



NOTICE TO MEMBERS

No. 2011 - 020

February 3, 2011

MARGIN PARAMETERS FOR THE MONTRÉAL EXCHANGE DERIVATIVES INSTRUMENTS AND OVER-THE- COUNTER DERIVATIVE INSTRUMENTS

Pursuant to Rule A-7, CDCC updates on a regular basis its margin parameters:

- margin intervals;
- margin rates for inter-month spread for all futures contracts;
- margin rates for consecutive and non-consecutive butterfly spreads for BAX futures contracts;
- margin relief for inter-commodities spread between CGB – CGZ, CGB – LGB, CGF – BAX, CGF – CGZ, CGF – CGB, CGB – BAX and SXF – SCF futures contracts;

Updated parameters will be implemented with END OF DAY batch processing on February 7, 2011.

For any further information, please contact the Risk Management Department at (514) 871-4949 ext. 505.

Glenn Goucher
President and Chief Clearing Officer

Canadian Derivatives Clearing Corporation

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Margin Intervals

Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
AAV	Advantage Oil & Gas Ltd.	8.54%	8.40%
ABX	Barrick Gold Corporation	7.54%	8.98%
ACM.A	Astral Media Inc. Class A	4.25%	4.21%
AEM	Agnico-Eagle Mines Limited	8.71%	9.79%
AER	Groupe Aeroplan Inc.	6.24%	6.03%
AGF.B	AGF Management Limited Class B	6.62%	7.00%
AGI	Alamos Gold Inc.	11.79%	11.77%
AGU	Agrium Inc.	8.38%	8.14%
ALA	AltaGas Ltd.	5.02%	4.57%
ANO	Anatolia Minerals Development Limited	14.31%	13.91%
ANV	Allied Nevada Gold Corp.	12.85%	13.21%
ARE	Aecon Group Inc.	7.49%	7.07%
ARX	ARC Energy	7.28%	6.36%
ARZ	Aurizon Mines Ltd.	12.70%	12.32%
ATA	ATS Automation Tooling Systems Inc.	9.60%	9.54%
ATD.B	Alimentation Couche-Tard Inc. Class B	6.89%	6.80%
ATH	Athabasca Oil Sands Corp.	11.14%	10.74%
ATP	Atlantic Power Corporation	6.14%	6.09%
AVM	Anvil Mining Limited	16.11%	18.31%
AXR	Alexco Resource Corp.	20.66%	20.03%
BAM.A	Brookfield Asset Management Inc. Class A	5.65%	5.78%
BAX	Three-month Canadian Bankers' Acceptance Futures	0.12%	0.12%
BBD.B	Bombardier Inc. Class B	9.03%	9.14%
BCB	Cott Corporation	8.91%	9.99%
BCE	BCE Inc.	4.62%	3.95%
BIN	IESI-BFC Ltd.	6.84%	6.90%
BIR	Birchcliff Energy Ltd.	7.66%	8.61%
BLD	Ballard Power Systems Inc.	14.14%	11.87%
BMO	Bank of Montreal	7.95%	5.32%
BNK	Bankers Petroleum Ltd.	12.83%	12.66%
BNP	Bonavista Energy Corporation	5.53%	5.44%
BNS	Bank of Nova Scotia (The)	4.64%	4.59%
BPO	Brookfield Properties Corporation	6.59%	6.46%
BTE	Baytex Energy Corp.	6.31%	6.33%
BWR	Breakwater Resources Ltd.	16.29%	15.94%
CAE	CAE Inc.	6.00%	6.06%
CAR.UN	Cdn Apartment Properties Real Estate Investment Trust	4.86%	5.06%
CAS	Cascades Inc.	8.49%	8.56%
CCA	Cogeco Cable Inc.	6.44%	5.36%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
CCO	Cameco Corporation	7.82%	9.16%
CDH	Corridor Resources Inc.	34.85%	19.01%
CDM	Coeur d'Alene Mines Corporation	12.15%	19.17%
CFP	Canfor Corporation	9.29%	9.03%
CG	Centerra Gold Inc.	13.01%	13.40%
CGB	Ten-year Government of Canada Bond Futures	2.04%	1.68%
CGF	Five-year Government of Canada Bond Futures	1.22%	1.08%
CGG	China Gold International Resources Corp. Ltd.	18.22%	18.06%
CGL	Claymore Gold Bullion ETF	4.41%	4.65%
CGZ	Two-year Government of Canada Bond Futures	0.53%	0.53%
CHR.B	Chorus Aviation Inc.	7.89%	7.85%
CIX	CI Financial Corp.	5.39%	5.16%
CJR.B	Corus Entertainment Inc. Class B	6.12%	6.27%
CLC	CML HealthCare Inc.	5.99%	5.94%
CLM	Consolidated Thompson Iron Mines Limited	11.43%	28.62%
CLS	Celestica Inc.	7.95%	7.92%
CLT	Celtic Exploration Ltd.	11.52%	13.51%
CM	Canadian Imperial Bank of Commerce	5.16%	5.12%
CNL	Continental Gold Limited	16.87%	16.87%
CNQ	Canadian Natural Resources Limited	6.72%	9.54%
CNR	Canadian National Railway Company	5.13%	5.03%
COM	Cardiome Pharma Corp.	20.01%	15.40%
COS	Canadian Oil Sands Limited	12.38%	8.59%
COW	Claymore Global Agriculture	4.35%	4.35%
CP	Canadian Pacific Railway Limited	5.81%	5.77%
CPG	Crescent Point Energy Corp.	4.57%	4.59%
CPX	Capital Power Corporation	3.79%	3.76%
CR	Crew Energy Inc.	8.98%	8.97%
CSH.UN	Chartwell Seniors Housing Real Estate Investment Trust	6.93%	6.92%
CSI	Colossus Minerals Inc.	13.59%	12.82%
CTC.A	Canadian Tire Corporation, Limited Class A	5.60%	5.66%
CU	Canadian Utilities Limited	4.60%	4.54%
CUM	Copper Mountain Mining Corporation	15.06%	16.71%
CVE	Cenovus Energy Inc.	7.73%	7.71%
CWB	Canadian Western Bank	7.13%	6.44%
CWT.UN	Calloway Real Estate Investment Trust	5.93%	4.65%
DAY	Daylight Energy Ltd.	7.01%	6.79%
DC.A	Dundee Corporation	8.24%	8.07%
DGC	Detour Gold Corporation	11.69%	12.71%
DOL	Dollarama Inc.	5.19%	5.05%
DPM	Dundee Precious Metals Inc.	12.90%	13.95%
DWI	DragonWave Inc.	16.61%	20.12%

