

Derivatives High/Low Report

High/Low for 15/07/2008

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
15/07/2008	\$ / R 2008/09/15			Currency Future	7.7680	7.8044	0.469	7.8100	7.7300	135,675
15/07/2008	\$ / R 2008/12/12			Currency Future	7.9523	7.9924	0.504	7.9900	7.9300	56,935
15/07/2008	\$ / R 2009/03/16			Currency Future	8.1384	8.1810	0.523	8.2000	8.2000	4,799
15/07/2008	£ / R 2008/09/15			Currency Future	15.4018	15.5768	1.136	0.0000	0.0000	2,160
15/07/2008	£ / R 2008/12/12			Currency Future	15.6630	15.8447	1.160	0.0000	0.0000	1,909
15/07/2008	£ / R 2009/03/16			Currency Future	15.9291	16.1149	1.166	16.1700	16.1700	114
15/07/2008	€ / R 2008/09/15			Currency Future	12.3084	12.4235	0.935	12.4200	12.4200	17,447
15/07/2008	€ / R 2008/12/12			Currency Future	12.5415	12.6616	0.958	12.7000	12.7000	11,695
15/07/2008	€ / R 2009/03/16			Currency Future	12.7784	12.9016	0.964	12.9500	12.9500	697
15/07/2008	ALBI 2008/08/07			Index Future	247.6030	249.2580	0.668	0.0000	0.0000	1
15/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
15/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	173,970.0000	157,420.0000	(9.513)	0	0	0
15/07/2008	ALBI 2008/11/06			Index Future	255.0105	256.7160	0.669	0.0000	0.0000	594
15/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	2,862.0000	4,650.0000	62.474	0	0	0
15/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	102,757.0000	87,490.0000	(14.857)	0	0	0

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15/07/2008	ALBI	2009/02/05			Index Future	263.2520	264.9610	0.649	0.0000	0.0000	0
15/07/2008	CRD1	2008/08/07			Index Future	108.2790	108.7750	0.458	0.0000	0.0000	0
15/07/2008	CRD1	2008/11/06			Index Future	111.5190	112.0300	0.458	0.0000	0.0000	6
15/07/2008	CRD1	2009/02/05			Index Future	114.9760	115.5030	0.458	0.0000	0.0000	0
15/07/2008	GOVI	2008/08/07			jGovi	250.4075	251.9700	0.624	0.0000	0.0000	293
15/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
15/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	235,925.0000	220,300.0000	(6.623)	0	0	0
15/07/2008	GOVI	2008/11/06			jGovi	257.8995	259.5085	0.624	0.0000	0.0000	60
15/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	411.0000	733.0000	78.345	0	0	0
15/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	161,416.0000	145,648.0000	(9.769)	0	0	0
15/07/2008	GOVI	2009/02/05			jGovi	265.8955	267.5545	0.624	0.0000	0.0000	356
15/07/2008	ILBI	2008/08/07			Index Future	331.8135	332.9030	0.328	0.0000	0.0000	1
15/07/2008	ILBI	2008/11/06			Index Future	343.3870	343.2310	(0.045)	0.0000	0.0000	0
15/07/2008	ILBI	2009/02/05			Index Future	354.0470	353.9190	(0.036)	0.0000	0.0000	0
15/07/2008	J153	2010/08/31			jSwap	12.1080	12.0760	(0.264)	0.0000	0.0000	0
15/07/2008	J157	2015/09/15			jSwap	11.2760	11.1300	(1.295)	0.0000	0.0000	0
15/07/2008	J186	2026/12/21			jSwap	10.4450	10.2790	(1.589)	0.0000	0.0000	0
15/07/2008	J201	2014/12/22			jSwap	11.3350	11.1960	(1.226)	0.0000	0.0000	0
15/07/2008	J203	2017/09/15			jSwap	11.1200	10.9660	(1.385)	0.0000	0.0000	0

