

# Derivatives High/Low Report

High/Low for 21/07/2008

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
21/07/2008	\$ / R 2008/09/15			Currency Future	7.6707	7.6868	0.210	7.7100	7.6800	170,952
21/07/2008	\$ / R 2008/12/12			Currency Future	7.8501	7.8561	0.076	7.8900	7.8800	58,910
21/07/2008	\$ / R 2009/03/16			Currency Future	8.0297	8.0352	0.068	8.0600	8.0600	5,246
21/07/2008	£ / R 2008/09/15			Currency Future	15.2551	15.2808	0.168	0.0000	0.0000	2,160
21/07/2008	£ / R 2008/12/12			Currency Future	15.5068	15.5149	0.052	0.0000	0.0000	2,276
21/07/2008	£ / R 2009/03/16			Currency Future	15.7629	15.7741	0.071	0.0000	0.0000	149
21/07/2008	€ / R 2008/09/15			Currency Future	12.1249	12.1535	0.236	12.1900	12.1900	18,323
21/07/2008	€ / R 2008/12/12			Currency Future	12.3498	12.3630	0.107	0.0000	0.0000	11,695
21/07/2008	€ / R 2009/03/16			Currency Future	12.5758	12.5907	0.118	0.0000	0.0000	747
21/07/2008	ALBI 2008/08/07			Index Future	253.7850	253.3800	(0.160)	0.0000	0.0000	0
21/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	112,151.0000	116,200.0000	3.610	0	0	0
21/07/2008	ALBI 2008/11/06			Index Future	261.3775	260.9600	(0.160)	0.0000	0.0000	594
21/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	14,371.0000	12,768.0000	(11.154)	0	0	0
21/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	50,596.0000	53,168.0000	5.083	0	0	0

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21/07/2008	ALBI	2009/02/05			Index Future	269.5890	269.2130	(0.139)	0.0000	0.0000	0
21/07/2008	CRD1	2008/08/07			Index Future	110.2730	109.6890	(0.530)	0.0000	0.0000	0
21/07/2008	CRD1	2008/11/06			Index Future	113.5730	112.9710	(0.530)	0.0000	0.0000	6
21/07/2008	CRD1	2009/02/05			Index Future	117.0930	116.4730	(0.529)	0.0000	0.0000	0
21/07/2008	GOVI	2008/08/07			jGovi	256.3790	255.9960	(0.149)	0.0000	0.0000	293
21/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
21/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	176,210.0000	180,040.0000	2.174	0	0	0
21/07/2008	GOVI	2008/11/06			jGovi	264.0490	263.6555	(0.149)	0.0000	0.0000	60
21/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	3,088.0000	2,593.0000	(16.030)	0	0	0
21/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	102,598.0000	106,038.0000	3.353	0	0	0
21/07/2008	GOVI	2009/02/05			jGovi	272.2350	271.8285	(0.149)	0.0000	0.0000	356
21/07/2008	ILBI	2008/08/07			Index Future	327.5745	327.9740	0.122	0.0000	0.0000	1
21/07/2008	ILBI	2008/11/06			Index Future	338.0700	338.0210	(0.014)	0.0000	0.0000	0
21/07/2008	ILBI	2009/02/05			Index Future	348.4430	348.4830	0.011	0.0000	0.0000	0
21/07/2008	J153	2010/08/31			jSwap	11.8130	11.8950	0.694	0.0000	0.0000	0
21/07/2008	J157	2015/09/15			jSwap	10.7420	10.7910	0.456	0.0000	0.0000	0
21/07/2008	J186	2026/12/21			jSwap	9.8740	9.9410	0.679	0.0000	0.0000	0
21/07/2008	J201	2014/12/22			jSwap	10.7760	10.8360	0.557	0.0000	0.0000	0
21/07/2008	J203	2017/09/15			jSwap	10.5800	10.6460	0.624	0.0000	0.0000	0

