

Derivatives High/Low Report

High/Low for 20/06/2008

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
20/06/2008	\$ / R 2008/09/15			Currency Future	8.1310	8.1781	0.579	8.1900	8.0800	98,618
20/06/2008	\$ / R 2008/12/12			Currency Future	8.3231	8.3706	0.571	8.3900	8.3600	37,459
20/06/2008	\$ / R 2009/03/16			Currency Future	8.5141	8.5638	0.584	8.5000	8.5000	1,005
20/06/2008	£ / R 2008/09/15			Currency Future	15.9225	16.0416	0.748	0.0000	0.0000	2,235
20/06/2008	£ / R 2008/12/12			Currency Future	16.1860	16.3058	0.740	16.3800	16.3800	2,086
20/06/2008	£ / R 2009/03/16			Currency Future	16.4500	16.5741	0.754	0.0000	0.0000	0
20/06/2008	€ / R 2008/09/15			Currency Future	12.5374	12.7292	1.530	12.7500	12.7200	16,365
20/06/2008	€ / R 2008/12/12			Currency Future	12.7774	12.9703	1.510	13.0300	12.9700	8,934
20/06/2008	€ / R 2009/03/16			Currency Future	13.0204	13.2163	1.505	13.3200	13.2300	200
20/06/2008	ALBI 2008/08/07			Index Future	245.9230	246.5020	0.235	0.0000	0.0000	0
20/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
20/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	190,770.0000	184,980.0000	(3.035)	0	0	0
20/06/2008	ALBI 2008/11/06			Index Future	253.4755	254.0725	0.236	0.0000	0.0000	594
20/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	2,718.0000	3,171.0000	16.667	0	0	0
20/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	117,963.0000	112,446.0000	(4.677)	0	0	0

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20/06/2008	ALBI	2009/02/05			Index Future	261.7790	262.4460	0.255	0.0000	0.0000	0
20/06/2008	CRD1	2008/08/07			Index Future	107.7390	107.9130	0.162	0.0000	0.0000	0
20/06/2008	CRD1	2008/11/06			Index Future	111.0480	111.2270	0.161	0.0000	0.0000	8
20/06/2008	CRD1	2009/02/05			Index Future	114.7030	114.8870	0.160	0.0000	0.0000	0
20/06/2008	GOVI	2008/08/07			jGovi	248.6770	249.2340	0.224	0.0000	0.0000	366
20/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
20/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	253,230.0000	247,660.0000	(2.200)	0	0	0
20/06/2008	GOVI	2008/11/06			jGovi	256.3145	256.8880	0.224	0.0000	0.0000	60
20/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	456.0000	544.0000	19.298	0	0	0
20/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	177,311.0000	171,664.0000	(3.185)	0	0	0
20/06/2008	GOVI	2009/02/05			jGovi	264.7495	265.3410	0.223	0.0000	0.0000	0
20/06/2008	ILBI	2008/08/07			Index Future	324.7555	325.1725	0.128	0.0000	0.0000	1
20/06/2008	ILBI	2008/11/06			Index Future	335.2250	336.8500	0.485	0.0000	0.0000	0
20/06/2008	ILBI	2009/02/05			Index Future	345.8730	347.5500	0.485	0.0000	0.0000	0
20/06/2008	J153	2010/08/31			jSwap	12.5330	12.5330	-	0.0000	0.0000	0
20/06/2008	J157	2015/09/15			jSwap	11.5110	11.5130	0.017	0.0000	0.0000	0
20/06/2008	J186	2026/12/21			jSwap	10.7650	10.7660	0.009	0.0000	0.0000	0
20/06/2008	J201	2014/12/22			jSwap	11.5990	11.6000	0.009	0.0000	0.0000	0
20/06/2008	J203	2017/09/15			jSwap	11.3300	11.3310	0.009	0.0000	0.0000	0

