



JSE Interest Rate Exchange

# Derivatives High/Low Report

High/Low for 11/07/2008

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
11/07/2008	\$ / R 2008/09/15			Currency Future	7.8528	7.8110	(0.532)	7.9000	7.8100	136,442
11/07/2008	\$ / R 2008/12/12			Currency Future	8.0404	7.9987	(0.519)	8.1100	8.0400	51,665
11/07/2008	\$ / R 2009/03/16			Currency Future	8.2289	8.1878	(0.499)	0.0000	0.0000	4,756
11/07/2008	£ / R 2008/09/15			Currency Future	15.4633	15.4661	0.018	15.5100	15.4700	2,155
11/07/2008	£ / R 2008/12/12			Currency Future	15.7285	15.7328	0.027	0.0000	0.0000	1,909
11/07/2008	£ / R 2009/03/16			Currency Future	15.9949	16.0034	0.053	0.0000	0.0000	92
11/07/2008	€ / R 2008/09/15			Currency Future	12.3626	12.3839	0.172	12.4100	12.3600	17,452
11/07/2008	€ / R 2008/12/12			Currency Future	12.5991	12.6221	0.183	12.7200	12.7200	11,665
11/07/2008	€ / R 2009/03/16			Currency Future	12.8372	12.8638	0.207	0.0000	0.0000	670
11/07/2008	ALBI 2008/08/07			Index Future	246.6220	245.7230	(0.365)	0.0000	0.0000	0
11/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
11/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	183,780.0000	192,770.0000	4.892	0	0	0
11/07/2008	ALBI 2008/11/06			Index Future	254.0005	253.0745	(0.365)	0.0000	0.0000	594
11/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	2,246.0000	1,633.0000	(27.293)	0	0	0
11/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	112,241.0000	120,888.0000	7.704	0	0	0

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11/07/2008	ALBI	2009/02/05			Index Future	262.2260	262.2710	0.017	0.0000	0.0000	0
11/07/2008	CRD1	2008/08/07			Index Future	107.9200	107.6190	(0.279)	0.0000	0.0000	0
11/07/2008	CRD1	2008/11/06			Index Future	111.1490	110.8380	(0.280)	0.0000	0.0000	8
11/07/2008	CRD1	2009/02/05			Index Future	114.5950	114.2750	(0.279)	0.0000	0.0000	0
11/07/2008	GOVI	2008/08/07			jGovi	249.3020	248.4820	(0.329)	0.0000	0.0000	293
11/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
11/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	246,980.0000	255,180.0000	3.320	0	0	0
11/07/2008	GOVI	2008/11/06			jGovi	256.7610	255.9160	(0.329)	0.0000	0.0000	60
11/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	297.0000	204.0000	(31.313)	0	0	0
11/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	172,687.0000	181,044.0000	4.839	0	0	0
11/07/2008	GOVI	2009/02/05			jGovi	264.7220	263.8500	(0.329)	264.1800	264.1800	356
11/07/2008	ILBI	2008/08/07			Index Future	334.6865	331.9290	(0.824)	0.0000	0.0000	1
11/07/2008	ILBI	2008/11/06			Index Future	342.1650	342.2750	0.032	0.0000	0.0000	0
11/07/2008	ILBI	2009/02/05			Index Future	352.8080	352.9870	0.051	0.0000	0.0000	0
11/07/2008	J153	2010/08/31			jSwap	12.1440	12.2250	0.667	0.0000	0.0000	0
11/07/2008	J157	2015/09/15			jSwap	11.3930	11.4570	0.562	0.0000	0.0000	0
11/07/2008	J186	2026/12/21			jSwap	10.5660	10.6290	0.596	0.0000	0.0000	0
11/07/2008	J201	2014/12/22			jSwap	11.4490	11.5270	0.681	0.0000	0.0000	0
11/07/2008	J203	2017/09/15			jSwap	11.2390	11.3100	0.632	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
11/07/2008	J204	2018/12/21			jSwap	11.1190	11.1950	0.684	0.0000	0.0000	0
11/07/2008	J207	2020/01/15			jSwap	11.0620	11.1320	0.633	0.0000	0.0000	0
11/07/2008	JBAR	2005/12/21			jBar	12.0480	12.4210	3.096	0.0000	0.0000	0
11/07/2008	JFRA	2008/08/07			jFra	12.4100	12.4180	0.064	0.0000	0.0000	0
11/07/2008	JFRA	2008/11/06			jFra	12.4550	12.5310	0.610	0.0000	0.0000	0
11/07/2008	JFRA	2008/11/06			jFra	0.0000	12.5310	100.000	0.0000	0.0000	0
11/07/2008	JFRA	2009/02/05			jFra	12.3990	12.4670	0.548	0.0000	0.0000	0
11/07/2008	JFRA	2009/02/05			jFra	0.0000	12.4670	100.000	0.0000	0.0000	0
11/07/2008	JFRA	2009/05/07			jFra	12.2390	12.3770	1.128	0.0000	0.0000	0
11/07/2008	JFRA	2009/05/07			jFra	0.0000	12.3770	100.000	0.0000	0.0000	0
11/07/2008	JFRA	2009/08/06			jFra	11.8490	11.9810	1.114	0.0000	0.0000	0
11/07/2008	JFRA	2009/11/05			jFra	11.7190	11.8350	0.990	0.0000	0.0000	0
11/07/2008	JN02	2008/08/07			jNote	12.0110	12.1090	0.816	0.0000	0.0000	0
11/07/2008	JN02	2008/11/06			jNote	11.8730	11.9800	0.901	0.0000	0.0000	0
11/07/2008	JN02	2009/02/05			jNote	11.7080	11.8150	0.914	0.0000	0.0000	0
11/07/2008	JN05	2008/08/07			jNote	11.4130	11.4940	0.710	0.0000	0.0000	0
11/07/2008	JN05	2008/11/07			jNote	11.0800	11.1790	0.894	0.0000	0.0000	0
11/07/2008	JN05	2009/02/05			jNote	11.2100	11.2960	0.767	0.0000	0.0000	0
11/07/2008	JN10	2008/08/07			jNote	10.9770	11.0540	0.701	0.0000	0.0000	0