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21/07/2008	J204	2018/12/21			jSwap	10.4510	10.4880	0.354	0.0000	0.0000	0
21/07/2008	J207	2020/01/15			jSwap	10.3490	10.3730	0.232	0.0000	0.0000	0
21/07/2008	JBAR	2005/12/21			jBar	12.3250	12.3250	-	0.0000	0.0000	0
21/07/2008	JFRA	2008/08/07			jFra	12.3140	12.3670	0.430	0.0000	0.0000	0
21/07/2008	JFRA	2008/11/06			jFra	12.2810	12.4020	0.985	0.0000	0.0000	0
21/07/2008	JFRA	2008/11/06			jFra	0.0000	12.4020	100.000	0.0000	0.0000	0
21/07/2008	JFRA	2009/02/05			jFra	12.1460	12.2530	0.881	0.0000	0.0000	0
21/07/2008	JFRA	2009/02/05			jFra	0.0000	12.2530	100.000	0.0000	0.0000	0
21/07/2008	JFRA	2009/05/07			jFra	11.7880	11.8680	0.679	0.0000	0.0000	0
21/07/2008	JFRA	2009/05/07			jFra	0.0000	11.8680	100.000	0.0000	0.0000	0
21/07/2008	JFRA	2009/08/06			jFra	11.3870	11.5410	1.352	0.0000	0.0000	0
21/07/2008	JFRA	2009/11/05			jFra	11.1480	11.2480	0.897	0.0000	0.0000	0
21/07/2008	JN02	2008/08/07			jNote	11.6190	11.7200	0.869	0.0000	0.0000	0
21/07/2008	JN02	2008/11/06			jNote	11.3950	11.4890	0.825	0.0000	0.0000	0
21/07/2008	JN02	2009/02/05			jNote	11.1510	11.2260	0.673	0.0000	0.0000	0
21/07/2008	JN05	2008/08/07			jNote	10.7460	10.8280	0.763	0.0000	0.0000	0
21/07/2008	JN05	2008/11/07			jNote	10.4290	10.4650	0.345	0.0000	0.0000	0
21/07/2008	JN05	2009/02/05			jNote	10.4680	10.5460	0.745	0.0000	0.0000	0
21/07/2008	JN10	2008/08/07			jNote	10.3130	10.3520	0.378	0.0000	0.0000	0

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21/07/2008	JN10	2008/11/07			jNote	9.9970	10.0410	0.440	0.0000	0.0000	0
21/07/2008	JN10	2009/02/05			jNote	10.1040	10.1360	0.317	0.0000	0.0000	0
21/07/2008	JROD	2008/07/31			jRod	11.5500	11.5470	(0.026)	0.0000	0.0000	0
21/07/2008	JROD	2008/08/29			jRod	11.8340	11.8210	(0.110)	0.0000	0.0000	0
21/07/2008	JROD	2008/09/30			jRod	12.1440	12.1320	(0.099)	0.0000	0.0000	0
21/07/2008	JROD	2008/10/31			jRod	11.9750	11.9730	(0.017)	0.0000	0.0000	0
21/07/2008	JROD	2008/11/28			jRod	12.1960	12.2000	0.033	0.0000	0.0000	0
21/07/2008	JROD	2008/12/31			jRod	12.3900	12.4040	0.113	0.0000	0.0000	0
21/07/2008	OTH1	2008/08/07			Index Future	240.7980	240.2720	(0.218)	0.0000	0.0000	0
21/07/2008	OTH1	2008/11/06			Index Future	248.0030	247.4610	(0.219)	0.0000	0.0000	9
21/07/2008	OTH1	2009/02/05			Index Future	255.6910	255.1320	(0.219)	0.0000	0.0000	0
21/07/2008	R153	2008/08/07			Bond Future	10.8110	10.8430	0.296	0.0000	0.0000	15,298
21/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	4,381.0000	4,440.0000	1.347	0	0	0
21/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	4,869.0000	4,928.0000	1.212	0	0	0
21/07/2008	R153	2008/11/06			Bond Future	10.5940	10.6320	0.359	0.0000	0.0000	0
21/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	88.0000	77.0000	(12.500)	0	0	0
21/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	2,332.0000	2,384.0000	2.230	0	0	0
21/07/2008	R153	2009/02/05			Bond Future	10.2840	10.3290	0.438	0.0000	0.0000	0
21/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,433.0000	1,391.0000	(2.931)	0	0	0
21/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	1,843.0000	1,865.0000	1.194	0	0	0

