0000	8
04/07/2008	CRD1	2009/02/05			Index Future	114.1820	114.6730	0.430	0.0000	0.0000	0
04/07/2008	GOVI	2008/08/07			jGovi	247.6800	249.1085	0.577	0.0000	0.0000	293
04/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
04/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	263,200.0000	248,915.0000	(5.427)	0	0	0
04/07/2008	GOVI	2008/11/06			jGovi	255.1990	256.6945	0.586	0.0000	0.0000	60
04/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	199.0000	348.0000	74.874	0	0	0
04/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	188,209.0000	173,403.0000	(7.867)	0	0	0
04/07/2008	GOVI	2009/02/05			jGovi	263.6670	265.2105	0.585	0.0000	0.0000	0
04/07/2008	ILBI	2008/08/07			Index Future	311.6814	334.5360	7.333	0.0000	0.0000	1
04/07/2008	ILBI	2008/11/06			Index Future	321.1963	343.2580	6.869	0.0000	0.0000	0
04/07/2008	ILBI	2009/02/05			Index Future	329.2075	354.1790	7.585	0.0000	0.0000	0
04/07/2008	J153	2010/08/31			jSwap	12.4960	12.4970	0.008	0.0000	0.0000	0
04/07/2008	J157	2015/09/15			jSwap	11.6930	11.6940	0.009	0.0000	0.0000	0
04/07/2008	J186	2026/12/21			jSwap	10.8720	10.8730	0.009	0.0000	0.0000	0
04/07/2008	J201	2014/12/22			jSwap	11.7840	11.7860	0.017	0.0000	0.0000	0
04/07/2008	J203	2017/09/15			jSwap	11.5330	11.5340	0.009	0.0000	0.0000	0

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
04/07/2008	J204	2018/12/21			jSwap	11.4400	11.4410	0.009	0.0000	0.0000	0
04/07/2008	J207	2020/01/15			jSwap	11.3700	11.3710	0.009	0.0000	0.0000	0
04/07/2008	JBAR	2005/12/21			jBar	12.4250	12.4250	-	0.0000	0.0000	0
04/07/2008	JFRA	2008/08/07			jFra	12.4730	12.4700	(0.024)	0.0000	0.0000	0
04/07/2008	JFRA	2008/11/06			jFra	12.7460	12.7430	(0.024)	0.0000	0.0000	0
04/07/2008	JFRA	2008/11/06			jFra	0.0000	12.7430	100.000	0.0000	0.0000	0
04/07/2008	JFRA	2009/02/05			jFra	12.7310	12.7330	0.016	0.0000	0.0000	0
04/07/2008	JFRA	2009/02/05			jFra	0.0000	12.7330	100.000	0.0000	0.0000	0
04/07/2008	JFRA	2009/05/07			jFra	12.6080	12.6140	0.048	0.0000	0.0000	0
04/07/2008	JFRA	2009/05/07			jFra	0.0000	12.6140	100.000	0.0000	0.0000	0
04/07/2008	JFRA	2009/08/06			jFra	12.4710	12.4730	0.016	0.0000	0.0000	0
04/07/2008	JFRA	2009/11/05			jFra	12.3010	12.3020	0.008	0.0000	0.0000	0
04/07/2008	JN02	2008/08/07			jNote	12.4340	12.4340	-	0.0000	0.0000	0
04/07/2008	JN02	2008/11/06			jNote	12.3510	12.3520	0.008	0.0000	0.0000	0
04/07/2008	JN02	2009/02/05			jNote	12.2080	12.2090	0.008	0.0000	0.0000	0
04/07/2008	JN05	2008/08/07			jNote	11.7810	11.7820	0.008	0.0000	0.0000	0
04/07/2008	JN05	2008/11/07			jNote	11.2390	11.1010	(1.228)	0.0000	0.0000	0
04/07/2008	JN05	2009/02/05			jNote	11.5920	11.5930	0.009	0.0000	0.0000	0
04/07/2008	JN10	2008/08/07			jNote	11.2940	11.2950	0.009	0.0000	0.0000	0