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ECA	EnCana Corporation	6.43%	6.55%
EDR	Endeavour Silver Corp.	16.07%	17.39%
EGU	European Goldfields Limited	13.60%	13.27%
ELD	Eldorado Gold Corporation	9.67%	11.14%
EMA	Emera Inc.	5.08%	4.96%
ENB	Enbridge Inc.	3.78%	3.75%
EQN	Equinox Minerals Limited	13.12%	12.97%
ERF	Enerplus Corporation	7.08%	6.11%
ESI	Ensign Energy Services Inc.	5.80%	6.92%
EXE.UN	Extendicare Real Estate Investment Trust	7.36%	7.22%
FCR	First Capital Realty Inc.	4.44%	4.19%
FEL	Fairborne Energy Ltd.	9.70%	13.34%
FM	First Quantum Minerals Ltd.	13.51%	13.37%
FNV	Franco-Nevada Corporation	7.60%	7.52%
FR	First Majestic Silver Corp.	18.71%	23.08%
FRC	Canyon Services Group Inc.	13.29%	11.87%
FRG	Fronteer Development Group Inc.	13.81%	14.56%
FTS	Fortis Inc.	4.81%	4.80%
FTT	Finning International Inc.	7.69%	6.90%
G	Goldcorp Inc.	8.18%	8.10%
G	Goldcorp Inc. (Converge)	13.45%	13.30%
GAM	Gammon Gold Inc.	12.56%	12.40%
GAS	Claymore Natural Gas Commodity ETF	10.47%	9.91%
GBU	Gabriel Resources Ltd.	14.58%	13.75%
GC	Great Canadian Gaming Corporation	7.71%	7.56%
GCE	Grande Cache Coal Corporation	18.11%	17.83%
GIB.A	CGI Group Inc. Class A	6.75%	6.94%
GIL	Gildan Activewear Inc.	8.57%	7.04%
GMP	GMP Capital Inc.	10.21%	10.22%
GNA1	Gerdau Ameristeel Corporation (adjusted)	15.00%	14.85%
GO	Galleon Energy Inc.	11.17%	11.03%
GSC	Golden Star Resources Ltd.	13.62%	14.36%
GSL	Greystar Resources Ltd.	22.32%	22.65%
GTE	Gran Tierra Energy Inc.	9.86%	9.68%
GUY	Guyana Goldfields Inc.	9.85%	11.12%
GW	Garda World Security Corporation	11.69%	11.32%
GWO	Great-West Lifeco Inc.	4.60%	4.60%
HBM	HudBay Minerals Inc.	11.54%	11.30%
HED	Horizons BetaPro S&P/TSX Capped Energy Bear Plus ETF	9.84%	10.81%
HEU	Horizons BetaPro S&P/TSX Capped Energy Bull Plus ETF	9.71%	10.77%
HFD	Horizons BetaPro S&P/TSX Capped Financials Bear Plus ETF	7.65%	7.66%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
HFU	Horizons BetaPro S&P/TSX Capped Financials Bull Plus ETF	7.70%	7.70%
HGD	Horizons BetaPro S&P/TSX Global Gold Bear Plus ETF	13.98%	14.26%
HGU	Horizons BetaPro S&P/TSX Global Gold Bull Plus ETF	13.86%	14.41%
HIX	Horizons BetaPro S&P/TSX 60 Inverse ETF	3.46%	3.47%
HND	Horizons BetaPro NYMEX Natural Gas Bear Plus ETF	23.30%	20.50%
HNU	Horizons BetaPro NYMEX Natural Gas Bull Plus ETF	23.19%	20.41%
HOD	Horizons BetaPro NYMEX Crude Oil Bear Plus ETF	15.09%	15.96%
HOU	Horizons BetaPro NYMEX Crude Oil Bull Plus ETF	15.01%	15.73%
HR.UN	H&R Real Estate Investment Trust	5.53%	6.45%
HSE	Husky Energy Inc.	5.21%	5.25%
HW	Harry Winston Diamond Corporation	15.57%	12.20%
HXD	Horizons BetaPro S&P/TSX 60 Bear Plus ETF	6.97%	6.96%
HXU	Horizons BetaPro S&P/TSX 60 Bull Plus ETF	6.91%	6.89%
IAG	Industrial Alliance Insurance and Financial Services Inc.	5.31%	5.25%
IFC	Intact Financial Corporation	4.97%	5.00%
IGM	IGM Financial Inc.	4.15%	4.12%
IMG	IAMGOLD Corporation	11.14%	11.45%