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21/07/2008	R157	2008/08/07			Bond Future	9.8660	9.9070	0.416	9.8800	9.8800	6,206
21/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	2,268.0000	2,036.0000	(10.229)	0	0	0
21/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	32.0000	15.0000	(53.125)	0	0	0
21/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	3,556.0000	3,768.0000	5.962	0	0	500
21/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	6,486.0000	6,716.0000	3.546	0	0	0
21/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	140.0000	138.0000	(1.429)	0	0	1,000
21/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
21/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	2,232.0000	2,399.0000	7.482	0	0	200
21/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	117,297.0000	117,067.0000	(0.196)	0	0	0
21/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	155.0000	93.0000	(40.000)	0	0	0
21/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	4,996.0000	5,224.0000	4.564	0	0	0
21/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	8,003.0000	8,233.0000	2.874	0	0	0
21/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	9,544.0000	9,774.0000	2.410	0	0	0
21/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	11,110.0000	11,340.0000	2.070	0	0	0
21/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
21/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	4.0000	1.0000	(75.000)	0	0	0
21/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
21/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	1,162.0000	1,255.0000	8.003	0	0	0
21/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	509.0000	373.0000	(26.719)	0	0	0
21/07/2008	R157	2008/11/06			Bond Future	9.7830	9.8260	0.440	0.0000	0.0000	2,550
21/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	2,941.0000	2,745.0000	(6.664)	0	0	0
21/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	417.0000	456.0000	9.353	0	0	1,000
21/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	59.0000	46.0000	(22.034)	0	0	700
21/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	5,906.0000	6,128.0000	3.759	0	0	0
21/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	693.0000	604.0000	(12.843)	0	0	700
21/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	2,258.0000	2,405.0000	6.510	0	0	1,000
21/07/2008	R157	2009/02/05			Bond Future	9.6770	9.7230	0.475	0.0000	0.0000	5,000
21/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	922.0000	835.0000	(9.436)	0	0	0
21/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	3,237.0000	3,396.0000	4.912	0	0	0
21/07/2008	R186	2008/08/07			Bond Future	9.6050	9.6560	0.531	0.0000	0.0000	2,604

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21/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	19,049.0000	19,509.0000	2.415	0	0	0
21/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2008	R186	2008/11/06			Bond Future	9.5200	9.5720	0.546	0.0000	0.0000	2,500
21/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	9,938.0000	10,409.0000	4.739	0	0	0
21/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	1.0000	0.0000	(100.000)	0	0	0
21/07/2008	R186	2009/02/05			Bond Future	9.4290	9.4830	0.573	0.0000	0.0000	2,500
21/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	2,614.0000	2,934.0000	12.242	0	0	0
21/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	955.0000	782.0000	(18.115)	0	0	0
21/07/2008	R196	2008/08/07			Bond Future	12.0680	12.1690	0.837	0.0000	0.0000	0
21/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,777.0000	1,813.0000	2.026	0	0	0
21/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	43.0000	27.0000	(37.209)	0	0	0
21/07/2008	R196	2008/11/06			Bond Future	11.6910	11.8420	1.292	0.0000	0.0000	0
21/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	740.0000	708.0000	(4.324)	0	0	0
21/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,608.0000	1,621.0000	0.808	0	0	0
21/07/2008	R196	2009/02/05			Bond Future	11.2000	11.3570	1.402	0.0000	0.0000	0
21/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,538.0000	1,523.0000	(0.975)	0	0	0
21/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,561.0000	1,554.0000	(0.448)	0	0	0
21/07/2008	R201	2008/08/07			Bond Future	9.9920	10.0330	0.410	0.0000	0.0000	0
21/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	9,429.0000	9,611.0000	1.930	0	0	0
21/07/2008	R201	2008/11/06			Bond Future	9.8700	9.9130	0.436	0.0000	0.0000	1,000
21/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	5,088.0000	5,267.0000	3.518	0	0	0
21/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	38.0000	29.0000	(23.684)	0	0	0
21/07/2008	R201	2009/02/05			Bond Future	9.7310	9.7770	0.473	0.0000	0.0000	0
21/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	643.0000	579.0000	(9.953)	0	0	0
21/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	2,725.0000	2,857.0000	4.844	0	0	0
21/07/2008	R203	2008/08/07			Bond Future	9.8500	9.8910	0.416	0.0000	0.0000	0

