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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2020

| Contract Details   | Strike        | Call / Put         | MTM       | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value   | Contracts Traded | Open Interest |
|--------------------|---------------|--------------------|-----------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|---------------|------------------|---------------|
| <b>Derivatives</b> |               |                    |           |       |            |           |              |                |                   |            |       |               |                  |               |
| 5Y STND            | On 21/12/2021 | Interest Rate Swap | 94.29000  |       | 94.29000   |           | 94.41000     | 94.41000       |                   |            | 0.00  | 0.00          | 0                | 51.0          |
| AL37               | On 07/05/2020 | Index Future       | 657.98000 |       | 657.98000  |           | 677.63700    | 677.63700      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL37               | On 06/08/2020 | Index Future       | 669.58600 |       | 669.58600  |           | 689.59000    | 689.59000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL37               | On 05/11/2020 | Index Future       | 681.43000 |       | 681.43000  |           | 701.78500    | 701.78500      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL37               | On 04/02/2021 | Index Future       | 693.48200 |       | 693.48200  |           | 714.19400    | 714.19400      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL7T               | On 07/05/2020 | Index Future       | 719.87600 |       | 719.87600  |           | 757.62600    | 757.62600      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL7T               | On 06/08/2020 | Index Future       | 732.57500 |       | 732.57500  |           | 770.99000    | 770.99000      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL7T               | On 05/11/2020 | Index Future       | 745.53200 |       | 745.53200  |           | 784.62400    | 784.62400      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| AL7T               | On 04/02/2021 | Index Future       | 758.71800 |       | 758.71800  |           | 798.49900    | 798.49900      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ALBI               | On 07/05/2020 | Index Future       | 645.02400 |       | 645.02400  |           | 677.82300    | 677.82300      |                   |            | 0.00  | 51,601,920.00 | 8                | 210.0         |
| ALBI               | On 06/08/2020 | Index Future       | 656.40200 |       | 656.40200  |           | 689.77900    | 689.77900      |                   |            | 0.00  | 0.00          | 0                | 0.0           |
| ALBI               | On 05/11/2020 | Index Future       | 668.01100 |       | 668.01100  |           | 701.97700    | 701.97700      |                   |            | 0.00  | 0.00          | 0                | 0.0           |

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| Contract Details | Strike        | Call / Put         | MTM       | Yield     | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|-----------|-----------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------|------------------|---------------|
| ALBI             | On 04/02/2021 | Index Future       | 679.82700 | 679.82700 | 714.39000  | 714.39000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| E170             | On 01/08/2021 | Price Contribution | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES23             | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES23A            | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES26             | On 25/01/2023 | Price Contribution | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES26A            | On 02/04/2026 | Price Contribution | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 07/05/2020 | Bond Future        | 12.73050  | 67.98766  | 11.91889   | 71.99503  |              |                |                   |            | 0.00  | 0.00        | 0                | 350.0         |
| ES33             | On 06/08/2020 | Bond Future        | 12.92722  | 69.19995  | 12.08224   | 73.27876  |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 05/11/2020 | Bond Future        | 13.13184  | 66.61923  | 12.25226   | 70.76931  |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 04/02/2021 | Bond Future        | 13.35388  | 67.79639  | 12.43668   | 72.01973  |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33             | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES33A            | On 15/09/2033 | Price Contribution | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 07/05/2020 | Bond Future        | 13.09422  | 67.46468  | 12.25038   | 72.02052  |              |                |                   |            | 0.00  | 0.00        | 0                | 4,919.0       |
| ES42             | On 06/08/2020 | Bond Future        | 13.28941  | 68.66759  | 12.40981   | 73.30470  |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 05/11/2020 | Bond Future        | 13.49292  | 65.60528  | 12.57527   | 70.32336  |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 04/02/2021 | Bond Future        | 13.70625  | 66.76386  | 12.74855   | 71.56529  |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| ES42             | On 25/04/2042 | Price Contribution | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 07/05/2020 | GOVI               | 637.42200 | 637.42200 | 669.93700  | 669.93700 |              |                |                   |            | 0.00  | 0.00        | 0                | 1,177.0       |
| GOVI             | On 06/08/2020 | GOVI               | 648.66600 | 648.66600 | 681.75400  | 681.75400 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 05/11/2020 | GOVI               | 660.13900 | 660.13900 | 693.81000  | 693.81000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| GOVI             | On 04/02/2021 | GOVI               | 671.81500 | 671.81500 | 706.07900  | 706.07900 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 07/05/2020 | Bond Future        | 133.42570 | 133.42570 | 134.82596  | 134.82596 |              |                |                   |            | 0.00  | 0.00        | 0                | 2,069.0       |
| I2025            | On 06/08/2020 | Bond Future        | 134.33106 | 134.33106 | 135.75655  | 135.75655 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 05/11/2020 | Bond Future        | 136.71190 | 136.71190 | 138.16253  | 138.16253 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 04/02/2021 | Bond Future        | 137.63127 | 137.63127 | 139.10765  | 139.10765 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2025            | On 31/01/2025 | Price Contribution | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 07/05/2020 | Bond Future        | 95.41606  | 95.41606  | 96.57889   | 96.57889  |              |                |                   |            | 0.00  | 0.00        | 0                | 3,814.0       |
| I2029            | On 06/08/2020 | Bond Future        | 97.14099  | 97.14099  | 98.32482   | 98.32482  |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 05/11/2020 | Bond Future        | 97.71943  | 97.71943  | 98.92410   | 98.92410  |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2029            | On 04/02/2021 | Bond Future        | 99.46942  | 99.46942  | 100.69543  | 100.69543 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |
| I2033            | On 14/08/2015 | Price Contribution | 100.00000 | 100.00000 | 100.00000  | 100.00000 |              |                |                   |            | 0.00  | 0.00        | 0                | 0.0           |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| I2033            | On 07/05/2020 | Bond Future        |        |            | 95.61087    |       | 95.61087   |           | 95.60993     | 95.60993       |                   |            | 0.00  | 2,677,104.36   | 28               | 7,065.0       |
| I2033            | On 06/08/2020 | Bond Future        |        |            | 97.33941    |       | 97.33941   |           | 97.33837     | 97.33837       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2033            | On 05/11/2020 | Bond Future        |        |            | 97.84302    |       | 97.84302   |           | 97.84189     | 97.84189       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2033            | On 04/02/2021 | Bond Future        |        |            | 99.59520    |       | 99.59520   |           | 99.59397     | 99.59397       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2033            | On 28/02/2033 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2038            | On 07/05/2020 | Bond Future        |        |            | 110.23081   |       | 110.23081  |           | 110.22946    | 110.22946      |                   |            | 0.00  | 25,353,086.30  | 230              | 11,277.0      |
