

Derivatives High/Low Report

High/Low for 17/06/2008

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
17/06/2008	\$ / R 2008/09/15			Currency Future	8.3332	8.2051	(1.537)	8.3300	8.1900	66,866
17/06/2008	\$ / R 2008/12/12			Currency Future	8.5286	8.3984	(1.527)	8.4400	8.3700	35,737
17/06/2008	\$ / R 2009/03/16			Currency Future	8.7234	8.5897	(1.533)	0.0000	0.0000	0
17/06/2008	£ / R 2008/09/15			Currency Future	16.1054	15.9168	(1.171)	15.9200	15.8100	1,710
17/06/2008	£ / R 2008/12/12			Currency Future	16.3717	16.1919	(1.098)	0.0000	0.0000	1,676
17/06/2008	£ / R 2009/03/16			Currency Future	16.6419	16.4673	(1.049)	0.0000	0.0000	0
17/06/2008	€ / R 2008/09/15			Currency Future	12.7292	12.6712	(0.456)	12.5800	12.5800	15,858
17/06/2008	€ / R 2008/12/12			Currency Future	12.9734	12.9160	(0.442)	12.9200	12.9200	7,938
17/06/2008	€ / R 2009/03/16			Currency Future	13.2180	13.1614	(0.428)	0.0000	0.0000	10
17/06/2008	ALBI 2008/08/07			Index Future	246.2210	246.8910	0.272	0.0000	0.0000	0
17/06/2008	ALBI 2008/08/07	265.00	Call	Index Future	1.0000	1.0000	-	0	0	0
17/06/2008	ALBI 2008/08/07	265.00	Put	Index Future	187,791.0000	181,091.0000	(3.568)	0	0	0
17/06/2008	ALBI 2008/11/06			Index Future	253.7845	254.4745	0.272	0.0000	0.0000	594
17/06/2008	ALBI 2008/11/06	265.00	Call	Index Future	3,229.0000	3,690.0000	14.277	0	0	0
17/06/2008	ALBI 2008/11/06	265.00	Put	Index Future	115,384.0000	108,945.0000	(5.580)	0	0	0

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17/06/2008	ALBI	2009/02/05			Index Future	264.1990	262.7310	(0.556)	0.0000	0.0000	0
17/06/2008	CRD1	2008/08/07			Index Future	107.8120	108.0620	0.232	0.0000	0.0000	0
17/06/2008	CRD1	2008/11/06			Index Future	111.1240	111.3810	0.231	0.0000	0.0000	8
17/06/2008	CRD1	2009/02/05			Index Future	114.7840	115.0490	0.231	0.0000	0.0000	0
17/06/2008	GOVI	2008/08/07			jGovi	248.9570	249.6115	0.263	0.0000	0.0000	366
17/06/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
17/06/2008	GOVI	2008/08/07	274.00	Put	jGovi	250,430.0000	243,885.0000	(2.614)	0	0	0
17/06/2008	GOVI	2008/11/06			jGovi	256.6045	257.2785	0.263	0.0000	0.0000	60
17/06/2008	GOVI	2008/11/06	274.00	Call	jGovi	582.0000	668.0000	14.777	0	0	0
17/06/2008	GOVI	2008/11/06	274.00	Put	jGovi	174,537.0000	167,883.0000	(3.812)	0	0	0
17/06/2008	GOVI	2009/02/05			jGovi	265.0575	265.7510	0.262	0.0000	0.0000	0
17/06/2008	ILBI	2008/08/07			Index Future	323.9115	323.7125	(0.061)	0.0000	0.0000	1
17/06/2008	ILBI	2008/11/06			Index Future	334.1480	334.8190	0.201	0.0000	0.0000	0
17/06/2008	ILBI	2009/02/05			Index Future	344.6640	345.4650	0.232	0.0000	0.0000	0
17/06/2008	J153	2010/08/31			jSwap	12.4050	12.5410	1.096	0.0000	0.0000	0
17/06/2008	J157	2015/09/15			jSwap	11.1770	11.4300	2.264	0.0000	0.0000	0
17/06/2008	J186	2026/12/21			jSwap	10.3340	10.6580	3.135	0.0000	0.0000	0
17/06/2008	J201	2014/12/22			jSwap	11.2850	11.5180	2.065	0.0000	0.0000	0
17/06/2008	J203	2017/09/15			jSwap	10.9510	11.2350	2.593	0.0000	0.0000	0

