

INTEREST RATE DERIVATIVES  
 INTEREST RATES DAILY MTM REPORT  
 DAILY SUMMARY FOR: 22/08/2023

| Contract Details        | Strike | Call/Put   | MTM Yield   | MTM Price | Previous MTM Yield | Previous MTM Price | Premium On Option | Volatility | Value        | Contracts Traded | Open Interest |
|-------------------------|--------|------------|-------------|-----------|--------------------|--------------------|-------------------|------------|--------------|------------------|---------------|
| ES33                    | On     | 02/11/2023 | Bond Future | 12.87107  | 71.54499           | 12.94524           | 71.22447          |            | 0.00         | 0                | 0             |
| ES33                    | On     | 01/02/2024 | Bond Future | 13.02075  | 73.17173           | 13.09817           | 72.84401          |            | 0.00         | 0                | 0             |
| ES33                    | On     | 02/05/2024 | Bond Future | 13.17419  | 71.04010           | 13.25508           | 70.70475          |            | 0.00         | 0                | 0             |
| ES33                    | On     | 01/08/2024 | Bond Future | 13.33528  | 72.65720           | 13.41986           | 72.31404          |            | 0.00         | 0                | 0             |
| ES33                    | On     | 07/11/2024 | Bond Future | 13.54775  | 70.54603           | 13.63670           | 70.19449          |            | 0.00         | 0                | 0             |
| Total for ES33 Future   |        |            |             |           |                    |                    |                   |            | 0.00         | 0                | 0             |
| Total for ES33          |        |            |             |           |                    |                    |                   |            | 0.00         | 0                | 0             |
| ES42                    | On     | 02/11/2023 | Bond Future | 13.36184  | 67.24672           | 13.42034           | 66.96094          |            | 0.00         | 0                | 0             |
| ES42                    | On     | 01/02/2024 | Bond Future | 13.49940  | 68.77589           | 13.56025           | 68.48366          |            | 0.00         | 0                | 0             |
| ES42                    | On     | 02/05/2024 | Bond Future | 13.64542  | 66.08118           | 13.70886           | 65.78215          |            | 0.00         | 0                | 0             |
| ES42                    | On     | 01/08/2024 | Bond Future | 13.79509  | 67.58418           | 13.86119           | 67.27818          |            | 0.00         | 0                | 0             |
| ES42                    | On     | 07/11/2024 | Bond Future | 13.98632  | 64.88830           | 14.05566           | 64.57476          |            | 0.00         | 0                | 0             |
| Total for ES42 Future   |        |            |             |           |                    |                    |                   |            | 0.00         | 0                | 0             |
| Total for ES42          |        |            |             |           |                    |                    |                   |            | 0.00         | 0                | 0             |
| FRC213                  | On     | 28/02/2031 | Bond Future | 100.00000 | 0.00000            | 100.00000          | 0.00000           |            | 0.00         | 0                | 0             |
| Total for FRC213 Future |        |            |             |           |                    |                    |                   |            | 0.00         | 0                | 0             |
| Total for FRC213        |        |            |             |           |                    |                    |                   |            | 0.00         | 0                | 0             |
| FRC214                  | On     | 28/02/2041 | Bond Future | 100.00000 | 0.00000            | 100.00000          | 0.00000           |            | 0.00         | 0                | 0             |
| Total for FRC214 Future |        |            |             |           |                    |                    |                   |            | 0.00         | 0                | 0             |
| Total for FRC214        |        |            |             |           |                    |                    |                   |            | 0.00         | 0                | 0             |
| I2025                   | On     | 02/11/2023 | Bond Future | 173.17401 | 173.17401          | 173.16130          | 173.16130         |            | 6,926,960.40 | 40               | 5,578         |
| I2025                   | On     | 01/02/2024 | Bond Future | 175.32478 | 175.32478          | 175.31199          | 175.31199         |            | 0.00         | 0                | 214           |
| I2025                   | On     | 02/05/2024 | Bond Future | 179.32297 | 179.32297          | 179.30963          | 179.30963         |            | 0.00         | 0                | 0             |
| I2025                   | On     | 01/08/2024 | Bond Future | 181.57701 | 181.57701          | 181.56312          | 181.56312         |            | 0.00         | 0                | 0             |
| I2025                   | On     | 07/11/2024 | Bond Future | 185.81898 | 185.81898          | 185.80386          | 185.80386         |            | 0.00         | 0                | 0             |
| Total for I2025 Future  |        |            |             |           |                    |                    |                   |            | 6,926,960.40 | 40               | 5,792         |
| Total for I2025         |        |            |             |           |                    |                    |                   |            | 6,926,960.40 | 40               | 5,792         |
| I2029                   | On     | 02/11/2023 | Bond Future | 125.42200 | 125.42200          | 125.33183          | 125.33183         |            | 0.00         | 0                | 1,287         |
| I2029                   | On     | 01/02/2024 | Bond Future | 128.27370 | 128.27370          | 128.18158          | 128.18158         |            | 0.00         | 0                | 728           |
| I2029                   | On     | 02/05/2024 | Bond Future | 129.83739 | 129.83739          | 129.74304          | 129.74304         |            | 0.00         | 0                | 0             |
| I2029                   | On     | 01/08/2024 | Bond Future | 132.79560 | 132.79560          | 132.69887          | 132.69887         |            | 0.00         | 0                | 0             |
| I2029                   | On     | 07/11/2024 | Bond Future | 134.50188 | 134.50188          | 134.40234          | 134.40234         |            | 0.00         | 0                | 0             |
| Total for I2029 Future  |        |            |             |           |                    |                    |                   |            | 0.00         | 0                | 2,015         |
| Total for I2029         |        |            |             |           |                    |                    |                   |            | 0.00         | 0                | 2,015         |
| I2033                   | On     | 02/11/2023 | Bond Future | 118.74422 | 118.74422          | 119.20218          | 119.20218         |            | 0.00         | 0                | 2,258         |
| I2033                   | On     | 01/02/2024 | Bond Future | 121.44402 | 121.44402          | 121.91250          | 121.91250         |            | 0.00         | 0                | 6,141         |
| I2033                   | On     | 02/05/2024 | Bond Future | 122.75710 | 122.75710          | 123.23610          | 123.23610         |            | 0.00         | 0                | 0             |
| I2033                   | On     | 01/08/2024 | Bond Future | 125.55414 | 125.55414          | 126.04376          | 126.04376         |            | 0.00         | 0                | 0             |

|                         |    |            |             |            |           |           |             |           |           |              |      |         |
|-------------------------|----|------------|-------------|------------|-----------|-----------|-------------|-----------|-----------|--------------|------|---------|
| I2033                   | On | 07/11/2024 | Bond Future |            | 126.99379 | 126.99379 | 127.49446   | 127.49446 |           | 0.00         | 0    | 0       |
| Total for I2033 Future  |    |            |             |            |           |           |             |           |           | 0.00         | 0    | 8,399   |
| Total for I2033         |    |            |             |            |           |           |             |           |           | 0.00         | 0    | 8,399   |
| I2038                   | On | 02/11/2023 | Bond Future |            | 128.68066 | 128.68066 | 128.68648   | 128.68648 |           | 0.00         | 0    | 4,669   |
| I2038                   | On | 01/02/2024 | Bond Future |            | 129.59655 | 129.59655 | 129.60264   | 129.60264 |           | 0.00         | 0    | 0       |
| I2038                   | On | 02/05/2024 | Bond Future |            | 132.55173 | 132.55173 | 132.55775   | 132.55775 |           | 0.00         | 0    | 0       |
| I2038                   | On | 01/08/2024 | Bond Future |            | 133.51064 | 133.51064 | 133.51679   | 133.51679 |           | 0.00         | 0    | 0       |
| I2038                   | On | 07/11/2024 | Bond Future |            | 136.62793 | 136.62793 | 136.63342   | 136.63342 |           | 0.00         | 0    | 0       |
| Total for I2038 Future  |    |            |             |            |           |           |             |           |           | 0.00         | 0    | 4,669   |
| Total for I2038         |    |            |             |            |           |           |             |           |           | 0.00         | 0    | 4,669   |
| I2046                   | On | 02/11/2023 | Bond Future |            | 111.40172 | 111.40172 | 111.93091   | 111.93091 |           | 0.00         | 0    | 16,148  |
| I2046                   | On | 01/02/2024 | Bond Future |            | 113.93459 | 113.93459 | 114.47606   | 114.47606 |           | 0.00         | 0    | 0       |
| I2046                   | On | 02/05/2024 | Bond Future |            | 114.39317 | 114.39317 | 114.94692   | 114.94692 |           | 0.00         | 0    | 0       |
| I2046                   | On | 01/08/2024 | Bond Future |            | 116.99903 | 116.99903 | 117.56514   | 117.56514 |           | 0.00         | 0    | 0       |
| I2046                   | On | 07/11/2024 | Bond Future |            | 117.53614 | 117.53614 | 118.11503   | 118.11503 |           | 0.00         | 0    | 0       |
| Total for I2046 Future  |    |            |             |            |           |           |             |           |           | 0.00         | 0    | 16,148  |
| Total for I2046         |    |            |             |            |           |           |             |           |           | 0.00         | 0    | 16,148  |
| I2050                   | On | 02/11/2023 | Bond Future |            | 113.19044 | 113.19044 | 113.19553   | 113.19553 |           | 0.00         | 0    | 14,087  |
| I2050                   | On | 01/02/2024 | Bond Future |            | 113.52498 | 113.52498 | 113.53026   | 113.53026 |           | 0.00         | 0    | 0       |
| I2050                   | On | 02/05/2024 | Bond Future |            | 116.11365 | 116.11365 | 116.11903   | 116.11903 |           | 0.00         | 0    | 0       |
| I2050                   | On | 01/08/2024 | Bond Future |            | 116.46224 | 116.46224 | 116.46769   | 116.46769 |           | 0.00         | 0    | 0       |
| I2050                   | On | 07/11/2024 | Bond Future |            | 119.18087 | 119.18087 | 119.18579   | 119.18579 |           | 0.00         | 0    | 0       |
| Total for I2050 Future  |    |            |             |            |           |           |             |           |           | 0.00         | 0    | 14,087  |
| Total for I2050         |    |            |             |            |           |           |             |           |           | 0.00         | 0    | 14,087  |
| IVC038                  | On | 31/01/2038 | Bond Future |            | 100.00000 | 0.00000   | 100.00000   | 0.00000   |           | 0.00         | 0    | 0       |
| Total for IVC038 Future |    |            |             |            |           |           |             |           |           | 0.00         | 0    | 0       |
| Total for IVC038        |    |            |             |            |           |           |             |           |           | 0.00         | 0    | 0       |
| IVC210                  | On | 31/03/2028 | Bond Future |            | 100.00000 | 0.00000   | 100.00000   | 0.00000   |           | 0.00         | 0    | 0       |
| Total for IVC210 Future |    |            |             |            |           |           |             |           |           | 0.00         | 0    | 0       |
