

Daily MTM Report

Daily summary for 12/11/2007

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
<u>i-Bonds</u>								
R153 On 31/08/2010 Bond			9.09500	9.01500			0.00	0.00
R157 On 15/09/2015 Bond			8.27500	8.23500			0.00	0.00
R186 On 21/12/2026 Bond			8.02500	8.01500			0.00	0.00
R196 On 28/02/2009 Bond			9.84000	9.75500			0.00	0.00
R201 On 21/12/2014 Bond			8.37500	8.33500			0.00	0.00
R203 On 15/09/2017 Bond			8.19500	8.17000			0.00	0.00
R204 On 21/12/2018 Bond			8.18500	8.16500			0.00	0.00
R206 On 15/01/2014 Bond			8.39500	8.34500			0.00	0.00
R207 On 15/01/2020 Bond			8.16500	8.14000			0.00	0.00
R209 On 31/03/2036 Bond			7.71500	7.72000			0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
Total for j-Bonds:							0.00	0.00

Derivatives

\$ / R On 14/12/2007 Currency Future			6.82770	6.65340		0.00	260.00	24,524.00
\$ / R On 17/03/2008 Currency Future			6.93770	6.75880		0.00	16.00	21,012.00
\$ / R On 13/06/2008 Currency Future			7.05550	6.87170		0.00	2,154.00	4,553.00
£ / R On 14/12/2007 Currency Future			14.08120	13.92790		0.00	0.00	37.00
£ / R On 17/03/2008 Currency Future			14.26010	14.10340		0.00	0.00	0.00
£ / R On 13/06/2008 Currency Future			14.45330	14.29420		0.00	0.00	0.00
€ / R On 14/12/2007 Currency Future			9.94260	9.77020		0.00	0.00	1.00
€ / R On 17/03/2008 Currency Future			10.10840	9.93090		0.00	0.00	751.00
€ / R On 13/06/2008 Currency Future			10.27770	10.09540		0.00	0.00	0.00
ALBI On 07/02/2008 Index Future			258.11700	264.20400		0.00	0.00	508.00
ALBI On 07/02/2008 Index Future	254.00	Call		103583.00000	50742	0.00	0.00	0.00
ALBI On 07/02/2008 Index Future	254.00	Put		1543.00000	9572	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future			264.58800	264.88100		0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Call		36000.00000	34234	0.00	0.00	0.00
ALBI On 02/05/2008 Index Future	265.00	Put		37190.00000	38354	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future			272.35100	272.61900		0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Call		94013.00000	91801	0.00	0.00	0.00
ALBI On 07/08/2008 Index Future	265.00	Put		17823.00000	18291	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future			279.61800	279.84200		0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Call		157867.00000	155801	0.00	0.00	0.00
ALBI On 06/11/2008 Index Future	265.00	Put		9447.00000	9621	0.00	0.00	0.00
CRD1 On 07/02/2008 Index Future			113.40000	113.51600		0.00	0.00	0.00
CRD1 On 02/05/2008 Index Future			116.14600	116.45500		0.00	0.00	0.00
CRD1 On 07/08/2008 Index Future			120.90600	121.04200		0.00	0.00	0.00
CRD1 On 06/11/2008 Index Future			122.43100	122.55500		0.00	0.00	8.00
GOVI On 07/02/2008 jGovi			265.16850	265.39700		3.89	0.00	5.00
GOVI On 07/02/2008 jGovi	265.00	Call		22482.00000	20938	3.89	0.00	0.00
GOVI On 07/02/2008 jGovi	265.00	Put		18512.00000	19253	3.89	0.00	0.00
GOVI On 02/05/2008 jGovi			272.03500	272.26800		0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Call		92161.00000	90044	0.00	0.00	0.00
GOVI On 02/05/2008 jGovi	264.00	Put		9481.00000	9694	0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
GOVI On 07/08/2008 jGovi			279.15850	279.39800		0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Call		79417.00000	77552	0.00	0.00	0.00