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17/06/2008	J204	2018/12/21			jSwap	10.8490	11.1100	2.406	0.0000	0.0000	0
17/06/2008	J207	2020/01/15			jSwap	10.7440	11.0050	2.429	0.0000	0.0000	0
17/06/2008	JBAR	2005/12/21			jBar	12.5750	12.2290	(2.751)	0.0000	0.0000	0
17/06/2008	JFRA	2008/08/07			jFra	12.3880	12.4660	0.630	0.0000	0.0000	0
17/06/2008	JFRA	2008/11/06			jFra	12.6280	12.7570	1.022	0.0000	0.0000	0
17/06/2008	JFRA	2008/11/06			jFra	0.0000	12.7570	100.000	0.0000	0.0000	0
17/06/2008	JFRA	2009/02/05			jFra	12.6820	12.7600	0.615	0.0000	0.0000	0
17/06/2008	JFRA	2009/02/05			jFra	0.0000	12.7600	100.000	0.0000	0.0000	0
17/06/2008	JFRA	2009/05/07			jFra	12.7250	12.7060	(0.149)	0.0000	0.0000	0
17/06/2008	JFRA	2009/05/07			jFra	0.0000	12.7060	100.000	0.0000	0.0000	0
17/06/2008	JFRA	2009/08/06			jFra	12.5430	12.6430	0.797	0.0000	0.0000	0
17/06/2008	JFRA	2009/11/05			jFra	12.1360	12.4370	2.480	0.0000	0.0000	0
17/06/2008	JN02	2008/08/07			jNote	12.3400	12.4900	1.216	0.0000	0.0000	0
17/06/2008	JN02	2008/11/06			jNote	12.2140	12.3960	1.490	0.0000	0.0000	0
17/06/2008	JN02	2009/02/05			jNote	12.0230	12.2310	1.730	0.0000	0.0000	0
17/06/2008	JN05	2008/08/07			jNote	11.3230	11.5750	2.226	0.0000	0.0000	0
17/06/2008	JN05	2008/11/07			jNote	10.8840	11.0560	1.580	0.0000	0.0000	0
17/06/2008	JN05	2009/02/05			jNote	11.0400	11.3310	2.636	0.0000	0.0000	0
17/06/2008	JN10	2008/08/07			jNote	10.6450	10.9370	2.743	0.0000	0.0000	0

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17/06/2008	JN10	2008/11/07			jNote	10.4100	10.5890	1.720	0.0000	0.0000	0
17/06/2008	JN10	2009/02/05			jNote	10.4470	10.7540	2.939	0.0000	0.0000	0
17/06/2008	JROD	2008/06/30			jRod	11.2670	11.3010	0.302	0.0000	0.0000	0
17/06/2008	JROD	2008/07/31			jRod	11.6960	11.6540	(0.359)	0.0000	0.0000	0
17/06/2008	JROD	2008/08/29			jRod	12.2540	12.0040	(2.040)	0.0000	0.0000	0
17/06/2008	JROD	2008/09/30			jRod	12.0680	11.8080	(2.154)	0.0000	0.0000	0
17/06/2008	JROD	2008/10/31			jRod	12.4520	12.0700	(3.068)	0.0000	0.0000	0
17/06/2008	JROD	2008/11/28			jRod	12.7850	12.3010	(3.786)	0.0000	0.0000	0
17/06/2008	JROD	2008/12/31			jRod	12.4840	12.1080	(3.012)	0.0000	0.0000	0
17/06/2008	OTH1	2008/08/07			Index Future	232.4980	233.2460	0.322	0.0000	0.0000	0
17/06/2008	OTH1	2008/11/06			Index Future	239.6390	240.4100	0.322	0.0000	0.0000	12
17/06/2008	OTH1	2009/02/05			Index Future	247.5330	248.3270	0.321	0.0000	0.0000	0
17/06/2008	R153	2008/08/07			Bond Future	11.5700	11.5300	(0.346)	11.5900	11.5900	7,454
17/06/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,768.0000	5,696.0000	(1.248)	0	0	0
17/06/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,257.0000	6,184.0000	(1.167)	0	0	0
17/06/2008	R153	2008/11/06			Bond Future	11.4400	11.4000	(0.350)	0.0000	0.0000	0
17/06/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,655.0000	3,590.0000	(1.778)	0	0	0
17/06/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	30.0000	30.0000	-	0	0	0
17/06/2008	R153	2009/02/05			Bond Future	11.1000	11.0600	(0.360)	0.0000	0.0000	0