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11/07/2008	JN10	2008/11/07			jNote	10.6410	10.7280	0.818	0.0000	0.0000	0
11/07/2008	JN10	2009/02/05			jNote	10.8090	10.8850	0.703	0.0000	0.0000	0
11/07/2008	JROD	2008/07/31			jRod	11.5780	11.5720	(0.052)	0.0000	0.0000	0
11/07/2008	JROD	2008/08/29			jRod	11.9230	11.9070	(0.134)	0.0000	0.0000	0
11/07/2008	JROD	2008/09/30			jRod	12.3080	12.2840	(0.195)	0.0000	0.0000	0
11/07/2008	JROD	2008/10/31			jRod	12.0920	12.0800	(0.099)	0.0000	0.0000	0
11/07/2008	JROD	2008/11/28			jRod	12.3480	12.3390	(0.073)	0.0000	0.0000	0
11/07/2008	JROD	2008/12/31			jRod	12.5870	12.5830	(0.032)	0.0000	0.0000	0
11/07/2008	OTH1	2008/08/07			Index Future	232.8780	231.8700	(0.433)	0.0000	0.0000	0
11/07/2008	OTH1	2008/11/06			Index Future	239.8450	238.8070	(0.433)	0.0000	0.0000	12
11/07/2008	OTH1	2009/02/05			Index Future	247.2820	246.2120	(0.433)	0.0000	0.0000	0
11/07/2008	R153	2008/08/07			Bond Future	11.3800	11.4540	0.650	0.0000	0.0000	16,520
11/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,423.0000	5,558.0000	2.489	0	0	0
11/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	5,912.0000	6,046.0000	2.267	0	0	0
11/07/2008	R153	2008/11/06			Bond Future	11.2600	11.3480	0.782	0.0000	0.0000	0
11/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	25.0000	20.0000	(20.000)	0	0	0
11/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,358.0000	3,496.0000	4.110	0	0	0
11/07/2008	R153	2009/02/05			Bond Future	10.9500	11.0510	0.922	0.0000	0.0000	0
11/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,063.0000	1,006.0000	(5.362)	0	0	0
11/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,423.0000	2,509.0000	3.549	0	0	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
11/07/2008	R157	2008/08/07			Bond Future	10.4500	10.5400	0.861	0.0000	0.0000	6,726
11/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	46.0000	24.0000	(47.826)	0	0	0
11/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
11/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	6,741.0000	7,225.0000	7.180	0	0	500
11/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	9,702.0000	10,187.0000	4.999	0	0	0
11/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	3,915.0000	4,379.0000	11.852	0	0	0
11/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
11/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	5,302.0000	5,783.0000	9.072	0	0	200
11/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	114,080.0000	113,595.0000	(0.425)	0	0	0
11/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	9.0000	4.0000	(55.556)	0	0	0
11/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	8,209.0000	8,694.0000	5.908	0	0	0
11/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	11,219.0000	11,704.0000	4.323	0	0	0
11/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	12,760.0000	13,246.0000	3.809	0	0	0
11/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	14,327.0000	14,812.0000	3.385	0	0	0
11/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
11/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
11/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,561.0000	1,895.0000	21.397	0	0	1,000
11/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	473.0000	322.0000	(31.924)	0	0	0
11/07/2008	R157	2008/11/06			Bond Future	10.3800	10.4680	0.848	0.0000	0.0000	2,550
11/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	125.0000	89.0000	(28.800)	0	0	700
11/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	4,903.0000	5,332.0000	8.750	0	0	1,000
11/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	5.0000	3.0000	(40.000)	0	0	700
11/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	9,065.0000	9,527.0000	5.097	0	0	0
11/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,021.0000	831.0000	(18.609)	0	0	0
11/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,711.0000	1,985.0000	16.014	0	0	700
11/07/2008	R157	2009/02/05			Bond Future	10.2500	10.3410	0.888	0.0000	0.0000	5,000
11/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	297.0000	239.0000	(19.529)	0	0	0
11/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	5,629.0000	6,039.0000	7.284	0	0	0
11/07/2008	R186	2008/08/07			Bond Future	10.2120	10.2830	0.695	0.0000	0.0000	2,514