| Total for IVC210        |    |            |             |            |           |           |             |           |           | 0.00         | 0    | 0       |
| R186                    | On | 02/11/2023 | Bond Future |            | 9.20111   | 107.42090 | 9.24458     | 107.30277 | 4.11      | 7,197,200.30 | 67   | 116,130 |
| R186                    | On | 01/02/2024 | Bond Future |            | 9.20624   | 104.52663 | 9.25406     | 104.40592 | 4.09      | 0.00         | 0    | 0       |
| R186                    | On | 02/05/2024 | Bond Future |            | 9.20902   | 106.88569 | 9.26212     | 106.76212 | 3.69      | 0.00         | 0    | 0       |
| R186                    | On | 01/08/2024 | Bond Future |            | 9.21377   | 103.98549 | 9.27330     | 103.85891 | 3.46      | 0.00         | 0    | 0       |
| R186                    | On | 07/11/2024 | Bond Future |            | 9.28801   | 106.38257 | 9.35638     | 106.25251 | 3.01      | 0.00         | 0    | 0       |
| Total for R186 Future   |    |            |             |            |           |           |             |           |           | 7,197,200.30 | 67   | 116,130 |
| R186                    | On | 02/11/2023 | Bond Future | 9.15 Call  | 0.00000   | 0.00000   | 681.77000   | 0.68177   | 731.140   | 4.19         | 0.00 | 1,715   |
| R186                    | On | 02/11/2023 | Bond Future | 9.15 Put   | 0.00000   | 0.00000   | 939.02000   | 0.93902   | 870.260   | 4.19         | 0.00 | 0       |
| R186                    | On | 02/11/2023 | Bond Future | 9.38 Call  | 0.00000   | 0.00000   | 1,024.46000 | 1.02446   | 1,088.030 | 4.33         | 0.00 | 0       |
| R186                    | On | 02/11/2023 | Bond Future | 9.38 Put   | 0.00000   | 0.00000   | 657.52000   | 0.65752   | 602.960   | 4.33         | 0.00 | 0       |
| R186                    | On | 02/11/2023 | Bond Future | 9.39 Call  | 0.00000   | 0.00000   | 1,040.96000 | 1.04096   | 1,105.130 | 4.34         | 0.00 | 0       |
| R186                    | On | 02/11/2023 | Bond Future | 9.39 Put   | 0.00000   | 0.00000   | 646.99000   | 0.64699   | 593.030   | 4.34         | 0.00 | 0       |
| R186                    | On | 02/11/2023 | Bond Future | 9.40 Call  | 0.00000   | 0.00000   | 1,057.78000 | 1.05778   | 1,122.540 | 4.35         | 0.00 | 0       |
| R186                    | On | 02/11/2023 | Bond Future | 9.40 Put   | 0.00000   | 0.00000   | 636.79000   | 0.63679   | 583.420   | 4.35         | 0.00 | 0       |
| R186                    | On | 02/11/2023 | Bond Future | 10.42 Call | 0.00000   | 0.00000   | 3,233.39000 | 3.23339   | 3,338.730 | 5.00         | 0.00 | 0       |
| R186                    | On | 02/11/2023 | Bond Future | 10.42 Put  | 0.00000   | 0.00000   | 102.41000   | 0.10241   | 89.620    | 5.00         | 0.00 | 1,715   |
| R186                    | On | 01/02/2024 | Bond Future | 9.50 Call  | 0.00000   | 0.00000   | 1,544.88000 | 1.54488   | 1,613.000 | 4.35         | 0.00 | 0       |
| R186                    | On | 01/02/2024 | Bond Future | 9.50 Put   | 0.00000   | 0.00000   | 926.88000   | 0.92688   | 874.290   | 4.35         | 0.00 | 0       |
| R186                    | On | 01/02/2024 | Bond Future | 9.51 Call  | 0.00000   | 0.00000   | 1,560.67000 | 1.56067   | 1,629.170 | 4.36         | 0.00 | 0       |
| R186                    | On | 01/02/2024 | Bond Future | 9.51 Put   | 0.00000   | 0.00000   | 917.64000   | 0.91764   | 865.430   | 4.36         | 0.00 | 0       |
| R186                    | On | 01/02/2024 | Bond Future | 9.52 Call  | 0.00000   | 0.00000   | 1,576.80000 | 1.57680   | 1,645.670 | 4.36         | 0.00 | 0       |
| R186                    | On | 01/02/2024 | Bond Future | 9.52 Put   | 0.00000   | 0.00000   | 908.75000   | 0.90875   | 856.910   | 4.36         | 0.00 | 0       |
| R186                    | On | 02/05/2024 | Bond Future | 7.99 Call  | 0.00000   | 0.00000   | 236.10000   | 0.23610   | 254.690   | 3.26         | 0.00 | 0       |

|                        |    |            |             |            |           |           |             |           |           |      |               |              |         |        |
|------------------------|----|------------|-------------|------------|-----------|-----------|-------------|-----------|-----------|------|---------------|--------------|---------|--------|
| R186                   | On | 02/05/2024 | Bond Future | 7.99 Put   | 0.00000   | 0.00000   | 3,249.27000 | 3.24927   | 3,144.290 | 3.26 | 0.00          | 0            | 0       |        |
| R186                   | On | 02/05/2024 | Bond Future | 8.00 Call  | 0.00000   | 0.00000   | 239.54000   | 0.23954   | 258.350   | 3.26 | 0.00          | 0            | 0       |        |
| R186                   | On | 02/05/2024 | Bond Future | 8.00 Put   | 0.00000   | 0.00000   | 3,228.59000 | 3.22859   | 3,123.830 | 3.26 | 0.00          | 0            | 0       |        |
| R186                   | On | 02/05/2024 | Bond Future | 8.01 Call  | 0.00000   | 0.00000   | 244.10000   | 0.24410   | 263.190   | 3.26 | 0.00          | 0            | 0       |        |
| R186                   | On | 02/05/2024 | Bond Future | 8.01 Put   | 0.00000   | 0.00000   | 3,209.03000 | 3.20903   | 3,104.550 | 3.26 | 0.00          | 0            | 0       |        |
| R186                   | On | 02/05/2024 | Bond Future | 9.73 Call  | 0.00000   | 0.00000   | 2,052.33000 | 2.05233   | 2,127.480 | 4.09 | 0.00          | 0            | 2,030   |        |
| R186                   | On | 02/05/2024 | Bond Future | 9.73 Put   | 0.00000   | 0.00000   | 971.57000   | 0.97157   | 923.150   | 4.09 | 0.00          | 0            | 0       |        |
| R186                   | On | 02/05/2024 | Bond Future | 10.40 Call | 0.00000   | 0.00000   | 3,197.27000 | 3.19727   | 3,288.490 | 4.44 | 0.00          | 0            | 0       |        |
| R186                   | On | 02/05/2024 | Bond Future | 10.40 Put  | 0.00000   | 0.00000   | 593.91000   | 0.59391   | 561.560   | 4.44 | 0.00          | 0            | 2,030   |        |
| R186                   | On | 01/08/2024 | Bond Future | 8.68 Call  | 0.00000   | 0.00000   | 801.47000   | 0.80147   | 845.960   | 3.31 | 0.00          | 0            | 0       |        |
| R186                   | On | 01/08/2024 | Bond Future | 8.68 Put   | 0.00000   | 0.00000   | 2,072.04000 | 2.07204   | 1,989.950 | 3.31 | 0.00          | 0            | 0       |        |
| R186                   | On | 01/08/2024 | Bond Future | 8.69 Call  | 0.00000   | 0.00000   | 810.50000   | 0.81050   | 855.300   | 3.31 | 0.00          | 0            | 0       |        |
| R186                   | On | 01/08/2024 | Bond Future | 8.69 Put   | 0.00000   | 0.00000   | 2,059.49000 | 2.05949   | 1,977.710 | 3.31 | 0.00          | 0            | 0       |        |
| R186                   | On | 01/08/2024 | Bond Future | 8.70 Call  | 0.00000   | 0.00000   | 819.96000   | 0.81996   | 865.090   | 3.32 | 0.00          | 0            | 0       |        |
| R186                   | On | 01/08/2024 | Bond Future | 8.70 Put   | 0.00000   | 0.00000   | 2,047.37000 | 2.04737   | 1,965.920 | 3.32 | 0.00          | 0            | 0       |        |
| R186                   | On | 07/11/2024 | Bond Future | 9.13 Call  | 0.00000   | 0.00000   | 1,182.45000 | 1.18245   | 1,241.310 | 2.96 | 0.00          | 0            | 0       |        |
| R186                   | On | 07/11/2024 | Bond Future | 9.13 Put   | 0.00000   | 0.00000   | 1,613.92000 | 1.61392   | 1,542.720 | 2.96 | 0.00          | 0            | 0       |        |
| R186                   | On | 07/11/2024 | Bond Future | 9.14 Call  | 0.00000   | 0.00000   | 1,192.82000 | 1.19282   | 1,251.970 | 2.97 | 0.00          | 0            | 0       |        |
| R186                   | On | 07/11/2024 | Bond Future | 9.14 Put   | 0.00000   | 0.00000   | 1,605.18000 | 1.60518   | 1,534.270 | 2.97 | 0.00          | 0            | 0       |        |
| R186                   | On | 07/11/2024 | Bond Future | 9.15 Call  | 0.00000   | 0.00000   | 1,203.23000 | 1.20323   | 1,262.670 | 2.97 | 0.00          | 0            | 0       |        |
| R186                   | On | 07/11/2024 | Bond Future | 9.15 Put   | 0.00000   | 0.00000   | 1,596.49000 | 1.59649   | 1,525.870 | 2.97 | 0.00          | 0            | 0       |        |
| Total for R186 Option  |    |            |             |            |           |           |             |           |           |      | 0.00          | 0            | 7,490   |        |
| Total for R186         |    |            |             |            |           |           |             |           |           |      | 7,197,200.30  | 67           | 123,620 |        |
| R197                   | On | 02/11/2023 | Bond Future |            | 341.96894 | 341.96894 | 341.99514   | 341.99514 |           |      | 0.00          | 0            | 0       |        |
| Total for R197 Future  |    |            |             |            |           |           |             |           |           |      | 0.00          | 0            | 0       |        |
| Total for R197         |    |            |             |            |           |           |             |           |           |      | 0.00          | 0            | 0       |        |
| R202                   | On | 02/11/2023 | Bond Future |            | 256.68940 | 256.68940 | 257.99525   | 257.99525 |           |      | 32,856,243.20 | 128          | 4,618   |        |
| R202                   | On | 01/02/2024 | Bond Future |            | 257.57412 | 257.57412 | 258.90992   | 258.90992 |           |      | 0.00          | 0            | 460     |        |
| R202                   | On | 02/05/2024 | Bond Future |            | 263.44774 | 263.44774 | 264.81364   | 264.81364 |           |      | 0.00          | 0            | 0       |        |
| R202                   | On | 01/08/2024 | Bond Future |            | 264.37170 | 264.37170 | 265.76845   | 265.76845 |           |      | 0.00          | 0            | 0       |        |
| R202                   | On | 07/11/2024 | Bond Future |            | 270.54467 | 270.54467 | 271.97273   | 271.97273 |           |      | 0.00          | 0            | 0       |        |
| Total for R202 Future  |    |            |             |            |           |           |             |           |           |      | 32,856,243.20 | 128          | 5,078   |        |
| Total for R202         |    |            |             |            |           |           |             |           |           |      | 32,856,243.20 | 128          | 5,078   |        |
| R2030                  | On | 02/11/2023 | Bond Future |            | 10.52821  | 90.78373  | 10.58127    | 90.56327  |           |      | 8.65          | 3,994,484.12 | 44      | 89,364 |
| R2030                  | On | 01/02/2024 | Bond Future |            | 10.60032  | 88.82008  | 10.65627    | 88.59475  |           |      | 8.90          | 0.00         | 0       | 0      |
| R2030                  | On | 02/05/2024 | Bond Future |            | 10.68181  | 90.82453  | 10.74094    | 90.59398  |           |      | 8.38          | 0.00         | 0       | 0      |
| R2030                  | On | 01/08/2024 | Bond Future |            | 10.77254  | 88.86704  | 10.83524    | 88.63108  |           |      | 8.14          | 0.00         | 0       | 0      |
| R2030                  | On | 07/11/2024 | Bond Future |            | 10.90194  | 90.91497  | 10.96884    | 90.67309  |           |      | 7.63          | 0.00         | 0       | 0      |
| Total for R2030 Future |    |            |             |            |           |           |             |           |           |      | 3,994,484.12  | 44           | 89,364  |        |
| R2030                  | On | 02/11/2023 | Bond Future | 9.57 Call  | 0.00000   | 0.00000   | 147.31000   | 0.14731   | 166.140   | 7.96 | 0.00          | 0            | 800     |        |
| R2030                  | On | 02/11/2023 | Bond Future | 9.57 Put   | 0.00000   | 0.00000   | 4,470.18000 | 4.47018   | 4,268.550 | 7.96 | 0.00          | 0            | 0       |        |
| R2030                  | On | 02/11/2023 | Bond Future | 9.89 Call  | 0.00000   | 0.00000   | 350.27000   | 0.35027   | 388.840   | 8.12 | 0.00          | 0            | 500     |        |
| R2030                  | On | 02/11/2023 | Bond Future | 9.89 Put   | 0.00000   | 0.00000   | 3,277.23000 | 3.27723   | 3,095.340 | 8.12 | 0.00          | 0            | 0       |        |
| R2030                  | On | 02/11/2023 | Bond Future | 10.07 Call | 0.00000   | 0.00000   | 534.22000   | 0.53422   | 587.810   | 8.23 | 0.00          | 0            | 800     |        |
| R2030                  | On | 02/11/2023 | Bond Future | 10.07 Put  | 0.00000   | 0.00000   | 2,687.50000 | 2.68750   | 2,520.630 | 8.23 | 0.00          | 0            | 0       |        |
| R2030                  | On | 02/11/2023 | Bond Future | 10.39 Call | 0.00000   | 0.00000   | 1,022.63000 | 1.02263   | 1,107.810 | 8.54 | 0.00          | 0            | 500     |        |
| R2030                  | On | 02/11/2023 | Bond Future | 10.39 Put  | 0.00000   | 0.00000   | 1,820.61000 | 1.82061   | 1,685.330 | 8.54 | 0.00          | 0            | 0       |        |