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17/06/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,654.0000	2,604.0000	(1.884)	0	0	0
17/06/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,080.0000	1,087.0000	0.648	0	0	0
17/06/2008	R157	2008/08/07			Bond Future	10.4600	10.4100	(0.478)	0.0000	0.0000	6,773
17/06/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	70.0000	72.0000	2.857	0	0	0
17/06/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	24.0000	23.0000	(4.167)	0	0	0
17/06/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	6,817.0000	6,546.0000	(3.975)	0	0	500
17/06/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	8,269.0000	7,998.0000	(3.277)	0	0	0
17/06/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	1.0000	1.0000	-	0	0	1,500
17/06/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	180.0000	189.0000	5.000	0	0	0
17/06/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	114,026.0000	114,297.0000	0.238	0	0	0
17/06/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	4,104.0000	3,842.0000	(6.384)	0	0	0
17/06/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	5,417.0000	5,148.0000	(4.966)	0	0	200
17/06/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	6.0000	5.0000	(16.667)	0	0	0
17/06/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	11,273.0000	11,003.0000	(2.395)	0	0	0
17/06/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
17/06/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	12,815.0000	12,544.0000	(2.115)	0	0	0
17/06/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	14,381.0000	14,110.0000	(1.884)	0	0	0
17/06/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	9,757.0000	9,486.0000	(2.777)	0	0	0
17/06/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
17/06/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,935.0000	1,722.0000	(11.008)	0	0	1,000
17/06/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	793.0000	850.0000	7.188	0	0	0
17/06/2008	R157	2008/11/06			Bond Future	10.3600	10.3100	(0.483)	10.3900	10.3900	2,520
17/06/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	197.0000	218.0000	10.660	0	0	700
17/06/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	8,967.0000	8,704.0000	(2.933)	0	0	0
17/06/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	4,870.0000	4,625.0000	(5.031)	0	0	1,000
17/06/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	13.0000	14.0000	7.692	0	0	700
17/06/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,209.0000	1,310.0000	8.354	0	0	0
17/06/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,793.0000	1,629.0000	(9.147)	0	0	700
17/06/2008	R157	2009/02/05			Bond Future	10.2100	10.1600	(0.490)	0.0000	0.0000	2,500
17/06/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	392.0000	424.0000	8.163	0	0	0
17/06/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	5,516.0000	5,288.0000	(4.133)	0	0	0

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17/06/2008	R186	2008/08/07			Bond Future	10.2800	10.2300	(0.486)	0.0000	0.0000	2,514
17/06/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	24,904.0000	24,487.0000	(1.674)	0	0	0
17/06/2008	R186	2008/11/06			Bond Future	10.2000	10.1500	(0.490)	0.0000	0.0000	2,500
17/06/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	15,866.0000	15,448.0000	(2.635)	0	0	0
17/06/2008	R186	2009/02/05			Bond Future	10.1000	10.0500	(0.495)	0.0000	0.0000	2,500
17/06/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	75.0000	91.0000	21.333	0	0	0
17/06/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	7,624.0000	7,219.0000	(5.312)	0	0	0
17/06/2008	R196	2008/08/07			Bond Future	12.0550	12.1590	0.863	0.0000	0.0000	0
17/06/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,949.0000	1,972.0000	1.180	0	0	0
17/06/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	221.0000	191.0000	(13.575)	0	0	0
17/06/2008	R196	2008/11/06			Bond Future	11.8800	11.9750	0.800	0.0000	0.0000	0
17/06/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	876.0000	848.0000	(3.196)	0	0	0
17/06/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,799.0000	1,799.0000	-	0	0	0
17/06/2008	R196	2009/02/05			Bond Future	11.5680	11.6550	0.752	0.0000	0.0000	0
17/06/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,699.0000	1,687.0000	(0.706)	0	0	0
17/06/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,657.0000	1,641.0000	(0.966)	0	0	0
17/06/2008	R201	2008/08/07			Bond Future	10.5100	10.4700	(0.381)	0.0000	0.0000	0
17/06/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	11,702.0000	11,529.0000	(1.478)	0	0	0
17/06/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R201	2008/11/06			Bond Future	10.4000	10.3600	(0.385)	0.0000	0.0000	1,000
17/06/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	7,339.0000	7,170.0000	(2.303)	0	0	0
17/06/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	11.0000	11.0000	-	0	0	0
17/06/2008	R201	2009/02/05			Bond Future	10.2300	10.1900	(0.391)	0.0000	0.0000	0
17/06/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	283.0000	301.0000	6.360	0	0	0
17/06/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	4,466.0000	4,317.0000	(3.336)	0	0	0