| I2038            | On 06/08/2020 | Bond Future        |        |            | 110.52844   |       | 110.52844  |           | 110.52708    | 110.52708      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2038            | On 05/11/2020 | Bond Future        |        |            | 112.48748   |       | 112.48748  |           | 112.48597    | 112.48597      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2038            | On 04/02/2021 | Bond Future        |        |            | 112.78159   |       | 112.78159  |           | 112.77994    | 112.77994      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2038            | On 31/01/2038 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2046            | On 07/05/2020 | Bond Future        |        |            | 91.64734    |       | 91.64734   |           | 96.82234     | 96.82234       |                   |            | 0.00  | 0.00           | 0                | 14,200.0      |
| I2046            | On 06/08/2020 | Bond Future        |        |            | 93.30408    |       | 93.30408   |           | 98.57276     | 98.57276       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2046            | On 05/11/2020 | Bond Future        |        |            | 93.16125    |       | 93.16125   |           | 98.52314     | 98.52314       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2046            | On 04/02/2021 | Bond Future        |        |            | 94.82937    |       | 94.82937   |           | 100.28703    | 100.28703      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2046            | On 31/03/2046 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2050            | On 07/05/2020 | Bond Future        |        |            | 93.04182    |       | 93.04182   |           | 98.69389     | 98.69389       |                   |            | 0.00  | 13,211,938.44  | 142              | 13,586.0      |
| I2050            | On 06/08/2020 | Bond Future        |        |            | 92.84262    |       | 92.84262   |           | 98.59692     | 98.59692       |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2050            | On 05/11/2020 | Bond Future        |        |            | 94.48818    |       | 94.48818   |           | 100.34424    | 100.34424      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2050            | On 04/02/2021 | Bond Future        |        |            | 94.25891    |       | 94.25891   |           | 100.21977    | 100.21977      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| I2050            | On 31/12/2050 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| IGOV             | On 07/05/2020 | Index Future       |        |            | 247.90300   |       | 247.90300  |           | 250.86800    | 250.86800      |                   |            | 0.00  | 0.00           | 0                | 1,009.0       |
| IGOV             | On 06/08/2020 | Index Future       |        |            | 252.33600   |       | 252.33600  |           | 255.35400    | 255.35400      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| IGOV             | On 05/11/2020 | Index Future       |        |            | 256.85900   |       | 256.85900  |           | 259.93000    | 259.93000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| IGOV             | On 04/02/2021 | Index Future       |        |            | 261.46000   |       | 261.46000  |           | 264.58500    | 264.58500      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 07/05/2020 | Bond Future        |        |            | 9.55469     |       | 108.63622  |           | 8.89025      | 111.99990      |                   | 6.54       | 0.00  | 743,180,381.02 | 6,841            | 88,447.0      |
| R186             | On 07/05/2020 | Bond Future        | 7.90   | Put        | 8,638.91000 |       | 8.63891    |           | 5,313.15000  | 5.31315        | 8,638.910         | 6.49       | 1.00  | 0.00           | 0                | 2,500.0       |
| R186             | On 07/05/2020 | Bond Future        | 8.50   | Put        | 5,440.71000 |       | 5.44071    |           | 2,499.18000  | 2.49918        | 5,440.710         | 6.95       | 0.97  | 0.00           | 0                | 23,172.0      |
| R186             | On 06/08/2020 | Bond Future        |        |            | 9.68481     |       | 105.27042  |           | 8.98357      | 108.69400      |                   | 6.35       | 0.00  | 0.00           | 0                | 1,870.0       |
| R186             | On 06/08/2020 | Bond Future        | 8.25   | Put        | 7,248.80000 |       | 7.24880    |           | 4,232.69000  | 4.23269        | 7,248.800         | 6.35       | 0.95  | 0.00           | 0                | 3,150.0       |
| R186             | On 05/11/2020 | Bond Future        |        |            | 9.82238     |       | 107.11131  |           | 9.08187      | 110.59470      |                   | 5.65       | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 05/11/2020 | Bond Future        | 7.84   | Call       | 45.48000    |       | 0.04548    |           | 264.33000    | 0.26433        | 45.480            | 5.49       | 0.03  | 0.00           | 0                | 3,500.0       |
| R186             | On 05/11/2020 | Bond Future        | 8.34   | Call       | 179.70000   |       | 0.17970    |           | 728.92000    | 0.72892        | 179.700           | 5.69       | 0.08  | 0.00           | 0                | 3,500.0       |
| R186             | On 05/11/2020 | Bond Future        | 9.26   | Put        | 3,767.11000 |       | 3.76711    |           | 1,855.51000  | 1.85551        | 3,767.110         | 6.37       | 0.67  | 0.00           | 0                | 3,500.0       |
| R186             | On 04/02/2021 | Bond Future        |        |            | 9.97566     |       | 103.70277  |           | 9.19182      | 107.24757      |                   | 5.79       | 0.00  | 0.00           | 0                | 0.0           |
| R186             | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R186/R207        | On 21/12/2026 | Price Contribution |        |            | 100.00000   |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value    | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-------|------------|-----------|--------------|----------------|-------------------|------------|-------|----------------|------------------|---------------|
| R186/R208        | On 21/12/2026 | Price Contribution |        |            | 100.00000    |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 07/05/2020 | Bond Future        |        |            | 304.59502    |       | 304.59502  |           | 305.00589    | 305.00589      |                   |            | 0.00  | 0.00           | 0                | 2,607.0       |
| R197             | On 06/08/2020 | Bond Future        |        |            | 302.30519    |       | 302.30519  |           | 302.72339    | 302.72339      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 05/11/2020 | Bond Future        |        |            | 307.66297    |       | 307.66297  |           | 308.08830    | 308.08830      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 04/02/2021 | Bond Future        |        |            | 305.17409    |       | 305.17409  |           | 305.60645    | 305.60645      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R197             | On 07/12/2023 | Price Contribution |        |            | 100.00000    |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 07/05/2020 | Bond Future        |        |            | 219.01851    |       | 219.01851  |           | 219.01646    | 219.01646      |                   |            | 0.00  | 0.00           | 0                | 8,709.0       |
| R202             | On 06/08/2020 | Bond Future        |        |            | 218.83673    |       | 218.83673  |           | 218.83492    | 218.83492      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 05/11/2020 | Bond Future        |        |            | 222.71554    |       | 222.71554  |           | 222.71329    | 222.71329      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 04/02/2021 | Bond Future        |        |            | 222.45565    |       | 222.45565  |           | 222.45297    | 222.45297      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R202             | On 07/12/2033 | Price Contribution |        |            | 100.00000    |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R2023            | On 07/05/2020 | Bond Future        |        |            | 6.55783      |       | 104.53991  |           | 6.47790      | 104.74555      |                   | 2.29       | 0.00  | 221,206,449.56 | 2,116            | 63,468.0      |
| R2023            | On 06/08/2020 | Bond Future        |        |            | 6.48434      |       | 106.40399  |           | 6.39580      | 106.61325      |                   | 2.17       | 0.00  | 0.00           | 0                | 0.0           |
| R2023            | On 05/11/2020 | Bond Future        |        |            | 6.40878      |       | 104.33630  |           | 6.30996      | 104.54910      |                   | 1.98       | 0.00  | 0.00           | 0                | 0.0           |
