

Derivatives High/Low Report

High/Low for 18/07/2008

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
18/07/2008	\$ / R 2008/09/15			Currency Future	7.6584	7.6707	0.161	7.7100	7.6600	170,804
18/07/2008	\$ / R 2008/12/12			Currency Future	7.8367	7.8501	0.171	7.9000	7.8600	58,700
18/07/2008	\$ / R 2009/03/16			Currency Future	8.0153	8.0297	0.180	8.0600	8.0500	5,206
18/07/2008	£ / R 2008/09/15			Currency Future	15.3004	15.2551	(0.296)	0.0000	0.0000	2,160
18/07/2008	£ / R 2008/12/12			Currency Future	15.5515	15.5068	(0.287)	15.5600	15.5500	2,276
18/07/2008	£ / R 2009/03/16			Currency Future	15.8093	15.7629	(0.293)	15.7500	15.7500	149
18/07/2008	€ / R 2008/09/15			Currency Future	12.1284	12.1249	(0.029)	12.1500	12.1200	18,318
18/07/2008	€ / R 2008/12/12			Currency Future	12.3512	12.3498	(0.011)	12.4800	12.3000	11,695
18/07/2008	€ / R 2009/03/16			Currency Future	12.5779	12.5758	(0.017)	12.6500	12.6000	747
18/07/2008	ALBI 2008/08/07			Index Future	253.9380	253.7850	(0.060)	0.0000	0.0000	0
18/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	1.0000	1.0000	-	0	0	0
18/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	110,621.0000	112,151.0000	1.383	0	0	0
18/07/2008	ALBI 2008/11/06			Index Future	261.5350	261.3775	(0.060)	0.0000	0.0000	594
18/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	14,988.0000	14,371.0000	(4.117)	0	0	0
18/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	49,638.0000	50,596.0000	1.930	0	0	0

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18/07/2008	ALBI	2009/02/05			Index Future	269.6010	269.5890	(0.004)	0.0000	0.0000	0
18/07/2008	CRD1	2008/08/07			Index Future	110.2760	110.2730	(0.003)	0.0000	0.0000	0
18/07/2008	CRD1	2008/11/06			Index Future	113.5760	113.5730	(0.003)	0.0000	0.0000	6
18/07/2008	CRD1	2009/02/05			Index Future	117.0960	117.0930	(0.003)	0.0000	0.0000	0
18/07/2008	GOVI	2008/08/07			jGovi	256.5130	256.3790	(0.052)	0.0000	0.0000	293
18/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
18/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	174,870.0000	176,210.0000	0.766	0	0	0
18/07/2008	GOVI	2008/11/06			jGovi	264.1875	264.0490	(0.052)	0.0000	0.0000	60
18/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	3,274.0000	3,088.0000	(5.681)	0	0	0
18/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	101,399.0000	102,598.0000	1.182	0	0	0
18/07/2008	GOVI	2009/02/05			jGovi	272.3775	272.2350	(0.052)	0.0000	0.0000	356
18/07/2008	ILBI	2008/08/07			Index Future	327.5745	327.5745	-	0.0000	0.0000	1
18/07/2008	ILBI	2008/11/06			Index Future	337.9710	338.0700	0.029	0.0000	0.0000	0
18/07/2008	ILBI	2009/02/05			Index Future	348.3360	348.4430	0.031	0.0000	0.0000	0
18/07/2008	J153	2010/08/31			jSwap	11.8100	11.8130	0.025	0.0000	0.0000	0
18/07/2008	J157	2015/09/15			jSwap	10.7410	10.7420	0.009	0.0000	0.0000	0
18/07/2008	J186	2026/12/21			jSwap	9.8730	9.8740	0.010	0.0000	0.0000	0
18/07/2008	J201	2014/12/22			jSwap	10.7750	10.7760	0.009	0.0000	0.0000	0
18/07/2008	J203	2017/09/15			jSwap	10.5790	10.5800	0.009	0.0000	0.0000	0