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20/06/2008	J204	2018/12/21			jSwap	11.2230	11.2240	0.009	0.0000	0.0000	0
20/06/2008	J207	2020/01/15			jSwap	11.1260	11.1280	0.018	0.0000	0.0000	0
20/06/2008	JBAR	2005/12/21			jBar	12.3250	12.3250	-	0.0000	0.0000	0
20/06/2008	JFRA	2008/08/07			jFra	12.4830	12.4780	(0.040)	0.0000	0.0000	0
20/06/2008	JFRA	2008/11/06			jFra	12.7430	12.7450	0.016	0.0000	0.0000	0
20/06/2008	JFRA	2008/11/06			jFra	0.0000	12.7450	100.000	0.0000	0.0000	0
20/06/2008	JFRA	2009/02/05			jFra	12.7450	12.7450	-	0.0000	0.0000	0
20/06/2008	JFRA	2009/02/05			jFra	0.0000	12.7450	100.000	0.0000	0.0000	0
20/06/2008	JFRA	2009/05/07			jFra	12.6670	12.6650	(0.016)	0.0000	0.0000	0
20/06/2008	JFRA	2009/05/07			jFra	0.0000	12.6650	100.000	0.0000	0.0000	0
20/06/2008	JFRA	2009/08/06			jFra	12.6150	12.6180	0.024	0.0000	0.0000	0
20/06/2008	JFRA	2009/11/05			jFra	12.3830	12.3780	(0.040)	0.0000	0.0000	0
20/06/2008	JN02	2008/08/07			jNote	12.4820	12.4820	-	0.0000	0.0000	0
20/06/2008	JN02	2008/11/06			jNote	12.3900	12.3910	0.008	0.0000	0.0000	0
20/06/2008	JN02	2009/02/05			jNote	12.2340	12.2350	0.008	0.0000	0.0000	0
20/06/2008	JN05	2008/08/07			jNote	11.6450	11.6460	0.009	0.0000	0.0000	0
20/06/2008	JN05	2008/11/07			jNote	11.1380	11.0760	(0.557)	0.0000	0.0000	0
20/06/2008	JN05	2009/02/05			jNote	11.4270	11.4280	0.009	0.0000	0.0000	0
20/06/2008	JN10	2008/08/07			jNote	11.0560	11.0570	0.009	0.0000	0.0000	0

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20/06/2008	JN10	2008/11/07			jNote	10.6800	10.6170	(0.590)	0.0000	0.0000	0
20/06/2008	JN10	2009/02/05			jNote	10.8850	10.8860	0.009	0.0000	0.0000	0
20/06/2008	JROD	2008/06/30			jRod	11.2990	11.2970	(0.018)	0.0000	0.0000	0
20/06/2008	JROD	2008/07/31			jRod	11.6680	11.6580	(0.086)	0.0000	0.0000	0
20/06/2008	JROD	2008/08/29			jRod	12.0530	12.0360	(0.141)	0.0000	0.0000	0
20/06/2008	JROD	2008/09/30			jRod	11.8560	11.8450	(0.093)	0.0000	0.0000	0
20/06/2008	JROD	2008/10/31			jRod	12.1400	12.1270	(0.107)	0.0000	0.0000	0
20/06/2008	JROD	2008/11/28			jRod	12.3900	12.3760	(0.113)	0.0000	0.0000	0
20/06/2008	JROD	2008/12/31			jRod	12.1790	12.1680	(0.090)	0.0000	0.0000	0
20/06/2008	OTH1	2008/08/07			Index Future	232.0970	232.7960	0.301	0.0000	0.0000	0
20/06/2008	OTH1	2008/11/06			Index Future	239.2250	239.9450	0.301	0.0000	0.0000	12
20/06/2008	OTH1	2009/02/05			Index Future	247.0980	247.8410	0.301	0.0000	0.0000	0
20/06/2008	R153	2008/08/07			Bond Future	11.5300	11.5100	(0.173)	0.0000	0.0000	7,457
20/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,696.0000	5,660.0000	(0.632)	0	0	0
20/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,184.0000	6,148.0000	(0.582)	0	0	0
20/06/2008	R153	2008/11/06			Bond Future	11.4000	11.3800	(0.175)	0.0000	0.0000	0
20/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,589.0000	3,557.0000	(0.892)	0	0	0
20/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	29.0000	29.0000	-	0	0	0
20/06/2008	R153	2009/02/05			Bond Future	11.0600	11.0400	(0.181)	0.0000	0.0000	0