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11/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	24,337.0000	24,928.0000	2.428	0	0	0
11/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R186	2008/11/06			Bond Future	10.1440	10.2170	0.720	0.0000	0.0000	2,500
11/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	15,397.0000	16,008.0000	3.968	0	0	0
11/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R186	2009/02/05			Bond Future	10.0400	10.1240	0.837	0.0000	0.0000	2,500
11/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	7,116.0000	7,797.0000	9.570	0	0	0
11/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	74.0000	46.0000	(37.838)	0	0	0
11/07/2008	R196	2008/08/07			Bond Future	12.2730	12.2670	(0.049)	0.0000	0.0000	0
11/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,909.0000	1,902.0000	(0.367)	0	0	0
11/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	69.0000	65.0000	(5.797)	0	0	0
11/07/2008	R196	2008/11/06			Bond Future	11.9830	11.9820	(0.008)	0.0000	0.0000	0
11/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	745.0000	740.0000	(0.671)	0	0	0
11/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,699.0000	1,694.0000	(0.294)	0	0	0
11/07/2008	R196	2009/02/05			Bond Future	11.5800	11.5930	0.112	0.0000	0.0000	0
11/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,559.0000	1,555.0000	(0.257)	0	0	0
11/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,601.0000	1,598.0000	(0.187)	0	0	0
11/07/2008	R201	2008/08/07			Bond Future	10.5890	10.6710	0.774	0.0000	0.0000	0
11/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	12,042.0000	12,394.0000	2.923	0	0	0
11/07/2008	R201	2008/11/06			Bond Future	10.5000	10.5880	0.838	0.0000	0.0000	1,000
11/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	7,753.0000	8,122.0000	4.759	0	0	0
11/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
11/07/2008	R201	2009/02/05			Bond Future	10.3500	10.4500	0.966	0.0000	0.0000	0
11/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	175.0000	135.0000	(22.857)	0	0	0
11/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	4,855.0000	5,226.0000	7.642	0	0	0
11/07/2008	R203	2008/08/07			Bond Future	10.4570	10.5390	0.784	0.0000	0.0000	0