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18/07/2008	J204	2018/12/21			jSwap	10.4500	10.4510	0.010	0.0000	0.0000	0
18/07/2008	J207	2020/01/15			jSwap	10.3480	10.3490	0.010	0.0000	0.0000	0
18/07/2008	JBAR	2005/12/21			jBar	12.3170	12.3250	0.065	0.0000	0.0000	0
18/07/2008	JFRA	2008/08/07			jFra	12.3130	12.3140	0.008	0.0000	0.0000	0
18/07/2008	JFRA	2008/11/06			jFra	12.2800	12.2810	0.008	0.0000	0.0000	0
18/07/2008	JFRA	2008/11/06			jFra	0.0000	12.2810	100.000	0.0000	0.0000	0
18/07/2008	JFRA	2009/02/05			jFra	12.1440	12.1460	0.016	0.0000	0.0000	0
18/07/2008	JFRA	2009/02/05			jFra	0.0000	12.1460	100.000	0.0000	0.0000	0
18/07/2008	JFRA	2009/05/07			jFra	11.7770	11.7880	0.093	0.0000	0.0000	0
18/07/2008	JFRA	2009/05/07			jFra	0.0000	11.7880	100.000	0.0000	0.0000	0
18/07/2008	JFRA	2009/08/06			jFra	11.3750	11.3870	0.105	0.0000	0.0000	0
18/07/2008	JFRA	2009/11/05			jFra	11.1490	11.1480	(0.009)	0.0000	0.0000	0
18/07/2008	JN02	2008/08/07			jNote	11.6150	11.6190	0.034	0.0000	0.0000	0
18/07/2008	JN02	2008/11/06			jNote	11.3920	11.3950	0.026	0.0000	0.0000	0
18/07/2008	JN02	2009/02/05			jNote	11.1480	11.1510	0.027	0.0000	0.0000	0
18/07/2008	JN05	2008/08/07			jNote	10.7450	10.7460	0.009	0.0000	0.0000	0
18/07/2008	JN05	2008/11/07			jNote	10.4120	10.4290	0.163	0.0000	0.0000	0
18/07/2008	JN05	2009/02/05			jNote	10.4670	10.4680	0.010	0.0000	0.0000	0
18/07/2008	JN10	2008/08/07			jNote	10.3120	10.3130	0.010	0.0000	0.0000	0

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18/07/2008	JN10	2008/11/07			jNote	9.9860	9.9970	0.110	0.0000	0.0000	0
18/07/2008	JN10	2009/02/05			jNote	10.1020	10.1040	0.020	0.0000	0.0000	0
18/07/2008	JROD	2008/07/31			jRod	11.5540	11.5500	(0.035)	0.0000	0.0000	0
18/07/2008	JROD	2008/08/29			jRod	11.8450	11.8340	(0.093)	0.0000	0.0000	0
18/07/2008	JROD	2008/09/30			jRod	12.1630	12.1440	(0.156)	0.0000	0.0000	0
18/07/2008	JROD	2008/10/31			jRod	11.9850	11.9750	(0.083)	0.0000	0.0000	0
18/07/2008	JROD	2008/11/28			jRod	12.2030	12.1960	(0.057)	0.0000	0.0000	0
18/07/2008	JROD	2008/12/31			jRod	12.3940	12.3900	(0.032)	0.0000	0.0000	0
18/07/2008	OTH1	2008/08/07			Index Future	241.0540	240.7980	(0.106)	0.0000	0.0000	0
18/07/2008	OTH1	2008/11/06			Index Future	248.2660	248.0030	(0.106)	0.0000	0.0000	9
18/07/2008	OTH1	2009/02/05			Index Future	255.9620	255.6910	(0.106)	0.0000	0.0000	0
18/07/2008	R153	2008/08/07			Bond Future	10.8300	10.8110	(0.175)	0.0000	0.0000	15,298
18/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	4,416.0000	4,381.0000	(0.793)	0	0	0
18/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,904.0000	4,869.0000	(0.714)	0	0	0
18/07/2008	R153	2008/11/06			Bond Future	10.6280	10.5940	(0.320)	0.0000	0.0000	0
18/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	83.0000	88.0000	6.024	0	0	0
18/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,384.0000	2,332.0000	(2.181)	0	0	0
18/07/2008	R153	2009/02/05			Bond Future	10.2040	10.2840	0.784	0.0000	0.0000	0
18/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,492.0000	1,433.0000	(3.954)	0	0	0
18/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,786.0000	1,843.0000	3.191	0	0	0