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21/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	12,690.0000	12,917.0000	1.789	0	0	0
21/07/2008	R203	2008/11/06			Bond Future	9.7450	9.7880	0.441	0.0000	0.0000	0
21/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	7,200.0000	7,435.0000	3.264	0	0	0
21/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	3.0000	2.0000	(33.333)	0	0	0
21/07/2008	R203	2009/02/05			Bond Future	9.6280	9.6730	0.467	0.0000	0.0000	0
21/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	622.0000	546.0000	(12.219)	0	0	0
21/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	2,715.0000	2,884.0000	6.225	0	0	0
21/07/2008	R204	2008/08/07			Bond Future	9.8320	9.8740	0.427	0.0000	0.0000	3,188
21/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	13,500.0000	13,748.0000	1.837	0	0	0
21/07/2008	R204	2008/11/06			Bond Future	9.7340	9.7760	0.431	0.0000	0.0000	0
21/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	7,656.0000	7,901.0000	3.200	0	0	0
21/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	1.0000	1.0000	-	0	0	0
21/07/2008	R204	2009/02/05			Bond Future	9.6250	9.6690	0.457	0.0000	0.0000	0
21/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	531.0000	458.0000	(13.748)	0	0	0
21/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	2,759.0000	2,944.0000	6.705	0	0	0
21/07/2008	R206	2008/08/07			Bond Future	10.0550	10.0960	0.408	0.0000	0.0000	0
21/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	8,322.0000	8,479.0000	1.887	0	0	0
21/07/2008	R206	2008/11/06			Bond Future	9.9080	9.9520	0.444	0.0000	0.0000	610
21/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	2.0000	1.0000	(50.000)	0	0	0
21/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	7,492.0000	7,655.0000	2.176	0	0	0
21/07/2008	R206	2009/02/05			Bond Future	9.7380	9.7840	0.472	0.0000	0.0000	0
21/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	662.0000	603.0000	(8.912)	0	0	0
21/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	2,457.0000	2,566.0000	4.436	0	0	0
21/07/2008	R207	2008/08/07			Bond Future	9.8330	9.8740	0.417	0.0000	0.0000	0

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21/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	11,948.0000	12,192.0000	2.042	0	0	0
21/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2008	R207	2008/11/06			Bond Future	9.7410	9.7830	0.431	0.0000	0.0000	0
21/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	7,837.0000	8,086.0000	3.177	0	0	0
21/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2008	R207	2009/02/05			Bond Future	9.6390	9.6830	0.456	0.0000	0.0000	0
21/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	2,780.0000	2,976.0000	7.050	0	0	0
21/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	427.0000	362.0000	(15.222)	0	0	0
21/07/2008	R209	2008/08/07			Bond Future	9.3360	9.3970	0.653	0.0000	0.0000	6,986
21/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	13,414.0000	13,857.0000	3.303	0	0	0
21/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2008	R209	2008/11/06			Bond Future	9.2630	9.3250	0.669	0.0000	0.0000	260
21/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	12,862.0000	13,318.0000	3.545	0	0	0
21/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
21/07/2008	R209	2009/02/05			Bond Future	9.1850	9.2480	0.686	0.0000	0.0000	0
21/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	532.0000	394.0000	(25.940)	0	0	0
21/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	1,940.0000	2,271.0000	17.062	0	0	0
21/07/2008	TRT1	2008/08/07			Index Future	252.9890	252.5980	(0.155)	0.0000	0.0000	0
21/07/2008	TRT1	2008/11/06			Index Future	260.5580	260.1560	(0.154)	0.0000	0.0000	300
21/07/2008	TRT1	2009/02/05			Index Future	268.6360	268.2200	(0.155)	0.0000	0.0000	0
21/07/2008	ZAAD	2008/09/15			Currency Future	7.3969	7.4368	0.539	0.0000	0.0000	3,756
21/07/2008	ZAAD	2008/12/12			Currency Future	7.4822	7.5137	0.421	7.5400	7.5400	3,365
21/07/2008	ZAAD	2009/03/16			Currency Future	7.5665	7.6018	0.467	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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<b>Grand Total:</b>										<b>335,210</b>
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