



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 08/07/2008

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
08/07/2008	\$ / R 2008/09/15			Currency Future	7.8662	7.9043	0.484	7.9600	7.9000	127,780
08/07/2008	\$ / R 2008/12/12			Currency Future	8.0545	8.0926	0.473	8.1700	8.1000	50,496
08/07/2008	\$ / R 2009/03/16			Currency Future	8.2443	8.2888	0.540	8.3500	8.3500	4,624
08/07/2008	£ / R 2008/09/15			Currency Future	15.4051	15.5097	0.679	0.0000	0.0000	2,150
08/07/2008	£ / R 2008/12/12			Currency Future	15.6710	15.7741	0.658	0.0000	0.0000	1,909
08/07/2008	£ / R 2009/03/16			Currency Future	15.9405	16.0518	0.698	0.0000	0.0000	91
08/07/2008	€ / R 2008/09/15			Currency Future	12.2706	12.3521	0.664	12.3600	12.3600	17,472
08/07/2008	€ / R 2008/12/12			Currency Future	12.5077	12.5875	0.638	12.7500	12.7500	10,945
08/07/2008	€ / R 2009/03/16			Currency Future	12.7485	12.8349	0.678	0.0000	0.0000	669
08/07/2008	ALBI 2008/08/07			Index Future	247.4360	246.7810	(0.265)	0.0000	0.0000	0
08/07/2008	ALBI 2008/08/07	265.00	Call	Index Future	0.0000	0.0000	-	0	0	0
08/07/2008	ALBI 2008/08/07	265.00	Put	Index Future	175,640.0000	182,190.0000	3.729	0	0	0
08/07/2008	ALBI 2008/11/06			Index Future	254.9710	254.2955	(0.265)	0.0000	0.0000	594
08/07/2008	ALBI 2008/11/06	265.00	Call	Index Future	3,177.0000	2,551.0000	(19.704)	0	0	0
08/07/2008	ALBI 2008/11/06	265.00	Put	Index Future	103,467.0000	109,596.0000	5.924	0	0	0

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08/07/2008	ALBI	2009/02/05			Index Future	263.1290	262.4860	(0.244)	0.0000	0.0000	0
08/07/2008	CRD1	2008/08/07			Index Future	108.0960	107.8960	(0.185)	0.0000	0.0000	0
08/07/2008	CRD1	2008/11/06			Index Future	111.3880	111.1810	(0.186)	0.0000	0.0000	8
08/07/2008	CRD1	2009/02/05			Index Future	115.0820	114.8680	(0.186)	0.0000	0.0000	0
08/07/2008	GOVI	2008/08/07			jGovi	250.1310	249.4950	(0.254)	0.0000	0.0000	293
08/07/2008	GOVI	2008/08/07	274.00	Call	jGovi	0.0000	0.0000	-	0	0	0
08/07/2008	GOVI	2008/08/07	274.00	Put	jGovi	238,690.0000	245,050.0000	2.665	0	0	0
08/07/2008	GOVI	2008/11/06			jGovi	257.7490	257.0925	(0.255)	0.0000	0.0000	60
08/07/2008	GOVI	2008/11/06	274.00	Call	jGovi	476.0000	360.0000	(24.370)	0	0	0
08/07/2008	GOVI	2008/11/06	274.00	Put	jGovi	162,986.0000	169,435.0000	3.957	0	0	0
08/07/2008	GOVI	2009/02/05			jGovi	266.2970	265.6175	(0.255)	0.0000	0.0000	0
08/07/2008	ILBI	2008/08/07			Index Future	334.5360	334.5360	-	0.0000	0.0000	1
08/07/2008	ILBI	2008/11/06			Index Future	344.8320	344.0860	(0.216)	0.0000	0.0000	0
08/07/2008	ILBI	2009/02/05			Index Future	355.6740	354.8900	(0.220)	0.0000	0.0000	0
08/07/2008	J153	2010/08/31			jSwap	12.3410	12.3190	(0.178)	0.0000	0.0000	0
08/07/2008	J157	2015/09/15			jSwap	11.4940	11.4950	0.009	0.0000	0.0000	0
08/07/2008	J186	2026/12/21			jSwap	10.6410	10.6260	(0.141)	0.0000	0.0000	0
08/07/2008	J201	2014/12/22			jSwap	11.5820	11.5700	(0.104)	0.0000	0.0000	0
08/07/2008	J203	2017/09/15			jSwap	11.3230	11.3110	(0.106)	0.0000	0.0000	0