| R2030                  | On | 02/11/2023 | Bond Future | 10.62 Call | 0.00000   | 0.00000   | 1,499.63000 | 1.49963   | 1,608.570 | 8.78 | 0.00          | 0            | 500     |        |
| R2030                  | On | 02/11/2023 | Bond Future | 10.62 Put  | 0.00000   | 0.00000   | 1,339.13000 | 1.33913   | 1,227.610 | 8.78 | 0.00          | 0            | 0       |        |
| R2030                  | On | 02/11/2023 | Bond Future | 10.80 Call | 0.00000   | 0.00000   | 1,940.88000 | 1.94088   | 2,067.550 | 8.99 | 0.00          | 0            | 0       |        |
| R2030                  | On | 02/11/2023 | Bond Future | 10.80 Put  | 0.00000   | 0.00000   | 1,039.26000 | 1.03926   | 945.470   | 8.99 | 0.00          | 0            | 0       |        |
| R2030                  | On | 02/11/2023 | Bond Future | 10.81 Call | 0.00000   | 0.00000   | 1,967.16000 | 1.96716   | 2,094.780 | 9.01 | 0.00          | 0            | 0       |        |
| R2030                  | On | 02/11/2023 | Bond Future | 10.81 Put  | 0.00000   | 0.00000   | 1,024.60000 | 1.02460   | 931.760   | 9.01 | 0.00          | 0            | 0       |        |
| R2030                  | On | 02/11/2023 | Bond Future | 10.82 Call | 0.00000   | 0.00000   | 1,993.45000 | 1.99345   | 2,122.000 | 9.02 | 0.00          | 0            | 0       |        |
| R2030                  | On | 02/11/2023 | Bond Future | 10.82 Put  | 0.00000   | 0.00000   | 1,009.97000 | 1.00997   | 918.060   | 9.02 | 0.00          | 0            | 0       |        |
| R2030                  | On | 02/11/2023 | Bond Future | 11.12 Call | 0.00000   | 0.00000   | 2,848.36000 | 2.84836   | 3,002.580 | 9.39 | 0.00          | 0            | 500     |        |

|       |    |            |             |       |      |         |         |             |         |           |       |      |   |       |
|-------|----|------------|-------------|-------|------|---------|---------|-------------|---------|-----------|-------|------|---|-------|
| R2030 | On | 02/11/2023 | Bond Future | 11.12 | Put  | 0.00000 | 0.00000 | 648.36000   | 0.64836 | 582.120   | 9.39  | 0.00 | 0 | 0     |
| R2030 | On | 02/11/2023 | Bond Future | 11.43 | Call | 0.00000 | 0.00000 | 3,835.85000 | 3.83585 | 4,010.880 | 9.77  | 0.00 | 0 | 0     |
| R2030 | On | 02/11/2023 | Bond Future | 11.43 | Put  | 0.00000 | 0.00000 | 401.04000   | 0.40104 | 355.610   | 9.77  | 0.00 | 0 | 500   |
| R2030 | On | 02/11/2023 | Bond Future | 11.57 | Call | 0.00000 | 0.00000 | 4,306.00000 | 4.30600 | 4,488.550 | 9.95  | 0.00 | 0 | 0     |
| R2030 | On | 02/11/2023 | Bond Future | 11.57 | Put  | 0.00000 | 0.00000 | 320.83000   | 0.32083 | 282.920   | 9.95  | 0.00 | 0 | 800   |
| R2030 | On | 02/11/2023 | Bond Future | 12.27 | Call | 0.00000 | 0.00000 | 6,772.11000 | 6.77211 | 6,978.280 | 10.80 | 0.00 | 0 | 0     |
| R2030 | On | 02/11/2023 | Bond Future | 12.27 | Put  | 0.00000 | 0.00000 | 101.51000   | 0.10151 | 87.220    | 10.80 | 0.00 | 0 | 500   |
| R2030 | On | 01/02/2024 | Bond Future | 9.57  | Call | 0.00000 | 0.00000 | 564.44000   | 0.56444 | 606.970   | 8.60  | 0.00 | 0 | 400   |
| R2030 | On | 01/02/2024 | Bond Future | 9.57  | Put  | 0.00000 | 0.00000 | 5,070.25000 | 5.07025 | 4,887.450 | 8.60  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 9.89  | Call | 0.00000 | 0.00000 | 875.43000   | 0.87543 | 935.410   | 8.64  | 0.00 | 0 | 500   |
| R2030 | On | 01/02/2024 | Bond Future | 9.89  | Put  | 0.00000 | 0.00000 | 4,024.73000 | 4.02473 | 3,859.380 | 8.64  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 9.93  | Call | 0.00000 | 0.00000 | 921.56000   | 0.92156 | 983.940   | 8.64  | 0.00 | 0 | 1,360 |
| R2030 | On | 01/02/2024 | Bond Future | 9.93  | Put  | 0.00000 | 0.00000 | 3,903.04000 | 3.90304 | 3,740.090 | 8.64  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 10.00 | Call | 0.00000 | 0.00000 | 1,006.23000 | 1.00623 | 1,072.890 | 8.65  | 0.00 | 0 | 500   |
| R2030 | On | 01/02/2024 | Bond Future | 10.00 | Put  | 0.00000 | 0.00000 | 3,694.94000 | 3.69494 | 3,536.270 | 8.65  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 10.07 | Call | 0.00000 | 0.00000 | 1,100.51000 | 1.10051 | 1,171.650 | 8.68  | 0.00 | 0 | 400   |
| R2030 | On | 01/02/2024 | Bond Future | 10.07 | Put  | 0.00000 | 0.00000 | 3,497.62000 | 3.49762 | 3,343.430 | 8.68  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 10.16 | Call | 0.00000 | 0.00000 | 1,229.95000 | 1.22995 | 1,306.980 | 8.71  | 0.00 | 0 | 200   |
| R2030 | On | 01/02/2024 | Bond Future | 10.16 | Put  | 0.00000 | 0.00000 | 3,253.85000 | 3.25385 | 3,105.550 | 8.71  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 10.39 | Call | 0.00000 | 0.00000 | 1,609.76000 | 1.60976 | 1,702.340 | 8.83  | 0.00 | 0 | 500   |
| R2030 | On | 01/02/2024 | Bond Future | 10.39 | Put  | 0.00000 | 0.00000 | 2,688.55000 | 2.68855 | 2,555.800 | 8.83  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 11.00 | Call | 0.00000 | 0.00000 | 2,935.81000 | 2.93581 | 3,068.790 | 9.29  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 11.00 | Put  | 0.00000 | 0.00000 | 1,567.11000 | 1.56711 | 1,474.760 | 9.29  | 0.00 | 0 | 700   |
| R2030 | On | 01/02/2024 | Bond Future | 11.31 | Call | 0.00000 | 0.00000 | 3,756.82000 | 3.75682 | 3,907.610 | 9.57  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 11.31 | Put  | 0.00000 | 0.00000 | 1,176.41000 | 1.17641 | 1,101.870 | 9.57  | 0.00 | 0 | 1,360 |
| R2030 | On | 01/02/2024 | Bond Future | 11.35 | Call | 0.00000 | 0.00000 | 3,868.15000 | 3.86815 | 4,021.060 | 9.61  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 11.35 | Put  | 0.00000 | 0.00000 | 1,132.93000 | 1.13293 | 1,060.510 | 9.61  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 11.36 | Call | 0.00000 | 0.00000 | 3,896.15000 | 3.89615 | 4,049.590 | 9.61  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 11.36 | Put  | 0.00000 | 0.00000 | 1,122.29000 | 1.12229 | 1,050.400 | 9.61  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 11.37 | Call | 0.00000 | 0.00000 | 3,924.23000 | 3.92423 | 4,078.190 | 9.62  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 11.37 | Put  | 0.00000 | 0.00000 | 1,111.74000 | 1.11174 | 1,040.370 | 9.62  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 11.75 | Call | 0.00000 | 0.00000 | 5,039.06000 | 5.03906 | 5,210.770 | 9.98  | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 11.75 | Put  | 0.00000 | 0.00000 | 774.88000   | 0.77488 | 721.260   | 9.98  | 0.00 | 0 | 200   |
| R2030 | On | 01/02/2024 | Bond Future | 11.85 | Call | 0.00000 | 0.00000 | 5,345.13000 | 5.34513 | 5,520.860 | 10.08 | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 11.85 | Put  | 0.00000 | 0.00000 | 704.08000   | 0.70408 | 654.480   | 10.08 | 0.00 | 0 | 500   |
| R2030 | On | 01/02/2024 | Bond Future | 11.86 | Call | 0.00000 | 0.00000 | 5,376.04000 | 5.37604 | 5,552.150 | 10.09 | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 11.86 | Put  | 0.00000 | 0.00000 | 697.42000   | 0.69742 | 648.200   | 10.09 | 0.00 | 0 | 500   |
| R2030 | On | 01/02/2024 | Bond Future | 12.10 | Call | 0.00000 | 0.00000 | 6,127.24000 | 6.12724 | 6,311.940 | 10.32 | 0.00 | 0 | 0     |
| R2030 | On | 01/02/2024 | Bond Future | 12.10 | Put  | 0.00000 | 0.00000 | 553.24000   | 0.55324 | 512.610   | 10.32 | 0.00 | 0 | 400   |
| R2030 | On | 02/05/2024 | Bond Future | 9.66  | Call | 0.00000 | 0.00000 | 893.92000   | 0.89392 | 949.890   | 8.03  | 0.00 | 0 | 1,000 |
| R2030 | On | 02/05/2024 | Bond Future | 9.66  | Put  | 0.00000 | 0.00000 | 5,229.17000 | 5.22917 | 5,054.590 | 8.03  | 0.00 | 0 | 0     |
| R2030 | On | 02/05/2024 | Bond Future | 9.81  | Call | 0.00000 | 0.00000 | 1,056.13000 | 1.05613 | 1,119.550 | 8.06  | 0.00 | 0 | 0     |
| R2030 | On | 02/05/2024 | Bond Future | 9.81  | Put  | 0.00000 | 0.00000 | 4,774.26000 | 4.77426 | 4,607.130 | 8.06  | 0.00 | 0 | 0     |
| R2030 | On | 02/05/2024 | Bond Future | 9.82  | Call | 0.00000 | 0.00000 | 1,067.77000 | 1.06777 | 1,131.710 | 8.07  | 0.00 | 0 | 0     |
| R2030 | On | 02/05/2024 | Bond Future | 9.82  | Put  | 0.00000 | 0.00000 | 4,744.94000 | 4.74494 | 4,578.330 | 8.07  | 0.00 | 0 | 0     |
| R2030 | On | 02/05/2024 | Bond Future | 9.83  | Call | 0.00000 | 0.00000 | 1,079.24000 | 1.07924 | 1,143.680 | 8.07  | 0.00 | 0 | 0     |
| R2030 | On | 02/05/2024 | Bond Future | 9.83  | Put  | 0.00000 | 0.00000 | 4,715.47000 | 4.71547 | 4,549.360 | 8.07  | 0.00 | 0 | 0     |
| R2030 | On | 02/05/2024 | Bond Future | 10.16 | Call | 0.00000 | 0.00000 | 1,520.97000 | 1.52097 | 1,603.230 | 8.19  | 0.00 | 0 | 1,000 |
| R2030 | On | 02/05/2024 | Bond Future | 10.16 | Put  | 0.00000 | 0.00000 | 3,818.84000 | 3.81884 | 3,670.550 | 8.19  | 0.00 | 0 | 0     |
| R2030 | On | 02/05/2024 | Bond Future | 10.62 | Call | 0.00000 | 0.00000 | 2,334.35000 | 2.33435 | 2,442.740 | 8.47  | 0.00 | 0 | 500   |
| R2030 | On | 02/05/2024 | Bond Future | 10.62 | Put  | 0.00000 | 0.00000 | 2,806.70000 | 2.80670 | 2,684.540 | 8.47  | 0.00 | 0 | 0     |
| R2030 | On | 02/05/2024 | Bond Future | 10.82 | Call | 0.00000 | 0.00000 | 2,753.35000 | 2.75335 | 2,872.790 | 8.61  | 0.00 | 0 | 1,080 |
| R2030 | On | 02/05/2024 | Bond Future | 10.82 | Put  | 0.00000 | 0.00000 | 2,446.26000 | 2.44626 | 2,335.150 | 8.61  | 0.00 | 0 | 0     |
| R2030 | On | 02/05/2024 | Bond Future | 11.12 | Call | 0.00000 | 0.00000 | 3,445.48000 | 3.44548 | 3,580.590 | 8.85  | 0.00 | 0 | 500   |
| R2030 | On | 02/05/2024 | Bond Future | 11.12 | Put  | 0.00000 | 0.00000 | 1,985.13000 | 1.98513 | 1,889.690 | 8.85  | 0.00 | 0 | 0     |
| R2030 | On | 02/05/2024 | Bond Future | 11.94 | Call | 0.00000 | 0.00000 | 5,628.81000 | 5.62881 | 5,798.940 | 9.55  | 0.00 | 0 | 0     |
| R2030 | On | 02/05/2024 | Bond Future | 11.94 | Put  | 0.00000 | 0.00000 | 1,110.92000 | 1.11092 | 1,050.500 | 9.55  | 0.00 | 0 | 1,000 |
| R2030 | On | 02/05/2024 | Bond Future | 12.38 | Call | 0.00000 | 0.00000 | 6,914.67000 | 6.91467 | 7,098.730 | 9.93  | 0.00 | 0 | 0     |
| R2030 | On | 02/05/2024 | Bond Future | 12.38 | Put  | 0.00000 | 0.00000 | 811.54000   | 0.81154 | 765.050   | 9.93  | 0.00 | 0 | 1,080 |

|                        |    |            |             |       |      |          |          |             |          |           |       |                |       |         |
|------------------------|----|------------|-------------|-------|------|----------|----------|-------------|----------|-----------|-------|----------------|-------|---------|
| R2030                  | On | 02/05/2024 | Bond Future | 13.15 | Call | 0.00000  | 0.00000  | 9,178.64000 | 9.17864  | 9,383.240 | 10.03 | 0.00           | 0     | 0       |
| R2030                  | On | 02/05/2024 | Bond Future | 13.15 | Put  | 0.00000  | 0.00000  | 390.65000   | 0.39065  | 364.700   | 10.03 | 0.00           | 0     | 500     |
| R2030                  | On | 01/08/2024 | Bond Future | 10.37 | Call | 0.00000  | 0.00000  | 1,953.83000 | 1.95383  | 2,049.130 | 7.91  | 0.00           | 0     | 0       |
| R2030                  | On | 01/08/2024 | Bond Future | 10.37 | Put  | 0.00000  | 0.00000  | 3,723.48000 | 3.72348  | 3,582.820 | 7.91  | 0.00           | 0     | 0       |
| R2030                  | On | 01/08/2024 | Bond Future | 10.38 | Call | 0.00000  | 0.00000  | 1,970.66000 | 1.97066  | 2,066.490 | 7.91  | 0.00           | 0     | 0       |
| R2030                  | On | 01/08/2024 | Bond Future | 10.38 | Put  | 0.00000  | 0.00000  | 3,701.82000 | 3.70182  | 3,561.690 | 7.91  | 0.00           | 0     | 0       |
| R2030                  | On | 01/08/2024 | Bond Future | 10.39 | Call | 0.00000  | 0.00000  | 1,987.58000 | 1.98758  | 2,083.930 | 7.92  | 0.00           | 0     | 0       |
| R2030                  | On | 01/08/2024 | Bond Future | 10.39 | Put  | 0.00000  | 0.00000  | 3,680.26000 | 3.68026  | 3,540.650 | 7.92  | 0.00           | 0     | 0       |
| R2030                  | On | 07/11/2024 | Bond Future | 10.74 | Call | 0.00000  | 0.00000  | 2,657.28000 | 2.65728  | 2,769.910 | 7.62  | 0.00           | 0     | 0       |
| R2030                  | On | 07/11/2024 | Bond Future | 10.74 | Put  | 0.00000  | 0.00000  | 3,488.07000 | 3.48807  | 3,358.820 | 7.62  | 0.00           | 0     | 0       |
| R2030                  | On | 07/11/2024 | Bond Future | 10.75 | Call | 0.00000  | 0.00000  | 2,675.77000 | 2.67577  | 2,788.870 | 7.63  | 0.00           | 0     | 0       |
| R2030                  | On | 07/11/2024 | Bond Future | 10.75 | Put  | 0.00000  | 0.00000  | 3,470.05000 | 3.47005  | 3,341.270 | 7.63  | 0.00           | 0     | 0       |
| R2030                  | On | 07/11/2024 | Bond Future | 10.76 | Call | 0.00000  | 0.00000  | 2,694.72000 | 2.69472  | 2,808.280 | 7.64  | 0.00           | 0     | 0       |
| R2030                  | On | 07/11/2024 | Bond Future | 10.76 | Put  | 0.00000  | 0.00000  | 3,452.52000 | 3.45252  | 3,324.200 | 7.64  | 0.00           | 0     | 0       |
| Total for R2030 Option |    |            |             |       |      |          |          |             |          |           |       | 0.00           | 0     | 19,580  |
| Total for R2030        |    |            |             |       |      |          |          |             |          |           |       | 3,994,484.12   | 44    | 108,944 |
