

Derivatives High/Low Report

High/Low for 10/07/2008

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
10/07/2008	\$ / R 2008/09/15			Currency Future	7.8206	7.8528	0.412	7.8700	7.8200	135,204
10/07/2008	\$ / R 2008/12/12			Currency Future	8.0069	8.0404	0.418	8.0200	8.0200	50,862
10/07/2008	\$ / R 2009/03/16			Currency Future	8.1955	8.2289	0.408	8.2300	8.2000	4,756
10/07/2008	£ / R 2008/09/15			Currency Future	15.3943	15.4633	0.448	0.0000	0.0000	2,155
10/07/2008	£ / R 2008/12/12			Currency Future	15.6564	15.7285	0.461	0.0000	0.0000	1,909
10/07/2008	£ / R 2009/03/16			Currency Future	15.9224	15.9949	0.455	15.9300	15.9300	92
10/07/2008	€ / R 2008/09/15			Currency Future	12.2584	12.3626	0.850	12.3200	12.2700	17,452
10/07/2008	€ / R 2008/12/12			Currency Future	12.4923	12.5991	0.855	12.5100	12.5100	10,935
10/07/2008	€ / R 2009/03/16			Currency Future	12.7296	12.8372	0.845	12.7500	12.7500	670
10/07/2008	ALBI 2008/08/07			Index Future	247.4940	246.6220	(0.352)	0.0000	0.0000	0
10/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
10/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	175,060.0000	183,780.0000	4.981	0	0	0
10/07/2008	ALBI 2008/11/06			Index Future	255.0295	254.0005	(0.403)	0.0000	0.0000	594
10/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	3,130.0000	2,246.0000	(28.243)	0	0	0
10/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	102,835.0000	112,241.0000	9.147	0	0	0

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10/07/2008	ALBI	2009/02/05			Index Future	263.1020	262.2260	(0.333)	0.0000	0.0000	0
10/07/2008	CRD1	2008/08/07			Index Future	108.1510	107.9200	(0.214)	0.0000	0.0000	0
10/07/2008	CRD1	2008/11/06			Index Future	111.4440	111.1490	(0.265)	0.0000	0.0000	8
10/07/2008	CRD1	2009/02/05			Index Future	115.1360	114.5950	(0.470)	0.0000	0.0000	0
10/07/2008	GOVI	2008/08/07			jGovi	250.1930	249.3020	(0.356)	0.0000	0.0000	293
10/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
10/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	238,070.0000	246,980.0000	3.743	0	0	0
10/07/2008	GOVI	2008/11/06			jGovi	257.8120	256.7610	(0.408)	0.0000	0.0000	60
10/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	461.0000	297.0000	(35.575)	0	0	0
10/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	162,341.0000	172,687.0000	6.373	0	0	0
10/07/2008	GOVI	2009/02/05			jGovi	266.3540	264.7220	(0.613)	264.1800	264.1800	356
10/07/2008	ILBI	2008/08/07			Index Future	334.6865	334.6865	-	0.0000	0.0000	1
10/07/2008	ILBI	2008/11/06			Index Future	346.4680	342.1650	(1.242)	0.0000	0.0000	0
10/07/2008	ILBI	2009/02/05			Index Future	357.2530	352.8080	(1.244)	0.0000	0.0000	0
10/07/2008	J153	2010/08/31			jSwap	12.1800	12.1440	(0.296)	0.0000	0.0000	0
10/07/2008	J157	2015/09/15			jSwap	11.3760	11.3930	0.149	0.0000	0.0000	0
10/07/2008	J186	2026/12/21			jSwap	10.5210	10.5660	0.428	0.0000	0.0000	0
10/07/2008	J201	2014/12/22			jSwap	11.4440	11.4490	0.044	0.0000	0.0000	0
10/07/2008	J203	2017/09/15			jSwap	11.2100	11.2390	0.259	0.0000	0.0000	0