| R2023            | On 04/02/2021 | Bond Future        |        |            | 6.31729      |       | 106.18051  |           | 6.20537      | 106.39693      |                   | 1.81       | 0.00  | 0.00           | 0                | 0.0           |
| R2023            | On 28/02/2023 | Price Contribution |        |            | 100.00000    |       | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00           | 0                | 0.0           |
| R2030            | On 07/05/2020 | Bond Future        |        |            | 10.82579     |       | 85.48114   |           | 10.02280     | 89.83642       |                   | 9.90       | 0.00  | 15,814,010.90  | 185              | 101,146.0     |
| R2030            | On 07/05/2020 | Bond Future        | 8.45   | Call       | 0.01000      |       | 0.00001    |           | 2.53000      | 0.00253        | 0.010             | 9.18       | 0.00  | 0.00           | 0                | 5,000.0       |
| R2030            | On 07/05/2020 | Bond Future        | 8.85   | Put        | 11,274.26000 |       | 11.27426   |           | 6,947.25000  | 6.94725        | 11,274.260        | 9.51       | 1.00  | 0.00           | 0                | 5,820.0       |
| R2030            | On 07/05/2020 | Bond Future        | 8.85   | Call       | 0.23000      |       | 0.00023    |           | 28.50000     | 0.02850        | 0.230             | 9.51       | 0.00  | 0.00           | 0                | 5,000.0       |
| R2030            | On 07/05/2020 | Bond Future        | 8.90   | Put        | 10,965.06000 |       | 10.96506   |           | 6,646.52000  | 6.64652        | 10,965.060        | 9.57       | 1.00  | 0.00           | 0                | 5,820.0       |
| R2030            | On 06/08/2020 | Bond Future        |        |            | 10.97677     |       | 82.99602   |           | 10.13904     | 87.42894       |                   | 9.80       | 0.00  | 0.00           | 0                | 325.0         |
| R2030            | On 06/08/2020 | Bond Future        | 8.36   | Call       | 2.86000      |       | 0.00286    |           | 50.15000     | 0.05015        | 2.860             | 9.14       | 0.00  | 0.00           | 0                | 800.0         |
| R2030            | On 06/08/2020 | Bond Future        | 8.50   | Call       | 5.36000      |       | 0.00536    |           | 79.07000     | 0.07907        | 5.360             | 9.23       | 0.00  | 0.00           | 0                | 323.0         |
| R2030            | On 06/08/2020 | Bond Future        | 8.86   | Call       | 23.13000     |       | 0.02313    |           | 223.99000    | 0.22399        | 23.130            | 9.51       | 0.01  | 0.00           | 0                | 800.0         |
| R2030            | On 06/08/2020 | Bond Future        | 9.05   | Call       | 44.97000     |       | 0.04497    |           | 357.56000    | 0.35756        | 44.970            | 9.66       | 0.02  | 0.00           | 0                | 450.0         |
| R2030            | On 06/08/2020 | Bond Future        | 9.20   | Call       | 72.19000     |       | 0.07219    |           | 498.06000    | 0.49806        | 72.190            | 9.76       | 0.04  | 0.00           | 0                | 323.0         |
| R2030            | On 06/08/2020 | Bond Future        | 9.42   | Put        | 8,627.88000  |       | 8.62788    |           | 4,832.70000  | 4.83270        | 8,627.880         | 9.94       | 0.94  | 0.00           | 0                | 800.0         |
| R2030            | On 06/08/2020 | Bond Future        | 9.75   | Call       | 321.40000    |       | 0.32140    |           | 1,379.24000  | 1.37924        | 321.400           | 10.31      | 0.12  | 0.00           | 0                | 450.0         |
| R2030            | On 06/08/2020 | Bond Future        | 10.00  | Call       | 563.52000    |       | 0.56352    |           | 0.00000      | 0.00000        | 563.520           | 10.67      | 0.19  | 7,451,891.27   | 470              | 470.0         |
| R2030            | On 06/08/2020 | Bond Future        | 10.70  | Call       | 1,664.10000  |       | 1.66410    |           | 0.00000      | 0.00000        | 1,664.100         | 11.05      | 0.42  | 16,273,615.49  | 470              | 470.0         |
| R2030            | On 05/11/2020 | Bond Future        |        |            | 11.12550     |       | 84.44725   |           | 10.25282     | 88.95763       |                   | 8.95       | 0.00  | 0.00           | 0                | 0.0           |
| R2030            | On 05/11/2020 | Bond Future        | 8.10   | Call       | 4.95000      |       | 0.00495    |           | 55.98000     | 0.05598        | 4.950             | 8.28       | 0.00  | 0.00           | 0                | 3,000.0       |
| R2030            | On 05/11/2020 | Bond Future        | 8.34   | Call       | 10.92000     |       | 0.01092    |           | 103.14000    | 0.10314        | 10.920            | 8.34       | 0.01  | 0.00           | 0                | 1,000.0       |
| R2030            | On 05/11/2020 | Bond Future        | 8.36   | Call       | 11.72000     |       | 0.01172    |           | 108.74000    | 0.10874        | 11.720            | 8.35       | 0.01  | 0.00           | 0                | 14,160.0      |
| R2030            | On 05/11/2020 | Bond Future        | 8.53   | Call       | 20.99000     |       | 0.02099    |           | 167.77000    | 0.16777        | 20.990            | 8.46       | 0.01  | 0.00           | 0                | 16,000.0      |
| R2030            | On 05/11/2020 | Bond Future        | 8.73   | Call       | 39.49000     |       | 0.03949    |           | 267.48000    | 0.26748        | 39.490            | 8.60       | 0.02  | 0.00           | 0                | 3,000.0       |
| R2030            | On 05/11/2020 | Bond Future        | 8.85   | Call       | 56.21000     |       | 0.05621    |           | 346.49000    | 0.34649        | 56.210            | 8.68       | 0.03  | 0.00           | 0                | 3,000.0       |
| R2030            | On 05/11/2020 | Bond Future        | 8.86   | Call       | 57.83000     |       | 0.05783    |           | 353.78000    | 0.35378        | 57.830            | 8.69       | 0.03  | 0.00           | 0                | 14,160.0      |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield     | Mark Price | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta         | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-----------|------------|-------------|--------------|----------------|-------------------|------------|---------------|-------------|------------------|---------------|
| R2030            | On 05/11/2020 | Bond Future        | 9.03   | Call       | 91.85000     | 0.09185   |            | 495.95000   | 0.49595      | 91.850         | 8.81              | 0.04       | 0.00          | 0           | 16,000.0         |               |
| R2030            | On 05/11/2020 | Bond Future        | 9.04   | Call       | 94.21000     | 0.09421   |            | 505.25000   | 0.50525      | 94.210         | 8.82              | 0.04       | 0.00          | 0           | 1,000.0          |               |
| R2030            | On 05/11/2020 | Bond Future        | 9.23   | Call       | 149.88000    | 0.14988   |            | 708.64000   | 0.70864      | 149.880        | 8.94              | 0.06       | 0.00          | 0           | 3,000.0          |               |
| R2030            | On 05/11/2020 | Bond Future        | 9.61   | Put        | 8,388.24000  | 8.38824   |            | 4,821.52000 | 4.82152      | 8,388.240      | 9.24              | 0.88       | 0.00          | 0           | 3,000.0          |               |
| R2030            | On 05/11/2020 | Bond Future        | 9.86   | Put        | 7,211.18000  | 7.21118   |            | 3,955.15000 | 3.95515      | 7,211.180      | 9.53              | 0.83       | 0.00          | 0           | 14,160.0         |               |
| R2030            | On 05/11/2020 | Bond Future        | 10.06  | Put        | 6,351.74000  | 6.35174   |            | 3,362.22000 | 3.36222      | 6,351.740      | 9.78              | 0.78       | 0.00          | 0           | 1,000.0          |               |
| R2030            | On 05/11/2020 | Bond Future        | 10.37  | Put        | 5,130.66000  | 5.13066   |            | 2,553.29000 | 2.55329      | 5,130.660      | 10.02             | 0.70       | 0.00          | 0           | 16,000.0         |               |
| R2030            | On 05/11/2020 | Bond Future        | 10.47  | Put        | 4,753.90000  | 4.75390   |            | 2,306.90000 | 2.30690      | 4,753.900      | 10.02             | 0.67       | 0.00          | 0           | 3,000.0          |               |
| R2030            | On 04/02/2021 | Bond Future        |        |            | 11.28889     | 81.93275  |            | 10.37775    | 86.52272     |                | 9.28              | 0.00       | 0.00          | 0           | 0.0              |               |
| R2030            | On 04/02/2021 | Bond Future        | 8.36   | Call       | 36.03000     | 0.03603   |            | 211.19000   | 0.21119      | 36.030         | 8.62              | 0.02       | 0.00          | 0           | 800.0            |               |