| R2032                  | On | 02/11/2023 | Bond Future |       |      | 11.32204 | 84.46728 | 11.37507    | 84.21642 |           | 10.79 | 384,410,591.28 | 4,551 | 200,475 |
| R2032                  | On | 01/02/2024 | Bond Future |       |      | 11.41762 | 86.36762 | 11.47306    | 86.11117 |           | 10.99 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future |       |      | 11.51877 | 84.15408 | 11.57683    | 83.89176 |           | 10.96 | 0.00           | 0     | 0       |
| R2032                  | On | 01/08/2024 | Bond Future |       |      | 11.62678 | 86.05124 | 11.68766    | 85.78279 |           | 9.82  | 0.00           | 0     | 0       |
| R2032                  | On | 07/11/2024 | Bond Future |       |      | 11.77804 | 83.86870 | 11.84229    | 83.59360 |           | 9.90  | 0.00           | 0     | 0       |
| Total for R2032 Future |    |            |             |       |      |          |          |             |          |           |       | 384,410,591.28 | 4,551 | 200,475 |
| R2032                  | On | 02/11/2023 | Bond Future | 10.35 | Call | 0.00000  | 0.00000  | 150.63000   | 0.15063  | 170.580   | 9.58  | 0.00           | 0     | 7,750   |
| R2032                  | On | 02/11/2023 | Bond Future | 10.35 | Put  | 0.00000  | 0.00000  | 5,179.81000 | 5.17981  | 4,948.900 | 9.58  | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 10.58 | Call | 0.00000  | 0.00000  | 303.13000   | 0.30313  | 338.520   | 9.83  | 0.00           | 0     | 500     |
| R2032                  | On | 02/11/2023 | Bond Future | 10.58 | Put  | 0.00000  | 0.00000  | 4,170.15000 | 4.17015  | 3,954.680 | 9.83  | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 10.59 | Call | 0.00000  | 0.00000  | 311.66000   | 0.31166  | 347.840   | 9.84  | 0.00           | 0     | 500     |
| R2032                  | On | 02/11/2023 | Bond Future | 10.59 | Put  | 0.00000  | 0.00000  | 4,128.60000 | 4.12860  | 3,913.920 | 9.84  | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 10.71 | Call | 0.00000  | 0.00000  | 427.98000   | 0.42798  | 474.450   | 9.98  | 0.00           | 0     | 500     |
| R2032                  | On | 02/11/2023 | Bond Future | 10.71 | Put  | 0.00000  | 0.00000  | 3,646.92000 | 3.64692  | 3,442.530 | 9.98  | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.00 | Call | 0.00000  | 0.00000  | 839.64000   | 0.83964  | 916.140   | 10.39 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.00 | Put  | 0.00000  | 0.00000  | 2,635.34000 | 2.63534  | 2,460.980 | 10.39 | 0.00           | 0     | 500     |
| R2032                  | On | 02/11/2023 | Bond Future | 11.09 | Call | 0.00000  | 0.00000  | 1,006.66000 | 1.00666  | 1,093.390 | 10.53 | 0.00           | 0     | 500     |
| R2032                  | On | 02/11/2023 | Bond Future | 11.09 | Put  | 0.00000  | 0.00000  | 2,366.89000 | 2.36689  | 2,202.760 | 10.53 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.22 | Call | 0.00000  | 0.00000  | 1,279.27000 | 1.27927  | 1,381.030 | 10.74 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.22 | Put  | 0.00000  | 0.00000  | 2,015.62000 | 2.01562  | 1,866.520 | 10.74 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.23 | Call | 0.00000  | 0.00000  | 1,301.75000 | 1.30175  | 1,404.660 | 10.76 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.23 | Put  | 0.00000  | 0.00000  | 1,990.36000 | 1.99036  | 1,842.410 | 10.76 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.24 | Call | 0.00000  | 0.00000  | 1,324.44000 | 1.32444  | 1,428.510 | 10.77 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.24 | Put  | 0.00000  | 0.00000  | 1,965.34000 | 1.96534  | 1,818.550 | 10.77 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.28 | Call | 0.00000  | 0.00000  | 1,417.44000 | 1.41744  | 1,526.140 | 10.84 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.28 | Put  | 0.00000  | 0.00000  | 1,867.87000 | 1.86787  | 1,725.710 | 10.84 | 0.00           | 0     | 500     |
| R2032                  | On | 02/11/2023 | Bond Future | 11.50 | Call | 0.00000  | 0.00000  | 1,986.65000 | 1.98665  | 2,120.100 | 11.20 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.50 | Put  | 0.00000  | 0.00000  | 1,399.56000 | 1.39956  | 1,282.150 | 11.20 | 0.00           | 0     | 500     |
| R2032                  | On | 02/11/2023 | Bond Future | 11.60 | Call | 0.00000  | 0.00000  | 2,275.63000 | 2.27563  | 2,419.700 | 11.37 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.60 | Put  | 0.00000  | 0.00000  | 1,222.51000 | 1.22251  | 1,115.720 | 11.37 | 0.00           | 0     | 15,500  |
| R2032                  | On | 02/11/2023 | Bond Future | 11.78 | Call | 0.00000  | 0.00000  | 2,835.69000 | 2.83569  | 2,997.500 | 11.67 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.78 | Put  | 0.00000  | 0.00000  | 952.36000   | 0.95236  | 863.310   | 11.67 | 0.00           | 0     | 500     |
| R2032                  | On | 02/11/2023 | Bond Future | 11.90 | Call | 0.00000  | 0.00000  | 3,233.71000 | 3.23371  | 3,406.250 | 11.87 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 11.90 | Put  | 0.00000  | 0.00000  | 803.03000   | 0.80303  | 724.710   | 11.87 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 12.26 | Call | 0.00000  | 0.00000  | 4,518.57000 | 4.51857  | 4,717.610 | 12.47 | 0.00           | 0     | 0       |
| R2032                  | On | 02/11/2023 | Bond Future | 12.26 | Put  | 0.00000  | 0.00000  | 474.63000   | 0.47463  | 422.810   | 12.47 | 0.00           | 0     | 500     |
| R2032                  | On | 01/02/2024 | Bond Future | 10.01 | Call | 0.00000  | 0.00000  | 397.80000   | 0.39780  | 429.420   | 10.42 | 0.00           | 0     | 1,200   |
| R2032                  | On | 01/02/2024 | Bond Future | 10.01 | Put  | 0.00000  | 0.00000  | 7,524.39000 | 7.52439  | 7,299.560 | 10.42 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 10.59 | Call | 0.00000  | 0.00000  | 917.13000   | 0.91713  | 979.360   | 10.49 | 0.00           | 0     | 500     |
| R2032                  | On | 01/02/2024 | Bond Future | 10.59 | Put  | 0.00000  | 0.00000  | 5,127.21000 | 5.12721  | 4,932.990 | 10.49 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 10.76 | Call | 0.00000  | 0.00000  | 1,148.67000 | 1.14867  | 1,222.310 | 10.57 | 0.00           | 0     | 1,200   |

|                        |    |            |             |            |         |         |             |         |           |       |                |       |         |
|------------------------|----|------------|-------------|------------|---------|---------|-------------|---------|-----------|-------|----------------|-------|---------|
| R2032                  | On | 01/02/2024 | Bond Future | 10.76 Put  | 0.00000 | 0.00000 | 4,527.08000 | 4.52708 | 4,344.270 | 10.57 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 10.78 Call | 0.00000 | 0.00000 | 1,179.53000 | 1.17953 | 1,254.580 | 10.58 | 0.00           | 0     | 200     |
| R2032                  | On | 01/02/2024 | Bond Future | 10.78 Put  | 0.00000 | 0.00000 | 4,460.78000 | 4.46078 | 4,279.380 | 10.58 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 11.09 Call | 0.00000 | 0.00000 | 1,726.42000 | 1.72642 | 1,824.160 | 10.84 | 0.00           | 0     | 500     |
| R2032                  | On | 01/02/2024 | Bond Future | 11.09 Put  | 0.00000 | 0.00000 | 3,519.55000 | 3.51955 | 3,360.840 | 10.84 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 11.75 Call | 0.00000 | 0.00000 | 3,316.15000 | 3.31615 | 3,461.800 | 11.53 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 11.75 Put  | 0.00000 | 0.00000 | 2,050.44000 | 2.05044 | 1,939.640 | 11.53 | 0.00           | 0     | 200     |
| R2032                  | On | 01/02/2024 | Bond Future | 11.83 Call | 0.00000 | 0.00000 | 3,542.81000 | 3.54281 | 3,693.770 | 11.62 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 11.83 Put  | 0.00000 | 0.00000 | 1,916.17000 | 1.91617 | 1,810.680 | 11.62 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 11.84 Call | 0.00000 | 0.00000 | 3,571.67000 | 3.57167 | 3,723.280 | 11.64 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 11.84 Put  | 0.00000 | 0.00000 | 1,900.06000 | 1.90006 | 1,795.220 | 11.64 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 11.85 Call | 0.00000 | 0.00000 | 3,600.40000 | 3.60040 | 3,752.670 | 11.65 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 11.85 Put  | 0.00000 | 0.00000 | 1,883.85000 | 1.88385 | 1,779.670 | 11.65 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 12.50 Call | 0.00000 | 0.00000 | 5,640.15000 | 5.64015 | 5,829.090 | 12.40 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 12.50 Put  | 0.00000 | 0.00000 | 1,071.03000 | 1.07103 | 1,003.520 | 12.40 | 0.00           | 0     | 200     |
| R2032                  | On | 01/02/2024 | Bond Future | 12.62 Call | 0.00000 | 0.00000 | 6,044.44000 | 6.04444 | 6,238.900 | 12.54 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 12.62 Put  | 0.00000 | 0.00000 | 963.11000   | 0.96311 | 901.120   | 12.54 | 0.00           | 0     | 1,200   |
| R2032                  | On | 01/02/2024 | Bond Future | 12.73 Call | 0.00000 | 0.00000 | 6,420.58000 | 6.42058 | 6,619.760 | 12.67 | 0.00           | 0     | 0       |
| R2032                  | On | 01/02/2024 | Bond Future | 12.73 Put  | 0.00000 | 0.00000 | 873.59000   | 0.87359 | 816.320   | 12.67 | 0.00           | 0     | 500     |
| R2032                  | On | 02/05/2024 | Bond Future | 10.36 Call | 0.00000 | 0.00000 | 961.55000   | 0.96155 | 1,020.350 | 10.36 | 0.00           | 0     | 1,000   |
| R2032                  | On | 02/05/2024 | Bond Future | 10.36 Put  | 0.00000 | 0.00000 | 6,691.50000 | 6.69150 | 6,487.980 | 10.36 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 10.54 Call | 0.00000 | 0.00000 | 1,157.01000 | 1.15701 | 1,225.070 | 10.34 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 10.54 Put  | 0.00000 | 0.00000 | 6,007.81000 | 6.00781 | 5,813.550 | 10.34 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 10.55 Call | 0.00000 | 0.00000 | 1,170.07000 | 1.17007 | 1,238.690 | 10.34 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 10.55 Put  | 0.00000 | 0.00000 | 5,972.35000 | 5.97235 | 5,778.650 | 10.34 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 10.56 Call | 0.00000 | 0.00000 | 1,183.21000 | 1.18321 | 1,252.400 | 10.35 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 10.56 Put  | 0.00000 | 0.00000 | 5,937.02000 | 5.93702 | 5,743.890 | 10.35 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 10.59 Call | 0.00000 | 0.00000 | 1,223.00000 | 1.22300 | 1,293.900 | 10.36 | 0.00           | 0     | 500     |
| R2032                  | On | 02/05/2024 | Bond Future | 10.59 Put  | 0.00000 | 0.00000 | 5,831.58000 | 5.83158 | 5,640.160 | 10.36 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 10.65 Call | 0.00000 | 0.00000 | 1,305.46000 | 1.30546 | 1,379.820 | 10.39 | 0.00           | 0     | 1,550   |
| R2032                  | On | 02/05/2024 | Bond Future | 10.65 Put  | 0.00000 | 0.00000 | 5,624.52000 | 5.62452 | 5,436.560 | 10.39 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 10.86 Call | 0.00000 | 0.00000 | 1,621.95000 | 1.62195 | 1,708.840 | 10.49 | 0.00           | 0     | 1,000   |
| R2032                  | On | 02/05/2024 | Bond Future | 10.86 Put  | 0.00000 | 0.00000 | 4,937.37000 | 4.93737 | 4,761.940 | 10.49 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 11.09 Call | 0.00000 | 0.00000 | 2,024.88000 | 2.02488 | 2,126.070 | 10.63 | 0.00           | 0     | 500     |
| R2032                  | On | 02/05/2024 | Bond Future | 11.09 Put  | 0.00000 | 0.00000 | 4,258.11000 | 4.25811 | 4,096.980 | 10.63 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 11.35 Call | 0.00000 | 0.00000 | 2,558.78000 | 2.55878 | 2,676.410 | 10.83 | 0.00           | 0     | 1,550   |
| R2032                  | On | 02/05/2024 | Bond Future | 11.35 Put  | 0.00000 | 0.00000 | 3,589.75000 | 3.58975 | 3,445.060 | 10.83 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 12.90 Call | 0.00000 | 0.00000 | 6,941.99000 | 6.94199 | 7,139.330 | 12.41 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 12.90 Put  | 0.00000 | 0.00000 | 1,245.37000 | 1.24537 | 1,180.390 | 12.41 | 0.00           | 0     | 1,000   |
| R2032                  | On | 02/05/2024 | Bond Future | 13.18 Call | 0.00000 | 0.00000 | 7,862.43000 | 7.86243 | 8,069.430 | 12.71 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 13.18 Put  | 0.00000 | 0.00000 | 1,026.52000 | 1.02652 | 971.200   | 12.71 | 0.00           | 0     | 500     |
| R2032                  | On | 02/05/2024 | Bond Future | 13.35 Call | 0.00000 | 0.00000 | 8,430.15000 | 8.43015 | 8,642.360 | 12.90 | 0.00           | 0     | 0       |
| R2032                  | On | 02/05/2024 | Bond Future | 13.35 Put  | 0.00000 | 0.00000 | 913.30000   | 0.91330 | 863.190   | 12.90 | 0.00           | 0     | 1,550   |
| R2032                  | On | 01/08/2024 | Bond Future | 11.13 Call | 0.00000 | 0.00000 | 2,125.49000 | 2.12549 | 2,229.110 | 9.54  | 0.00           | 0     | 0       |
| R2032                  | On | 01/08/2024 | Bond Future | 11.13 Put  | 0.00000 | 0.00000 | 4,627.09000 | 4.62709 | 4,462.260 | 9.54  | 0.00           | 0     | 0       |
| R2032                  | On | 01/08/2024 | Bond Future | 11.14 Call | 0.00000 | 0.00000 | 2,144.29000 | 2.14429 | 2,248.510 | 9.55  | 0.00           | 0     | 0       |