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17/06/2008	R203	2008/08/07			Bond Future	10.4500	10.4000	(0.478)	0.0000	0.0000	0
17/06/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	15,938.0000	15,674.0000	(1.656)	0	0	0
17/06/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R203	2008/11/06			Bond Future	10.3500	10.3000	(0.483)	0.0000	0.0000	0
17/06/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	10,449.0000	10,186.0000	(2.517)	0	0	0
17/06/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R203	2009/02/05			Bond Future	10.2100	10.1600	(0.490)	0.0000	0.0000	0
17/06/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	153.0000	173.0000	13.072	0	0	0
17/06/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	5,352.0000	5,110.0000	(4.522)	0	0	0
17/06/2008	R204	2008/08/07			Bond Future	10.4200	10.3700	(0.480)	0.0000	0.0000	3,188
17/06/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	16,878.0000	16,598.0000	(1.659)	0	0	0
17/06/2008	R204	2008/11/06			Bond Future	10.3300	10.2800	(0.484)	0.0000	0.0000	0
17/06/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	11,064.0000	10,785.0000	(2.522)	0	0	0
17/06/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R204	2009/02/05			Bond Future	10.2000	10.1500	(0.490)	0.0000	0.0000	0
17/06/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	103.0000	119.0000	15.534	0	0	0
17/06/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	5,613.0000	5,350.0000	(4.686)	0	0	0
17/06/2008	R206	2008/08/07			Bond Future	10.6100	10.5600	(0.471)	0.0000	0.0000	0
17/06/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,418.0000	10,232.0000	(1.785)	0	0	0
17/06/2008	R206	2008/11/06			Bond Future	10.4800	10.4300	(0.477)	0.0000	0.0000	610
17/06/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	9,597.0000	9,416.0000	(1.886)	0	0	0
17/06/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
17/06/2008	R206	2009/02/05			Bond Future	10.2800	10.2300	(0.486)	0.0000	0.0000	0
17/06/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	302.0000	324.0000	7.285	0	0	0
17/06/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,042.0000	3,887.0000	(3.835)	0	0	0

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17/06/2008	R207	2008/08/07			Bond Future	10.4000	10.3600	(0.385)	0.0000	0.0000	0
17/06/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	15,231.0000	15,005.0000	(1.484)	0	0	0
17/06/2008	R207	2008/11/06			Bond Future	10.3200	10.2800	(0.388)	0.0000	0.0000	0
17/06/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	11,185.0000	10,959.0000	(2.021)	0	0	0
17/06/2008	R207	2009/02/05			Bond Future	10.2000	10.1600	(0.392)	0.0000	0.0000	0
17/06/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	5,668.0000	5,451.0000	(3.829)	0	0	0
17/06/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	70.0000	79.0000	12.857	0	0	0
17/06/2008	R209	2008/08/07			Bond Future	10.0700	10.0200	(0.497)	0.0000	0.0000	6,986
17/06/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	18,439.0000	18,117.0000	(1.746)	0	0	0
17/06/2008	R209	2008/11/06			Bond Future	10.0100	9.9600	(0.500)	0.0000	0.0000	260
17/06/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	18,034.0000	17,709.0000	(1.802)	0	0	0
17/06/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
17/06/2008	R209	2009/02/05			Bond Future	9.9210	9.8710	(0.504)	0.0000	0.0000	0
17/06/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	6,588.0000	6,261.0000	(4.964)	0	0	0
17/06/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	11.0000	14.0000	27.273	0	0	0
17/06/2008	TRT1	2008/08/07			Index Future	245.6400	246.2890	0.264	0.0000	0.0000	0
17/06/2008	TRT1	2008/11/06			Index Future	253.1860	253.8540	0.264	0.0000	0.0000	400
17/06/2008	TRT1	2009/02/05			Index Future	261.5260	262.2140	0.263	0.0000	0.0000	0
17/06/2008	ZAAD	2008/09/15			Currency Future	7.7305	7.6424	(1.140)	0.0000	0.0000	500
17/06/2008	ZAAD	2008/12/12			Currency Future	7.8198	7.7338	(1.100)	7.7700	7.7600	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
17/06/2008	ZAAD 2009/03/16			Currency Future	7.9102	7.8251	(1.076)	0.0000	0.0000	0

Grand Total: **178,731**