



Derivatives Matched Trades Report

Report for 13/10/2009

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
08:32:58	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
08:36:58	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:03:31	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
09:09:26	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
09:09:51	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.46	Client	Buy
09:10:11	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.46	Client	Buy
09:17:09	\$ / R On 14-Jun-10			Currency Future	1	50,000	385.95	Client	Buy
09:18:38	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.30	Client	Buy
09:19:22	\$ / R On 14-Dec-09			Currency Future	1	40,000	297.30	Client	Buy
09:19:22	\$ / R On 14-Dec-09			Currency Future	1	40,000	0.00	Member	Sell
09:19:48	\$ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:19:48	\$ / R On 14-Dec-09			Currency Future	1	20,000	148.45	Client	Buy
09:38:14	\$ / R On 14-Dec-09			Currency Future	1	13,000	0.00	Member	Sell
09:38:14	\$ / R On 14-Dec-09			Currency Future	1	13,000	97.11	Client	Buy
10:08:18	\$ / R On 14-Dec-09			Currency Future	1	7,000	52.22	Client	Buy
10:15:07	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,708.05	Client	Buy
10:18:04	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.75	Client	Buy
10:18:04	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Client	Sell
10:20:34	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
10:22:57	\$ / R On 14-Dec-09			Currency Future	1	30,000	224.55	Client	Buy
11:18:04	\$ / R On 14-Jun-10			Currency Future	1	10,000	77.50	Client	Buy
11:34:55	\$ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
12:09:50	\$ / R On 15-Mar-10	7.75	Put	Currency Future	1	100,000	0.00	Client	Buy
12:14:30	\$ / R On 14-Dec-09			Currency Future	1	25,000	185.53	Client	Buy
12:14:30	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.22	Client	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
12:14:30	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.10	Client	Buy
12:48:48	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.28	Client	Buy
12:54:56	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.28	Client	Buy
13:00:04	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.85	Client	Buy
13:00:05	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.10	Client	Buy
13:00:05	\$ / R On 14-Dec-09			Currency Future	1	3,000	22.26	Client	Buy
13:02:57	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.82	Client	Buy
13:05:21	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.00	Client	Buy
13:05:21	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.80	Client	Buy
13:07:32	\$ / R On 14-Dec-09			Currency Future	1	20,000	147.90	Client	Buy
13:07:32	\$ / R On 14-Dec-09			Currency Future	1	25,000	184.78	Client	Buy
13:08:20	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.77	Client	Buy
13:11:01	\$ / R On 14-Dec-09			Currency Future	1	12,000	88.80	Client	Buy
13:11:01	\$ / R On 14-Dec-09			Currency Future	1	13,000	96.20	Client	Buy
13:13:12	\$ / R On 14-Dec-09			Currency Future	1	22,000	0.00	Client	Sell
13:16:53	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,694.30	Member	Buy
13:18:55	\$ / R On 14-Dec-09			Currency Future	1	13,000	96.36	Client	Buy
13:19:22	\$ / R On 14-Dec-09			Currency Future	1	2,000	14.82	Client	Buy