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08/07/2008	J204	2018/12/21			jSwap	11.2030	11.1830	(0.179)	0.0000	0.0000	0
08/07/2008	J207	2020/01/15			jSwap	11.1390	11.1190	(0.180)	0.0000	0.0000	0
08/07/2008	JBAR	2005/12/21			jBar	12.4250	12.4250	-	0.0000	0.0000	0
08/07/2008	JFRA	2008/08/07			jFra	12.4120	12.4190	0.056	0.0000	0.0000	0
08/07/2008	JFRA	2008/11/06			jFra	12.5870	12.5680	(0.151)	0.0000	0.0000	0
08/07/2008	JFRA	2008/11/06			jFra	0.0000	12.5680	100.000	0.0000	0.0000	0
08/07/2008	JFRA	2009/02/05			jFra	12.5970	12.5700	(0.214)	0.0000	0.0000	0
08/07/2008	JFRA	2009/02/05			jFra	0.0000	12.5700	100.000	0.0000	0.0000	0
08/07/2008	JFRA	2009/05/07			jFra	12.4810	12.4560	(0.200)	0.0000	0.0000	0
08/07/2008	JFRA	2009/05/07			jFra	0.0000	12.4560	100.000	0.0000	0.0000	0
08/07/2008	JFRA	2009/08/06			jFra	12.2050	12.1570	(0.393)	0.0000	0.0000	0
08/07/2008	JFRA	2009/11/05			jFra	12.0510	12.0180	(0.274)	0.0000	0.0000	0
08/07/2008	JN02	2008/08/07			jNote	12.2450	12.2200	(0.204)	0.0000	0.0000	0
08/07/2008	JN02	2008/11/06			jNote	12.1460	12.1140	(0.263)	0.0000	0.0000	0
08/07/2008	JN02	2009/02/05			jNote	11.9990	11.9660	(0.275)	0.0000	0.0000	0
08/07/2008	JN05	2008/08/07			jNote	11.5730	11.5730	-	0.0000	0.0000	0
08/07/2008	JN05	2008/11/07			jNote	11.0220	11.0760	0.490	0.0000	0.0000	0
08/07/2008	JN05	2009/02/05			jNote	11.3740	11.3600	(0.123)	0.0000	0.0000	0
08/07/2008	JN10	2008/08/07			jNote	11.0650	11.0430	(0.199)	0.0000	0.0000	0

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08/07/2008	JN10	2008/11/07			jNote	10.5670	10.6180	0.483	0.0000	0.0000	0
08/07/2008	JN10	2009/02/05			jNote	10.8910	10.8720	(0.174)	0.0000	0.0000	0
08/07/2008	JROD	2008/07/31			jRod	11.5900	11.5870	(0.026)	0.0000	0.0000	0
08/07/2008	JROD	2008/08/29			jRod	11.9450	11.9410	(0.033)	0.0000	0.0000	0
08/07/2008	JROD	2008/09/30			jRod	12.3420	12.3330	(0.073)	0.0000	0.0000	0
08/07/2008	JROD	2008/10/31			jRod	12.1200	12.1080	(0.099)	0.0000	0.0000	0
08/07/2008	JROD	2008/11/28			jRod	12.3950	12.3690	(0.210)	0.0000	0.0000	0
08/07/2008	JROD	2008/12/31			jRod	12.6630	12.6170	(0.363)	0.0000	0.0000	0
08/07/2008	OTH1	2008/08/07			Index Future	233.9190	233.1630	(0.323)	0.0000	0.0000	0
08/07/2008	OTH1	2008/11/06			Index Future	241.0430	240.2640	(0.323)	0.0000	0.0000	12
08/07/2008	OTH1	2009/02/05			Index Future	249.0370	248.2300	(0.324)	0.0000	0.0000	0
08/07/2008	R153	2008/08/07			Bond Future	11.4700	11.5100	0.349	11.4800	11.4800	16,520
08/07/2008	R153	2008/08/07	8.50	Put	Option on Bond Future	5,587.0000	5,660.0000	1.307	0	0	0
08/07/2008	R153	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R153	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R153	2008/08/07	8.25	Put	Option on Bond Future	6,075.0000	6,148.0000	1.202	0	0	0
08/07/2008	R153	2008/11/06			Bond Future	11.3600	11.4100	0.440	0.0000	0.0000	0
08/07/2008	R153	2008/11/06	9.25	Call	Option on Bond Future	21.0000	18.0000	(14.286)	0	0	0
08/07/2008	R153	2008/11/06	9.25	Put	Option on Bond Future	3,517.0000	3,595.0000	2.218	0	0	0
08/07/2008	R153	2009/02/05			Bond Future	11.0700	11.1200	0.452	0.0000	0.0000	0
08/07/2008	R153	2009/02/05	10.00	Call	Option on Bond Future	1,010.0000	981.0000	(2.871)	0	0	0
08/07/2008	R153	2009/02/05	10.00	Put	Option on Bond Future	2,541.0000	2,583.0000	1.653	0	0	0