| R2032                  | On | 01/08/2024 | Bond Future | 11.14 Put  | 0.00000 | 0.00000 | 4,600.18000 | 4.60018 | 4,435.950 | 9.55  | 0.00           | 0     | 0       |
| R2032                  | On | 01/08/2024 | Bond Future | 11.15 Call | 0.00000 | 0.00000 | 2,163.18000 | 2.16318 | 2,268.000 | 9.55  | 0.00           | 0     | 0       |
| R2032                  | On | 01/08/2024 | Bond Future | 11.15 Put  | 0.00000 | 0.00000 | 4,573.39000 | 4.57339 | 4,409.760 | 9.55  | 0.00           | 0     | 0       |
| R2032                  | On | 07/11/2024 | Bond Future | 11.47 Call | 0.00000 | 0.00000 | 2,916.84000 | 2.91684 | 3,038.730 | 9.88  | 0.00           | 0     | 0       |
| R2032                  | On | 07/11/2024 | Bond Future | 11.47 Put  | 0.00000 | 0.00000 | 4,527.41000 | 4.52741 | 4,374.200 | 9.88  | 0.00           | 0     | 0       |
| R2032                  | On | 07/11/2024 | Bond Future | 11.48 Call | 0.00000 | 0.00000 | 2,937.72000 | 2.93772 | 3,060.140 | 9.89  | 0.00           | 0     | 0       |
| R2032                  | On | 07/11/2024 | Bond Future | 11.48 Put  | 0.00000 | 0.00000 | 4,504.50000 | 4.50450 | 4,351.820 | 9.89  | 0.00           | 0     | 0       |
| R2032                  | On | 07/11/2024 | Bond Future | 11.49 Call | 0.00000 | 0.00000 | 2,958.31000 | 2.95831 | 3,081.250 | 9.89  | 0.00           | 0     | 0       |
| R2032                  | On | 07/11/2024 | Bond Future | 11.49 Put  | 0.00000 | 0.00000 | 4,481.34000 | 4.48134 | 4,329.180 | 9.89  | 0.00           | 0     | 0       |
| Total for R2032 Option |    |            |             |            |         |         |             |         |           |       | 0.00           | 0     | 42,600  |
| Total for R2032        |    |            |             |            |         |         |             |         |           |       | 384,410,591.28 | 4,551 | 243,075 |

|                        |    |            |             |            |          |          |             |          |           |                |       |         |     |
|------------------------|----|------------|-------------|------------|----------|----------|-------------|----------|-----------|----------------|-------|---------|-----|
| R2035                  | On | 02/11/2023 | Bond Future |            | 12.01964 | 82.46052 | 12.09322    | 82.07548 | 13.16     | 251,339,664.96 | 3,048 | 173,561 |     |
| R2035                  | On | 01/02/2024 | Bond Future |            | 12.13557 | 84.31560 | 12.21225    | 83.92195 | 12.76     | 0.00           | 0     | 0       |     |
| R2035                  | On | 02/05/2024 | Bond Future |            | 12.24708 | 81.70494 | 12.32694    | 81.30235 | 12.99     | 0.00           | 0     | 0       |     |
| R2035                  | On | 01/08/2024 | Bond Future |            | 12.36365 | 83.54730 | 12.44693    | 83.13544 | 12.24     | 0.00           | 0     | 0       |     |
| R2035                  | On | 07/11/2024 | Bond Future |            | 12.52452 | 80.95811 | 12.61184    | 80.53624 | 11.96     | 0.00           | 0     | 0       |     |
| Total for R2035 Future |    |            |             |            |          |          |             |          |           | 251,339,664.96 | 3,048 | 173,561 |     |
| R2035                  | On | 02/11/2023 | Bond Future | 10.62 Call | 0.00000  | 0.00000  | 65.77000    | 0.06577  | 79.110    | 11.89          | 0.00  | 0       | 400 |
| R2035                  | On | 02/11/2023 | Bond Future | 10.62 Put  | 0.00000  | 0.00000  | 8,296.25000 | 8.29625  | 7,924.550 | 11.89          | 0.00  | 0       | 0   |
| R2035                  | On | 02/11/2023 | Bond Future | 11.12 Call | 0.00000  | 0.00000  | 274.22000   | 0.27422  | 319.940   | 12.03          | 0.00  | 0       | 400 |
| R2035                  | On | 02/11/2023 | Bond Future | 11.12 Put  | 0.00000  | 0.00000  | 5,584.38000 | 5.58438  | 5,245.060 | 12.03          | 0.00  | 0       | 0   |
| R2035                  | On | 02/11/2023 | Bond Future | 11.41 Call | 0.00000  | 0.00000  | 562.38000   | 0.56238  | 642.830   | 12.34          | 0.00  | 0       | 0   |
| R2035                  | On | 02/11/2023 | Bond Future | 11.41 Put  | 0.00000  | 0.00000  | 4,239.96000 | 4.23996  | 3,935.370 | 12.34          | 0.00  | 0       | 0   |
| R2035                  | On | 02/11/2023 | Bond Future | 11.42 Call | 0.00000  | 0.00000  | 575.10000   | 0.57510  | 656.930   | 12.35          | 0.00  | 0       | 0   |
| R2035                  | On | 02/11/2023 | Bond Future | 11.42 Put  | 0.00000  | 0.00000  | 4,197.17000 | 4.19717  | 3,893.960 | 12.35          | 0.00  | 0       | 0   |
| R2035                  | On | 02/11/2023 | Bond Future | 11.43 Call | 0.00000  | 0.00000  | 588.02000   | 0.58802  | 671.250   | 12.37          | 0.00  | 0       | 0   |
| R2035                  | On | 02/11/2023 | Bond Future | 11.43 Put  | 0.00000  | 0.00000  | 4,154.62000 | 4.15462  | 3,852.810 | 12.37          | 0.00  | 0       | 0   |
| R2035                  | On | 02/11/2023 | Bond Future | 11.74 Call | 0.00000  | 0.00000  | 1,101.09000 | 1.10109  | 1,232.130 | 12.78          | 0.00  | 0       | 731 |
| R2035                  | On | 02/11/2023 | Bond Future | 11.74 Put  | 0.00000  | 0.00000  | 2,973.45000 | 2.97345  | 2,719.450 | 12.78          | 0.00  | 0       | 0   |
| R2035                  | On | 02/11/2023 | Bond Future | 12.24 Call | 0.00000  | 0.00000  | 2,375.93000 | 2.37593  | 2,589.150 | 13.54          | 0.00  | 0       | 731 |
| R2035                  | On | 02/11/2023 | Bond Future | 12.24 Put  | 0.00000  | 0.00000  | 1,615.56000 | 1.61556  | 1,443.740 | 13.54          | 0.00  | 0       | 0   |
| R2035                  | On | 02/11/2023 | Bond Future | 12.85 Call | 0.00000  | 0.00000  | 4,514.60000 | 4.51460  | 4,807.980 | 14.50          | 0.00  | 0       | 0   |
| R2035                  | On | 02/11/2023 | Bond Future | 12.85 Put  | 0.00000  | 0.00000  | 701.26000   | 0.70126  | 609.600   | 14.50          | 0.00  | 0       | 400 |
| R2035                  | On | 02/11/2023 | Bond Future | 13.59 Call | 0.00000  | 0.00000  | 7,529.83000 | 7.52983  | 7,878.170 | 15.63          | 0.00  | 0       | 0   |
| R2035                  | On | 02/11/2023 | Bond Future | 13.59 Put  | 0.00000  | 0.00000  | 232.75000   | 0.23275  | 196.050   | 15.63          | 0.00  | 0       | 731 |
| R2035                  | On | 01/02/2024 | Bond Future | 10.62 Call | 0.00000  | 0.00000  | 338.24000   | 0.33824  | 379.710   | 11.70          | 0.00  | 0       | 400 |
| R2035                  | On | 01/02/2024 | Bond Future | 10.62 Put  | 0.00000  | 0.00000  | 9,102.12000 | 9.10212  | 8,749.940 | 11.70          | 0.00  | 0       | 0   |
| R2035                  | On | 01/02/2024 | Bond Future | 11.12 Call | 0.00000  | 0.00000  | 748.92000   | 0.74892  | 827.890   | 11.81          | 0.00  | 0       | 400 |
| R2035                  | On | 01/02/2024 | Bond Future | 11.12 Put  | 0.00000  | 0.00000  | 6,622.50000 | 6.62250  | 6,307.820 | 11.81          | 0.00  | 0       | 0   |
| R2035                  | On | 01/02/2024 | Bond Future | 12.18 Call | 0.00000  | 0.00000  | 2,837.09000 | 2.83709  | 3,032.510 | 13.00          | 0.00  | 0       | 0   |
| R2035                  | On | 01/02/2024 | Bond Future | 12.18 Put  | 0.00000  | 0.00000  | 3,002.32000 | 3.00232  | 2,804.090 | 13.00          | 0.00  | 0       | 0   |
| R2035                  | On | 01/02/2024 | Bond Future | 12.19 Call | 0.00000  | 0.00000  | 2,864.38000 | 2.86438  | 3,060.890 | 13.01          | 0.00  | 0       | 0   |
| R2035                  | On | 01/02/2024 | Bond Future | 12.19 Put  | 0.00000  | 0.00000  | 2,978.32000 | 2.97832  | 2,781.180 | 13.01          | 0.00  | 0       | 0   |
| R2035                  | On | 01/02/2024 | Bond Future | 12.20 Call | 0.00000  | 0.00000  | 2,891.77000 | 2.89177  | 3,089.370 | 13.02          | 0.00  | 0       | 0   |
| R2035                  | On | 01/02/2024 | Bond Future | 12.20 Put  | 0.00000  | 0.00000  | 2,954.48000 | 2.95448  | 2,758.430 | 13.02          | 0.00  | 0       | 0   |
| R2035                  | On | 01/02/2024 | Bond Future | 13.46 Call | 0.00000  | 0.00000  | 7,078.23000 | 7.07823  | 7,384.590 | 14.76          | 0.00  | 0       | 0   |
| R2035                  | On | 01/02/2024 | Bond Future | 13.46 Put  | 0.00000  | 0.00000  | 1,039.02000 | 1.03902  | 951.730   | 14.76          | 0.00  | 0       | 400 |
| R2035                  | On | 02/05/2024 | Bond Future | 11.19 Call | 0.00000  | 0.00000  | 1,204.71000 | 1.20471  | 1,305.700 | 12.09          | 0.00  | 0       | 0   |
| R2035                  | On | 02/05/2024 | Bond Future | 11.19 Put  | 0.00000  | 0.00000  | 7,214.74000 | 7.21474  | 6,913.140 | 12.09          | 0.00  | 0       | 0   |
| R2035                  | On | 02/05/2024 | Bond Future | 11.20 Call | 0.00000  | 0.00000  | 1,217.04000 | 1.21704  | 1,318.830 | 12.09          | 0.00  | 0       | 0   |
| R2035                  | On | 02/05/2024 | Bond Future | 11.20 Put  | 0.00000  | 0.00000  | 7,171.50000 | 7.17150  | 6,870.700 | 12.09          | 0.00  | 0       | 0   |
| R2035                  | On | 02/05/2024 | Bond Future | 11.21 Call | 0.00000  | 0.00000  | 1,229.45000 | 1.22945  | 1,332.050 | 12.09          | 0.00  | 0       | 0   |
| R2035                  | On | 02/05/2024 | Bond Future | 11.21 Put  | 0.00000  | 0.00000  | 7,128.40000 | 7.12840  | 6,828.410 | 12.09          | 0.00  | 0       | 0   |
| R2035                  | On | 01/08/2024 | Bond Future | 11.79 Call | 0.00000  | 0.00000  | 2,456.55000 | 2.45655  | 2,614.570 | 11.84          | 0.00  | 0       | 0   |
| R2035                  | On | 01/08/2024 | Bond Future | 11.79 Put  | 0.00000  | 0.00000  | 5,788.14000 | 5.78814  | 5,534.300 | 11.84          | 0.00  | 0       | 0   |
| R2035                  | On | 01/08/2024 | Bond Future | 11.80 Call | 0.00000  | 0.00000  | 2,477.09000 | 2.47709  | 2,635.970 | 11.85          | 0.00  | 0       | 0   |
| R2035                  | On | 01/08/2024 | Bond Future | 11.80 Put  | 0.00000  | 0.00000  | 5,756.52000 | 5.75652  | 5,503.540 | 11.85          | 0.00  | 0       | 0   |
| R2035                  | On | 01/08/2024 | Bond Future | 11.81 Call | 0.00000  | 0.00000  | 2,497.72000 | 2.49772  | 2,657.470 | 11.86          | 0.00  | 0       | 0   |
| R2035                  | On | 01/08/2024 | Bond Future | 11.81 Put  | 0.00000  | 0.00000  | 5,725.03000 | 5.72503  | 5,472.920 | 11.86          | 0.00  | 0       | 0   |
| R2035                  | On | 07/11/2024 | Bond Future | 12.17 Call | 0.00000  | 0.00000  | 3,196.35000 | 3.19635  | 3,382.230 | 11.68          | 0.00  | 0       | 0   |
| R2035                  | On | 07/11/2024 | Bond Future | 12.17 Put  | 0.00000  | 0.00000  | 5,363.63000 | 5.36363  | 5,127.640 | 11.68          | 0.00  | 0       | 0   |
| R2035                  | On | 07/11/2024 | Bond Future | 12.18 Call | 0.00000  | 0.00000  | 3,218.86000 | 3.21886  | 3,405.550 | 11.69          | 0.00  | 0       | 0   |
| R2035                  | On | 07/11/2024 | Bond Future | 12.18 Put  | 0.00000  | 0.00000  | 5,336.18000 | 5.33618  | 5,101.000 | 11.69          | 0.00  | 0       | 0   |
| R2035                  | On | 07/11/2024 | Bond Future | 12.19 Call | 0.00000  | 0.00000  | 3,241.09000 | 3.24109  | 3,428.580 | 11.69          | 0.00  | 0       | 0   |
| R2035                  | On | 07/11/2024 | Bond Future | 12.19 Put  | 0.00000  | 0.00000  | 5,308.49000 | 5.30849  | 5,074.110 | 11.69          | 0.00  | 0       | 0   |
| Total for R2035 Option |    |            |             |            |          |          |             |          |           | 0.00           | 0     | 4,593   |     |
| Total for R2035        |    |            |             |            |          |          |             |          |           | 251,339,664.96 | 3,048 | 178,154 |     |
| R2037                  | On | 02/11/2023 | Bond Future |            | 12.36886 | 77.36787 | 12.43724    | 77.01221 | 14.18     | 0.00           | 0     | 63,706  |     |
| R2037                  | On | 01/02/2024 | Bond Future |            | 12.48309 | 74.85202 | 12.55418    | 74.48848 | 14.54     | 0.00           | 0     | 76,958  |     |

|                        |    |            |             |            |          |          |             |          |           |              |      |         |       |
|------------------------|----|------------|-------------|------------|----------|----------|-------------|----------|-----------|--------------|------|---------|-------|
| R2037                  | On | 02/05/2024 | Bond Future |            | 12.60353 | 76.54105 | 12.67748    | 76.16915 | 14.05     | 0.00         | 0    | 0       |       |
| R2037                  | On | 01/08/2024 | Bond Future |            | 12.73286 | 74.01070 | 12.80991    | 73.63028 | 14.32     | 0.00         | 0    | 0       |       |
| R2037                  | On | 07/11/2024 | Bond Future |            | 12.89026 | 75.71391 | 12.97082    | 75.32424 | 13.28     | 0.00         | 0    | 0       |       |
| Total for R2037 Future |    |            |             |            |          |          |             |          |           | 0.00         | 0    | 140,664 |       |
| R2037                  | On | 02/11/2023 | Bond Future | 11.55 Call | 0.00000  | 0.00000  | 367.41000   | 0.36741  | 419.100   | 13.16        | 0.00 | 0       | 0     |