13:24:12	\$ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
13:24:54	\$ / R On 14-Dec-09			Currency Future	1	100,000	742.19	Client	Buy
13:25:05	\$ / R On 15-Mar-10			Currency Future	1	10,000	0.00	Member	Sell
13:28:25	\$ / R On 15-Mar-10			Currency Future	1	250,000	0.00	Member	Sell
13:48:09	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.05	Client	Buy
13:48:23	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.10	Client	Buy
13:57:12	\$ / R On 14-Dec-09			Currency Future	1	25,000	185.45	Client	Buy
14:10:45	\$ / R On 14-Dec-09			Currency Future	1	25,000	0.00	Member	Sell
14:13:25	\$ / R On 15-Mar-10			Currency Future	1	15,000	113.23	Client	Buy
14:28:40	\$ / R On 14-Dec-09			Currency Future	1	25,000	185.52	Client	Buy
14:44:48	\$ / R On 14-Dec-09			Currency Future	1	5,000	37.00	Client	Buy
14:44:48	\$ / R On 14-Dec-09			Currency Future	1	5,000	0.00	Client	Sell
15:06:52	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,855.78	Member	Buy
15:14:32	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Member	Sell
15:24:15	\$ / R On 15-Mar-10			Currency Future	1	250,000	1,901.10	Client	Buy
15:34:42	\$ / R On 14-Dec-09			Currency Future	1	120,000	0.00	Member	Sell
15:35:47	\$ / R On 14-Dec-09			Currency Future	1	1,500,000	11,156.70	Member	Buy
15:40:42	\$ / R On 14-Dec-09			Currency Future	1	28,000	206.98	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
15:41:12	\$ / R On 14-Dec-09			Currency Future	1	15,000	110.75	Member	Buy
15:41:51	\$ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
15:42:32	\$ / R On 14-Dec-09			Currency Future	1	200,000	0.00	Member	Sell
15:42:47	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Member	Sell
15:42:47	\$ / R On 14-Dec-09			Currency Future	1	500,000	3,725.75	Client	Buy
15:47:58	\$ / R On 14-Dec-09			Currency Future	1	500,000	0.00	Client	Sell
15:49:53	\$ / R On 14-Dec-09			Currency Future	1	15,000	0.00	Member	Sell
15:51:31	\$ / R On 14-Dec-09			Currency Future	1	120,000	894.12	Client	Buy
15:54:00	\$ / R On 14-Dec-09			Currency Future	1	250,000	0.00	Client	Sell
15:56:59	\$ / R On 14-Dec-09			Currency Future	1	670,000	0.00	Member	Sell
16:02:37	\$ / R On 15-Mar-10			Currency Future	1	10,000	75.52	Client	Buy
16:04:14	\$ / R On 14-Dec-09			Currency Future	1	670,000	5,007.71	Client	Buy
16:14:04	\$ / R On 14-Dec-09			Currency Future	1	1,500,000	0.00	Client	Sell
16:17:58	\$ / R On 14-Dec-09			Currency Future	1	200,000	1,493.10	Client	Buy
16:20:25	\$ / R On 14-Dec-09			Currency Future	1	10,000	74.78	Client	Buy
16:38:09	\$ / R On 14-Dec-09			Currency Future	1	50,000	373.15	Client	Buy
16:40:21	\$ / R On 14-Dec-09			Currency Future	1	250,000	1,862.13	Client	Buy
16:49:46	\$ / R On 14-Dec-09			Currency Future	1	28,000	0.00	Client	Sell

Total for \$ / R Currency Future: 79 10,623,000 40,184.36

09:15:11	£ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Member	Sell
09:15:11	£ / R On 14-Dec-09			Currency Future	1	30,000	358.26	Client	Buy
09:16:00	£ / R On 14-Dec-09			Currency Future	1	10,000	119.42	Client	Buy
09:16:00	£ / R On 14-Dec-09			Currency Future	1	10,000	0.00	Member	Sell
09:17:05	£ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:17:05	£ / R On 14-Dec-09			Currency Future	1	20,000	234.50	Client	Buy
09:21:01	£ / R On 14-Dec-09			Currency Future	1	30,000	0.00	Client	Sell