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08/07/2008	R157	2008/08/07			Bond Future	10.3800	10.4400	0.578	0.0000	0.0000	6,726
08/07/2008	R157	2008/08/07	9.75	Call	Option on Bond Future	85.0000	58.0000	(31.765)	0	0	0
08/07/2008	R157	2008/08/07	9.25	Call	Option on Bond Future	4.0000	2.0000	(50.000)	0	0	0
08/07/2008	R157	2008/08/07	9.25	Put	Option on Bond Future	6,364.0000	6,688.0000	5.091	0	0	500
08/07/2008	R157	2008/08/07	8.75	Put	Option on Bond Future	9,323.0000	9,648.0000	3.486	0	0	0
08/07/2008	R157	2008/08/07	9.75	Put	Option on Bond Future	3,575.0000	3,873.0000	8.336	0	0	0
08/07/2008	R157	2008/08/07	8.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	1,500
08/07/2008	R157	2008/08/07	9.50	Put	Option on Bond Future	4,935.0000	5,252.0000	6.424	0	0	200
08/07/2008	R157	2008/08/07	750.00	Call	Option on Bond Future	114,460.0000	114,134.0000	(0.285)	0	0	0
08/07/2008	R157	2008/08/07	9.50	Call	Option on Bond Future	21.0000	13.0000	(38.095)	0	0	0
08/07/2008	R157	2008/08/07	750.00	Put	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R157	2008/08/07	9.00	Put	Option on Bond Future	7,830.0000	8,155.0000	4.151	0	0	0
08/07/2008	R157	2008/08/07	8.50	Put	Option on Bond Future	10,840.0000	11,165.0000	2.998	0	0	0
08/07/2008	R157	2008/08/07	8.25	Put	Option on Bond Future	12,381.0000	12,706.0000	2.625	0	0	0
08/07/2008	R157	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R157	2008/08/07	8.00	Put	Option on Bond Future	13,947.0000	14,273.0000	2.337	0	0	0
08/07/2008	R157	2008/08/07	8.25	Call	Option on Bond Future	0.0000	0.0000	-	0	0	500
08/07/2008	R157	2008/08/07	9.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R157	2008/08/07	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	200
08/07/2008	R157	2008/08/07	10.25	Put	Option on Bond Future	1,361.0000	1,554.0000	14.181	0	0	1,000
08/07/2008	R157	2008/08/07	10.25	Call	Option on Bond Future	652.0000	520.0000	(20.245)	0	0	0
08/07/2008	R157	2008/11/06			Bond Future	10.3000	10.3600	0.583	0.0000	0.0000	2,550
08/07/2008	R157	2008/11/06	9.50	Call	Option on Bond Future	172.0000	138.0000	(19.767)	0	0	700
08/07/2008	R157	2008/11/06	9.50	Put	Option on Bond Future	4,527.0000	4,811.0000	6.273	0	0	1,000
08/07/2008	R157	2008/11/06	8.75	Call	Option on Bond Future	8.0000	6.0000	(25.000)	0	0	700
08/07/2008	R157	2008/11/06	8.75	Put	Option on Bond Future	8,645.0000	8,960.0000	3.644	0	0	0
08/07/2008	R157	2008/11/06	10.25	Call	Option on Bond Future	1,228.0000	1,078.0000	(12.215)	0	0	0
08/07/2008	R157	2008/11/06	10.25	Put	Option on Bond Future	1,494.0000	1,662.0000	11.245	0	0	700
08/07/2008	R157	2009/02/05			Bond Future	10.1600	10.2300	0.689	0.0000	0.0000	5,000
08/07/2008	R157	2009/02/05	9.25	Call	Option on Bond Future	372.0000	316.0000	(15.054)	0	0	0
08/07/2008	R157	2009/02/05	9.25	Put	Option on Bond Future	5,236.0000	5,544.0000	5.882	0	0	0
08/07/2008	R186	2008/08/07			Bond Future	10.1300	10.1900	0.592	0.0000	0.0000	2,514