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10/07/2008	J204	2018/12/21			jSwap	11.0800	11.1190	0.352	0.0000	0.0000	0
10/07/2008	J207	2020/01/15			jSwap	11.0220	11.0620	0.363	0.0000	0.0000	0
10/07/2008	JBAR	2005/12/21			jBar	12.4250	12.0480	(3.034)	0.0000	0.0000	0
10/07/2008	JFRA	2008/08/07			jFra	12.4150	12.4100	(0.040)	0.0000	0.0000	0
10/07/2008	JFRA	2008/11/06			jFra	12.4630	12.4550	(0.064)	0.0000	0.0000	0
10/07/2008	JFRA	2008/11/06			jFra	0.0000	12.4550	100.000	0.0000	0.0000	0
10/07/2008	JFRA	2009/02/05			jFra	12.4240	12.3990	(0.201)	0.0000	0.0000	0
10/07/2008	JFRA	2009/02/05			jFra	0.0000	12.3990	100.000	0.0000	0.0000	0
10/07/2008	JFRA	2009/05/07			jFra	12.2850	12.2390	(0.374)	0.0000	0.0000	0
10/07/2008	JFRA	2009/05/07			jFra	0.0000	12.2390	100.000	0.0000	0.0000	0
10/07/2008	JFRA	2009/08/06			jFra	11.9140	11.8490	(0.546)	0.0000	0.0000	0
10/07/2008	JFRA	2009/11/05			jFra	11.7760	11.7190	(0.484)	0.0000	0.0000	0
10/07/2008	JN02	2008/08/07			jNote	12.0530	12.0110	(0.348)	0.0000	0.0000	0
10/07/2008	JN02	2008/11/06			jNote	11.9230	11.8730	(0.419)	0.0000	0.0000	0
10/07/2008	JN02	2009/02/05			jNote	11.7650	11.7080	(0.484)	0.0000	0.0000	0
10/07/2008	JN05	2008/08/07			jNote	11.4300	11.4130	(0.149)	0.0000	0.0000	0
10/07/2008	JN05	2008/11/07			jNote	10.9940	11.0800	0.782	0.0000	0.0000	0
10/07/2008	JN05	2009/02/05			jNote	11.2210	11.2100	(0.098)	0.0000	0.0000	0
10/07/2008	JN10	2008/08/07			jNote	10.9390	10.9770	0.347	0.0000	0.0000	0

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10/07/2008	JN10	2008/11/07			jNote	10.5490	10.6410	0.872	0.0000	0.0000	0
10/07/2008	JN10	2009/02/05			jNote	10.7660	10.8090	0.399	0.0000	0.0000	0
10/07/2008	JROD	2008/07/31			jRod	11.5820	11.5780	(0.035)	0.0000	0.0000	0
10/07/2008	JROD	2008/08/29			jRod	11.9330	11.9230	(0.084)	0.0000	0.0000	0
10/07/2008	JROD	2008/09/30			jRod	12.3220	12.3080	(0.114)	0.0000	0.0000	0
10/07/2008	JROD	2008/10/31			jRod	12.1010	12.0920	(0.074)	0.0000	0.0000	0
10/07/2008	JROD	2008/11/28			jRod	12.3600	12.3480	(0.097)	0.0000	0.0000	0
10/07/2008	JROD	2008/12/31			jRod	12.6040	12.5870	(0.135)	0.0000	0.0000	0
10/07/2008	OTH1	2008/08/07			Index Future	233.9520	232.8780	(0.459)	0.0000	0.0000	0
10/07/2008	OTH1	2008/11/06			Index Future	241.0760	239.8450	(0.511)	0.0000	0.0000	12
10/07/2008	OTH1	2009/02/05			Index Future	249.0630	247.2820	(0.715)	0.0000	0.0000	0
10/07/2008	R153	2008/08/07			Bond Future	11.3900	11.3800	(0.088)	0.0000	0.0000	16,520
10/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,441.0000	5,423.0000	(0.331)	0	0	0
10/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	5,930.0000	5,912.0000	(0.304)	0	0	0
10/07/2008	R153	2008/11/06			Bond Future	11.2700	11.2600	(0.089)	0.0000	0.0000	0
10/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	25.0000	25.0000	-	0	0	0
10/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,375.0000	3,358.0000	(0.504)	0	0	0
10/07/2008	R153	2009/02/05			Bond Future	10.9600	10.9500	(0.091)	0.0000	0.0000	0
10/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,061.0000	1,063.0000	0.189	0	0	0
10/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,436.0000	2,423.0000	(0.534)	0	0	0