| R2030            | On 04/02/2021 | Bond Future        | 8.37   | Call       | 36.81000     | 0.03681   |            | 214.86000   | 0.21486      | 36.810         | 8.62              | 0.02       | 0.00          | 0           | 1,000.0          |               |
| R2030            | On 04/02/2021 | Bond Future        | 8.86   | Call       | 115.34000    | 0.11534   |            | 515.75000   | 0.51575      | 115.340        | 8.86              | 0.04       | 0.00          | 0           | 800.0            |               |
| R2030            | On 04/02/2021 | Bond Future        | 9.12   | Call       | 198.80000    | 0.19880   |            | 776.69000   | 0.77669      | 198.800        | 9.03              | 0.07       | 0.00          | 0           | 1,000.0          |               |
| R2030            | On 04/02/2021 | Bond Future        | 10.20  | Put        | 6,655.66000  | 6.65566   |            | 3,743.02000 | 3.74302      | 6,655.660      | 9.90              | 0.74       | 0.00          | 0           | 1,800.0          |               |
| R2030            | On 31/01/2030 | Price Contribution |        |            | 100.00000    | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.0              |               |
| R2032            | On 07/05/2020 | Bond Future        |        |            | 11.37332     | 80.83977  |            | 10.52568    | 85.69594     |                | 11.48             | 0.00       | 12,125,965.50 | 150         | 82,097.0         |               |
| R2032            | On 07/05/2020 | Bond Future        | 8.82   | Call       | 0.00000      | 0.00000   |            | 1.32000     | 0.00132      | 0.000          | 10.39             | 0.00       | 0.00          | 0           | 3,000.0          |               |
| R2032            | On 07/05/2020 | Bond Future        | 9.00   | Call       | 0.01000      | 0.00001   |            | 4.08000     | 0.00408      | 0.010          | 10.42             | 0.00       | 0.00          | 0           | 7,500.0          |               |
| R2032            | On 07/05/2020 | Bond Future        | 9.17   | Call       | 0.05000      | 0.00005   |            | 12.67000    | 0.01267      | 0.050          | 10.67             | 0.00       | 0.00          | 0           | 3,000.0          |               |
| R2032            | On 07/05/2020 | Bond Future        | 9.20   | Call       | 0.07000      | 0.00007   |            | 15.21000    | 0.01521      | 0.070          | 10.71             | 0.00       | 0.00          | 0           | 7,500.0          |               |
| R2032            | On 07/05/2020 | Bond Future        | 9.30   | Call       | 0.18000      | 0.00018   |            | 27.23000    | 0.02723      | 0.180          | 10.86             | 0.00       | 0.00          | 0           | 7,500.0          |               |
| R2032            | On 07/05/2020 | Bond Future        | 9.50   | Call       | 0.98000      | 0.00098   |            | 76.10000    | 0.07610      | 0.980          | 11.19             | 0.00       | 0.00          | 0           | 7,500.0          |               |
| R2032            | On 07/05/2020 | Bond Future        | 9.54   | Put        | 11,036.16000 | 11.03616  |            | 6,269.43000 | 6.26943      | 11,036.160     | 11.24             | 1.00       | 0.00          | 0           | 3,000.0          |               |
| R2032            | On 06/08/2020 | Bond Future        |        |            | 11.52809     | 82.28125  |            | 10.64647    | 87.22400     |                | 10.98             | 0.00       | 0.00          | 0           | 300.0            |               |
| R2032            | On 06/08/2020 | Bond Future        | 8.79   | Call       | 2.37000      | 0.00237   |            | 47.24000    | 0.04724      | 2.370          | 10.00             | 0.00       | 0.00          | 0           | 800.0            |               |
| R2032            | On 06/08/2020 | Bond Future        | 9.29   | Call       | 22.26000     | 0.02226   |            | 228.68000   | 0.22868      | 22.260         | 10.55             | 0.01       | 0.00          | 0           | 800.0            |               |
| R2032            | On 06/08/2020 | Bond Future        | 9.91   | Put        | 9,562.53000  | 9.56253   |            | 5,349.23000 | 5.34923      | 9,562.530      | 11.13             | 0.94       | 0.00          | 0           | 800.0            |               |
| R2032            | On 05/11/2020 | Bond Future        |        |            | 11.68808     | 79.56232  |            | 10.77118    | 84.59143     |                | 10.63             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2032            | On 05/11/2020 | Bond Future        | 8.94   | Call       | 20.87000     | 0.02087   |            | 173.08000   | 0.17308      | 20.870         | 9.94              | 0.01       | 0.00          | 0           | 1,000.0          |               |
| R2032            | On 05/11/2020 | Bond Future        | 9.11   | Call       | 36.16000     | 0.03616   |            | 259.05000   | 0.25905      | 36.160         | 10.09             | 0.02       | 0.00          | 0           | 3,000.0          |               |
| R2032            | On 05/11/2020 | Bond Future        | 9.44   | Call       | 91.75000     | 0.09175   |            | 511.38000   | 0.51138      | 91.750         | 10.38             | 0.04       | 0.00          | 0           | 1,000.0          |               |
| R2032            | On 05/11/2020 | Bond Future        | 9.61   | Call       | 139.43000    | 0.13943   |            | 693.29000   | 0.69329      | 139.430        | 10.52             | 0.05       | 0.00          | 0           | 3,000.0          |               |
| R2032            | On 05/11/2020 | Bond Future        | 10.99  | Put        | 5,342.00000  | 5.34200   |            | 2,618.41000 | 2.61841      | 5,342.000      | 11.86             | 0.67       | 0.00          | 0           | 3,000.0          |               |
| R2032            | On 05/11/2020 | Bond Future        | 11.08  | Put        | 4,993.50000  | 4.99350   |            | 2,394.76000 | 2.39476      | 4,993.500      | 11.86             | 0.65       | 0.00          | 0           | 1,000.0          |               |
| R2032            | On 04/02/2021 | Bond Future        |        |            | 11.85948     | 80.96811  |            | 10.90486    | 86.08597     |                | 10.59             | 0.00       | 0.00          | 0           | 0.0              |               |
| R2032            | On 04/02/2021 | Bond Future        | 8.79   | Call       | 43.55000     | 0.04355   |            | 246.26000   | 0.24626      | 43.550         | 9.88              | 0.02       | 0.00          | 0           | 800.0            |               |
| R2032            | On 04/02/2021 | Bond Future        | 9.29   | Call       | 128.21000    | 0.12821   |            | 568.68000   | 0.56868      | 128.210        | 10.09             | 0.04       | 0.00          | 0           | 800.0            |               |
| R2032            | On 04/02/2021 | Bond Future        | 10.82  | Put        | 7,061.37000  | 7.06137   |            | 3,963.35000 | 3.96335      | 7,061.370      | 11.40             | 0.71       | 0.00          | 0           | 800.0            |               |
| R2032            | On 31/03/2032 | Price Contribution |        |            | 100.00000    | 100.00000 |            | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00          | 0           | 0.0              |               |
| R2035            | On 07/05/2020 | Bond Future        |        |            | 11.56331     | 82.90055  |            | 10.75740    | 87.95976     |                | 12.52             | 0.00       | 10,362,568.75 | 125         | 132,380.0        |               |
| R2035            | On 07/05/2020 | Bond Future        | 9.11   | Call       | 0.00000      | 0.00000   |            | 1.79000     | 0.00179      | 0.000          | 11.06             | 0.00       | 0.00          | 0           | 5,000.0          |               |

| Contract Details |               |                    | Strike | Call / Put | MTM          | Yield     | Mark Price  | Spot Rate   | Previous MTM | Previous Price | Premium On Option | Volatility | Delta          | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|-----------|-------------|-------------|--------------|----------------|-------------------|------------|----------------|-------------|------------------|---------------|
| R2035            | On 07/05/2020 | Bond Future        | 9.18   | Call       | 0.01000      | 0.00001   |             | 2.86000     | 0.00286      | 0.010          | 11.09             | 0.00       | 0.00           | 0           | 3,530.0          |               |
| R2035            | On 07/05/2020 | Bond Future        | 9.55   | Call       | 0.32000      | 0.00032   |             | 33.33000    | 0.03333      | 0.320          | 11.74             | 0.00       | 0.00           | 0           | 7,500.0          |               |