10:52:38	£ / R On 14-Dec-09			Currency Future	1	100,000	0.00	Member	Sell
10:55:58	£ / R On 14-Dec-09			Currency Future	1	100,000	1,175.00	Member	Buy
13:05:22	£ / R On 14-Dec-09			Currency Future	1	2,000	23.40	Client	Buy
14:07:35	£ / R On 14-Dec-09			Currency Future	1	28,000	326.90	Member	Buy
15:23:56	£ / R On 14-Dec-09			Currency Future	1	28,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
Total for £ / R Currency Future:					12	408,000	2,237.48		
09:38:21	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
09:55:41	€ / R On 15-Mar-10			Currency Future	1	5,000	0.00	Client	Sell
10:58:22	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
11:02:34	€ / R On 14-Dec-09			Currency Future	1	20,000	0.00	Member	Sell
11:22:17	€ / R On 14-Jun-10			Currency Future	1	500,000	0.00	Member	Sell
11:45:21	€ / R On 14-Jun-10			Currency Future	1	500,000	5,703.10	Client	Buy
14:41:54	€ / R On 15-Mar-10			Currency Future	1	200,000	0.00	Member	Sell
15:24:32	€ / R On 15-Mar-10			Currency Future	1	200,000	2,240.48	Client	Buy
15:40:15	€ / R On 14-Dec-09			Currency Future	1	21,000	230.59	Member	Buy
16:49:27	€ / R On 14-Dec-09			Currency Future	1	21,000	0.00	Client	Sell
Total for € / R Currency Future:					10	1,507,000	8,174.17		
10:04:41	ALBI On 04-Feb-10			Index Future	1	40,000	0.00	Client	Sell
10:05:56	ALBI On 04-Feb-10			Index Future	1	40,000	0.00	Client	Buy
Total for ALBI Index Future:					2	80,000	0.00		
14:12:15	R157 On 05-Nov-09			Bond Future	1	16,900,000	0.00	Member	Sell
14:13:14	R157 On 05-Nov-09			Bond Future	1	16,900,000	210,762.32	Member	Buy
16:34:18	R157 On 04-Feb-10			Bond Future	1	7,000,000	0.00	Client	Sell
16:34:18	R157 On 04-Feb-10			Bond Future	1	7,000,000	88,679.30	Member	Buy
16:34:27	R157 On 05-Nov-09			Bond Future	1	3,700,000	46,358.31	Member	Buy
16:34:27	R157 On 05-Nov-09			Bond Future	1	3,700,000	0.00	Client	Sell
16:34:55	R157 On 05-Nov-09			Bond Future	1	6,100,000	0.00	Client	Sell
16:34:55	R157 On 05-Nov-09			Bond Future	1	6,100,000	76,428.57	Member	Buy
16:35:23	R157 On 05-Nov-09			Bond Future	1	1,000,000	12,529.27	Member	Buy
16:35:23	R157 On 05-Nov-09			Bond Future	1	1,000,000	0.00	Client	Sell
16:35:49	R157 On 05-Nov-09			Bond Future	1	800,000	0.00	Client	Sell
16:35:49	R157 On 05-Nov-09			Bond Future	1	800,000	10,023.42	Member	Buy
16:36:16	R157 On 05-Nov-09			Bond Future	1	500,000	6,264.64	Member	Buy

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:36:16	R157 On 05-Nov-09			Bond Future	1	500,000	0.00	Client	Sell
16:36:40	R157 On 05-Nov-09			Bond Future	1	3,000,000	37,587.82	Member	Buy
16:36:40	R157 On 05-Nov-09			Bond Future	1	3,000,000	0.00	Client	Sell
16:37:21	R157 On 05-Nov-09			Bond Future	1	800,000	10,023.42	Member	Buy
16:37:21	R157 On 05-Nov-09			Bond Future	1	800,000	0.00	Client	Sell
16:37:58	R157 On 05-Nov-09			Bond Future	1	21,400,000	0.00	Client	Sell
16:37:58	R157 On 05-Nov-09			Bond Future	1	21,400,000	268,126.44	Member	Buy
16:38:20	R157 On 05-Nov-09			Bond Future	1	800,000	10,023.42	Member	Buy
16:38:20	R157 On 05-Nov-09			Bond Future	1	800,000	0.00	Client	Sell
16:38:36	R157 On 05-Nov-09			Bond Future	1	1,000,000	0.00	Client	Sell
16:38:36	R157 On 05-Nov-09			Bond Future	1	1,000,000	12,529.27	Member	Buy
16:38:59	R157 On 05-Nov-09			Bond Future	1	300,000	3,758.78	Member	Buy
16:38:59	R157 On 05-Nov-09			Bond Future	1	300,000	0.00	Client	Sell