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08/07/2008	R186	2008/08/07	7.75	Put	Option on Bond Future	23,646.0000	24,152.0000	2.140	0	0	0
08/07/2008	R186	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R186	2008/11/06			Bond Future	10.0600	10.1300	0.696	0.0000	0.0000	2,500
08/07/2008	R186	2008/11/06	8.50	Put	Option on Bond Future	14,687.0000	15,280.0000	4.038	0	0	0
08/07/2008	R186	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R186	2009/02/05			Bond Future	9.9710	10.0300	0.592	0.0000	0.0000	2,500
08/07/2008	R186	2009/02/05	9.25	Put	Option on Bond Future	6,564.0000	7,038.0000	7.221	0	0	0
08/07/2008	R186	2009/02/05	9.25	Call	Option on Bond Future	109.0000	80.0000	(26.606)	0	0	0
08/07/2008	R196	2008/08/07			Bond Future	12.3130	12.3230	0.081	0.0000	0.0000	0
08/07/2008	R196	2008/08/07	8.75	Put	Option on Bond Future	1,941.0000	1,941.0000	-	0	0	0
08/07/2008	R196	2008/08/07	8.75	Call	Option on Bond Future	81.0000	76.0000	(6.173)	0	0	0
08/07/2008	R196	2008/11/06			Bond Future	12.0510	12.0660	0.124	0.0000	0.0000	0
08/07/2008	R196	2008/11/06	8.75	Call	Option on Bond Future	751.0000	745.0000	(0.799)	0	0	0
08/07/2008	R196	2008/11/06	8.75	Put	Option on Bond Future	1,725.0000	1,723.0000	(0.116)	0	0	0
08/07/2008	R196	2009/02/05			Bond Future	11.6700	11.6920	0.189	0.0000	0.0000	0
08/07/2008	R196	2009/02/05	10.75	Call	Option on Bond Future	1,568.0000	1,563.0000	(0.319)	0	0	0
08/07/2008	R196	2009/02/05	10.75	Put	Option on Bond Future	1,615.0000	1,612.0000	(0.186)	0	0	0
08/07/2008	R201	2008/08/07			Bond Future	10.5300	10.5800	0.475	0.0000	0.0000	0
08/07/2008	R201	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R201	2008/08/07	8.00	Put	Option on Bond Future	11,788.0000	12,003.0000	1.824	0	0	0
08/07/2008	R201	2008/11/06			Bond Future	10.4400	10.4900	0.479	0.0000	0.0000	1,000
08/07/2008	R201	2008/11/06	8.75	Put	Option on Bond Future	7,502.0000	7,712.0000	2.799	0	0	0
08/07/2008	R201	2008/11/06	8.75	Call	Option on Bond Future	4.0000	3.0000	(25.000)	0	0	0
08/07/2008	R201	2009/02/05			Bond Future	10.2900	10.3500	0.583	0.0000	0.0000	0
08/07/2008	R201	2009/02/05	9.25	Call	Option on Bond Future	208.0000	178.0000	(14.423)	0	0	0
08/07/2008	R201	2009/02/05	9.25	Put	Option on Bond Future	4,640.0000	4,858.0000	4.698	0	0	0
08/07/2008	R203	2008/08/07			Bond Future	10.3800	10.4400	0.578	0.0000	0.0000	0