| R2035            | On 07/05/2020 | Bond Future        | 9.75   | Call       | 1.78000      | 0.00178   |             | 94.66000    | 0.09466      | 1.780          | 12.16             | 0.00       | 0.00           | 0           | 5,000.0          |               |
| R2035            | On 07/05/2020 | Bond Future        | 9.78   | Call       | 2.21000      | 0.00221   |             | 107.97000   | 0.10797      | 2.210          | 12.20             | 0.00       | 0.00           | 0           | 3,530.0          |               |
| R2035            | On 07/05/2020 | Bond Future        | 9.85   | Call       | 3.57000      | 0.00357   |             | 144.87000   | 0.14487      | 3.570          | 12.30             | 0.00       | 0.00           | 0           | 7,500.0          |               |
| R2035            | On 07/05/2020 | Bond Future        | 10.57  | Put        | 6,453.77000  | 6.45377   | 2,548.86000 | 2,548.86000 | 6,453.770    | 13.57          | 0.92              | 0.00       | 0.00           | 0           | 3,530.0          |               |
| R2035            | On 07/05/2020 | Bond Future        | 10.75  | Put        | 5,397.32000  | 5.39732   | 1,929.01000 | 1,929.01000 | 5,397.320    | 13.98          | 0.87              | 0.00       | 0.00           | 0           | 5,000.0          |               |
| R2035            | On 06/08/2020 | Bond Future        |        |            | 11.71054     | 84.37877  |             | 10.87358    | 89.52815     |                | 12.07             | 0.00       | 0.00           | 0           | 410.0            |               |
| R2035            | On 06/08/2020 | Bond Future        | 8.75   | Call       | 0.94000      | 0.00094   |             | 20.77000    | 0.02077      | 0.940          | 10.72             | 0.00       | 0.00           | 0           | 3,000.0          |               |
| R2035            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 2.68000      | 0.00268   |             | 46.57000    | 0.04657      | 2.680          | 10.72             | 0.00       | 0.00           | 0           | 24,761.0         |               |
| R2035            | On 06/08/2020 | Bond Future        | 9.09   | Call       | 3.82000      | 0.00382   |             | 61.15000    | 0.06115      | 3.820          | 10.72             | 0.00       | 0.00           | 0           | 500.0            |               |
| R2035            | On 06/08/2020 | Bond Future        | 9.67   | Call       | 44.32000     | 0.04432   |             | 352.19000   | 0.35219      | 44.320         | 11.37             | 0.02       | 0.00           | 0           | 500.0            |               |
| R2035            | On 06/08/2020 | Bond Future        | 10.45  | Put        | 8,348.63000  | 8.34863   | 4,432.75000 | 4,432.75000 | 8,348.630    | 12.29          | 0.87              | 0.00       | 0.00           | 0           | 500.0            |               |
| R2035            | On 05/11/2020 | Bond Future        |        |            | 11.86509     | 81.35547  |             | 10.99611    | 86.59487     |                | 11.84             | 0.00       | 0.00           | 0           | 0.0              |               |
| R2035            | On 04/02/2021 | Bond Future        |        |            | 12.03343     | 82.79313  |             | 11.12948    | 88.12503     |                | 11.82             | 0.00       | 0.00           | 0           | 0.0              |               |
| R2035            | On 04/02/2021 | Bond Future        | 10.14  | Put        | 12,346.71000 | 12.34671  | 8,081.78000 | 8,081.78000 | 12,346.710   | 11.74          | 0.87              | 0.00       | 0.00           | 0           | 650.0            |               |
| R2035            | On 04/02/2021 | Bond Future        | 11.14  | Put        | 7,260.04000  | 7.26004   | 4,215.95000 | 4,215.95000 | 7,260.040    | 12.76          | 0.67              | 0.00       | 0.00           | 0           | 650.0            |               |
| R2035            | On 28/02/2035 | Price Contribution |        |            | 100.00000    | 100.00000 |             | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00           | 0           | 0.0              |               |
| R2037            | On 07/05/2020 | Bond Future        |        |            | 11.76795     | 78.68651  |             | 10.95164    | 83.73278     |                | 13.35             | 0.00       | 546,241,752.42 | 6,942       | 77,974.0         |               |
| R2037            | On 07/05/2020 | Bond Future        | 9.70   | Call       | 0.24000      | 0.00024   |             | 27.70000    | 0.02770      | 0.240          | 12.29             | 0.00       | 0.00           | 0           | 7,500.0          |               |
| R2037            | On 07/05/2020 | Bond Future        | 10.00  | Call       | 3.01000      | 0.00301   |             | 128.50000   | 0.12850      | 3.010          | 12.96             | 0.00       | 0.00           | 0           | 7,500.0          |               |
| R2037            | On 06/08/2020 | Bond Future        |        |            | 11.92203     | 75.82968  |             | 11.07408    | 80.96590     |                | 13.51             | 0.00       | 0.00           | 0           | 300.0            |               |
| R2037            | On 05/11/2020 | Bond Future        |        |            | 12.07184     | 77.15552  |             | 11.19258    | 82.38148     |                | 12.65             | 0.00       | 0.00           | 0           | 0.0              |               |
| R2037            | On 04/02/2021 | Bond Future        |        |            | 12.23425     | 74.26153  |             | 11.32070    | 79.57984     |                | 13.27             | 0.00       | 0.00           | 0           | 0.0              |               |
| R2037            | On 04/02/2021 | Bond Future        | 9.65   | Call       | 173.47000    | 0.17347   |             | 665.59000   | 0.66559      | 173.470        | 12.55             | 0.05       | 0.00           | 0           | 72.0             |               |
| R2037            | On 04/02/2021 | Bond Future        | 10.35  | Put        | 12,222.53000 | 12.22253  | 8,018.22000 | 8,018.22000 | 12,222.530   | 13.15          | 0.87              | 0.00       | 0.00           | 0           | 72.0             |               |
| R2037            | On 04/02/2021 | Bond Future        | 10.48  | Call       | 707.45000    | 0.70745   |             | 1,962.86000 | 1.96286      | 707.450        | 13.25             | 0.15       | 0.00           | 0           | 240.0            |               |
| R2037            | On 04/02/2021 | Bond Future        | 10.85  | Put        | 9,444.28000  | 9.44428   | 5,818.53000 | 5,818.53000 | 9,444.280    | 13.60          | 0.78              | 0.00       | 0.00           | 0           | 72.0             |               |
| R2037            | On 04/02/2021 | Bond Future        | 11.90  | Put        | 5,107.22000  | 5.10722   | 2,762.37000 | 2,762.37000 | 5,107.220    | 14.49          | 0.55              | 0.00       | 0.00           | 0           | 240.0            |               |
| R2037            | On 31/01/2037 | Price Contribution |        |            | 100.00000    | 100.00000 |             | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00           | 0           | 0.0              |               |
| R2040            | On 06/10/2015 | Price Contribution |        |            | 100.00000    | 100.00000 |             | 100.00000   | 100.00000    |                |                   | 0.00       | 0.00           | 0           | 0.0              |               |
| R2040            | On 07/05/2020 | Bond Future        |        |            | 11.90331     | 80.59364  |             | 11.06132    | 86.08667     |                | 13.79             | 0.00       | 3,868,494.72   | 48          | 59,043.0         |               |
| R2040            | On 07/05/2020 | Bond Future        | 9.50   | Call       | 0.01000      | 0.00001   |             | 4.00000     | 0.00400      | 0.010          | 12.24             | 0.00       | 0.00           | 0           | 2,640.0          |               |
| R2040            | On 07/05/2020 | Bond Future        | 9.85   | Call       | 0.41000      | 0.00041   |             | 41.15000    | 0.04115      | 0.410          | 13.05             | 0.00       | 0.00           | 0           | 7,500.0          |               |
| R2040            | On 07/05/2020 | Bond Future        | 10.00  | Call       | 1.50000      | 0.00150   |             | 89.49000    | 0.08949      | 1.500          | 13.40             | 0.00       | 0.00           | 0           | 2,640.0          |               |
| R2040            | On 07/05/2020 | Bond Future        | 10.15  | Call       | 4.21000      | 0.00421   |             | 168.39000   | 0.16839      | 4.210          | 13.63             | 0.00       | 0.00           | 0           | 7,500.0          |               |
| R2040            | On 07/05/2020 | Bond Future        | 11.10  | Call       | 361.04000    | 0.36104   |             | 0.00000     | 0.00000      | 361.040        | 15.64             | 0.15       | 5,476,387.69   | 450         | 450.0            |               |