GOVI On 07/08/2008 jGovi	274.00	Put		25437.00000	25967	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi			286.28500	286.52900		0.00	0.00	60.00
GOVI On 06/11/2008 jGovi	274.00	Call		139404.00000	137248	0.00	0.00	0.00
GOVI On 06/11/2008 jGovi	274.00	Put		14114.00000	14398	0.00	0.00	0.00
ILBI On 07/02/2008 Index Future			298.45600	298.45000		0.00	0.00	0.00
J153 On 31/08/2010 jSwap			10.25700	10.18900		0.00	0.00	0.00
J157 On 15/09/2015 jSwap			9.13800	9.07600		0.00	0.00	0.00
J186 On 21/12/2026 jSwap			8.31700	8.25300		0.00	0.00	0.00
J201 On 22/12/2014 jSwap			9.25500	9.19300		0.00	0.00	0.00
J203 On 15/09/2017 jSwap			8.94000	8.88800		0.00	0.00	0.00
J204 On 21/12/2018 jSwap			8.87200	8.82400		0.00	0.00	0.00
J207 On 15/01/2020 jSwap			8.78500	8.73700		0.00	0.00	0.00
JBAR On 21/12/2005 jBar				10.77900		0.00	0.00	0.00
JFRA On 07/02/2008 jFra			10.91300	10.89200		0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Call		14520.00000	14401	0.00	0.00	0.00
JFRA On 07/02/2008 jFra	7.50	Put		6291.00000	6111	0.00	0.00	0.00
JFRA On 02/05/2008 jFra			10.92400	10.87400		0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Call		14621.00000	14568	0.00	0.00	0.00
JFRA On 02/05/2008 jFra	10.25	Put		13009.00000	12828	0.00	0.00	0.00
JFRA On 07/08/2008 jFra			10.71900	10.64700		0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Call		17696.00000	17689	0.00	0.00	0.00
JFRA On 07/08/2008 jFra	10.25	Put		16732.00000	16550	0.00	0.00	0.00
JFRA On 06/11/2008 jFra			10.48300	10.38700		0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Call		20054.00000	20087	0.00	0.00	0.00
JFRA On 06/11/2008 jFra	10.25	Put		19721.00000	19521	0.00	0.00	0.00
JFRA On 05/02/2009 jFra			10.18500	10.07900		0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Call		22338.00000	22391	0.00	0.00	0.00
JFRA On 05/02/2009 jFra	10.00	Put		22146.00000	21941	0.00	0.00	0.00
JFRA On 07/05/2009 jFra			9.95500	9.85300		0.00	0.00	0.00
JFRA On 06/08/2009 jFra			9.66100	9.55100		0.00	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
JFRA On 06/08/2009 jFra	10.00	Call		25797.00000	25864	0.00	0.00	0.00
JFRA On 06/08/2009 jFra	10.00	Put		26891.00000	26689	0.00	0.00	0.00
JFRA On 05/11/2009 jFra			9.42700	9.35400		0.00	0.00	0.00
JN02 On 07/02/2008 jNote			10.31300	10.23500		0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Call		24463.00000	25482	0.00	0.00	0.00
JN02 On 07/02/2008 jNote	9.00	Put		2489.00000	2137	0.00	0.00	0.00
JN02 On 02/05/2008 jNote			10.10600	10.02100		0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Call		14795.00000	15477	0.00	0.00	0.00
JN02 On 02/05/2008 jNote	10.00	Put		12844.00000	12001	0.00	0.00	0.00
JN02 On 07/08/2008 jNote			9.85600	9.76900		0.00	0.00	0.00
JN05 On 07/02/2008 jNote			9.33700	9.24600		0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Call		15432.00000	17680	0.00	0.00	0.00
JN05 On 07/02/2008 jNote	9.00	Put		5770.00000	4470	0.00	0.00	0.00
JN05 On 02/05/2008 jNote			9.19600	9.10600		0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Call		7992.00000	9150	0.00	0.00	0.00
JN05 On 02/05/2008 jNote	9.50	Put		22058.00000	19641	0.00	0.00	0.00
JN05 On 07/08/2008 jNote			9.03200	8.94600		0.00	0.00	0.00
JN10 On 07/02/2008 jNote			8.71300	8.66200		0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Call		2615.00000	3181	0.00	0.00	0.00
JN10 On 07/02/2008 jNote	9.00	Put		24703.00000	21885	0.00	0.00	0.00