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10/07/2008	R157	2008/08/07			Bond Future	10.3700	10.4500	0.771	0.0000	0.0000	6,726
10/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	78.0000	46.0000	(41.026)	0	0	0
10/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	3.0000	1.0000	(66.667)	0	0	0
10/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	6,309.0000	6,741.0000	6.847	0	0	500
10/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	9,268.0000	9,702.0000	4.683	0	0	0
10/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	3,513.0000	3,915.0000	11.443	0	0	0
10/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
10/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	4,878.0000	5,302.0000	8.692	0	0	200
10/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	114,514.0000	114,080.0000	(0.379)	0	0	0
10/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	18.0000	9.0000	(50.000)	0	0	0
10/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	7,776.0000	8,209.0000	5.568	0	0	0
10/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	10,785.0000	11,219.0000	4.024	0	0	0
10/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	12,327.0000	12,760.0000	3.513	0	0	0
10/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	13,893.0000	14,327.0000	3.124	0	0	0
10/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
10/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
10/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,298.0000	1,561.0000	20.262	0	0	1,000
10/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	643.0000	473.0000	(26.439)	0	0	0
10/07/2008	R157	2008/11/06			Bond Future	10.2900	10.3800	0.875	0.0000	0.0000	2,550
10/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	172.0000	125.0000	(27.326)	0	0	700
10/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	4,474.0000	4,903.0000	9.589	0	0	1,000
10/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	8.0000	5.0000	(37.500)	0	0	700
10/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	8,591.0000	9,065.0000	5.517	0	0	0
10/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,242.0000	1,021.0000	(17.794)	0	0	0
10/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,455.0000	1,711.0000	17.595	0	0	700
10/07/2008	R157	2009/02/05			Bond Future	10.1590	10.2500	0.896	0.0000	0.0000	5,000
10/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	367.0000	297.0000	(19.074)	0	0	0
10/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	5,226.0000	5,629.0000	7.711	0	0	0
10/07/2008	R186	2008/08/07			Bond Future	10.1310	10.2120	0.800	0.0000	0.0000	2,514

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10/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	23,655.0000	24,337.0000	2.883	0	0	0
10/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R186	2008/11/06			Bond Future	10.0610	10.1440	0.825	0.0000	0.0000	2,500
10/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	14,696.0000	15,397.0000	4.770	0	0	0
10/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R186	2009/02/05			Bond Future	9.9630	10.0400	0.773	0.0000	0.0000	2,500
10/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	6,498.0000	7,116.0000	9.511	0	0	0
10/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	111.0000	74.0000	(33.333)	0	0	0
10/07/2008	R196	2008/08/07			Bond Future	12.2970	12.2730	(0.195)	0.0000	0.0000	0
10/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,925.0000	1,909.0000	(0.831)	0	0	0
10/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	73.0000	69.0000	(5.479)	0	0	0
10/07/2008	R196	2008/11/06			Bond Future	12.0140	11.9830	(0.258)	0.0000	0.0000	0
10/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	746.0000	745.0000	(0.134)	0	0	0
10/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,709.0000	1,699.0000	(0.585)	0	0	0
10/07/2008	R196	2009/02/05			Bond Future	11.6180	11.5800	(0.327)	0.0000	0.0000	0
10/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,561.0000	1,559.0000	(0.128)	0	0	0
10/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,606.0000	1,601.0000	(0.311)	0	0	0
10/07/2008	R201	2008/08/07			Bond Future	10.5170	10.5890	0.685	0.0000	0.0000	0
10/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	11,732.0000	12,042.0000	2.642	0	0	0
10/07/2008	R201	2008/11/06			Bond Future	10.4200	10.5000	0.768	0.0000	0.0000	1,000
10/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	7,417.0000	7,753.0000	4.530	0	0	0
10/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
10/07/2008	R201	2009/02/05			Bond Future	10.2700	10.3500	0.779	0.0000	0.0000	0
10/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	214.0000	175.0000	(18.224)	0	0	0
10/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	4,563.0000	4,855.0000	6.399	0	0	0
10/07/2008	R203	2008/08/07			Bond Future	10.3760	10.4570	0.781	0.0000	0.0000	0