| R2040            | On 07/05/2020 | Bond Future        | 11.80  | Call       | 1,645.09000  | 1.64509   |             | 0.00000     | 0.00000      | 1,645.090      | 16.00             | 0.46       | 16,749,803.20  | 450         | 450.0            |               |
| R2040            | On 06/08/2020 | Bond Future        |        |            | 12.05804     | 77.52024  |             | 11.18317    | 83.11119     |                | 13.99             | 0.00       | 0.00           | 0           | 600.0            |               |
| R2040            | On 06/08/2020 | Bond Future        | 9.57   | Call       | 8.99000      | 0.00899   |             | 121.60000   | 0.12160      | 8.990          | 12.55             | 0.00       | 0.00           | 0           | 800.0            |               |
| R2040            | On 06/08/2020 | Bond Future        | 10.07  | Call       | 70.40000     | 0.07040   |             | 508.17000   | 0.50817      | 70.400         | 13.42             | 0.03       | 0.00           | 0           | 800.0            |               |

| Contract Details |               |                    | Strike | Call / Put | MTM         | Yield     | Mark Price  | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility     | Delta | Delta Value | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|-------------|-----------|-------------|-----------|--------------|----------------|-------------------|----------------|-------|-------------|------------------|---------------|
| R2040            | On 06/08/2020 | Bond Future        | 10.79  | Put        | 8,791.92000 | 8.79192   | 4,618.65000 | 4.61865   | 8,791.920    | 14.37          | 0.86              | 0.00           | 0     | 800.0       |                  |               |
| R2040            | On 06/08/2020 | Bond Future        | 10.85  | Put        | 8,431.14000 | 8.43114   | 4,364.93000 | 4.36493   | 8,431.140    | 14.48          | 0.85              | 0.00           | 0     | 12,538.0    |                  |               |
| R2040            | On 06/08/2020 | Bond Future        | 11.26  | Put        | 6,235.67000 | 6.23567   | 2,939.45000 | 2.93945   | 6,235.670    | 15.27          | 0.73              | 0.00           | 0     | 517.0       |                  |               |
| R2040            | On 05/11/2020 | Bond Future        |        |            | 12.20828    | 78.87559  | 11.30090    | 84.56423  |              | 13.11          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2040            | On 05/11/2020 | Bond Future        | 9.50   | Call       | 32.37000    | 0.03237   | 232.06000   | 0.23206   | 32.370       | 11.93          | 0.01              | 0.00           | 0     | 2,000.0     |                  |               |
| R2040            | On 05/11/2020 | Bond Future        | 9.73   | Call       | 67.77000    | 0.06777   | 400.07000   | 0.40007   | 67.770       | 12.23          | 0.02              | 0.00           | 0     | 2,000.0     |                  |               |
| R2040            | On 05/11/2020 | Bond Future        | 10.00  | Call       | 143.10000   | 0.14310   | 692.06000   | 0.69206   | 143.100      | 12.58          | 0.05              | 0.00           | 0     | 2,000.0     |                  |               |
| R2040            | On 05/11/2020 | Bond Future        | 10.23  | Call       | 245.37000   | 0.24537   | 1,027.80000 | 1.02780   | 245.370      | 12.84          | 0.07              | 0.00           | 0     | 2,000.0     |                  |               |
| R2040            | On 05/11/2020 | Bond Future        | 11.50  | Put        | 6,359.41000 | 6.35941   | 3,309.33000 | 3.30933   | 6,359.410    | 14.57          | 0.66              | 0.00           | 0     | 2,000.0     |                  |               |
| R2040            | On 05/11/2020 | Bond Future        | 11.70  | Put        | 5,495.76000 | 5.49576   | 2,741.06000 | 2.74106   | 5,495.760    | 14.57          | 0.61              | 0.00           | 0     | 2,000.0     |                  |               |
| R2040            | On 04/02/2021 | Bond Future        |        |            | 12.37105    | 75.76158  | 11.42802    | 81.55066  |              | 13.79          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2040            | On 04/02/2021 | Bond Future        | 9.49   | Call       | 102.64000   | 0.10264   | 460.69000   | 0.46069   | 102.640      | 12.89          | 0.03              | 0.00           | 0     | 500.0       |                  |               |
| R2040            | On 04/02/2021 | Bond Future        | 9.57   | Call       | 118.89000   | 0.11889   | 518.75000   | 0.51875   | 118.890      | 12.89          | 0.03              | 0.00           | 0     | 800.0       |                  |               |
| R2040            | On 04/02/2021 | Bond Future        | 10.07  | Call       | 306.96000   | 0.30696   | 1,085.43000 | 1.08543   | 306.960      | 13.19          | 0.08              | 0.00           | 0     | 800.0       |                  |               |
| R2040            | On 04/02/2021 | Bond Future        | 10.24  | Call       | 414.76000   | 0.41476   | 1,364.77000 | 1.36477   | 414.760      | 13.35          | 0.10              | 0.00           | 0     | 500.0       |                  |               |
| R2040            | On 04/02/2021 | Bond Future        | 11.57  | Put        | 7,209.24000 | 7.20924   | 4,084.88000 | 4.08488   | 7,209.240    | 14.78          | 0.65              | 0.00           | 0     | 500.0       |                  |               |
| R2040            | On 04/02/2021 | Bond Future        | 11.74  | Put        | 6,550.22000 | 6.55022   | 3,651.50000 | 3.65150   | 6,550.220    | 15.05          | 0.61              | 0.00           | 0     | 800.0       |                  |               |
| R2040            | On 31/01/2040 | Price Contribution |        |            | 100.00000   | 100.00000 | 100.00000   | 100.00000 |              |                | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2044            | On 07/05/2020 | Bond Future        |        |            | 11.94105    | 77.40384  | 11.09394    | 82.92626  |              | 14.53          | 0.00              | 655,223,505.60 | 8,465 | 79,782.0    |                  |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.26   | Call       | 0.00000     | 0.00000   | 0.62000     | 0.00062   | 0.000        | 12.78          | 0.00              | 0.00           | 0     | 556.0       |                  |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.33   | Call       | 0.00000     | 0.00000   | 1.01000     | 0.00101   | 0.000        | 12.78          | 0.00              | 0.00           | 0     | 100.0       |                  |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.45   | Call       | 0.00000     | 0.00000   | 2.24000     | 0.00224   | 0.000        | 12.78          | 0.00              | 0.00           | 0     | 129.0       |                  |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.91   | Call       | 0.33000     | 0.00033   | 38.76000    | 0.03876   | 0.330        | 13.27          | 0.00              | 0.00           | 0     | 556.0       |                  |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.97   | Call       | 0.58000     | 0.00058   | 54.24000    | 0.05424   | 0.580        | 13.42          | 0.00              | 0.00           | 0     | 129.0       |                  |               |
| R2044            | On 07/05/2020 | Bond Future        | 9.98   | Call       | 0.63000     | 0.00063   | 57.27000    | 0.05727   | 0.630        | 13.44          | 0.00              | 0.00           | 0     | 100.0       |                  |               |
| R2044            | On 07/05/2020 | Bond Future        | 10.81  | Put        | 7,632.29000 | 7.63229   | 3,129.36000 | 3.12936   | 7,632.290    | 15.11          | 0.95              | 0.00           | 0     | 129.0       |                  |               |
| R2044            | On 07/05/2020 | Bond Future        | 11.02  | Put        | 6,265.64000 | 6.26564   | 2,280.32000 | 2.28032   | 6,265.640    | 15.62          | 0.89              | 0.00           | 0     | 556.0       |                  |               |
| R2044            | On 07/05/2020 | Bond Future        | 11.09  | Put        | 5,840.33000 | 5.84033   | 2,043.79000 | 2.04379   | 5,840.330    | 15.81          | 0.87              | 0.00           | 0     | 100.0       |                  |               |
| R2044            | On 06/08/2020 | Bond Future        |        |            | 12.09171    | 74.39887  | 11.21158    | 80.01976  |              | 14.75          | 0.00              | 0.00           | 0     | 500.0       |                  |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.01   | Call       | 0.78000     | 0.00078   | 18.82000    | 0.01882   | 0.780        | 13.09          | 0.00              | 0.00           | 0     | 140.0       |                  |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.36   | Call       | 3.45000     | 0.00345   | 59.14000    | 0.05914   | 3.450        | 13.09          | 0.00              | 0.00           | 0     | 602.0       |                  |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.66   | Call       | 13.14000    | 0.01314   | 156.34000   | 0.15634   | 13.140       | 13.40          | 0.01              | 0.00           | 0     | 140.0       |                  |               |