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15/07/2008	J204	2018/12/21			jSwap	10.9900	10.8430	(1.338)	0.0000	0.0000	0
15/07/2008	J207	2020/01/15			jSwap	10.9380	11.1490	1.929	0.0000	0.0000	0
15/07/2008	JBAR	2005/12/21			jBar	12.4210	12.4080	(0.105)	0.0000	0.0000	0
15/07/2008	JFRA	2008/08/07			jFra	12.4240	12.4070	(0.137)	0.0000	0.0000	0
15/07/2008	JFRA	2008/11/06			jFra	12.4340	12.4700	0.290	0.0000	0.0000	0
15/07/2008	JFRA	2008/11/06			jFra	0.0000	12.4700	100.000	0.0000	0.0000	0
15/07/2008	JFRA	2009/02/05			jFra	12.3670	12.3590	(0.065)	0.0000	0.0000	0
15/07/2008	JFRA	2009/02/05			jFra	0.0000	12.3590	100.000	0.0000	0.0000	0
15/07/2008	JFRA	2009/05/07			jFra	12.2090	12.1660	(0.352)	0.0000	0.0000	0
15/07/2008	JFRA	2009/05/07			jFra	0.0000	12.1660	100.000	0.0000	0.0000	0
15/07/2008	JFRA	2009/08/06			jFra	11.7840	11.7580	(0.221)	0.0000	0.0000	0
15/07/2008	JFRA	2009/11/05			jFra	11.6570	11.5770	(0.686)	0.0000	0.0000	0
15/07/2008	JN02	2008/08/07			jNote	11.9710	11.9360	(0.292)	0.0000	0.0000	0
15/07/2008	JN02	2008/11/06			jNote	11.8120	11.7590	(0.449)	0.0000	0.0000	0
15/07/2008	JN02	2009/02/05			jNote	11.6310	11.5510	(0.688)	0.0000	0.0000	0
15/07/2008	JN05	2008/08/07			jNote	11.3220	11.1680	(1.360)	0.0000	0.0000	0
15/07/2008	JN05	2008/11/07			jNote	10.9980	10.8560	(1.291)	0.0000	0.0000	0
15/07/2008	JN05	2009/02/05			jNote	11.0950	10.9350	(1.442)	0.0000	0.0000	0
15/07/2008	JN10	2008/08/07			jNote	10.8510	10.7030	(1.364)	0.0000	0.0000	0

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15/07/2008	JN10	2008/11/07			jNote	10.5570	10.4030	(1.459)	0.0000	0.0000	0
15/07/2008	JN10	2009/02/05			jNote	10.6700	10.5120	(1.481)	0.0000	0.0000	0
15/07/2008	JROD	2008/07/31			jRod	11.5640	11.5610	(0.026)	0.0000	0.0000	0
15/07/2008	JROD	2008/08/29			jRod	11.8920	11.8810	(0.092)	0.0000	0.0000	0
15/07/2008	JROD	2008/09/30			jRod	12.2650	12.2450	(0.163)	0.0000	0.0000	0
15/07/2008	JROD	2008/10/31			jRod	12.0680	12.0540	(0.116)	0.0000	0.0000	0
15/07/2008	JROD	2008/11/28			jRod	12.3230	12.3030	(0.162)	0.0000	0.0000	0
15/07/2008	JROD	2008/12/31			jRod	12.5610	12.5320	(0.231)	0.0000	0.0000	0
15/07/2008	OTH1	2008/08/07			Index Future	233.5180	235.6580	0.916	0.0000	0.0000	0
15/07/2008	OTH1	2008/11/06			Index Future	240.5050	242.7080	0.916	0.0000	0.0000	9
15/07/2008	OTH1	2009/02/05			Index Future	247.9610	250.2330	0.916	0.0000	0.0000	0
15/07/2008	R153	2008/08/07			Bond Future	11.3300	11.2380	(0.812)	11.2600	11.2500	16,470
15/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,332.0000	5,164.0000	(3.151)	0	0	0
15/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	5,821.0000	5,653.0000	(2.886)	0	0	0
15/07/2008	R153	2008/11/06			Bond Future	11.2050	11.0980	(0.955)	0.0000	0.0000	0
15/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	26.0000	32.0000	23.077	0	0	0
15/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,270.0000	3,102.0000	(5.138)	0	0	0
15/07/2008	R153	2009/02/05			Bond Future	10.8830	10.7570	(1.158)	0.0000	0.0000	0
15/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,084.0000	1,151.0000	6.181	0	0	0
15/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,349.0000	2,237.0000	(4.768)	0	0	0