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08/07/2008	R203	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R203	2008/08/07	7.75	Put	Option on Bond Future	15,567.0000	15,886.0000	2.049	0	0	0
08/07/2008	R203	2008/11/06			Bond Future	10.3000	10.3600	0.583	0.0000	0.0000	0
08/07/2008	R203	2008/11/06	8.50	Put	Option on Bond Future	10,186.0000	10,501.0000	3.092	0	0	0
08/07/2008	R203	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R203	2009/02/05			Bond Future	10.1700	10.2400	0.688	0.0000	0.0000	0
08/07/2008	R203	2009/02/05	9.25	Call	Option on Bond Future	140.0000	110.0000	(21.429)	0	0	0
08/07/2008	R203	2009/02/05	9.25	Put	Option on Bond Future	5,130.0000	5,465.0000	6.530	0	0	0
08/07/2008	R204	2008/08/07			Bond Future	10.3700	10.4200	0.482	0.0000	0.0000	3,188
08/07/2008	R204	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R204	2008/08/07	7.75	Put	Option on Bond Future	16,598.0000	16,878.0000	1.687	0	0	0
08/07/2008	R204	2008/11/06			Bond Future	10.2900	10.3500	0.583	0.0000	0.0000	0
08/07/2008	R204	2008/11/06	8.50	Put	Option on Bond Future	10,841.0000	11,175.0000	3.081	0	0	0
08/07/2008	R204	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R204	2009/02/05			Bond Future	10.1800	10.2300	0.491	0.0000	0.0000	0
08/07/2008	R204	2009/02/05	9.25	Call	Option on Bond Future	87.0000	71.0000	(18.391)	0	0	0
08/07/2008	R204	2009/02/05	9.25	Put	Option on Bond Future	5,486.0000	5,748.0000	4.776	0	0	0
08/07/2008	R206	2008/08/07			Bond Future	10.5800	10.6300	0.473	0.0000	0.0000	0
08/07/2008	R206	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R206	2008/08/07	8.00	Put	Option on Bond Future	10,306.0000	10,493.0000	1.814	0	0	0
08/07/2008	R206	2008/11/06			Bond Future	10.4700	10.5200	0.478	0.0000	0.0000	610
08/07/2008	R206	2008/11/06	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R206	2008/11/06	8.00	Put	Option on Bond Future	9,561.0000	9,742.0000	1.893	0	0	0
08/07/2008	R206	2009/02/05			Bond Future	10.2900	10.3500	0.583	0.0000	0.0000	0
08/07/2008	R206	2009/02/05	9.25	Call	Option on Bond Future	252.0000	221.0000	(12.302)	0	0	0
08/07/2008	R206	2009/02/05	9.25	Put	Option on Bond Future	4,028.0000	4,209.0000	4.494	0	0	0
08/07/2008	R207	2008/08/07			Bond Future	10.3500	10.4000	0.483	0.0000	0.0000	0

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08/07/2008	R207	2008/08/07	8.00	Put	Option on Bond Future	14,948.0000	15,231.0000	1.893	0	0	0
08/07/2008	R207	2008/08/07	8.00	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R207	2008/11/06			Bond Future	10.2800	10.3300	0.486	0.0000	0.0000	0
08/07/2008	R207	2008/11/06	8.50	Put	Option on Bond Future	10,959.0000	11,241.0000	2.573	0	0	0
08/07/2008	R207	2008/11/06	8.50	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R207	2009/02/05			Bond Future	10.1700	10.2200	0.492	0.0000	0.0000	0
08/07/2008	R207	2009/02/05	9.25	Put	Option on Bond Future	5,490.0000	5,759.0000	4.900	0	0	0
08/07/2008	R207	2009/02/05	9.25	Call	Option on Bond Future	61.0000	48.0000	(21.311)	0	0	0
08/07/2008	R209	2008/08/07			Bond Future	9.8900	9.9510	0.617	0.0000	0.0000	6,986
08/07/2008	R209	2008/08/07	7.75	Put	Option on Bond Future	17,265.0000	17,667.0000	2.328	0	0	0
08/07/2008	R209	2008/08/07	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R209	2008/11/06			Bond Future	9.8280	9.8900	0.631	0.0000	0.0000	260
08/07/2008	R209	2008/11/06	7.75	Put	Option on Bond Future	16,836.0000	17,248.0000	2.447	0	0	0
08/07/2008	R209	2008/11/06	7.75	Call	Option on Bond Future	0.0000	0.0000	-	0	0	0
08/07/2008	R209	2009/02/05			Bond Future	9.7440	9.8070	0.647	0.0000	0.0000	0
08/07/2008	R209	2009/02/05	9.00	Call	Option on Bond Future	25.0000	16.0000	(36.000)	0	0	0
08/07/2008	R209	2009/02/05	9.00	Put	Option on Bond Future	5,419.0000	5,835.0000	7.677	0	0	0
08/07/2008	TRT1	2008/08/07			Index Future	246.8040	246.1730	(0.256)	0.0000	0.0000	0
08/07/2008	TRT1	2008/11/06			Index Future	254.3200	253.6700	(0.256)	0.0000	0.0000	400
08/07/2008	TRT1	2009/02/05			Index Future	262.7550	262.0810	(0.257)	0.0000	0.0000	0
08/07/2008	ZAAD	2008/09/15			Currency Future	7.4344	7.4665	0.432	0.0000	0.0000	160
08/07/2008	ZAAD	2008/12/12			Currency Future	7.5233	7.5557	0.431	0.0000	0.0000	2,765
08/07/2008	ZAAD	2009/03/16			Currency Future	7.6107	7.6478	0.487	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:										277,793
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