| R2044            | On 06/08/2020 | Bond Future        | 9.98   | Call       | 49.73000    | 0.04973   | 395.52000   | 0.39552   | 49.730       | 13.99          | 0.02              | 0.00           | 0     | 602.0       |                  |               |
| R2044            | On 06/08/2020 | Bond Future        | 10.93  | Put        | 8,196.85000 | 8.19685   | 4,221.89000 | 4.22189   | 8,196.850    | 15.41          | 0.83              | 0.00           | 0     | 140.0       |                  |               |
| R2044            | On 06/08/2020 | Bond Future        | 11.09  | Put        | 7,301.86000 | 7.30186   | 3,625.74000 | 3.62574   | 7,301.860    | 15.73          | 0.79              | 0.00           | 0     | 602.0       |                  |               |
| R2044            | On 05/11/2020 | Bond Future        |        |            | 12.23780    | 75.69963  | 11.32504    | 81.41874  |              | 13.82          | 0.00              | 0.00           | 0     | 0.0         |                  |               |
| R2044            | On 05/11/2020 | Bond Future        | 8.87   | Call       | 5.02000     | 0.00502   | 51.98000    | 0.05198   | 5.020        | 12.58          | 0.00              | 0.00           | 0     | 1,815.0     |                  |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.29   | Call       | 17.76000    | 0.01776   | 143.20000   | 0.14320   | 17.760       | 12.58          | 0.01              | 0.00           | 0     | 568.0       |                  |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.34   | Call       | 20.43000    | 0.02043   | 159.98000   | 0.15998   | 20.430       | 12.58          | 0.01              | 0.00           | 0     | 525.0       |                  |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.72   | Call       | 64.56000    | 0.06456   | 382.91000   | 0.38291   | 64.560       | 12.89          | 0.02              | 0.00           | 0     | 1,815.0     |                  |               |
| R2044            | On 05/11/2020 | Bond Future        | 9.97   | Call       | 130.52000   | 0.13052   | 643.15000   | 0.64315   | 130.520      | 13.22          | 0.04              | 0.00           | 0     | 568.0       |                  |               |
| R2044            | On 05/11/2020 | Bond Future        | 10.02  | Call       | 148.36000   | 0.14836   | 706.67000   | 0.70667   | 148.360      | 13.28          | 0.05              | 0.00           | 0     | 1,815.0     |                  |               |



| Contract Details |               |                    | Strike | Call / Put | MTM Yield    | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value      | Contracts Traded | Open Interest |
|------------------|---------------|--------------------|--------|------------|--------------|------------|-----------|--------------|----------------|-------------------|------------|-------|------------------|------------------|---------------|
| R2044            | On 05/11/2020 | Bond Future        | 10.04  | Call       | 155.91000    | 0.15591    |           | 732.98000    | 0.73298        | 155.910           | 13.31      | 0.05  | 0.00             | 0                | 525.0         |
| R2044            | On 05/11/2020 | Bond Future        | 11.06  | Put        | 8,611.83000  | 8.61183    |           | 4,821.93000  | 4.82193        | 8,611.830         | 14.56      | 0.77  | 0.00             | 0                | 525.0         |
| R2044            | On 05/11/2020 | Bond Future        | 11.17  | Put        | 8,044.09000  | 8.04409    |           | 4,430.33000  | 4.43033        | 8,044.090         | 14.75      | 0.75  | 0.00             | 0                | 1,815.0       |
| R2044            | On 05/11/2020 | Bond Future        | 11.38  | Put        | 7,048.92000  | 7.04892    |           | 3,769.78000  | 3.76978        | 7,048.920         | 15.14      | 0.69  | 0.00             | 0                | 568.0         |
| R2044            | On 05/11/2020 | Bond Future        | 11.43  | Put        | 6,828.72000  | 6.82872    |           | 3,628.03000  | 3.62803        | 6,828.720         | 15.23      | 0.68  | 0.00             | 0                | 1,815.0       |
| R2044            | On 04/02/2021 | Bond Future        |        |            | 12.39592     | 72.65471   |           | 11.44735     | 78.47478       |                   | 14.55      | 0.00  | 0.00             | 0                | 0.0           |
| R2044            | On 04/02/2021 | Bond Future        | 9.66   | Call       | 139.03000    | 0.13903    |           | 585.53000    | 0.58553        | 139.030           | 13.60      | 0.04  | 0.00             | 0                | 405.0         |
| R2044            | On 04/02/2021 | Bond Future        | 10.29  | Put        | 14,536.29000 | 14.53629   |           | 9,717.58000  | 9.71758        | 14,536.290        | 14.13      | 0.90  | 0.00             | 0                | 405.0         |
| R2044            | On 04/02/2021 | Bond Future        | 10.84  | Put        | 10,993.04000 | 10.99304   |           | 6,840.47000  | 6.84047        | 10,993.040        | 14.63      | 0.81  | 0.00             | 0                | 405.0         |
| R2044            | On 31/01/2044 | Price Contribution |        |            | 100.00000    | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R2048            | On 07/05/2020 | Bond Future        |        |            | 11.92527     | 76.15695   |           | 11.07857     | 81.75207       |                   | 14.97      | 0.00  | 0.00             | 0                | 93,474.0      |
| R2048            | On 07/05/2020 | Bond Future        | 9.69   | Call       | 0.04000      | 0.00004    |           | 10.47000     | 0.01047        | 0.040             | 13.24      | 0.00  | 0.00             | 0                | 300.0         |
| R2048            | On 07/05/2020 | Bond Future        | 10.20  | Put        | 12,250.06000 | 12.25006   |           | 6,825.53000  | 6.82553        | 12,250.060        | 14.40      | 1.00  | 0.00             | 0                | 300.0         |
| R2048            | On 07/05/2020 | Bond Future        | 10.70  | Put        | 8,412.96000  | 8.41296    |           | 3,645.47000  | 3.64547        | 8,412.960         | 15.32      | 0.96  | 0.00             | 0                | 300.0         |
| R2048            | On 06/08/2020 | Bond Future        |        |            | 12.06700     | 77.51492   |           | 11.18790     | 83.20977       |                   | 14.45      | 0.00  | 0.00             | 0                | 530.0         |
| R2048            | On 06/08/2020 | Bond Future        | 9.00   | Call       | 0.76000      | 0.00076    |           | 18.12000     | 0.01812        | 0.760             | 12.82      | 0.00  | 0.00             | 0                | 3,000.0       |
| R2048            | On 06/08/2020 | Bond Future        | 9.25   | Call       | 2.30000      | 0.00230    |           | 42.81000     | 0.04281        | 2.300             | 12.82      | 0.00  | 0.00             | 0                | 20,640.0      |
| R2048            | On 06/08/2020 | Bond Future        | 10.35  | Call       | 172.77000    | 0.17277    |           | 939.29000    | 0.93929        | 172.770           | 14.26      | 0.06  | 0.00             | 0                | 640.0         |
| R2048            | On 06/08/2020 | Bond Future        | 10.85  | Call       | 563.74000    | 0.56374    |           | 2,125.05000  | 2.12505        | 563.740           | 14.95      | 0.16  | 0.00             | 0                | 640.0         |
| R2048            | On 06/08/2020 | Bond Future        | 11.10  | Call       | 919.88000    | 0.91988    |           | 0.00000      | 0.00000        | 919.880           | 15.44      | 0.22  | 8,167,525.41     | 470              | 470.0         |
| R2048            | On 06/08/2020 | Bond Future        | 11.80  | Call       | 2,430.01000  | 2.43001    |           | 0.00000      | 0.00000        | 2,430.010         | 16.30      | 0.44  | 16,038,648.70    | 470              | 470.0         |
| R2048            | On 05/11/2020 | Bond Future        |        |            | 12.21460     | 74.43489   |           | 11.30204     | 80.22933       |                   | 14.24      | 0.00  | 0.00             | 0                | 0.0           |
| R2048            | On 04/02/2021 | Bond Future        |        |            | 12.37465     | 75.75019   |           | 11.42542     | 81.64695       |                   | 14.25      | 0.00  | 0.00             | 0                | 0.0           |
| R2048            | On 28/02/2048 | Price Contribution |        |            | 100.00000    | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R208             | On 07/05/2020 | Bond Future        |        |            | 5.61256      | 101.73546  |           | 5.66143      | 101.69344      |                   | 0.52       | 0.00  | 1,413,105,539.40 | 13,890           | 30,008.0      |