16:39:33	R157 On 05-Nov-09			Bond Future	1	72,800,000	912,131.07	Member	Buy
16:39:33	R157 On 05-Nov-09			Bond Future	1	72,800,000	0.00	Client	Sell
16:39:48	R157 On 05-Nov-09			Bond Future	1	1,200,000	15,035.13	Member	Buy
16:39:48	R157 On 05-Nov-09			Bond Future	1	1,200,000	0.00	Client	Sell
16:40:08	R157 On 05-Nov-09			Bond Future	1	1,300,000	16,288.05	Member	Buy
16:40:08	R157 On 05-Nov-09			Bond Future	1	1,300,000	0.00	Client	Sell
16:40:28	R157 On 05-Nov-09			Bond Future	1	200,000	2,505.85	Member	Buy
16:40:28	R157 On 05-Nov-09			Bond Future	1	200,000	0.00	Client	Sell
16:40:49	R157 On 05-Nov-09			Bond Future	1	700,000	0.00	Client	Sell
16:40:49	R157 On 05-Nov-09			Bond Future	1	700,000	8,770.49	Member	Buy
16:41:05	R157 On 05-Nov-09			Bond Future	1	400,000	5,011.71	Member	Buy
16:41:05	R157 On 05-Nov-09			Bond Future	1	400,000	0.00	Client	Sell
16:41:25	R157 On 05-Nov-09			Bond Future	1	11,300,000	141,580.78	Member	Buy
16:41:25	R157 On 05-Nov-09			Bond Future	1	11,300,000	0.00	Client	Sell
16:41:42	R157 On 05-Nov-09			Bond Future	1	700,000	8,770.49	Member	Buy
16:41:42	R157 On 05-Nov-09			Bond Future	1	700,000	0.00	Client	Sell
16:41:59	R157 On 05-Nov-09			Bond Future	1	900,000	11,276.35	Member	Buy
16:41:59	R157 On 05-Nov-09			Bond Future	1	900,000	0.00	Client	Sell
16:42:25	R157 On 05-Nov-09			Bond Future	1	300,000	0.00	Client	Sell
16:42:25	R157 On 05-Nov-09			Bond Future	1	300,000	3,758.78	Member	Buy
16:42:41	R157 On 05-Nov-09			Bond Future	1	92,500,000	1,158,957.75	Member	Buy
16:42:41	R157 On 05-Nov-09			Bond Future	1	92,500,000	0.00	Client	Sell
16:43:06	R157 On 05-Nov-09			Bond Future	1	1,700,000	0.00	Client	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:43:06	R157 On 05-Nov-09			Bond Future	1	1,700,000	21,299.76	Member	Buy
16:43:24	R157 On 05-Nov-09			Bond Future	1	400,000	5,011.71	Member	Buy
16:43:24	R157 On 05-Nov-09			Bond Future	1	400,000	0.00	Client	Sell
16:43:50	R157 On 05-Nov-09			Bond Future	1	2,700,000	33,829.04	Member	Buy
16:43:50	R157 On 05-Nov-09			Bond Future	1	2,700,000	0.00	Client	Sell
16:44:07	R157 On 05-Nov-09			Bond Future	1	800,000	0.00	Client	Sell
16:44:07	R157 On 05-Nov-09			Bond Future	1	800,000	10,023.42	Member	Buy
16:44:50	R157 On 05-Nov-09			Bond Future	1	3,700,000	0.00	Member	Sell
16:44:50	R157 On 05-Nov-09			Bond Future	1	3,700,000	46,357.35	Client	Buy
16:45:07	R157 On 05-Nov-09			Bond Future	1	6,100,000	76,426.98	Client	Buy
16:45:07	R157 On 05-Nov-09			Bond Future	1	6,100,000	0.00	Member	Sell
16:45:37	R157 On 05-Nov-09			Bond Future	1	1,000,000	0.00	Member	Sell
16:45:37	R157 On 05-Nov-09			Bond Future	1	1,000,000	12,529.01	Client	Buy
16:46:08	R157 On 05-Nov-09			Bond Future	1	800,000	10,023.21	Client	Buy
16:46:08	R157 On 05-Nov-09			Bond Future	1	800,000	0.00	Member	Sell
16:46:29	R157 On 05-Nov-09			Bond Future	1	500,000	0.00	Member	Sell
16:46:29	R157 On 05-Nov-09			Bond Future	1	500,000	6,264.51	Client	Buy
16:46:52	R157 On 05-Nov-09			Bond Future	1	3,000,000	0.00	Member	Sell
16:46:52	R157 On 05-Nov-09			Bond Future	1	3,000,000	37,587.04	Client	Buy
16:47:14	R157 On 05-Nov-09			Bond Future	1	800,000	0.00	Member	Sell
16:47:14	R157 On 05-Nov-09			Bond Future	1	800,000	10,023.21	Client	Buy
16:47:31	R157 On 05-Nov-09			Bond Future	1	21,400,000	268,120.88	Client	Buy
16:47:31	R157 On 05-Nov-09			Bond Future	1	21,400,000	0.00	Member	Sell