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04/07/2008	JN10	2008/11/07			jNote	10.7810	10.6470	(1.243)	0.0000	0.0000	0
04/07/2008	JN10	2009/02/05			jNote	11.1390	11.1400	0.009	0.0000	0.0000	0
04/07/2008	JROD	2008/07/31			jRod	11.6110	11.6010	(0.086)	0.0000	0.0000	0
04/07/2008	JROD	2008/08/29			jRod	11.9850	11.9650	(0.167)	0.0000	0.0000	0
04/07/2008	JROD	2008/09/30			jRod	12.3900	12.3630	(0.218)	0.0000	0.0000	0
04/07/2008	JROD	2008/10/31			jRod	12.1420	12.1290	(0.107)	0.0000	0.0000	0
04/07/2008	JROD	2008/11/28			jRod	12.4120	12.4030	(0.073)	0.0000	0.0000	0
04/07/2008	JROD	2008/12/31			jRod	12.6770	12.6720	(0.039)	0.0000	0.0000	0
04/07/2008	OTH1	2008/08/07			Index Future	231.0090	232.7700	0.762	0.0000	0.0000	0
04/07/2008	OTH1	2008/11/06			Index Future	238.0220	239.8590	0.772	0.0000	0.0000	12
04/07/2008	OTH1	2009/02/05			Index Future	245.9200	247.8150	0.771	0.0000	0.0000	0
04/07/2008	R153	2008/08/07			Bond Future	11.6300	11.5500	(0.688)	0.0000	0.0000	7,457
04/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,877.0000	5,732.0000	(2.467)	0	0	0
04/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,365.0000	6,220.0000	(2.278)	0	0	0
04/07/2008	R153	2008/11/06			Bond Future	11.5700	11.4600	(0.951)	0.0000	0.0000	0
04/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	14.0000	18.0000	28.571	0	0	0
04/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,849.0000	3,676.0000	(4.495)	0	0	0
04/07/2008	R153	2009/02/05			Bond Future	11.3200	11.1800	(1.237)	0.0000	0.0000	0
04/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	902.0000	966.0000	7.095	0	0	0
04/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,785.0000	2,652.0000	(4.776)	0	0	0

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04/07/2008	R157	2008/08/07			Bond Future	10.5900	10.4600	(1.228)	10.5300	10.5300	6,726
04/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	38.0000	69.0000	81.579	0	0	0
04/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	2.0000	4.0000	100.000	0	0	0
04/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	7,495.0000	6,797.0000	(9.313)	0	0	500
04/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	10,456.0000	9,756.0000	(6.695)	0	0	0
04/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	4,661.0000	3,993.0000	(14.332)	0	0	0
04/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
04/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	6,056.0000	5,365.0000	(11.410)	0	0	200
04/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	113,327.0000	114,026.0000	0.617	0	0	0
04/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	9.0000	18.0000	100.000	0	0	0
04/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	8,963.0000	8,263.0000	(7.810)	0	0	0
04/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	11,973.0000	11,273.0000	(5.846)	0	0	0
04/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	13,514.0000	12,815.0000	(5.172)	0	0	0
04/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	15,080.0000	14,381.0000	(4.635)	0	0	0
04/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
04/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
04/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	2,195.0000	1,682.0000	(23.371)	0	0	1,000
04/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	354.0000	539.0000	52.260	0	0	0
04/07/2008	R157	2008/11/06			Bond Future	10.5300	10.3800	(1.425)	0.0000	0.0000	2,550
04/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	83.0000	138.0000	66.265	0	0	700
04/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	5,651.0000	4,916.0000	(13.007)	0	0	1,000
04/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	3.0000	6.0000	100.000	0	0	700
04/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	9,853.0000	9,066.0000	(7.987)	0	0	0
04/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	757.0000	1,054.0000	39.234	0	0	0
04/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	2,236.0000	1,743.0000	(22.048)	0	0	700
04/07/2008	R157	2009/02/05			Bond Future	10.4000	10.2500	(1.442)	0.0000	0.0000	5,000
04/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	222.0000	311.0000	40.090	0	0	0
04/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	6,326.0000	5,643.0000	(10.797)	0	0	0
04/07/2008	R186	2008/08/07			Bond Future	10.3400	10.2000	(1.354)	0.0000	0.0000	2,514

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04/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	25,400.0000	24,236.0000	(4.583)	0	0	0
04/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R186	2008/11/06			Bond Future	10.2800	10.1400	(1.362)	0.0000	0.0000	2,500
04/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	16,531.0000	15,364.0000	(7.059)	0	0	0
04/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R186	2009/02/05			Bond Future	10.1900	10.0400	(1.472)	0.0000	0.0000	2,500
04/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	8,338.0000	7,122.0000	(14.584)	0	0	0
04/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	36.0000	79.0000	119.444	0	0	0
04/07/2008	R196	2008/08/07			Bond Future	12.3550	12.3180	(0.299)	0.0000	0.0000	0
04/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,979.0000	1,958.0000	(1.061)	0	0	0
04/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	97.0000	95.0000	(2.062)	0	0	0
04/07/2008	R196	2008/11/06			Bond Future	12.1210	12.0700	(0.421)	0.0000	0.0000	0
04/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	762.0000	763.0000	0.131	0	0	0
04/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,756.0000	1,742.0000	(0.797)	0	0	0
04/07/2008	R196	2009/02/05			Bond Future	11.7650	11.7020	(0.535)	0.0000	0.0000	0
04/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,580.0000	1,578.0000	(0.127)	0	0	0
04/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,632.0000	1,627.0000	(0.306)	0	0	0
04/07/2008	R201	2008/08/07			Bond Future	10.7400	10.6100	(1.210)	0.0000	0.0000	0
04/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	12,689.0000	12,132.0000	(4.390)	0	0	0
04/07/2008	R201	2008/11/06			Bond Future	10.6600	10.5200	(1.313)	0.0000	0.0000	1,000
04/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	8,423.0000	7,838.0000	(6.945)	0	0	0
04/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	2.0000	3.0000	50.000	0	0	0
04/07/2008	R201	2009/02/05			Bond Future	10.5300	10.3800	(1.425)	0.0000	0.0000	0
04/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	119.0000	171.0000	43.697	0	0	0
04/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	5,538.0000	4,975.0000	(10.166)	0	0	0
04/07/2008	R203	2008/08/07			Bond Future	10.6000	10.4600	(1.321)	0.0000	0.0000	0