JN10 On 02/05/2008 jNote			8.61600	8.56400		0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Call		4385.00000	5085	0.00	0.00	0.00
JN10 On 02/05/2008 jNote	9.00	Put		31680.00000	28890	0.00	0.00	0.00
JN10 On 07/08/2008 jNote			8.50400	8.45300		0.00	0.00	0.00
JROD On 30/11/2007 jRod			9.97900	9.98500		0.00	0.00	0.00
JROD On 31/12/2007 jRod			10.32000	10.32200		0.00	0.00	0.00
JROD On 31/01/2008 jRod			10.69100	10.67600		0.00	0.00	0.00
JROD On 29/02/2008 jRod			10.47200	10.45500		0.00	0.00	0.00
JROD On 31/03/2008 jRod			10.70400	10.68100		0.00	0.00	0.00
JROD On 30/04/2008 jRod			10.89700	10.86900		0.00	0.00	0.00
JROD On 30/05/2008 jRod			10.66800	10.64600		0.00	0.00	0.00
JROD On 30/06/2008 jRod			10.81500	10.78900		0.00	0.00	0.00
JROD On 31/07/2008 jRod			10.94600	10.91500		0.00	0.00	0.00
OTH1 On 07/02/2008 Index Future			259.07800	259.35300		0.00	0.00	0.00
OTH1 On 02/05/2008 Index Future			265.35300	266.06900		0.00	0.00	0.00
OTH1 On 07/08/2008 Index Future			250.04700	250.18200		0.00	0.00	0.00
OTH1 On 06/11/2008 Index Future			279.70900	280.00400		0.00	0.00	12.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R153 On 07/02/2008 Bond Future			8.96800	8.85400		2.85	0.00	8,734.00
R153 On 07/02/2008 Bond Future	8.25	Call		141.00000	94	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.25	Put		1582.00000	1805	2.65	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Call		58.00000	35	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	8.00	Put		2103.00000	2350	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Call		23.00000	13	2.58	0.00	0.00
R153 On 07/02/2008 Bond Future	7.75	Put		2676.00000	2935	2.58	0.00	0.00
R153 On 02/05/2008 Bond Future			8.79500	8.64300		2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Call		1255.00000	1042	2.64	0.00	0.00
R153 On 02/05/2008 Bond Future	9.00	Put		480.00000	599	2.64	0.00	0.00
R153 On 07/08/2008 Bond Future			8.62800	8.43200		2.33	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Call		941.00000	748	2.22	0.00	0.00
R153 On 07/08/2008 Bond Future	8.50	Put		808.00000	997	2.22	0.00	0.00
R157 On 07/02/2008 Bond Future			8.17500	8.12700		6.35	0.00	9,179.00
R157 On 07/02/2008 Bond Future	7.75	Call		674.00000	570	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.75	Put		3210.00000	3424	6.05	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Call		302.00000	244	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.50	Put		4556.00000	4815	5.90	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Call		111.00000	85	5.75	0.00	0.00
R157 On 07/02/2008 Bond Future	7.25	Put		6112.00000	6403	5.75	0.00	0.00
R157 On 02/05/2008 Bond Future			8.06700	8.01100		6.35	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Call		4236.00000	3962	6.50	0.00	0.00
R157 On 02/05/2008 Bond Future	8.50	Put		1100.00000	1191	6.50	0.00	2,000.00
R157 On 02/05/2008 Bond Future	8.75	Call		5433.00000	5133	6.65	0.00	0.00
R157 On 02/05/2008 Bond Future	8.75	Put		733.00000	797	6.65	0.00	0.00
R157 On 07/08/2008 Bond Future			7.96900	7.90500		6.25	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Call		3149.00000	2917	6.10	0.00	0.00
R157 On 07/08/2008 Bond Future	8.00	Put		2547.00000	2721	6.10	0.00	0.00