| R2037                  | On | 02/11/2023 | Bond Future | 11.55 Put  | 0.00000  | 0.00000  | 5,182.45000 | 5.18245  | 4,878.480 | 13.16        | 0.00 | 0       | 0     |
| R2037                  | On | 02/11/2023 | Bond Future | 11.56 Call | 0.00000  | 0.00000  | 376.63000   | 0.37663  | 429.350   | 13.18        | 0.00 | 0       | 0     |
| R2037                  | On | 02/11/2023 | Bond Future | 11.56 Put  | 0.00000  | 0.00000  | 5,134.90000 | 5.13490  | 4,831.960 | 13.18        | 0.00 | 0       | 0     |
| R2037                  | On | 02/11/2023 | Bond Future | 11.57 Call | 0.00000  | 0.00000  | 386.10000   | 0.38610  | 439.870   | 13.19        | 0.00 | 0       | 0     |
| R2037                  | On | 02/11/2023 | Bond Future | 11.57 Put  | 0.00000  | 0.00000  | 5,087.66000 | 5.08766  | 4,785.770 | 13.19        | 0.00 | 0       | 0     |
| R2037                  | On | 02/11/2023 | Bond Future | 12.02 Call | 0.00000  | 0.00000  | 1,017.06000 | 1.01706  | 1,128.630 | 13.80        | 0.00 | 0       | 731   |
| R2037                  | On | 02/11/2023 | Bond Future | 12.02 Put  | 0.00000  | 0.00000  | 3,226.61000 | 3.22661  | 2,982.520 | 13.80        | 0.00 | 0       | 0     |
| R2037                  | On | 02/11/2023 | Bond Future | 12.52 Call | 0.00000  | 0.00000  | 2,225.71000 | 2.22571  | 2,411.510 | 14.64        | 0.00 | 0       | 731   |
| R2037                  | On | 02/11/2023 | Bond Future | 12.52 Put  | 0.00000  | 0.00000  | 1,798.56000 | 1.79856  | 1,628.700 | 14.64        | 0.00 | 0       | 0     |
| R2037                  | On | 02/11/2023 | Bond Future | 13.89 Call | 0.00000  | 0.00000  | 7,276.60000 | 7.27660  | 7,593.110 | 16.93        | 0.00 | 0       | 0     |
| R2037                  | On | 02/11/2023 | Bond Future | 13.89 Put  | 0.00000  | 0.00000  | 275.81000   | 0.27581  | 236.660   | 16.93        | 0.00 | 0       | 731   |
| R2037                  | On | 01/02/2024 | Bond Future | 12.09 Call | 0.00000  | 0.00000  | 1,842.97000 | 1.84297  | 1,978.910 | 14.30        | 0.00 | 0       | 2,500 |
| R2037                  | On | 01/02/2024 | Bond Future | 12.09 Put  | 0.00000  | 0.00000  | 4,264.60000 | 4.26460  | 4,037.000 | 14.30        | 0.00 | 0       | 0     |
| R2037                  | On | 01/02/2024 | Bond Future | 12.31 Call | 0.00000  | 0.00000  | 2,351.41000 | 2.35141  | 2,510.210 | 14.63        | 0.00 | 0       | 0     |
| R2037                  | On | 01/02/2024 | Bond Future | 12.31 Put  | 0.00000  | 0.00000  | 3,611.10000 | 3.61110  | 3,406.360 | 14.63        | 0.00 | 0       | 0     |
| R2037                  | On | 01/02/2024 | Bond Future | 12.32 Call | 0.00000  | 0.00000  | 2,376.01000 | 2.37601  | 2,535.830 | 14.65        | 0.00 | 0       | 0     |
| R2037                  | On | 01/02/2024 | Bond Future | 12.32 Put  | 0.00000  | 0.00000  | 3,583.50000 | 3.58350  | 3,379.780 | 14.65        | 0.00 | 0       | 0     |
| R2037                  | On | 01/02/2024 | Bond Future | 12.33 Call | 0.00000  | 0.00000  | 2,400.93000 | 2.40093  | 2,561.780 | 14.67        | 0.00 | 0       | 0     |
| R2037                  | On | 01/02/2024 | Bond Future | 12.33 Put  | 0.00000  | 0.00000  | 3,556.27000 | 3.55627  | 3,353.580 | 14.67        | 0.00 | 0       | 0     |
| R2037                  | On | 01/02/2024 | Bond Future | 12.93 Call | 0.00000  | 0.00000  | 4,098.95000 | 4.09895  | 4,317.330 | 15.61        | 0.00 | 0       | 0     |
| R2037                  | On | 01/02/2024 | Bond Future | 12.93 Put  | 0.00000  | 0.00000  | 2,219.76000 | 2.21976  | 2,074.600 | 15.61        | 0.00 | 0       | 2,500 |
| R2037                  | On | 01/02/2024 | Bond Future | 13.93 Call | 0.00000  | 0.00000  | 7,532.39000 | 7.53239  | 7,819.910 | 17.17        | 0.00 | 0       | 0     |
| R2037                  | On | 01/02/2024 | Bond Future | 13.93 Put  | 0.00000  | 0.00000  | 983.56000   | 0.98356  | 907.540   | 17.17        | 0.00 | 0       | 2,500 |
| R2037                  | On | 02/05/2024 | Bond Future | 11.43 Call | 0.00000  | 0.00000  | 1,106.91000 | 1.10691  | 1,192.920 | 13.08        | 0.00 | 0       | 0     |
| R2037                  | On | 02/05/2024 | Bond Future | 11.43 Put  | 0.00000  | 0.00000  | 7,764.07000 | 7.76407  | 7,478.180 | 13.08        | 0.00 | 0       | 0     |
| R2037                  | On | 02/05/2024 | Bond Future | 11.44 Call | 0.00000  | 0.00000  | 1,118.45000 | 1.11845  | 1,205.160 | 13.08        | 0.00 | 0       | 0     |
| R2037                  | On | 02/05/2024 | Bond Future | 11.44 Put  | 0.00000  | 0.00000  | 7,718.86000 | 7.71886  | 7,433.670 | 13.08        | 0.00 | 0       | 0     |
| R2037                  | On | 02/05/2024 | Bond Future | 11.45 Call | 0.00000  | 0.00000  | 1,130.27000 | 1.13027  | 1,217.700 | 13.08        | 0.00 | 0       | 0     |
| R2037                  | On | 02/05/2024 | Bond Future | 11.45 Put  | 0.00000  | 0.00000  | 7,673.98000 | 7.67398  | 7,389.510 | 13.08        | 0.00 | 0       | 0     |
| R2037                  | On | 01/08/2024 | Bond Future | 12.09 Call | 0.00000  | 0.00000  | 2,499.84000 | 2.49984  | 2,643.640 | 13.91        | 0.00 | 0       | 0     |
| R2037                  | On | 01/08/2024 | Bond Future | 12.09 Put  | 0.00000  | 0.00000  | 6,169.03000 | 6.16903  | 5,932.410 | 13.91        | 0.00 | 0       | 0     |
| R2037                  | On | 01/08/2024 | Bond Future | 12.10 Call | 0.00000  | 0.00000  | 2,520.02000 | 2.52002  | 2,664.590 | 13.92        | 0.00 | 0       | 0     |
| R2037                  | On | 01/08/2024 | Bond Future | 12.10 Put  | 0.00000  | 0.00000  | 6,136.44000 | 6.13644  | 5,900.590 | 13.92        | 0.00 | 0       | 0     |
| R2037                  | On | 01/08/2024 | Bond Future | 12.11 Call | 0.00000  | 0.00000  | 2,540.30000 | 2.54030  | 2,685.630 | 13.93        | 0.00 | 0       | 0     |
| R2037                  | On | 01/08/2024 | Bond Future | 12.11 Put  | 0.00000  | 0.00000  | 6,104.00000 | 6.10400  | 5,868.910 | 13.93        | 0.00 | 0       | 0     |
| R2037                  | On | 07/11/2024 | Bond Future | 12.57 Call | 0.00000  | 0.00000  | 3,482.19000 | 3.48219  | 3,658.400 | 13.11        | 0.00 | 0       | 0     |
| R2037                  | On | 07/11/2024 | Bond Future | 12.57 Put  | 0.00000  | 0.00000  | 5,451.24000 | 5.45124  | 5,237.780 | 13.11        | 0.00 | 0       | 0     |
| R2037                  | On | 07/11/2024 | Bond Future | 12.58 Call | 0.00000  | 0.00000  | 3,505.60000 | 3.50560  | 3,682.530 | 13.12        | 0.00 | 0       | 0     |
| R2037                  | On | 07/11/2024 | Bond Future | 12.58 Put  | 0.00000  | 0.00000  | 5,424.60000 | 5.42460  | 5,211.860 | 13.12        | 0.00 | 0       | 0     |
| R2037                  | On | 07/11/2024 | Bond Future | 12.59 Call | 0.00000  | 0.00000  | 3,528.76000 | 3.52876  | 3,706.400 | 13.13        | 0.00 | 0       | 0     |
| R2037                  | On | 07/11/2024 | Bond Future | 12.59 Put  | 0.00000  | 0.00000  | 5,397.75000 | 5.39775  | 5,185.720 | 13.13        | 0.00 | 0       | 0     |
| Total for R2037 Option |    |            |             |            |          |          |             |          |           | 0.00         | 0    | 9,693   |       |
| Total for R2037        |    |            |             |            |          |          |             |          |           | 0.00         | 0    | 150,357 |       |
| R2040                  | On | 02/11/2023 | Bond Future |            | 12.66263 | 77.40484 | 12.72073    | 77.08911 | 15.00     | 0.00         | 0    | 39,907  |       |
| R2040                  | On | 01/02/2024 | Bond Future |            | 12.78194 | 74.63949 | 12.84233    | 74.31677 | 15.44     | 1,940,626.74 | 26   | 92,091  |       |
| R2040                  | On | 02/05/2024 | Bond Future |            | 12.90692 | 76.32367 | 12.96973    | 75.99349 | 14.93     | 0.00         | 0    | 0       |       |
| R2040                  | On | 01/08/2024 | Bond Future |            | 13.04084 | 73.53795 | 13.10627    | 73.20019 | 14.95     | 0.00         | 0    | 0       |       |
| R2040                  | On | 07/11/2024 | Bond Future |            | 13.20180 | 75.22950 | 13.27019    | 74.88353 | 13.94     | 0.00         | 0    | 0       |       |
| Total for R2040 Future |    |            |             |            |          |          |             |          |           | 1,940,626.74 | 26   | 131,998 |       |
| R2040                  | On | 02/11/2023 | Bond Future | 11.50 Call | 0.00000  | 0.00000  | 158.59000   | 0.15859  | 179.470   | 13.55        | 0.00 | 0       | 875   |
| R2040                  | On | 02/11/2023 | Bond Future | 11.50 Put  | 0.00000  | 0.00000  | 7,260.67000 | 7.26067  | 6,965.820 | 13.55        | 0.00 | 0       | 0     |
| R2040                  | On | 02/11/2023 | Bond Future | 11.58 Call | 0.00000  | 0.00000  | 201.86000   | 0.20186  | 227.480   | 13.65        | 0.00 | 0       | 0     |
| R2040                  | On | 02/11/2023 | Bond Future | 11.58 Put  | 0.00000  | 0.00000  | 6,806.85000 | 6.80685  | 6,516.740 | 13.65        | 0.00 | 0       | 0     |



|                        |    |            |             |            |          |          |             |          |           |       |              |    |         |
|------------------------|----|------------|-------------|------------|----------|----------|-------------|----------|-----------|-------|--------------|----|---------|
| R2040                  | On | 02/11/2023 | Bond Future | 11.59 Call | 0.00000  | 0.00000  | 207.89000   | 0.20789  | 234.150   | 13.66 | 0.00         | 0  | 0       |
| R2040                  | On | 02/11/2023 | Bond Future | 11.59 Put  | 0.00000  | 0.00000  | 6,751.07000 | 6.75107  | 6,461.600 | 13.66 | 0.00         | 0  | 0       |
| R2040                  | On | 02/11/2023 | Bond Future | 11.60 Call | 0.00000  | 0.00000  | 214.00000   | 0.21400  | 240.900   | 13.67 | 0.00         | 0  | 0       |
| R2040                  | On | 02/11/2023 | Bond Future | 11.60 Put  | 0.00000  | 0.00000  | 6,695.45000 | 6.69545  | 6,406.620 | 13.67 | 0.00         | 0  | 0       |
| R2040                  | On | 02/11/2023 | Bond Future | 11.80 Call | 0.00000  | 0.00000  | 367.72000   | 0.36772  | 409.820   | 13.92 | 0.00         | 0  | 128     |
| R2040                  | On | 02/11/2023 | Bond Future | 11.80 Put  | 0.00000  | 0.00000  | 5,629.58000 | 5.62958  | 5,355.950 | 13.92 | 0.00         | 0  | 0       |
| R2040                  | On | 02/11/2023 | Bond Future | 12.10 Call | 0.00000  | 0.00000  | 733.76000   | 0.73376  | 806.260   | 14.33 | 0.00         | 0  | 875     |
| R2040                  | On | 02/11/2023 | Bond Future | 12.10 Put  | 0.00000  | 0.00000  | 4,218.98000 | 4.21898  | 3,975.750 | 14.33 | 0.00         | 0  | 0       |
| R2040                  | On | 02/11/2023 | Bond Future | 12.60 Call | 0.00000  | 0.00000  | 1,783.52000 | 1.78352  | 1,919.280 | 15.18 | 0.00         | 0  | 128     |
| R2040                  | On | 02/11/2023 | Bond Future | 12.60 Put  | 0.00000  | 0.00000  | 2,441.96000 | 2.44196  | 2,261.990 | 15.18 | 0.00         | 0  | 0       |
| R2040                  | On | 02/11/2023 | Bond Future | 12.97 Call | 0.00000  | 0.00000  | 2,891.69000 | 2.89169  | 3,073.770 | 15.86 | 0.00         | 0  | 0       |
| R2040                  | On | 02/11/2023 | Bond Future | 12.97 Put  | 0.00000  | 0.00000  | 1,560.72000 | 1.56072  | 1,427.070 | 15.86 | 0.00         | 0  | 875     |
| R2040                  | On | 02/11/2023 | Bond Future | 13.64 Call | 0.00000  | 0.00000  | 5,376.94000 | 5.37694  | 5,623.490 | 17.06 | 0.00         | 0  | 0       |
| R2040                  | On | 02/11/2023 | Bond Future | 13.64 Put  | 0.00000  | 0.00000  | 650.14000   | 0.65014  | 580.960   | 17.06 | 0.00         | 0  | 128     |
| R2040                  | On | 01/02/2024 | Bond Future | 12.33 Call | 0.00000  | 0.00000  | 1,798.72000 | 1.79872  | 1,913.050 | 14.81 | 0.00         | 0  | 0       |
| R2040                  | On | 01/02/2024 | Bond Future | 12.33 Put  | 0.00000  | 0.00000  | 4,608.40000 | 4.60840  | 4,400.010 | 14.81 | 0.00         | 0  | 0       |
| R2040                  | On | 01/02/2024 | Bond Future | 12.34 Call | 0.00000  | 0.00000  | 1,820.39000 | 1.82039  | 1,935.650 | 14.82 | 0.00         | 0  | 0       |
| R2040                  | On | 01/02/2024 | Bond Future | 12.34 Put  | 0.00000  | 0.00000  | 4,573.64000 | 4.57364  | 4,366.180 | 14.82 | 0.00         | 0  | 0       |
| R2040                  | On | 01/02/2024 | Bond Future | 12.35 Call | 0.00000  | 0.00000  | 1,842.41000 | 1.84241  | 1,958.600 | 14.83 | 0.00         | 0  | 0       |
| R2040                  | On | 01/02/2024 | Bond Future | 12.35 Put  | 0.00000  | 0.00000  | 4,539.29000 | 4.53929  | 4,332.760 | 14.83 | 0.00         | 0  | 0       |
| R2040                  | On | 02/05/2024 | Bond Future | 11.60 Call | 0.00000  | 0.00000  | 1,041.48000 | 1.04148  | 1,110.000 | 13.90 | 0.00         | 0  | 0       |
| R2040                  | On | 02/05/2024 | Bond Future | 11.60 Put  | 0.00000  | 0.00000  | 8,803.06000 | 8.80306  | 8,541.400 | 13.90 | 0.00         | 0  | 0       |
| R2040                  | On | 02/05/2024 | Bond Future | 11.61 Call | 0.00000  | 0.00000  | 1,052.87000 | 1.05287  | 1,121.990 | 13.90 | 0.00         | 0  | 0       |