IMN	Inmet Mining Corporation	11.61%	11.67%
IMO	Imperial Oil Limited	5.09%	7.17%
IMX	IMAX Corp.	12.98%	12.69%
ITH	International Tower Hill Mines Ltd.	13.14%	15.90%
IVN	Ivanhoe Mines Ltd.	19.44%	12.81%
JAG	Jaguar Mining Inc.	14.11%	14.30%
JE	Just Energy Group Inc.	5.65%	4.86%
K	Kinross Gold Corporation	8.78%	9.17%
K1	Red Back Mining Inc. (adjusted)	10.77%	10.52%
KGI	Kirkland Lake Gold Inc.	13.03%	12.84%
KGN	Keegan Resources Inc	10.99%	10.93%
L	Loblaw Companies Limited	4.46%	5.40%
LEG	Legacy Oil and Gas Inc.	9.54%	9.60%
LGB	30-Year Government of Canada Bond Futures	3.23%	2.46%
LLL	lululemon athletica inc.	18.27%	12.66%
LUN	Lundin Mining Corporation	13.95%	13.78%
MBT	Manitoba Telecom Services Inc.	4.88%	4.87%
MCX	Futures Contracts on Canada Carbon Dioxide Equivalent (CO ₂ e) Units	99.99%	99.99%
MFC	Manulife Financial Corporation	9.35%	8.56%
MFL	Minefinders Corporation Ltd.	11.15%	10.74%
MG	Magna International Inc. Class A	8.58%	12.89%
MGO	Migao Corporation	6.54%	7.18%
MIC	Genworth MI Canada Inc.	6.05%	5.65%
ML	Mercator Minerals Ltd.	17.29%	17.04%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
MRU.A	Metro Inc. Class A	4.99%	5.02%
MTL	Mullen Group Ltd.	6.80%	10.19%
MX	Methanex Corporation	8.70%	10.28%
NA	National Bank of Canada	4.70%	4.60%
NAE	NAL Energy Corporation	6.42%	6.32%
NDN	Nordion Inc.	7.84%	15.06%
NEM	Neo Material Technologies Inc.	14.03%	13.37%
NG	NovaGold Resources Inc.	14.68%	14.34%
NGD	New Gold Inc.	13.26%	13.23%
NGL	Angle Energy Inc.	10.00%	9.06%
NKO	Niko Resources Ltd.	7.38%	7.29%
NSU	Nevsun Resources Ltd.	14.96%	15.98%
NVA	NuVista Energy Ltd.	8.20%	8.28%
NXY	Nexen Inc.	7.08%	9.90%
OCX	Onex Corporation	5.59%	6.96%
ONX	30-Day Overnight Repo Rate Futures	0.13%	0.12%
OPC	OPTI Canada Inc.	23.30%	19.02%
ORA	Aura Minerals Inc.	12.23%	11.73%
OSK	Osisko Mining Corporation	9.70%	12.91%
OTC	Open Text Corporation	8.42%	8.42%
PAA	Pan American Silver Corp.	8.99%	12.55%
PBG	Petrobank Energy and Resources Ltd.	9.21%	8.26%
PBG1	Petrobank Energy & Resources Ltd. (adjusted)	77.46%	37.13%
PBN	PetroBakken Energy Ltd.	10.30%	8.39%
PD	Precision Drilling Corp.	9.77%	9.35%
PDL	North American Palladium Ltd.	15.31%	15.27%
PDN	Paladin Resources Ltd.	10.59%	10.60%
PEY	Peyto Exploration & Development Corp.	7.09%	7.00%
PG	Premier Gold Mines Limited	13.02%	13.83%
PGF	Pengrowth Corporation	6.14%	5.89%
PJC.A	The Jean Coutu Group (PJC) Inc. Class A	4.85%	4.73%
PMG	Petrominerales Ltd.	12.68%	11.98%
PMT	Perpetual Energy Inc.	7.76%	6.93%
PMZ.UN	Primaris Retail Real Estate Investment Trust	5.34%	5.37%
POT	Potash Corporation of Saskatchewan Inc.	10.45%	10.28%
POU	Paramount Resources Ltd.	8.42%	8.22%
POW	Power Corporation of Canada	5.15%	5.06%
PPL	Pembina Pipeline Corporation	5.52%	5.48%
PRE	Pacific Rubiales Energy Corp.	9.05%	10.10%
PRQ	Progress Energy Resources Corp.	11.01%	9.60%
PWF	Power Financial Corporation	4.62%	4.49%