16:48:03	R157 On 05-Nov-09			Bond Future	1	800,000	0.00	Member	Sell
16:48:03	R157 On 05-Nov-09			Bond Future	1	800,000	10,023.21	Client	Buy
16:48:27	R157 On 05-Nov-09			Bond Future	1	1,000,000	12,529.01	Client	Buy
16:48:27	R157 On 05-Nov-09			Bond Future	1	1,000,000	0.00	Member	Sell
16:48:51	R157 On 05-Nov-09			Bond Future	1	300,000	0.00	Member	Sell
16:48:51	R157 On 05-Nov-09			Bond Future	1	300,000	3,758.70	Client	Buy
16:49:21	R157 On 05-Nov-09			Bond Future	1	72,800,000	0.00	Member	Sell
16:49:21	R157 On 05-Nov-09			Bond Future	1	72,800,000	912,112.15	Client	Buy
16:50:14	R157 On 05-Nov-09			Bond Future	1	1,200,000	0.00	Member	Sell
16:50:14	R157 On 05-Nov-09			Bond Future	1	1,200,000	15,034.82	Client	Buy
16:50:34	R157 On 05-Nov-09			Bond Future	1	1,300,000	0.00	Member	Sell
16:50:34	R157 On 05-Nov-09			Bond Future	1	1,300,000	16,287.72	Client	Buy
16:51:00	R157 On 05-Nov-09			Bond Future	1	200,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
16:51:00	R157 On 05-Nov-09			Bond Future	1	200,000	2,505.80	Client	Buy
16:51:30	R157 On 05-Nov-09			Bond Future	1	700,000	8,770.31	Client	Buy
16:51:30	R157 On 05-Nov-09			Bond Future	1	700,000	0.00	Member	Sell
16:52:09	R157 On 05-Nov-09			Bond Future	1	400,000	0.00	Member	Sell
16:52:09	R157 On 05-Nov-09			Bond Future	1	400,000	5,011.61	Client	Buy
16:52:50	R157 On 05-Nov-09			Bond Future	1	11,300,000	0.00	Member	Sell
16:52:50	R157 On 05-Nov-09			Bond Future	1	11,300,000	141,577.85	Client	Buy
16:53:14	R157 On 05-Nov-09			Bond Future	1	700,000	0.00	Member	Sell
16:53:14	R157 On 05-Nov-09			Bond Future	1	700,000	8,770.31	Client	Buy
16:53:36	R157 On 05-Nov-09			Bond Future	1	900,000	0.00	Member	Sell
16:53:36	R157 On 05-Nov-09			Bond Future	1	900,000	11,276.11	Client	Buy
16:54:05	R157 On 05-Nov-09			Bond Future	1	300,000	3,758.70	Client	Buy
16:54:05	R157 On 05-Nov-09			Bond Future	1	300,000	0.00	Member	Sell
16:54:25	R157 On 05-Nov-09			Bond Future	1	92,500,000	0.00	Member	Sell
16:54:25	R157 On 05-Nov-09			Bond Future	1	92,500,000	1,158,933.70	Client	Buy
16:54:44	R157 On 05-Nov-09			Bond Future	1	1,700,000	21,299.32	Client	Buy
16:54:44	R157 On 05-Nov-09			Bond Future	1	1,700,000	0.00	Member	Sell
16:55:14	R157 On 05-Nov-09			Bond Future	1	400,000	0.00	Member	Sell
16:55:14	R157 On 05-Nov-09			Bond Future	1	400,000	5,011.61	Client	Buy
16:55:36	R157 On 05-Nov-09			Bond Future	1	2,700,000	0.00	Member	Sell
16:55:36	R157 On 05-Nov-09			Bond Future	1	2,700,000	33,828.34	Client	Buy
16:56:04	R157 On 05-Nov-09			Bond Future	1	800,000	10,023.21	Client	Buy
16:56:04	R157 On 05-Nov-09			Bond Future	1	800,000	0.00	Member	Sell
Total for R157 Bond Future:					108	957,000,000	5,995,190.02		
16:47:07	R186 On 04-Feb-10			Bond Future	1	4,000,000	45,160.08	Member	Buy
16:47:07	R186 On 04-Feb-10			Bond Future	1	4,000,000	0.00	Client	Sell
Total for R186 Bond Future:					2	8,000,000	45,160.08		
11:16:09	ZAAD On 14-Jun-10			Currency Future	1	10,000	0.00	Member	Sell

Matched Time	Contract Details	Strike	C/P	Product	No of Trades	Nominal	Value (R000's)	Trade Type	Buy/Sell
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Total for ZAAD Currency Future:					1	10,000	0.00		
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Grand Total for all Instruments:					214	977,628,000	6,090,946.11		
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