| R2040                  | On | 02/05/2024 | Bond Future | 11.61 Put  | 0.00000  | 0.00000  | 8,753.26000 | 8.75326  | 8,492.200 | 13.90 | 0.00         | 0  | 0       |
| R2040                  | On | 02/05/2024 | Bond Future | 11.62 Call | 0.00000  | 0.00000  | 1,064.16000 | 1.06416  | 1,133.880 | 13.90 | 0.00         | 0  | 0       |
| R2040                  | On | 02/05/2024 | Bond Future | 11.62 Put  | 0.00000  | 0.00000  | 8,703.44000 | 8.70344  | 8,442.980 | 13.90 | 0.00         | 0  | 0       |
| R2040                  | On | 01/08/2024 | Bond Future | 12.32 Call | 0.00000  | 0.00000  | 2,402.15000 | 2.40215  | 2,523.380 | 14.30 | 0.00         | 0  | 0       |
| R2040                  | On | 01/08/2024 | Bond Future | 12.32 Put  | 0.00000  | 0.00000  | 6,628.84000 | 6.62884  | 6,412.310 | 14.30 | 0.00         | 0  | 0       |
| R2040                  | On | 01/08/2024 | Bond Future | 12.33 Call | 0.00000  | 0.00000  | 2,421.95000 | 2.42195  | 2,543.870 | 14.31 | 0.00         | 0  | 0       |
| R2040                  | On | 01/08/2024 | Bond Future | 12.33 Put  | 0.00000  | 0.00000  | 6,592.51000 | 6.59251  | 6,376.670 | 14.31 | 0.00         | 0  | 0       |
| R2040                  | On | 01/08/2024 | Bond Future | 12.34 Call | 0.00000  | 0.00000  | 2,441.83000 | 2.44183  | 2,564.440 | 14.32 | 0.00         | 0  | 0       |
| R2040                  | On | 01/08/2024 | Bond Future | 12.34 Put  | 0.00000  | 0.00000  | 6,556.33000 | 6.55633  | 6,341.180 | 14.32 | 0.00         | 0  | 0       |
| R2040                  | On | 07/11/2024 | Bond Future | 12.84 Call | 0.00000  | 0.00000  | 3,575.53000 | 3.57553  | 3,729.450 | 13.77 | 0.00         | 0  | 0       |
| R2040                  | On | 07/11/2024 | Bond Future | 12.84 Put  | 0.00000  | 0.00000  | 5,795.59000 | 5.79559  | 5,603.540 | 13.77 | 0.00         | 0  | 0       |
| R2040                  | On | 07/11/2024 | Bond Future | 12.85 Call | 0.00000  | 0.00000  | 3,600.00000 | 3.60000  | 3,754.560 | 13.78 | 0.00         | 0  | 0       |
| R2040                  | On | 07/11/2024 | Bond Future | 12.85 Put  | 0.00000  | 0.00000  | 5,767.25000 | 5.76725  | 5,575.840 | 13.78 | 0.00         | 0  | 0       |
| R2040                  | On | 07/11/2024 | Bond Future | 12.86 Call | 0.00000  | 0.00000  | 3,624.21000 | 3.62421  | 3,779.410 | 13.79 | 0.00         | 0  | 0       |
| R2040                  | On | 07/11/2024 | Bond Future | 12.86 Put  | 0.00000  | 0.00000  | 5,738.71000 | 5.73871  | 5,547.940 | 13.79 | 0.00         | 0  | 0       |
| Total for R2040 Option |    |            |             |            |          |          |             |          |           |       | 0.00         | 0  | 3,009   |
| Total for R2040        |    |            |             |            |          |          |             |          |           |       | 1,940,626.74 | 26 | 135,007 |
| R2044                  | On | 02/11/2023 | Bond Future |            | 12.71939 | 73.68816 | 12.78774    | 73.31699 |           | 15.86 | 1,768,515.84 | 24 | 52,373  |
| R2044                  | On | 01/02/2024 | Bond Future |            | 12.83463 | 70.96439 | 12.90564    | 70.58498 |           | 16.36 | 0.00         | 0  | 31,817  |
| R2044                  | On | 02/05/2024 | Bond Future |            | 12.95491 | 72.56560 | 13.02871    | 72.17750 |           | 15.85 | 0.00         | 0  | 0       |
| R2044                  | On | 01/08/2024 | Bond Future |            | 13.08349 | 69.82027 | 13.16032    | 69.42329 |           | 15.92 | 0.00         | 0  | 0       |
| R2044                  | On | 07/11/2024 | Bond Future |            | 13.23734 | 71.42606 | 13.31760    | 71.01948 |           | 14.86 | 0.00         | 0  | 0       |
| Total for R2044 Future |    |            |             |            |          |          |             |          |           |       | 1,768,515.84 | 24 | 84,190  |
| R2044                  | On | 02/11/2023 | Bond Future | 11.55 Call | 0.00000  | 0.00000  | 156.09000   | 0.15609  | 181.160   | 14.40 | 0.00         | 0  | 0       |
| R2044                  | On | 02/11/2023 | Bond Future | 11.55 Put  | 0.00000  | 0.00000  | 7,420.36000 | 7.42036  | 7,074.260 | 14.40 | 0.00         | 0  | 0       |
| R2044                  | On | 02/11/2023 | Bond Future | 11.56 Call | 0.00000  | 0.00000  | 161.01000   | 0.16101  | 186.740   | 14.41 | 0.00         | 0  | 0       |
| R2044                  | On | 02/11/2023 | Bond Future | 11.56 Put  | 0.00000  | 0.00000  | 7,361.69000 | 7.36169  | 7,016.250 | 14.41 | 0.00         | 0  | 0       |
| R2044                  | On | 02/11/2023 | Bond Future | 11.57 Call | 0.00000  | 0.00000  | 166.05000   | 0.16605  | 192.460   | 14.42 | 0.00         | 0  | 0       |
| R2044                  | On | 02/11/2023 | Bond Future | 11.57 Put  | 0.00000  | 0.00000  | 7,303.23000 | 7.30323  | 6,958.470 | 14.42 | 0.00         | 0  | 0       |
| R2044                  | On | 02/11/2023 | Bond Future | 12.00 Call | 0.00000  | 0.00000  | 521.76000   | 0.52176  | 588.870   | 14.99 | 0.00         | 0  | 5,860   |
| R2044                  | On | 02/11/2023 | Bond Future | 12.00 Put  | 0.00000  | 0.00000  | 5,006.85000 | 5.00685  | 4,702.790 | 14.99 | 0.00         | 0  | 0       |
| R2044                  | On | 02/11/2023 | Bond Future | 12.75 Call | 0.00000  | 0.00000  | 2,039.17000 | 2.03917  | 2,214.910 | 16.34 | 0.00         | 0  | 0       |
| R2044                  | On | 02/11/2023 | Bond Future | 12.75 Put  | 0.00000  | 0.00000  | 2,243.71000 | 2.24371  | 2,048.280 | 16.34 | 0.00         | 0  | 5,860   |
| R2044                  | On | 02/11/2023 | Bond Future | 13.00 Call | 0.00000  | 0.00000  | 2,795.20000 | 2.79520  | 3,006.960 | 16.82 | 0.00         | 0  | 0       |

|                        |    |            |             |            |          |          |             |          |           |       |              |    |         |
|------------------------|----|------------|-------------|------------|----------|----------|-------------|----------|-----------|-------|--------------|----|---------|
| R2044                  | On | 02/11/2023 | Bond Future | 13.00 Put  | 0.00000  | 0.00000  | 1,663.15000 | 1.66315  | 1,503.740 | 16.82 | 0.00         | 0  | 6,375   |
| R2044                  | On | 01/02/2024 | Bond Future | 12.27 Call | 0.00000  | 0.00000  | 1,576.22000 | 1.57622  | 1,700.200 | 15.60 | 0.00         | 0  | 0       |
| R2044                  | On | 01/02/2024 | Bond Future | 12.27 Put  | 0.00000  | 0.00000  | 5,099.37000 | 5.09937  | 4,843.940 | 15.60 | 0.00         | 0  | 0       |
| R2044                  | On | 01/02/2024 | Bond Future | 12.28 Call | 0.00000  | 0.00000  | 1,596.34000 | 1.59634  | 1,721.400 | 15.62 | 0.00         | 0  | 0       |
| R2044                  | On | 01/02/2024 | Bond Future | 12.28 Put  | 0.00000  | 0.00000  | 5,061.78000 | 5.06178  | 4,807.430 | 15.62 | 0.00         | 0  | 0       |
| R2044                  | On | 01/02/2024 | Bond Future | 12.29 Call | 0.00000  | 0.00000  | 1,616.78000 | 1.61678  | 1,742.920 | 15.63 | 0.00         | 0  | 0       |
| R2044                  | On | 01/02/2024 | Bond Future | 12.29 Put  | 0.00000  | 0.00000  | 5,024.59000 | 5.02459  | 4,771.320 | 15.63 | 0.00         | 0  | 0       |
| R2044                  | On | 02/05/2024 | Bond Future | 11.65 Call | 0.00000  | 0.00000  | 1,045.12000 | 1.04512  | 1,126.770 | 14.75 | 0.00         | 0  | 0       |
| R2044                  | On | 02/05/2024 | Bond Future | 11.65 Put  | 0.00000  | 0.00000  | 8,940.48000 | 8.94048  | 8,634.030 | 14.75 | 0.00         | 0  | 0       |
| R2044                  | On | 02/05/2024 | Bond Future | 11.66 Call | 0.00000  | 0.00000  | 1,056.62000 | 1.05662  | 1,138.980 | 14.75 | 0.00         | 0  | 0       |
| R2044                  | On | 02/05/2024 | Bond Future | 11.66 Put  | 0.00000  | 0.00000  | 8,889.46000 | 8.88946  | 8,583.720 | 14.75 | 0.00         | 0  | 0       |
| R2044                  | On | 02/05/2024 | Bond Future | 11.67 Call | 0.00000  | 0.00000  | 1,068.04000 | 1.06804  | 1,151.110 | 14.75 | 0.00         | 0  | 0       |
| R2044                  | On | 02/05/2024 | Bond Future | 11.67 Put  | 0.00000  | 0.00000  | 8,838.44000 | 8.83844  | 8,533.410 | 14.75 | 0.00         | 0  | 0       |
| R2044                  | On | 01/08/2024 | Bond Future | 12.28 Call | 0.00000  | 0.00000  | 2,263.35000 | 2.26335  | 2,400.780 | 15.20 | 0.00         | 0  | 0       |
| R2044                  | On | 01/08/2024 | Bond Future | 12.28 Put  | 0.00000  | 0.00000  | 7,051.99000 | 7.05199  | 6,792.440 | 15.20 | 0.00         | 0  | 0       |
| R2044                  | On | 01/08/2024 | Bond Future | 12.29 Call | 0.00000  | 0.00000  | 2,282.65000 | 2.28265  | 2,420.880 | 15.21 | 0.00         | 0  | 0       |
| R2044                  | On | 01/08/2024 | Bond Future | 12.29 Put  | 0.00000  | 0.00000  | 7,013.82000 | 7.01382  | 6,755.070 | 15.21 | 0.00         | 0  | 0       |
| R2044                  | On | 01/08/2024 | Bond Future | 12.30 Call | 0.00000  | 0.00000  | 2,301.79000 | 2.30179  | 2,440.820 | 15.21 | 0.00         | 0  | 0       |
| R2044                  | On | 01/08/2024 | Bond Future | 12.30 Put  | 0.00000  | 0.00000  | 6,975.55000 | 6.97555  | 6,717.600 | 15.21 | 0.00         | 0  | 0       |
| R2044                  | On | 07/11/2024 | Bond Future | 12.90 Call | 0.00000  | 0.00000  | 3,673.34000 | 3.67334  | 3,857.600 | 14.75 | 0.00         | 0  | 0       |
| R2044                  | On | 07/11/2024 | Bond Future | 12.90 Put  | 0.00000  | 0.00000  | 5,834.02000 | 5.83402  | 5,611.700 | 14.75 | 0.00         | 0  | 0       |
| R2044                  | On | 07/11/2024 | Bond Future | 12.91 Call | 0.00000  | 0.00000  | 3,697.78000 | 3.69778  | 3,882.790 | 14.76 | 0.00         | 0  | 0       |
| R2044                  | On | 07/11/2024 | Bond Future | 12.91 Put  | 0.00000  | 0.00000  | 5,805.39000 | 5.80539  | 5,583.820 | 14.76 | 0.00         | 0  | 0       |
| R2044                  | On | 07/11/2024 | Bond Future | 12.92 Call | 0.00000  | 0.00000  | 3,721.98000 | 3.72198  | 3,907.730 | 14.77 | 0.00         | 0  | 0       |
| R2044                  | On | 07/11/2024 | Bond Future | 12.92 Put  | 0.00000  | 0.00000  | 5,776.59000 | 5.77659  | 5,555.760 | 14.77 | 0.00         | 0  | 0       |
| Total for R2044 Option |    |            |             |            |          |          |             |          |           |       | 0.00         | 0  | 18,095  |
| Total for R2044        |    |            |             |            |          |          |             |          |           |       | 1,768,515.84 | 24 | 102,285 |
| R2048                  | On | 02/11/2023 | Bond Future |            | 12.61307 | 72.55033 | 12.67618    | 72.19977 |           | 16.55 | 0.00         | 0  | 232,215 |
| R2048                  | On | 01/02/2024 | Bond Future |            | 12.72754 | 74.18241 | 12.79313    | 73.82407 |           | 16.10 | 0.00         | 0  | 0       |
| R2048                  | On | 02/05/2024 | Bond Future |            | 12.83716 | 71.40661 | 12.90529    | 71.04003 |           | 16.56 | 0.00         | 0  | 0       |
| R2048                  | On | 01/08/2024 | Bond Future |            | 12.95073 | 73.01653 | 13.02156    | 72.64153 |           | 15.67 | 0.00         | 0  | 13,000  |
| R2048                  | On | 07/11/2024 | Bond Future |            | 13.10097 | 70.24711 | 13.17501    | 69.86307 |           | 15.53 | 0.00         | 0  | 0       |
| Total for R2048 Future |    |            |             |            |          |          |             |          |           |       | 0.00         | 0  | 245,215 |
| R2048                  | On | 02/11/2023 | Bond Future | 11.47 Call | 0.00000  | 0.00000  | 171.75000   | 0.17175  | 196.450   | 14.96 | 0.00         | 0  | 0       |
| R2048                  | On | 02/11/2023 | Bond Future | 11.47 Put  | 0.00000  | 0.00000  | 7,448.43000 | 7.44843  | 7,122.570 | 14.96 | 0.00         | 0  | 0       |
| R2048                  | On | 02/11/2023 | Bond Future | 11.48 Call | 0.00000  | 0.00000  | 176.46000   | 0.17646  | 201.770   | 14.96 | 0.00         | 0  | 0       |
| R2048                  | On | 02/11/2023 | Bond Future | 11.48 Put  | 0.00000  | 0.00000  | 7,387.45000 | 7.38745  | 7,062.200 | 14.96 | 0.00         | 0  | 0       |
| R2048                  | On | 02/11/2023 | Bond Future | 11.49 Call | 0.00000  | 0.00000  | 181.33000   | 0.18133  | 207.250   | 14.96 | 0.00         | 0  | 0       |
| R2048                  | On | 02/11/2023 | Bond Future | 11.49 Put  | 0.00000  | 0.00000  | 7,326.72000 | 7.32672  | 7,002.080 | 14.96 | 0.00         | 0  | 0       |
| R2048                  | On | 02/11/2023 | Bond Future | 11.80 Call | 0.00000  | 0.00000  | 424.39000   | 0.42439  | 476.660   | 15.37 | 0.00         | 0  | 207     |
| R2048                  | On | 02/11/2023 | Bond Future | 11.80 Put  | 0.00000  | 0.00000  | 5,583.20000 | 5.58320  | 5,284.910 | 15.37 | 0.00         | 0  | 0       |
| R2048                  | On | 02/11/2023 | Bond Future | 12.50 Call | 0.00000  | 0.00000  | 1,688.65000 | 1.68865  | 1,833.410 | 16.55 | 0.00         | 0  | 207     |
| R2048                  | On | 02/11/2023 | Bond Future | 12.50 Put  | 0.00000  | 0.00000  | 2,675.11000 | 2.67511  | 2,469.310 | 16.55 | 0.00         | 0  | 0       |