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PWT	Penn West Petroleum Ltd.	6.00%	6.08%
PXX	Black Pearl Resources Inc.	12.01%	12.55%
QEC	Questerre Energy Corporation	28.71%	23.61%
QLT	QLT Inc.	7.69%	13.56%
QUX	Quadra FNX Mining Ltd.	14.38%	14.70%
RBA	Ritchie Bros.	8.17%	7.39%
RCL.B	Rogers Communications Inc. Class B	5.72%	5.36%
REI.UN	RioCan Real Estate Investment Trust	4.86%	4.85%
RGL	Royal Gold Inc.	7.69%	8.30%
RIM	Research In Motion Limited	9.85%	9.56%
RMX	Rubicon Minerals Corporation	18.66%	20.02%
RON	Rona Inc.	6.06%	5.48%
RUS	Russel Metals Inc.	7.45%	7.35%
RVX	Resverlogix Corp.	39.73%	36.67%
RY	Royal Bank of Canada	5.16%	5.12%
S	Sherritt International Corporation	9.21%	8.96%
SAP	Saputo Inc.	6.00%	5.49%
SBB	Sabina Gold & Silver Corp.	16.35%	16.19%
SC	Shoppers Drug Mart Corporation	5.14%	5.66%
SCF	S&P/TSX Composite Index Mini Futures	3.75%	3.72%
SCP	Sprott Resource Corp.	7.63%	9.14%
SEA	Seabridge Gold Inc.	12.86%	12.69%
SJR.B	Shaw Communications Inc. Class B	4.55%	4.57%
SLF	Sun Life Financial	6.29%	6.15%
SLW	Silver Wheaton Corp.	11.51%	15.41%
SMF	SEMAFO INC.	14.80%	13.90%
SNC	SNC-Lavalin Group Inc.	6.13%	5.86%
SPB	Superior Plus Corp.	6.06%	6.06%
SSO	Silver Standard Resources Inc.	10.71%	12.69%
SU	Suncor Energy Inc.	7.31%	8.09%
SVM	Silvercorp Metals Inc.	13.50%	17.19%
SW	Sierra Wireless, Inc.	13.23%	13.14%
SXA	S&P/TSX Global Gold Index Futures	7.09%	7.27%
SXB	S&P/TSX Capped Financials Index Futures	3.88%	3.86%
SXC	SXC Health Solutions Corp.	11.27%	10.21%
SXF	S&P/TSX Composite Index Futures	3.65%	3.68%
SXH	S&P/TSX Capped Information Technology Index Futures	4.66%	4.72%
SXO	S&P/TSX Index Options	3.49%	3.51%
SXY	S&P/TSX Capped Energy Index Futures	5.00%	5.39%
T	TELUS Corporation	4.60%	4.39%
TA	TransAlta Corporation	4.77%	4.79%