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11/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	15,975.0000	16,407.0000	2.704	0	0	0
11/07/2008	R203	2008/11/06			Bond Future	10.3700	10.4620	0.887	0.0000	0.0000	0
11/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	10,553.0000	11,034.0000	4.558	0	0	0
11/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R203	2009/02/05			Bond Future	10.2500	10.3460	0.937	0.0000	0.0000	0
11/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	104.0000	74.0000	(28.846)	0	0	0
11/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	5,512.0000	5,979.0000	8.472	0	0	0
11/07/2008	R204	2008/08/07			Bond Future	10.4500	10.5320	0.785	0.0000	0.0000	3,188
11/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	17,046.0000	17,502.0000	2.675	0	0	0
11/07/2008	R204	2008/11/06			Bond Future	10.3700	10.4590	0.858	0.0000	0.0000	0
11/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	11,286.0000	11,779.0000	4.368	0	0	0
11/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R204	2009/02/05			Bond Future	10.2600	10.3500	0.877	0.0000	0.0000	0
11/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	61.0000	41.0000	(32.787)	0	0	0
11/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	5,904.0000	6,381.0000	8.079	0	0	0
11/07/2008	R206	2008/08/07			Bond Future	10.6420	10.7240	0.771	0.0000	0.0000	0
11/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,537.0000	10,841.0000	2.885	0	0	0
11/07/2008	R206	2008/11/06			Bond Future	10.5300	10.6180	0.836	0.0000	0.0000	610
11/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	9,778.0000	10,096.0000	3.252	0	0	0
11/07/2008	R206	2009/02/05			Bond Future	10.3500	10.4490	0.957	0.0000	0.0000	0
11/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	218.0000	174.0000	(20.183)	0	0	0
11/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,205.0000	4,511.0000	7.277	0	0	0
11/07/2008	R207	2008/08/07			Bond Future	10.4410	10.5230	0.785	0.0000	0.0000	0

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11/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	15,461.0000	15,919.0000	2.962	0	0	0
11/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R207	2008/11/06			Bond Future	10.3600	10.4530	0.898	0.0000	0.0000	0
11/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	11,409.0000	11,928.0000	4.549	0	0	0
11/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R207	2009/02/05			Bond Future	10.2600	10.3510	0.887	0.0000	0.0000	0
11/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	5,974.0000	6,468.0000	8.269	0	0	0
11/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	39.0000	24.0000	(38.462)	0	0	0
11/07/2008	R209	2008/08/07			Bond Future	9.9630	10.0340	0.713	0.0000	0.0000	6,986
11/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	17,746.0000	18,207.0000	2.598	0	0	0
11/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R209	2008/11/06			Bond Future	9.9030	9.9750	0.727	0.0000	0.0000	260
11/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	17,334.0000	17,807.0000	2.729	0	0	0
11/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
11/07/2008	R209	2009/02/05			Bond Future	9.8200	9.8940	0.754	0.0000	0.0000	0
11/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	14.0000	8.0000	(42.857)	0	0	0
11/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	5,921.0000	6,407.0000	8.208	0	0	0
11/07/2008	TRT1	2008/08/07			Index Future	245.9810	245.1650	(0.332)	0.0000	0.0000	0
11/07/2008	TRT1	2008/11/06			Index Future	253.3410	252.5010	(0.332)	0.0000	0.0000	400
11/07/2008	TRT1	2009/02/05			Index Future	261.1960	260.3290	(0.332)	0.0000	0.0000	0
11/07/2008	ZAAD	2008/09/15			Currency Future	7.4960	7.5056	0.128	7.5100	7.5100	140
11/07/2008	ZAAD	2008/12/12			Currency Future	7.5863	7.5971	0.142	0.0000	0.0000	2,465
11/07/2008	ZAAD	2009/03/16			Currency Future	7.6742	7.6875	0.173	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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<b>Grand Total:</b>										<b>288,499</b>
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