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10/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	15,546.0000	15,975.0000	2.760	0	0	0
10/07/2008	R203	2008/11/06			Bond Future	10.2900	10.3700	0.777	0.0000	0.0000	0
10/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	10,133.0000	10,553.0000	4.145	0	0	0
10/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R203	2009/02/05			Bond Future	10.1600	10.2500	0.886	0.0000	0.0000	0
10/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	142.0000	104.0000	(26.761)	0	0	0
10/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	5,080.0000	5,512.0000	8.504	0	0	0
10/07/2008	R204	2008/08/07			Bond Future	10.3500	10.4500	0.966	0.0000	0.0000	3,188
10/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	16,485.0000	17,046.0000	3.403	0	0	0
10/07/2008	R204	2008/11/06			Bond Future	10.2800	10.3700	0.875	0.0000	0.0000	0
10/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	10,785.0000	11,286.0000	4.645	0	0	0
10/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R204	2009/02/05			Bond Future	10.1600	10.2600	0.984	0.0000	0.0000	0
10/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	92.0000	61.0000	(33.696)	0	0	0
10/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	5,379.0000	5,904.0000	9.760	0	0	0
10/07/2008	R206	2008/08/07			Bond Future	10.5700	10.6420	0.681	0.0000	0.0000	0
10/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,269.0000	10,537.0000	2.610	0	0	0
10/07/2008	R206	2008/11/06			Bond Future	10.4500	10.5300	0.766	0.0000	0.0000	610
10/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	9,488.0000	9,778.0000	3.056	0	0	0
10/07/2008	R206	2009/02/05			Bond Future	10.2700	10.3500	0.779	0.0000	0.0000	0
10/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	259.0000	218.0000	(15.830)	0	0	0
10/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	3,964.0000	4,205.0000	6.080	0	0	0
10/07/2008	R207	2008/08/07			Bond Future	10.3500	10.4410	0.879	0.0000	0.0000	0

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10/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	14,948.0000	15,461.0000	3.432	0	0	0
10/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R207	2008/11/06			Bond Future	10.2700	10.3600	0.876	0.0000	0.0000	0
10/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	10,903.0000	11,409.0000	4.641	0	0	0
10/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R207	2009/02/05			Bond Future	10.1600	10.2600	0.984	0.0000	0.0000	0
10/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	5,434.0000	5,974.0000	9.937	0	0	0
10/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	62.0000	39.0000	(37.097)	0	0	0
10/07/2008	R209	2008/08/07			Bond Future	9.8820	9.9630	0.820	0.0000	0.0000	6,986
10/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	17,212.0000	17,746.0000	3.102	0	0	0
10/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R209	2008/11/06			Bond Future	9.8200	9.9030	0.845	0.0000	0.0000	260
10/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	16,782.0000	17,334.0000	3.289	0	0	0
10/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
10/07/2008	R209	2009/02/05			Bond Future	9.7360	9.8200	0.863	0.0000	0.0000	0
10/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	26.0000	14.0000	(46.154)	0	0	0
10/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	5,366.0000	5,921.0000	10.343	0	0	0
10/07/2008	TRT1	2008/08/07			Index Future	246.8650	245.9810	(0.358)	0.0000	0.0000	0
10/07/2008	TRT1	2008/11/06			Index Future	254.3820	253.3410	(0.409)	0.0000	0.0000	400
10/07/2008	TRT1	2009/02/05			Index Future	262.8110	261.1960	(0.615)	0.0000	0.0000	0
10/07/2008	ZAAD	2008/09/15			Currency Future	7.4198	7.4960	1.027	0.0000	0.0000	160
10/07/2008	ZAAD	2008/12/12			Currency Future	7.5085	7.5863	1.036	0.0000	0.0000	2,465
10/07/2008	ZAAD	2009/03/16			Currency Future	7.5963	7.6742	1.025	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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Grand Total:										285,748
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