R186 On 07/02/2008 Bond Future			7.94700	7.94200		11.56	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Call		1804.00000	1738	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.75	Put		4036.00000	4027	11.01	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Call		885.00000	838	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.50	Put		6114.00000	6124	10.74	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Call		357.00000	330	10.46	0.00	0.00
R186 On 07/02/2008 Bond Future	7.25	Put		8689.00000	8719	10.46	0.00	0.00
R186 On 02/05/2008 Bond Future			7.88000	7.86600		11.34	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Call		4746.00000	4620	11.07	0.00	0.00
R186 On 02/05/2008 Bond Future	8.00	Put		3218.00000	3253	11.07	0.00	0.00
R186 On 07/08/2008 Bond Future			7.81700	7.80000		12.02	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Call		4752.00000	4627	11.44	0.00	0.00
R186 On 07/08/2008 Bond Future	7.75	Put		5331.00000	5401	11.44	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R196 On 07/02/2008 Bond Future			9.57500	9.47500		1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Call		92.00000	71	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.75	Put		804.00000	881	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Call		53.00000	39	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.50	Put		1012.00000	1096	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Call		28.00000	20	1.60	0.00	0.00
R196 On 07/02/2008 Bond Future	8.25	Put		1236.00000	1325	1.60	0.00	0.00
R196 On 02/05/2008 Bond Future			9.17400	9.21800		1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Call		251.00000	263	1.16	0.00	0.00
R196 On 02/05/2008 Bond Future	9.00	Put		420.00000	398	1.16	0.00	0.00
R196 On 07/08/2008 Bond Future			8.72500	8.88100		0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Call		1775.00000	1807	0.00	0.00	0.00
R196 On 07/08/2008 Bond Future	8.75	Put		1845.00000	1794	0.00	0.00	0.00
R201 On 07/02/2008 Bond Future			8.26400	8.21500		6.61	0.00	910.00
R201 On 07/02/2008 Bond Future	7.75	Call		404.00000	335	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.75	Put		2885.00000	3072	6.14	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Call		169.00000	133	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.50	Put		4014.00000	4235	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Call		65.00000	49	5.99	0.00	0.00
R201 On 07/02/2008 Bond Future	7.25	Put		5297.00000	5538	5.99	0.00	0.00
R201 On 02/05/2008 Bond Future			8.14600	8.08700		6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Call		3074.00000	2856	6.29	0.00	0.00
R201 On 02/05/2008 Bond Future	8.50	Put		971.00000	1056	6.29	0.00	0.00
R201 On 07/08/2008 Bond Future			8.04100	7.97300		6.45	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Call		2288.00000	2102	6.14	0.00	0.00
R201 On 07/08/2008 Bond Future	8.00	Put		2152.00000	2308	6.14	0.00	0.00
R203 On 07/02/2008 Bond Future			8.10200	8.07800		7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Call		354.00000	312	7.64	0.00	0.00
R203 On 07/02/2008 Bond Future	7.50	Put		4286.00000	4402	7.64	0.00	0.00
R203 On 02/05/2008 Bond Future			8.00500	7.97500		6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Call		2925.00000	2782	6.73	0.00	0.00
R203 On 02/05/2008 Bond Future	8.25	Put		1135.00000	1189	6.73	0.00	0.00
R203 On 07/08/2008 Bond Future			7.91800	7.88200		0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Call		1428.00000	1319	0.00	0.00	0.00