| R208             | On 06/08/2020 | Bond Future        |        |            | 4.98763      | 103.54952  |           | 5.05622      | 103.50673      |                   | 0.42       | 0.00  | 0.00             | 0                | 0.0           |
| R208             | On 05/11/2020 | Bond Future        |        |            | 3.59589      | 101.95870  |           | 3.70833      | 101.91503      |                   | 0.24       | 0.00  | 0.00             | 0                | 0.0           |
| R208             | On 31/03/2021 | Price Contribution |        |            | 100.00000    | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R208/R204        | On 31/03/2021 | Price Contribution |        |            | 100.00000    | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R208/R207        | On 31/03/2021 | Price Contribution |        |            | 100.00000    | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R209             | On 07/05/2020 | Bond Future        |        |            | 11.62907     | 62.12602   |           | 10.81923     | 66.39034       |                   | 14.65      | 0.00  | 0.00             | 0                | 72,278.0      |
| R209             | On 06/08/2020 | Bond Future        |        |            | 11.76674     | 63.23374   |           | 10.92833     | 67.57413       |                   | 14.00      | 0.00  | 0.00             | 0                | 200.0         |
| R209             | On 05/11/2020 | Bond Future        |        |            | 11.90763     | 61.18971   |           | 11.03981     | 65.60593       |                   | 13.48      | 0.00  | 0.00             | 0                | 0.0           |
| R209             | On 04/02/2021 | Bond Future        |        |            | 12.05700     | 62.27087   |           | 11.15799     | 66.76506       |                   | 13.49      | 0.00  | 0.00             | 0                | 0.0           |
| R209             | On 31/03/2036 | Price Contribution |        |            | 6.25000      | 6.25000    |           | 6.25000      | 6.25000        |                   |            | 0.00  | 0.00             | 0                | 0.0           |
| R209/R186        | On 31/03/2036 | Price Contribution |        |            | 100.00000    | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00             | 0                | 0.0           |

| Contract Details               | Strike        | Call / Put | MTM                | Yield       | Mark Price | Spot Rate | Previous MTM | Previous Price | Premium On Option | Volatility | Delta | Delta Value             | Contracts Traded | Open Interest      |
|--------------------------------|---------------|------------|--------------------|-------------|------------|-----------|--------------|----------------|-------------------|------------|-------|-------------------------|------------------|--------------------|
| R209/R204                      | On 31/03/2036 |            | Price Contribution | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R209/R208                      | On 31/03/2036 |            | Price Contribution | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R210                           | On 07/05/2020 |            | Bond Future        | 180.48268   | 180.48268  |           | 180.48117    | 180.48117      |                   |            | 0.00  | 0.00                    | 0                | 1,935.0            |
| R210                           | On 06/08/2020 |            | Bond Future        | 183.74544   | 183.74544  |           | 183.74384    | 183.74384      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R210                           | On 05/11/2020 |            | Bond Future        | 184.27866   | 184.27866  |           | 184.27685    | 184.27685      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R210                           | On 04/02/2021 |            | Bond Future        | 187.57867   | 187.57867  |           | 187.57642    | 187.57642      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R210                           | On 31/03/2028 |            | Price Contribution | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R212                           | On 07/05/2020 |            | Bond Future        | 164.70552   | 164.70552  |           | 163.96932    | 163.96932      |                   |            | 0.00  | 0.00                    | 0                | 6,719.0            |
| R212                           | On 06/08/2020 |            | Bond Future        | 165.38730   | 165.38730  |           | 164.63774    | 164.63774      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R212                           | On 05/11/2020 |            | Bond Future        | 168.31853   | 168.31853  |           | 167.55546    | 167.55546      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R212                           | On 04/02/2021 |            | Bond Future        | 169.00304   | 169.00304  |           | 168.22606    | 168.22606      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R212                           | On 31/01/2022 |            | Price Contribution | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R213                           | On 07/05/2020 |            | Bond Future        | 11.08517    | 76.01770   |           | 10.27367     | 80.31383       |                   | 11.20      | 0.00  | 0.00                    | 0                | 15,444.0           |
| R213                           | On 06/08/2020 |            | Bond Future        | 11.22686    | 77.37322   |           | 10.38337     | 81.74590       |                   | 10.65      | 0.00  | 0.00                    | 0                | 300.0              |
| R213                           | On 05/11/2020 |            | Bond Future        | 11.37742    | 75.17793   |           | 10.50074     | 79.62703       |                   | 10.15      | 0.00  | 0.00                    | 0                | 0.0                |
| R213                           | On 04/02/2021 |            | Bond Future        | 11.54243    | 76.50658   |           | 10.62947     | 81.03425       |                   | 10.11      | 0.00  | 0.00                    | 0                | 0.0                |
| R213                           | On 28/02/2031 |            | Price Contribution | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R213/R186                      | On 28/02/2031 |            | Price Contribution | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R214                           | On 07/05/2020 |            | Bond Future        | 11.83691    | 60.31377   |           | 10.99645     | 64.80098       |                   | 15.70      | 0.00  | 11,218,361.22           | 186              | 20,587.0           |
| R214                           | On 07/05/2020 | 9.31       | Call               | 0.01000     | 0.00001    |           | 3.27000      | 0.00327        | 0.010             | 14.38      | 0.00  | 0.00                    | 0                | 1,250.0            |
| R214                           | On 07/05/2020 | 9.91       | Call               | 1.60000     | 0.00160    |           | 79.36000     | 0.07936        | 1.600             | 15.15      | 0.00  | 0.00                    | 0                | 1,250.0            |
| R214                           | On 07/05/2020 | 10.66      | Put                | 6,527.68000 | 6.52768    |           | 2,838.00000  | 2.83800        | 6,527.680         | 16.53      | 0.94  | 0.00                    | 0                | 1,250.0            |
| R214                           | On 06/08/2020 |            | Bond Future        | 11.97229    | 61.38920   |           | 11.10187     | 65.95645       |                   | 15.05      | 0.00  | 0.00                    | 0                | 300.0              |
| R214                           | On 05/11/2020 |            | Bond Future        | 12.11321    | 59.16778   |           | 11.21202     | 63.81482       |                   | 14.61      | 0.00  | 0.00                    | 0                | 0.0                |
| R214                           | On 04/02/2021 |            | Bond Future        | 12.26556    | 60.21335   |           | 11.33085     | 64.94250       |                   | 14.62      | 0.00  | 0.00                    | 0                | 0.0                |
| R214                           | On 28/02/2041 |            | Price Contribution | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| R214/R209                      | On 28/02/2041 |            | Price Contribution | 100.00000   | 100.00000  |           | 100.00000    | 100.00000      |                   |            | 0.00  | 0.00                    | 0                | 0.0                |
| <b>Total for Derivatives :</b> |               |            |                    |             |            |           |              |                |                   |            |       | <b>3,795,348,949.95</b> | <b>42,136</b>    | <b>1 428 030.0</b> |
| <b>Grand Total:</b>            |               |            |                    |             |            |           |              |                |                   |            |       | <b>3,795,348,949.95</b> | <b>42,136</b>    | <b>1 428 030.0</b> |