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20/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,597.0000	2,576.0000	(0.809)	0	0	0
20/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,080.0000	1,087.0000	0.648	0	0	0
20/06/2008	R157	2008/08/07			Bond Future	10.4900	10.4400	(0.477)	0.0000	0.0000	6,773
20/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	46.0000	54.0000	17.391	0	0	0
20/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	14.0000	16.0000	14.286	0	0	0
20/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	6,969.0000	6,702.0000	(3.831)	0	0	500
20/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	8,428.0000	8,158.0000	(3.204)	0	0	0
20/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
20/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	131.0000	152.0000	16.031	0	0	0
20/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	113,864.0000	114,134.0000	0.237	0	0	0
20/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	4,216.0000	3,968.0000	(5.882)	0	0	0
20/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	5,555.0000	5,293.0000	(4.716)	0	0	200
20/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
20/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	11,435.0000	11,165.0000	(2.361)	0	0	0
20/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
20/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	12,976.0000	12,706.0000	(2.081)	0	0	0
20/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	14,543.0000	14,273.0000	(1.857)	0	0	0
20/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	9,918.0000	9,648.0000	(2.722)	0	0	0
20/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
20/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,973.0000	1,787.0000	(9.427)	0	0	1,000
20/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	669.0000	753.0000	12.556	0	0	0
20/06/2008	R157	2008/11/06			Bond Future	10.3900	10.3400	(0.481)	0.0000	0.0000	2,520
20/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	166.0000	191.0000	15.060	0	0	700
20/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	9,123.0000	8,860.0000	(2.883)	0	0	0
20/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	4,998.0000	4,758.0000	(4.802)	0	0	1,000
20/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	10.0000	12.0000	20.000	0	0	700
20/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,109.0000	1,220.0000	10.009	0	0	0
20/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,852.0000	1,699.0000	(8.261)	0	0	700
20/06/2008	R157	2009/02/05			Bond Future	10.2400	10.1900	(0.488)	0.0000	0.0000	2,500
20/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	354.0000	391.0000	10.452	0	0	0
20/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	5,633.0000	5,411.0000	(3.941)	0	0	0

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20/06/2008	R186	2008/08/07			Bond Future	10.3000	10.2400	(0.583)	0.0000	0.0000	2,514
20/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	25,069.0000	24,571.0000	(1.987)	0	0	0
20/06/2008	R186	2008/11/06			Bond Future	10.2200	10.1600	(0.587)	0.0000	0.0000	2,500
20/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	16,033.0000	15,532.0000	(3.125)	0	0	0
20/06/2008	R186	2009/02/05			Bond Future	10.1200	10.0600	(0.593)	0.0000	0.0000	2,500
20/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	63.0000	84.0000	33.333	0	0	0
20/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	7,780.0000	7,296.0000	(6.221)	0	0	0
20/06/2008	R196	2008/08/07			Bond Future	12.1800	12.1530	(0.222)	0.0000	0.0000	0
20/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,971.0000	1,954.0000	(0.863)	0	0	0
20/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	179.0000	176.0000	(1.676)	0	0	0
20/06/2008	R196	2008/11/06			Bond Future	11.9740	11.9430	(0.259)	0.0000	0.0000	0
20/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	839.0000	839.0000	-	0	0	0
20/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,791.0000	1,781.0000	(0.558)	0	0	0
20/06/2008	R196	2009/02/05			Bond Future	11.6290	11.5980	(0.267)	0.0000	0.0000	0
20/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,680.0000	1,675.0000	(0.298)	0	0	0
20/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,635.0000	1,632.0000	(0.183)	0	0	0
20/06/2008	R201	2008/08/07			Bond Future	10.5500	10.5000	(0.474)	0.0000	0.0000	0
20/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	11,874.0000	11,658.0000	(1.819)	0	0	0
20/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R201	2008/11/06			Bond Future	10.4400	10.3900	(0.479)	0.0000	0.0000	1,000
20/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	7,505.0000	7,295.0000	(2.798)	0	0	0
20/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	8.0000	9.0000	12.500	0	0	0
20/06/2008	R201	2009/02/05			Bond Future	10.2700	10.2200	(0.487)	0.0000	0.0000	0
20/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	249.0000	276.0000	10.843	0	0	0
20/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	4,598.0000	4,418.0000	(3.915)	0	0	0