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15/07/2008	R157	2008/08/07			Bond Future	10.3790	10.2370	(1.368)	10.2800	10.2100	6,726
15/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	48.0000	100.0000	108.333	0	0	0
15/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1.0000	3.0000	200.000	0	0	0
15/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	6,356.0000	5,583.0000	(12.162)	0	0	500
15/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	9,317.0000	8,543.0000	(8.307)	0	0	0
15/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	3,532.0000	2,810.0000	(20.442)	0	0	0
15/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
15/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	4,917.0000	4,155.0000	(15.497)	0	0	200
15/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	114,465.0000	115,240.0000	0.677	0	0	0
15/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	9.0000	21.0000	133.333	0	0	0
15/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	7,824.0000	7,050.0000	(9.893)	0	0	0
15/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	10,834.0000	10,060.0000	(7.144)	0	0	0
15/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	12,376.0000	11,601.0000	(6.262)	0	0	0
15/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	13,942.0000	13,167.0000	(5.559)	0	0	0
15/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
15/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
15/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,247.0000	799.0000	(35.926)	0	0	1,000
15/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	544.0000	870.0000	59.926	0	0	0
15/07/2008	R157	2008/11/06			Bond Future	10.2980	10.1490	(1.447)	0.0000	0.0000	2,550
15/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	155.0000	250.0000	61.290	0	0	700
15/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	4,499.0000	3,799.0000	(15.559)	0	0	1,000
15/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	6.0000	13.0000	116.667	0	0	700
15/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	8,632.0000	7,843.0000	(9.140)	0	0	0
15/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,194.0000	1,604.0000	34.338	0	0	0
15/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,449.0000	1,064.0000	(26.570)	0	0	700
15/07/2008	R157	2009/02/05			Bond Future	10.1620	10.0060	(1.535)	0.0000	0.0000	5,000
15/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	352.0000	490.0000	39.205	0	0	0
15/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	5,227.0000	4,550.0000	(12.952)	0	0	0
15/07/2008	R186	2008/08/07			Bond Future	10.1230	9.9820	(1.393)	0.0000	0.0000	2,514

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15/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	23,587.0000	22,382.0000	(5.109)	0	0	0
15/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R186	2008/11/06			Bond Future	10.0520	9.9080	(1.433)	0.0000	0.0000	2,500
15/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	14,619.0000	13,383.0000	(8.455)	0	0	0
15/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R186	2009/02/05			Bond Future	9.9550	9.8070	(1.487)	0.0000	0.0000	2,500
15/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	6,427.0000	5,258.0000	(18.189)	0	0	0
15/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	109.0000	219.0000	100.917	0	0	0
15/07/2008	R196	2008/08/07			Bond Future	12.2580	12.2140	(0.359)	0.0000	0.0000	0
15/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,884.0000	1,859.0000	(1.327)	0	0	0
15/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	52.0000	50.0000	(3.846)	0	0	0
15/07/2008	R196	2008/11/06			Bond Future	11.9550	11.8940	(0.510)	0.0000	0.0000	0
15/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	729.0000	731.0000	0.274	0	0	0
15/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,675.0000	1,659.0000	(0.955)	0	0	0
15/07/2008	R196	2009/02/05			Bond Future	11.5460	11.4730	(0.632)	0.0000	0.0000	0
15/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,544.0000	1,543.0000	(0.065)	0	0	0
15/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,585.0000	1,580.0000	(0.315)	0	0	0
15/07/2008	R201	2008/08/07			Bond Future	10.5090	10.3780	(1.247)	0.0000	0.0000	0
15/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	11,697.0000	11,129.0000	(4.856)	0	0	0
15/07/2008	R201	2008/11/06			Bond Future	10.4180	10.2800	(1.325)	0.0000	0.0000	1,000
15/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	7,408.0000	6,825.0000	(7.870)	0	0	0
15/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	4.0000	7.0000	75.000	0	0	0
15/07/2008	R201	2009/02/05			Bond Future	10.2710	10.1260	(1.412)	0.0000	0.0000	0
15/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	205.0000	286.0000	39.512	0	0	0
15/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	4,558.0000	4,036.0000	(11.452)	0	0	0
15/07/2008	R203	2008/08/07			Bond Future	10.3780	10.2270	(1.455)	0.0000	0.0000	0