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04/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	16,726.0000	15,991.0000	(4.394)	0	0	0
04/07/2008	R203	2008/11/06			Bond Future	10.5300	10.3800	(1.425)	0.0000	0.0000	0
04/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	11,386.0000	10,606.0000	(6.851)	0	0	0
04/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R203	2009/02/05			Bond Future	10.4100	10.2600	(1.441)	0.0000	0.0000	0
04/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	64.0000	107.0000	67.188	0	0	0
04/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	6,299.0000	5,567.0000	(11.621)	0	0	0
04/07/2008	R204	2008/08/07			Bond Future	10.5800	10.4500	(1.229)	0.0000	0.0000	3,188
04/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	17,767.0000	17,046.0000	(4.058)	0	0	0
04/07/2008	R204	2008/11/06			Bond Future	10.5100	10.3800	(1.237)	0.0000	0.0000	0
04/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	12,059.0000	11,342.0000	(5.946)	0	0	0
04/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R204	2009/02/05			Bond Future	10.4100	10.2600	(1.441)	0.0000	0.0000	0
04/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	36.0000	66.0000	83.333	0	0	0
04/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	6,704.0000	5,909.0000	(11.859)	0	0	0
04/07/2008	R206	2008/08/07			Bond Future	10.7900	10.6600	(1.205)	0.0000	0.0000	0
04/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	11,085.0000	10,604.0000	(4.339)	0	0	0
04/07/2008	R206	2008/11/06			Bond Future	10.6900	10.5500	(1.310)	0.0000	0.0000	610
04/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	10,355.0000	9,851.0000	(4.867)	0	0	0
04/07/2008	R206	2009/02/05			Bond Future	10.5300	10.3800	(1.425)	0.0000	0.0000	0
04/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	157.0000	214.0000	36.306	0	0	0
04/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,777.0000	4,308.0000	(9.818)	0	0	0
04/07/2008	R207	2008/08/07			Bond Future	10.5600	10.4300	(1.231)	0.0000	0.0000	0

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04/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	16,125.0000	15,399.0000	(4.502)	0	0	0
04/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R207	2008/11/06			Bond Future	10.5000	10.3600	(1.333)	0.0000	0.0000	0
04/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	12,189.0000	11,409.0000	(6.399)	0	0	0
04/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R207	2009/02/05			Bond Future	10.4000	10.2600	(1.346)	0.0000	0.0000	0
04/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	6,736.0000	5,977.0000	(11.268)	0	0	0
04/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	22.0000	42.0000	90.909	0	0	0
04/07/2008	R209	2008/08/07			Bond Future	10.1000	9.9600	(1.386)	0.0000	0.0000	6,986
04/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	18,631.0000	17,726.0000	(4.857)	0	0	0
04/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R209	2008/11/06			Bond Future	10.0500	9.8990	(1.502)	0.0000	0.0000	260
04/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	18,293.0000	17,308.0000	(5.385)	0	0	0
04/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
04/07/2008	R209	2009/02/05			Bond Future	9.9740	9.8160	(1.584)	0.0000	0.0000	0
04/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	5.0000	16.0000	220.000	0	0	0
04/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	6,930.0000	5,896.0000	(14.921)	0	0	0
04/07/2008	TRT1	2008/08/07			Index Future	244.3710	245.7900	0.581	0.0000	0.0000	0
04/07/2008	TRT1	2008/11/06			Index Future	251.7900	253.2760	0.590	0.0000	0.0000	400
04/07/2008	TRT1	2009/02/05			Index Future	260.1440	261.6780	0.590	0.0000	0.0000	0
04/07/2008	ZAAD	2008/09/15			Currency Future	7.5240	7.5022	(0.290)	7.5000	7.5000	650
04/07/2008	ZAAD	2008/12/12			Currency Future	7.6172	7.5942	(0.302)	7.6100	7.6100	2,480
04/07/2008	ZAAD	2009/03/16			Currency Future	7.7086	7.6856	(0.298)	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:										250,808
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