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20/06/2008	R203	2008/08/07			Bond Future	10.4900	10.4400	(0.477)	0.0000	0.0000	0
20/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	16,149.0000	15,886.0000	(1.629)	0	0	0
20/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R203	2008/11/06			Bond Future	10.3900	10.3400	(0.481)	0.0000	0.0000	0
20/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	10,658.0000	10,396.0000	(2.458)	0	0	0
20/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R203	2009/02/05			Bond Future	10.2500	10.2000	(0.488)	0.0000	0.0000	0
20/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	128.0000	149.0000	16.406	0	0	0
20/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	5,535.0000	5,295.0000	(4.336)	0	0	0
20/06/2008	R204	2008/08/07			Bond Future	10.4600	10.4000	(0.574)	0.0000	0.0000	3,188
20/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	17,101.0000	16,766.0000	(1.959)	0	0	0
20/06/2008	R204	2008/11/06			Bond Future	10.3700	10.3100	(0.579)	0.0000	0.0000	0
20/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	11,287.0000	10,952.0000	(2.968)	0	0	0
20/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R204	2009/02/05			Bond Future	10.2400	10.1800	(0.586)	0.0000	0.0000	0
20/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	84.0000	104.0000	23.810	0	0	0
20/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	5,816.0000	5,503.0000	(5.382)	0	0	0
20/06/2008	R206	2008/08/07			Bond Future	10.6400	10.5900	(0.470)	0.0000	0.0000	0
20/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,530.0000	10,344.0000	(1.766)	0	0	0
20/06/2008	R206	2008/11/06			Bond Future	10.5100	10.4600	(0.476)	0.0000	0.0000	610
20/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	9,706.0000	9,525.0000	(1.865)	0	0	0
20/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R206	2009/02/05			Bond Future	10.3100	10.2600	(0.485)	0.0000	0.0000	0
20/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	274.0000	300.0000	9.489	0	0	0
20/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,121.0000	3,970.0000	(3.664)	0	0	0

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20/06/2008	R207	2008/08/07			Bond Future	10.4400	10.3900	(0.479)	0.0000	0.0000	0
20/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	15,456.0000	15,174.0000	(1.825)	0	0	0
20/06/2008	R207	2008/11/06			Bond Future	10.3600	10.3100	(0.483)	0.0000	0.0000	0
20/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	11,409.0000	11,128.0000	(2.463)	0	0	0
20/06/2008	R207	2009/02/05			Bond Future	10.2400	10.1900	(0.488)	0.0000	0.0000	0
20/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	5,878.0000	5,609.0000	(4.576)	0	0	0
20/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	55.0000	67.0000	21.818	0	0	0
20/06/2008	R209	2008/08/07			Bond Future	10.0800	10.0200	(0.595)	0.0000	0.0000	6,986
20/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	18,503.0000	18,117.0000	(2.086)	0	0	0
20/06/2008	R209	2008/11/06			Bond Future	10.0200	9.9600	(0.599)	0.0000	0.0000	260
20/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	18,099.0000	17,709.0000	(2.155)	0	0	0
20/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
20/06/2008	R209	2009/02/05			Bond Future	9.9310	9.8710	(0.604)	0.0000	0.0000	0
20/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	6,652.0000	6,260.0000	(5.893)	0	0	0
20/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	9.0000	14.0000	55.556	0	0	0
20/06/2008	TRT1	2008/08/07			Index Future	245.3610	245.9140	0.225	0.0000	0.0000	0
20/06/2008	TRT1	2008/11/06			Index Future	252.8960	253.4660	0.225	0.0000	0.0000	400
20/06/2008	TRT1	2009/02/05			Index Future	261.2190	261.8070	0.225	0.0000	0.0000	0
20/06/2008	ZAAD	2008/09/15			Currency Future	7.6332	7.7199	1.136	0.0000	0.0000	500
20/06/2008	ZAAD	2008/12/12			Currency Future	7.7230	7.8093	1.117	0.0000	0.0000	1,190

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
20/06/2008	ZAAD 2009/03/16			Currency Future	7.8118	7.8983	1.107	0.0000	0.0000	0
Grand Total:										215,841