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15/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	15,557.0000	14,749.0000	(5.194)	0	0	0
15/07/2008	R203	2008/11/06			Bond Future	10.2950	10.1380	(1.525)	0.0000	0.0000	0
15/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	10,159.0000	9,327.0000	(8.190)	0	0	0
15/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R203	2009/02/05			Bond Future	10.1720	10.0100	(1.593)	0.0000	0.0000	0
15/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	130.0000	218.0000	67.692	0	0	0
15/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	5,131.0000	4,365.0000	(14.929)	0	0	0
15/07/2008	R204	2008/08/07			Bond Future	10.3610	10.2200	(1.361)	10.2300	10.2300	3,188
15/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	16,547.0000	15,749.0000	(4.823)	0	0	0
15/07/2008	R204	2008/11/06			Bond Future	10.2820	10.1360	(1.420)	0.0000	0.0000	0
15/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	10,796.0000	9,973.0000	(7.623)	0	0	0
15/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R204	2009/02/05			Bond Future	10.1670	10.0160	(1.485)	0.0000	0.0000	0
15/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	85.0000	150.0000	76.471	0	0	0
15/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	5,411.0000	4,628.0000	(14.471)	0	0	0
15/07/2008	R206	2008/08/07			Bond Future	10.5630	10.4320	(1.240)	0.0000	0.0000	0
15/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,243.0000	9,752.0000	(4.794)	0	0	0
15/07/2008	R206	2008/11/06			Bond Future	10.4470	10.3090	(1.321)	0.0000	0.0000	610
15/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	9,477.0000	8,974.0000	(5.308)	0	0	0
15/07/2008	R206	2009/02/05			Bond Future	10.2680	10.1210	(1.432)	0.0000	0.0000	0
15/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	250.0000	334.0000	33.600	0	0	0
15/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	3,948.0000	3,510.0000	(11.094)	0	0	0
15/07/2008	R207	2008/08/07			Bond Future	10.3620	10.2110	(1.457)	0.0000	0.0000	0

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15/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	15,016.0000	14,156.0000	(5.727)	0	0	0
15/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R207	2008/11/06			Bond Future	10.2870	10.1320	(1.507)	0.0000	0.0000	0
15/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	10,999.0000	10,118.0000	(8.010)	0	0	0
15/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R207	2009/02/05			Bond Future	10.1790	10.0190	(1.572)	0.0000	0.0000	0
15/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	5,533.0000	4,676.0000	(15.489)	0	0	0
15/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	53.0000	106.0000	100.000	0	0	0
15/07/2008	R209	2008/08/07			Bond Future	9.8740	9.7130	(1.631)	0.0000	0.0000	6,986
15/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	17,159.0000	16,075.0000	(6.317)	0	0	0
15/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R209	2008/11/06			Bond Future	9.8120	9.6480	(1.671)	0.0000	0.0000	260
15/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	16,728.0000	15,612.0000	(6.671)	0	0	0
15/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
15/07/2008	R209	2009/02/05			Bond Future	9.7280	9.5620	(1.706)	0.0000	0.0000	0
15/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	26.0000	75.0000	188.462	0	0	0
15/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	5,311.0000	4,214.0000	(20.655)	0	0	0
15/07/2008	TRT1	2008/08/07			Index Future	247.0580	248.6160	0.631	0.0000	0.0000	0
15/07/2008	TRT1	2008/11/06			Index Future	254.4500	256.0550	0.631	0.0000	0.0000	300
15/07/2008	TRT1	2009/02/05			Index Future	262.3390	263.9930	0.630	0.0000	0.0000	0
15/07/2008	ZAAD	2008/09/15			Currency Future	7.4860	7.6030	1.563	7.6500	7.5700	142
15/07/2008	ZAAD	2008/12/12			Currency Future	7.5750	7.6946	1.579	0.0000	0.0000	2,465
15/07/2008	ZAAD	2009/03/16			Currency Future	7.6633	7.7857	1.597	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:										292,972
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