R203 On 07/08/2008 Bond Future	7.75	Put		2291.00000	2416	0.00	0.00	0.00
R204 On 07/02/2008 Bond Future			8.10800	8.07500		11.05	0.00	3,331.00
R204 On 07/02/2008 Bond Future	7.50	Call		744.00000	662	11.05	0.00	0.00
R204 On 07/02/2008 Bond Future	7.50	Put		4949.00000	5102	11.05	0.00	0.00
R204 On 02/05/2008 Bond Future			8.02000	7.98100		7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Call		3113.00000	2920	7.21	0.00	0.00
R204 On 02/05/2008 Bond Future	8.25	Put		1232.00000	1314	7.21	0.00	0.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
R204 On 07/08/2008 Bond Future			7.94300	7.89800		0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Call		1289.00000	1153	0.00	0.00	0.00
R204 On 07/08/2008 Bond Future	7.75	Put		2335.00000	2514	0.00	0.00	0.00
R206 On 07/02/2008 Bond Future			8.27400	8.21100		5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Call		344.00000	272	5.59	0.00	0.00
R206 On 07/02/2008 Bond Future	7.75	Put		2457.00000	2670	5.59	0.00	0.00
R206 On 02/05/2008 Bond Future			8.14900	8.07400		4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Call		1761.00000	1558	4.88	0.00	0.00
R206 On 02/05/2008 Bond Future	8.25	Put		987.00000	1115	4.88	0.00	0.00
R206 On 07/08/2008 Bond Future			8.03300	7.94700		0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Call		1812.00000	1614	0.00	0.00	0.00
R206 On 07/08/2008 Bond Future	8.00	Put		1585.00000	1755	0.00	0.00	0.00
R207 On 07/02/2008 Bond Future			8.07600	8.05000		8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Call		339.00000	294	8.55	0.00	0.00
R207 On 07/02/2008 Bond Future	7.50	Put		4452.00000	4595	8.55	0.00	0.00
R207 On 02/05/2008 Bond Future			8.01300	7.96500		7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Call		3256.00000	3013	7.86	0.00	0.00
R207 On 02/05/2008 Bond Future	8.25	Put		1219.00000	1324	7.86	0.00	0.00
R207 On 07/08/2008 Bond Future			7.94200	7.88900		0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Call		2071.00000	1846	0.00	0.00	0.00
R207 On 07/08/2008 Bond Future	8.00	Put		1275.00000	1431	0.00	0.00	0.00
R209 On 07/02/2008 Bond Future			7.65100	7.65300		12.56	0.00	6,590.00
R209 On 07/02/2008 Bond Future	7.00	Call		287.00000	272	12.56	0.00	0.00
R209 On 07/02/2008 Bond Future	7.00	Put		7236.00000	7201	12.56	0.00	0.00
R209 On 02/05/2008 Bond Future			7.58900	7.59000		12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Call		3863.00000	3844	12.88	0.00	0.00
R209 On 02/05/2008 Bond Future	7.75	Put		2273.00000	2244	12.88	0.00	0.00
R209 On 07/08/2008 Bond Future			7.53500	7.53400		0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Call		2805.00000	2791	0.00	0.00	0.00
R209 On 07/08/2008 Bond Future	7.75	Put		652.00000	648	0.00	0.00	0.00
TRT1 On 07/02/2008 Index Future			261.95000	262.17700		0.00	0.00	0.00
TRT1 On 02/05/2008 Index Future			268.29400	268.96600		0.00	0.00	0.00
TRT1 On 07/08/2008 Index Future			276.04700	276.33200		0.00	0.00	0.00
TRT1 On 06/11/2008 Index Future			282.81000	283.05300		0.00	0.00	400.00
Total for Derivatives:							2,430.00	82,615.00

Contract Details	Strike	Call/ Put	MTM Yield	Previous MTM	Premium on Option	Volatility	Traded Value	Open Interest
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Grand Total:							2,430.00	82,615.00
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