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18/07/2008	R157	2008/08/07			Bond Future	9.8460	9.8660	0.203	9.8600	9.8600	6,486
18/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	2,376.0000	2,268.0000	(4.545)	0	0	0
18/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	42.0000	32.0000	(23.810)	0	0	0
18/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	3,453.0000	3,556.0000	2.983	0	0	500
18/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	6,374.0000	6,486.0000	1.757	0	0	0
18/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	135.0000	140.0000	3.704	0	0	1,000
18/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
18/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	2,149.0000	2,232.0000	3.862	0	0	200
18/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	117,409.0000	117,297.0000	(0.095)	0	0	0
18/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	185.0000	155.0000	(16.216)	0	0	0
18/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	4,886.0000	4,996.0000	2.251	0	0	0
18/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	7,891.0000	8,003.0000	1.419	0	0	0
18/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	9,432.0000	9,544.0000	1.187	0	0	0
18/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	10,998.0000	11,110.0000	1.018	0	0	0
18/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
18/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	5.0000	4.0000	(20.000)	0	0	0
18/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
18/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	1,112.0000	1,162.0000	4.496	0	0	0
18/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	571.0000	509.0000	(10.858)	0	0	0
18/07/2008	R157	2008/11/06			Bond Future	9.7380	9.7830	0.462	0.0000	0.0000	2,550
18/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	3,141.0000	2,941.0000	(6.367)	0	0	0
18/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	370.0000	417.0000	12.703	0	0	1,000
18/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	72.0000	59.0000	(18.056)	0	0	700
18/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	5,672.0000	5,906.0000	4.126	0	0	0
18/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	782.0000	693.0000	(11.381)	0	0	700
18/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	2,100.0000	2,258.0000	7.524	0	0	1,000
18/07/2008	R157	2009/02/05			Bond Future	9.5730	9.6770	1.086	0.0000	0.0000	5,000
18/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	1,115.0000	922.0000	(17.309)	0	0	0
18/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	2,872.0000	3,237.0000	12.709	0	0	0
18/07/2008	R186	2008/08/07			Bond Future	9.5730	9.6050	0.334	9.5900	9.5900	2,604

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18/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	18,758.0000	19,049.0000	1.551	0	0	0
18/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2008	R186	2008/11/06			Bond Future	9.4880	9.5200	0.337	0.0000	0.0000	2,500
18/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	9,646.0000	9,938.0000	3.027	0	0	0
18/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
18/07/2008	R186	2009/02/05			Bond Future	9.3770	9.4290	0.555	0.0000	0.0000	2,500
18/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	2,318.0000	2,614.0000	12.770	0	0	0
18/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	1,137.0000	955.0000	(16.007)	0	0	0
18/07/2008	R196	2008/08/07			Bond Future	12.0950	12.0680	(0.223)	0.0000	0.0000	0
18/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,795.0000	1,777.0000	(1.003)	0	0	0
18/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	46.0000	43.0000	(6.522)	0	0	0
18/07/2008	R196	2008/11/06			Bond Future	11.7410	11.6910	(0.426)	0.0000	0.0000	0
18/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	739.0000	740.0000	0.135	0	0	0
18/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,622.0000	1,608.0000	(0.863)	0	0	0
18/07/2008	R196	2009/02/05			Bond Future	11.2660	11.2000	(0.586)	0.0000	0.0000	0
18/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,540.0000	1,538.0000	(0.130)	0	0	0
18/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,567.0000	1,561.0000	(0.383)	0	0	0
18/07/2008	R201	2008/08/07			Bond Future	9.9870	9.9920	0.050	0.0000	0.0000	0
18/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	9,406.0000	9,429.0000	0.245	0	0	0
18/07/2008	R201	2008/11/06			Bond Future	9.8690	9.8700	0.010	0.0000	0.0000	1,000
18/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,085.0000	5,088.0000	0.059	0	0	0
18/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	39.0000	38.0000	(2.564)	0	0	0
18/07/2008	R201	2009/02/05			Bond Future	9.6930	9.7310	0.392	0.0000	0.0000	0
18/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	695.0000	643.0000	(7.482)	0	0	0
18/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2,614.0000	2,725.0000	4.246	0	0	0
18/07/2008	R203	2008/08/07			Bond Future	9.8370	9.8500	0.132	0.0000	0.0000	0