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TCK.B	Teck Resources Limited Class B	11.55%	11.65%
TCLA	Transcontinental Inc.	8.74%	7.32%
TCM	Thompson Creek Metals Company Inc.	12.48%	12.19%
TCW	Trican Well Services Ltd.	8.87%	11.34%
TD	The Toronto-Dominion Bank	6.21%	4.62%
TDG	Trinidad Drilling Ltd.	11.66%	9.49%
TET	Trilogy Energy Corp.	7.61%	9.10%
TFI	TransForce Inc.	7.97%	7.96%
TGL	TransGlobe Energy Corporation	17.51%	15.52%
TH	Theratechnologies Inc.	26.65%	26.28%
THI	Tim Hortons Inc.	3.91%	3.95%
TIH	Toromont Industries Ltd.	6.00%	5.99%
TKO	Taseko Mines Limited	17.43%	19.74%
TLM	Talisman Energy Inc.	6.51%	8.24%
TNX	Tanzanian Royalty Exploration Corporation	11.29%	11.53%
TRE	Sino-Forest Corporation	9.59%	9.42%
TRI	Thomson Reuters Corporation	4.23%	4.21%
TRP	TransCanada Corporation	3.57%	3.53%
U	Uranium Participation Corporation	7.06%	7.53%
UFS	Domtar Corporation	11.80%	11.76%
USX	Options on the US Dollar	3.04%	2.99%
UUU	Uranium One Inc.	12.56%	13.73%
UUU1	Uranium One Inc. (adjusted)	25.36%	16.18%
VEN	Ventana Gold Corp.	21.03%	20.08%
VET	Vermilion Energy Inc.	5.92%	5.68%
VRO	Vero Energy Inc.	12.01%	10.41%
VRX	Valeant Pharmaceuticals International Inc.	8.67%	18.57%
VRX2	Valeant Pharmaceuticals International Inc. (adjusted)	8.78%	17.98%
VT	Viterra Inc.	7.54%	9.71%
WCH	Canadian Heavy Crude Oil Differential Price Futures Contract	4.20%	6.85%
WIN	Wi-Lan Inc.	19.76%	17.91%
WJA	WestJet Airlines Ltd.	6.97%	6.57%
WN	George Weston Limited	5.29%	5.14%
WPT	Westport Innovations Inc.	14.23%	14.02%
WTN	Western Coal Corp.	25.30%	24.36%
X	TMX Group Inc.	4.72%	4.57%
XCB	iShares CDN DEX All Corporate Bond Index Fund	1.36%	1.44%
XDV	iShares CDN Dow Jones Canada Select Dividend Index Fund	6.97%	7.19%
XEG	iShares CDN S&P/TSX Capped Energy Index Fund	4.89%	11.90%
XFN	iShares CDN S&P/TSX Capped Financial Index Fund	3.86%	3.87%
XGD	iShares CDN S&P/TSX Global Gold Index Fund	6.97%	7.19%
XIC	iShares CDN S&P/TSX Capped Composite Index Fund	3.67%	3.41%

