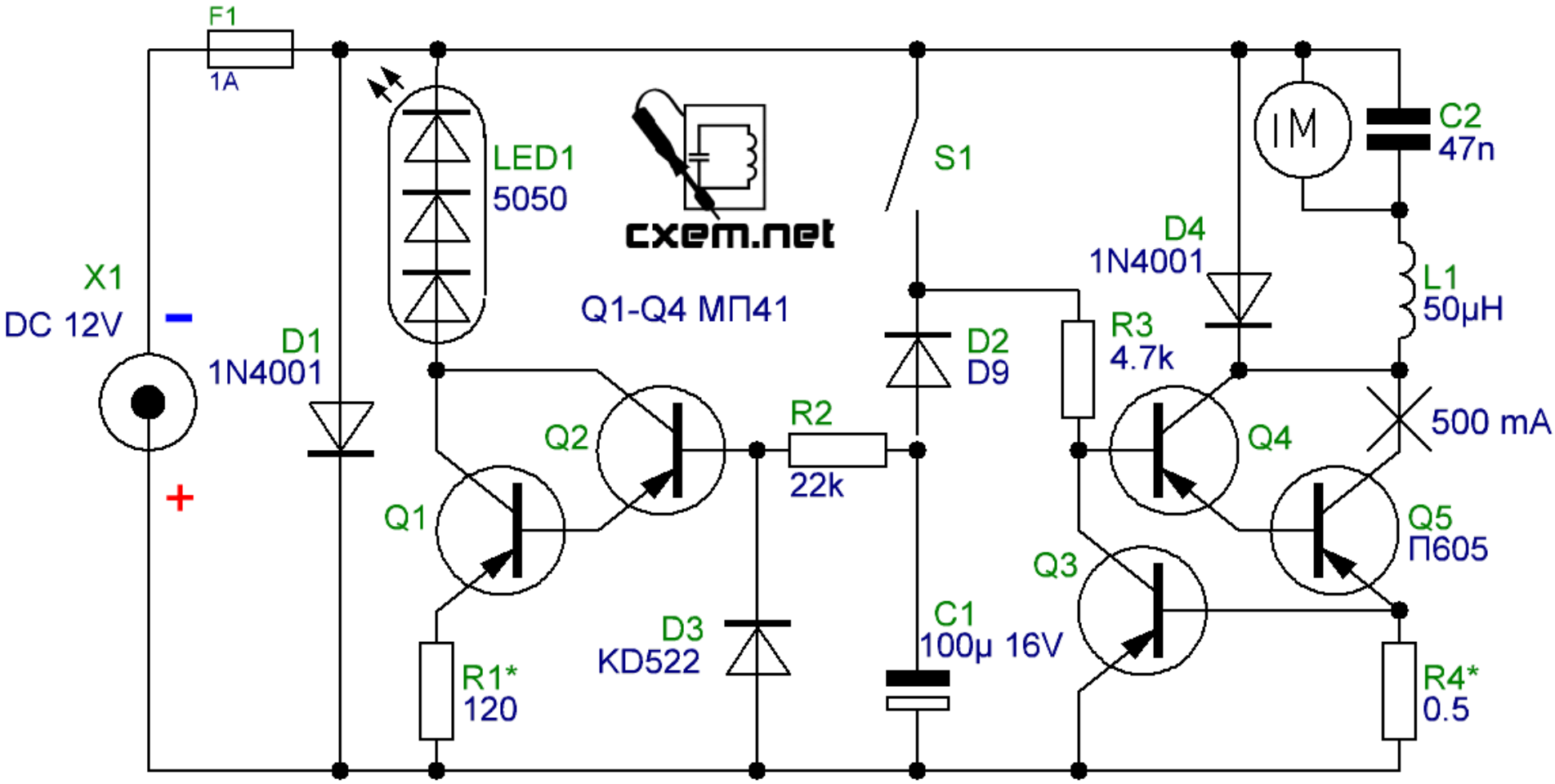Miniature drill with protection and light