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18/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	12,618.0000	12,690.0000	0.571	0	0	0
18/07/2008	R203	2008/11/06			Bond Future	9.7330	9.7450	0.123	0.0000	0.0000	0
18/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	7,135.0000	7,200.0000	0.911	0	0	0
18/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	3.0000	3.0000	-	0	0	0
18/07/2008	R203	2009/02/05			Bond Future	9.5890	9.6280	0.407	0.0000	0.0000	0
18/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	688.0000	622.0000	(9.593)	0	0	0
18/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	2,568.0000	2,715.0000	5.724	0	0	0
18/07/2008	R204	2008/08/07			Bond Future	9.8200	9.8320	0.122	0.0000	0.0000	3,188
18/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	13,430.0000	13,500.0000	0.521	0	0	0
18/07/2008	R204	2008/11/06			Bond Future	9.7220	9.7340	0.123	0.0000	0.0000	0
18/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	7,585.0000	7,656.0000	0.936	0	0	0
18/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
18/07/2008	R204	2009/02/05			Bond Future	9.5880	9.6250	0.386	0.0000	0.0000	0
18/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	593.0000	531.0000	(10.455)	0	0	0
18/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	2,605.0000	2,759.0000	5.912	0	0	0
18/07/2008	R206	2008/08/07			Bond Future	10.0410	10.0550	0.139	0.0000	0.0000	0
18/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	8,268.0000	8,322.0000	0.653	0	0	0
18/07/2008	R206	2008/11/06			Bond Future	9.8960	9.9080	0.121	0.0000	0.0000	610
18/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	2.0000	2.0000	-	0	0	0
18/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	7,447.0000	7,492.0000	0.604	0	0	0
18/07/2008	R206	2009/02/05			Bond Future	9.6840	9.7380	0.558	0.0000	0.0000	0
18/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	727.0000	662.0000	(8.941)	0	0	0
18/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,326.0000	2,457.0000	5.632	0	0	0
18/07/2008	R207	2008/08/07			Bond Future	9.8210	9.8330	0.122	0.0000	0.0000	0

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18/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	11,877.0000	11,948.0000	0.598	0	0	0
18/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2008	R207	2008/11/06			Bond Future	9.7300	9.7410	0.113	0.0000	0.0000	0
18/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	7,771.0000	7,837.0000	0.849	0	0	0
18/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
18/07/2008	R207	2009/02/05			Bond Future	9.6040	9.6390	0.364	0.0000	0.0000	0
18/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	2,626.0000	2,780.0000	5.864	0	0	0
18/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	481.0000	427.0000	(11.227)	0	0	0
18/07/2008	R209	2008/08/07			Bond Future	9.3040	9.3360	0.344	0.0000	0.0000	6,986
18/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	13,180.0000	13,414.0000	1.775	0	0	0
18/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2008	R209	2008/11/06			Bond Future	9.2320	9.2630	0.336	0.0000	0.0000	260
18/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	12,632.0000	12,862.0000	1.821	0	0	0
18/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
18/07/2008	R209	2009/02/05			Bond Future	9.1380	9.1850	0.514	0.0000	0.0000	0
18/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	653.0000	532.0000	(18.530)	0	0	0
18/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,707.0000	1,940.0000	13.650	0	0	0
18/07/2008	TRT1	2008/08/07			Index Future	253.1240	252.9890	(0.053)	0.0000	0.0000	0
18/07/2008	TRT1	2008/11/06			Index Future	260.6980	260.5580	(0.054)	0.0000	0.0000	300
18/07/2008	TRT1	2009/02/05			Index Future	268.7790	268.6360	(0.053)	0.0000	0.0000	0
18/07/2008	ZAAD	2008/09/15			Currency Future	7.4265	7.3969	(0.399)	7.6700	7.3700	3,756
18/07/2008	ZAAD	2008/12/12			Currency Future	7.5118	7.4822	(0.394)	0.0000	0.0000	2,465
18/07/2008	ZAAD	2009/03/16			Currency Future	7.5946	7.5665	(0.370)	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:										334,187
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