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Underlying Symbol	Name	CURRENT Margin Intervals	UPDATED Margin Intervals
XIN	iShares CDN MSCI EAFE 100% Hedged to CAD Dollars Index Fund	5.44%	5.40%
XIT	iShares CDN S&P/TSX Capped Information Technology Index Fund	4.28%	4.29%
XIU	iShares CDN S&P/TSX 60 Index Fund	3.52%	3.52%
XMA	iShares CDN S&P/TSX Capped Materials Index Fund	6.14%	6.22%
XRC	Exeter Resources	14.94%	14.27%
XRE	iShares CDN S&P/TSX Capped REIT Index Fund	3.40%	3.39%
XSB	iShares CDN DEX Short Term Bond Index Fund	0.84%	0.79%
XSP	iShares CDN S&P 500 Hedged to Canadian Dollars Index Fund	4.82%	4.79%
YLO	Yellow Media Inc.	6.08%	5.99%
YRI	Yamana Gold Inc.	8.89%	8.81%
ZCN	BMO Dow Jones Canada Titans 60 Index ETF	3.41%	3.44%

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Margin rates for « spread » transactions

Futures Symbol	CURRENT Inter-month Spread Charges	UPDATED Inter-month Spread Charges
BAX	\$148	\$142
CGB	\$200	\$200
CGF	\$200	\$200
CGZ	\$200	\$200
LGB	\$200	\$200
ONX	\$132	\$132
SCF	\$200	\$200
SXA	\$100	\$100
SXB	\$100	\$100
SXF	\$350	\$350
SXH	\$100	\$100
SXY	\$100	\$100
WCH	\$3450	\$3450
MCX	\$100	\$100

Margin rates for « Butterfly » spread transactions

Futures Symbol	CURRENT Consecutive « Butterfly » Spread Charge	UPDATED Consecutive « Butterfly » Spread Charge
BAX	\$93	\$84

Futures Symbol	CURRENT Non-Consecutive « Butterfly » Spread Charge	UPDATED Non-Consecutive « Butterfly » Spread Charge
BAX	\$177	\$154

Canadian Derivatives Clearing Corporation

Exchange Tower	Tour de la Bourse
P.O. 450, 5 th Floor, 130 King Street West	3 rd Floor, 800 Victoria Square
Toronto, Ontario	Montréal, Québec
M5X 1J2	H4Z 1A9
Tel. : 416-367-2463	Tel. : 514-871-3545
Fax : 416-350-2780	Fax : 514-871-3530

Margin relief for « inter-commodities » spread transactions

Futures Symbol	CURRENT «Inter-commodities» Spread Credit Rate	UPDATED «Inter-commodities» Spread Credit Rate
CGB – CGZ	65%	65%
CGB – LGB	60%	60%
CGB – BAX	80%	80%
CGF – BAX	50%	50%
CGF – CGZ	35%	35%
CGF – CGB	30%	30%
SXF – SCF	90%	90%

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