| R2048                  | On | 02/11/2023 | Bond Future | 13.60 Call | 0.00000  | 0.00000  | 5,474.02000 | 5.47402  | 5,748.310 | 18.74 | 0.00         | 0  | 0       |
| R2048                  | On | 02/11/2023 | Bond Future | 13.60 Put  | 0.00000  | 0.00000  | 677.75000   | 0.67775  | 601.480   | 18.74 | 0.00         | 0  | 207     |
| R2048                  | On | 01/02/2024 | Bond Future | 11.50 Call | 0.00000  | 0.00000  | 634.57000   | 0.63457  | 691.780   | 14.77 | 0.00         | 0  | 1,000   |
| R2048                  | On | 01/02/2024 | Bond Future | 11.50 Put  | 0.00000  | 0.00000  | 8,350.19000 | 8.35019  | 8,049.060 | 14.77 | 0.00         | 0  | 0       |
| R2048                  | On | 01/02/2024 | Bond Future | 12.14 Call | 0.00000  | 0.00000  | 1,626.70000 | 1.62670  | 1,741.850 | 15.54 | 0.00         | 0  | 0       |
| R2048                  | On | 01/02/2024 | Bond Future | 12.14 Put  | 0.00000  | 0.00000  | 5,346.20000 | 5.34620  | 5,103.010 | 15.54 | 0.00         | 0  | 0       |
| R2048                  | On | 01/02/2024 | Bond Future | 12.15 Call | 0.00000  | 0.00000  | 1,647.38000 | 1.64738  | 1,763.530 | 15.55 | 0.00         | 0  | 0       |
| R2048                  | On | 01/02/2024 | Bond Future | 12.15 Put  | 0.00000  | 0.00000  | 5,307.31000 | 5.30731  | 5,065.120 | 15.55 | 0.00         | 0  | 0       |
| R2048                  | On | 01/02/2024 | Bond Future | 12.16 Call | 0.00000  | 0.00000  | 1,668.20000 | 1.66820  | 1,785.360 | 15.57 | 0.00         | 0  | 0       |
| R2048                  | On | 01/02/2024 | Bond Future | 12.16 Put  | 0.00000  | 0.00000  | 5,268.64000 | 5.26864  | 5,027.460 | 15.57 | 0.00         | 0  | 0       |
| R2048                  | On | 01/02/2024 | Bond Future | 12.30 Call | 0.00000  | 0.00000  | 1,975.21000 | 1.97521  | 2,106.540 | 15.78 | 0.00         | 0  | 1,000   |
| R2048                  | On | 01/02/2024 | Bond Future | 12.30 Put  | 0.00000  | 0.00000  | 4,751.64000 | 4.75164  | 4,524.630 | 15.78 | 0.00         | 0  | 0       |
| R2048                  | On | 01/02/2024 | Bond Future | 13.37 Call | 0.00000  | 0.00000  | 5,123.51000 | 5.12351  | 5,353.030 | 17.62 | 0.00         | 0  | 0       |
| R2048                  | On | 01/02/2024 | Bond Future | 13.37 Put  | 0.00000  | 0.00000  | 2,107.55000 | 2.10755  | 1,978.730 | 17.62 | 0.00         | 0  | 1,000   |

|                        |    |            |             |            |          |          |             |          |           |       |      |   |         |
|------------------------|----|------------|-------------|------------|----------|----------|-------------|----------|-----------|-------|------|---|---------|
| R2048                  | On | 02/05/2024 | Bond Future | 11.46 Call | 0.00000  | 0.00000  | 1,002.37000 | 1.00237  | 1,074.790 | 15.44 | 0.00 | 0 | 0       |
| R2048                  | On | 02/05/2024 | Bond Future | 11.46 Put  | 0.00000  | 0.00000  | 9,582.73000 | 9.58273  | 9,288.570 | 15.44 | 0.00 | 0 | 0       |
| R2048                  | On | 02/05/2024 | Bond Future | 11.47 Call | 0.00000  | 0.00000  | 1,013.51000 | 1.01351  | 1,086.580 | 15.43 | 0.00 | 0 | 0       |
| R2048                  | On | 02/05/2024 | Bond Future | 11.47 Put  | 0.00000  | 0.00000  | 9,528.21000 | 9.52821  | 9,234.700 | 15.43 | 0.00 | 0 | 0       |
| R2048                  | On | 02/05/2024 | Bond Future | 11.48 Call | 0.00000  | 0.00000  | 1,024.91000 | 1.02491  | 1,098.640 | 15.43 | 0.00 | 0 | 0       |
| R2048                  | On | 02/05/2024 | Bond Future | 11.48 Put  | 0.00000  | 0.00000  | 9,474.05000 | 9.47405  | 9,181.200 | 15.43 | 0.00 | 0 | 0       |
| R2048                  | On | 01/08/2024 | Bond Future | 12.30 Call | 0.00000  | 0.00000  | 2,683.39000 | 2.68339  | 2,824.800 | 15.18 | 0.00 | 0 | 0       |
| R2048                  | On | 01/08/2024 | Bond Future | 12.30 Put  | 0.00000  | 0.00000  | 6,680.62000 | 6.68062  | 6,447.030 | 15.18 | 0.00 | 0 | 0       |
| R2048                  | On | 01/08/2024 | Bond Future | 12.31 Call | 0.00000  | 0.00000  | 2,705.43000 | 2.70543  | 2,847.600 | 15.19 | 0.00 | 0 | 0       |
| R2048                  | On | 01/08/2024 | Bond Future | 12.31 Put  | 0.00000  | 0.00000  | 6,644.48000 | 6.64448  | 6,411.650 | 15.19 | 0.00 | 0 | 0       |
| R2048                  | On | 01/08/2024 | Bond Future | 12.32 Call | 0.00000  | 0.00000  | 2,727.56000 | 2.72756  | 2,870.500 | 15.20 | 0.00 | 0 | 0       |
| R2048                  | On | 01/08/2024 | Bond Future | 12.32 Put  | 0.00000  | 0.00000  | 6,608.51000 | 6.60851  | 6,376.450 | 15.20 | 0.00 | 0 | 0       |
| R2048                  | On | 07/11/2024 | Bond Future | 12.78 Call | 0.00000  | 0.00000  | 3,788.35000 | 3.78835  | 3,963.620 | 15.28 | 0.00 | 0 | 0       |
| R2048                  | On | 07/11/2024 | Bond Future | 12.78 Put  | 0.00000  | 0.00000  | 5,882.68000 | 5.88268  | 5,673.910 | 15.28 | 0.00 | 0 | 0       |
| R2048                  | On | 07/11/2024 | Bond Future | 12.79 Call | 0.00000  | 0.00000  | 3,813.40000 | 3.81340  | 3,989.390 | 15.29 | 0.00 | 0 | 0       |
| R2048                  | On | 07/11/2024 | Bond Future | 12.79 Put  | 0.00000  | 0.00000  | 5,853.30000 | 5.85330  | 5,645.250 | 15.29 | 0.00 | 0 | 0       |
| R2048                  | On | 07/11/2024 | Bond Future | 12.80 Call | 0.00000  | 0.00000  | 3,838.83000 | 3.83883  | 4,015.530 | 15.31 | 0.00 | 0 | 0       |
| R2048                  | On | 07/11/2024 | Bond Future | 12.80 Put  | 0.00000  | 0.00000  | 5,824.38000 | 5.82438  | 5,617.040 | 15.31 | 0.00 | 0 | 0       |
| Total for R2048 Option |    |            |             |            |          |          |             |          |           |       | 0.00 | 0 | 3,621   |
| Total for R2048        |    |            |             |            |          |          |             |          |           |       | 0.00 | 0 | 248,836 |
| R2053                  | On | 02/11/2023 | Bond Future |            | 12.57696 | 93.81872 | 12.64539    | 93.32806 |           | 16.77 | 0.00 | 0 | 5,189   |
| R2053                  | On | 01/02/2024 | Bond Future |            | 12.68584 | 95.92954 | 12.75696    | 95.42787 |           | 16.31 | 0.00 | 0 | 0       |
| R2053                  | On | 02/05/2024 | Bond Future |            | 12.79892 | 92.22862 | 12.87291    | 91.71554 |           | 16.78 | 0.00 | 0 | 0       |
| R2053                  | On | 01/08/2024 | Bond Future |            | 12.91625 | 94.30711 | 12.99326    | 93.78224 |           | 15.87 | 0.00 | 0 | 0       |
| R2053                  | On | 07/11/2024 | Bond Future |            | 13.06716 | 90.60756 | 13.14779    | 90.07003 |           | 15.74 | 0.00 | 0 | 0       |
| Total for R2053 Future |    |            |             |            |          |          |             |          |           |       | 0.00 | 0 | 5,189   |
| R2053                  | On | 02/11/2023 | Bond Future | 12.81 Call | 0.00000  | 0.00000  | 3,494.38000 | 3.49438  | 3,765.710 | 17.39 | 0.00 | 0 | 0       |
| R2053                  | On | 02/11/2023 | Bond Future | 12.81 Put  | 0.00000  | 0.00000  | 2,333.63000 | 2.33363  | 2,114.300 | 17.39 | 0.00 | 0 | 0       |
| R2053                  | On | 02/11/2023 | Bond Future | 12.82 Call | 0.00000  | 0.00000  | 3,535.97000 | 3.53597  | 3,809.130 | 17.41 | 0.00 | 0 | 0       |
| R2053                  | On | 02/11/2023 | Bond Future | 12.82 Put  | 0.00000  | 0.00000  | 2,305.59000 | 2.30559  | 2,088.090 | 17.41 | 0.00 | 0 | 0       |
| R2053                  | On | 02/11/2023 | Bond Future | 12.83 Call | 0.00000  | 0.00000  | 3,577.76000 | 3.57776  | 3,852.760 | 17.43 | 0.00 | 0 | 0       |
| R2053                  | On | 02/11/2023 | Bond Future | 12.83 Put  | 0.00000  | 0.00000  | 2,277.84000 | 2.27784  | 2,062.180 | 17.43 | 0.00 | 0 | 0       |
| R2053                  | On | 01/02/2024 | Bond Future | 12.92 Call | 0.00000  | 0.00000  | 4,909.04000 | 4.90904  | 5,183.520 | 17.04 | 0.00 | 0 | 0       |
| R2053                  | On | 01/02/2024 | Bond Future | 12.92 Put  | 0.00000  | 0.00000  | 3,778.00000 | 3.77800  | 3,550.810 | 17.04 | 0.00 | 0 | 0       |
| R2053                  | On | 01/02/2024 | Bond Future | 12.93 Call | 0.00000  | 0.00000  | 4,949.21000 | 4.94921  | 5,224.930 | 17.06 | 0.00 | 0 | 0       |
| R2053                  | On | 01/02/2024 | Bond Future | 12.93 Put  | 0.00000  | 0.00000  | 3,749.65000 | 3.74965  | 3,523.700 | 17.06 | 0.00 | 0 | 0       |
| R2053                  | On | 01/02/2024 | Bond Future | 12.94 Call | 0.00000  | 0.00000  | 4,989.24000 | 4.98924  | 5,266.200 | 17.07 | 0.00 | 0 | 0       |
| R2053                  | On | 01/02/2024 | Bond Future | 12.94 Put  | 0.00000  | 0.00000  | 3,721.25000 | 3.72125  | 3,496.540 | 17.07 | 0.00 | 0 | 0       |
| R2053                  | On | 02/05/2024 | Bond Future | 13.02 Call | 0.00000  | 0.00000  | 5,741.61000 | 5.74161  | 6,022.150 | 17.19 | 0.00 | 0 | 0       |
| R2053                  | On | 02/05/2024 | Bond Future | 13.02 Put  | 0.00000  | 0.00000  | 4,737.41000 | 4.73741  | 4,504.870 | 17.19 | 0.00 | 0 | 0       |
| R2053                  | On | 02/05/2024 | Bond Future | 13.03 Call | 0.00000  | 0.00000  | 5,780.40000 | 5.78040  | 6,061.980 | 17.21 | 0.00 | 0 | 0       |
| R2053                  | On | 02/05/2024 | Bond Future | 13.03 Put  | 0.00000  | 0.00000  | 4,708.68000 | 4.70868  | 4,477.180 | 17.21 | 0.00 | 0 | 0       |
| R2053                  | On | 02/05/2024 | Bond Future | 13.04 Call | 0.00000  | 0.00000  | 5,819.27000 | 5.81927  | 6,101.890 | 17.22 | 0.00 | 0 | 0       |
| R2053                  | On | 02/05/2024 | Bond Future | 13.04 Put  | 0.00000  | 0.00000  | 4,680.13000 | 4.68013  | 4,449.670 | 17.22 | 0.00 | 0 | 0       |
| R2053                  | On | 01/08/2024 | Bond Future | 13.13 Call | 0.00000  | 0.00000  | 6,395.06000 | 6.39506  | 6,682.090 | 16.36 | 0.00 | 0 | 0       |
| R2053                  | On | 01/08/2024 | Bond Future | 13.13 Put  | 0.00000  | 0.00000  | 5,476.96000 | 5.47696  | 5,239.120 | 16.36 | 0.00 | 0 | 0       |
| R2053                  | On | 01/08/2024 | Bond Future | 13.14 Call | 0.00000  | 0.00000  | 6,432.56000 | 6.43256  | 6,720.520 | 16.38 | 0.00 | 0 | 0       |
| R2053                  | On | 01/08/2024 | Bond Future | 13.14 Put  | 0.00000  | 0.00000  | 5,448.00000 | 5.44800  | 5,211.090 | 16.38 | 0.00 | 0 | 0       |
| R2053                  | On | 01/08/2024 | Bond Future | 13.15 Call | 0.00000  | 0.00000  | 6,470.12000 | 6.47012  | 6,759.000 | 16.39 | 0.00 | 0 | 0       |
| R2053                  | On | 01/08/2024 | Bond Future | 13.15 Put  | 0.00000  | 0.00000  | 5,419.20000 | 5.41920  | 5,183.210 | 16.39 | 0.00 | 0 | 0       |
| R2053                  | On | 07/11/2024 | Bond Future | 12.79 Call | 0.00000  | 0.00000  | 5,078.83000 | 5.07883  | 5,329.300 | 15.50 | 0.00 | 0 | 0       |
| R2053                  | On | 07/11/2024 | Bond Future | 12.79 Put  | 0.00000  | 0.00000  | 7,511.04000 | 7.51104  | 7,223.980 | 15.50 | 0.00 | 0 | 0       |
| R2053                  | On | 07/11/2024 | Bond Future | 12.80 Call | 0.00000  | 0.00000  | 5,111.82000 | 5.11182  | 5,363.260 | 15.52 | 0.00 | 0 | 0       |
| R2053                  | On | 07/11/2024 | Bond Future | 12.80 Put  | 0.00000  | 0.00000  | 7,474.38000 | 7.47438  | 7,188.290 | 15.52 | 0.00 | 0 | 0       |
| R2053                  | On | 07/11/2024 | Bond Future | 12.81 Call | 0.00000  | 0.00000  | 5,144.50000 | 5.14450  | 5,396.910 | 15.53 | 0.00 | 0 | 0       |

|                        |    |            |             |            |           |           |             |           |           |       |      |   |        |
|------------------------|----|------------|-------------|------------|-----------|-----------|-------------|-----------|-----------|-------|------|---|--------|
| R2053                  | On | 07/11/2024 | Bond Future | 12.81 Put  | 0.00000   | 0.00000   | 7,437.50000 | 7.43750   | 7,152.380 | 15.53 | 0.00 | 0 | 0      |
| Total for R2053 Option |    |            |             |            |           |           |             |           |           |       | 0.00 | 0 | 0      |
| Total for R2053        |    |            |             |            |           |           |             |           |           |       | 0.00 | 0 | 5,189  |
| R209                   | On | 02/11/2023 | Bond Future |            | 12.08420  | 63.62880  | 12.15751    | 63.29286  |           | 14.90 | 0.00 | 0 | 26,967 |
| R209                   | On | 01/02/2024 | Bond Future |            | 12.18335  | 65.06030  | 12.25934    | 64.71686  |           | 14.49 | 0.00 | 0 | 1,690  |
| R209                   | On | 02/05/2024 | Bond Future |            | 12.28661  | 63.37505  | 12.36546    | 63.02378  |           | 14.71 | 0.00 | 0 | 0      |
| R209                   | On | 01/08/2024 | Bond Future |            | 12.39457  | 64.80373  | 12.47642    | 64.44441  |           | 14.20 | 0.00 | 0 | 0      |
| R209                   | On | 07/11/2024 | Bond Future |            | 12.53653  | 63.14136  | 12.62192    | 62.77334  |           | 13.77 | 0.00 | 0 | 0      |
| Total for R209 Future  |    |            |             |            |           |           |             |           |           |       | 0.00 | 0 | 28,657 |
| R209                   | On | 02/11/2023 | Bond Future | 11.33 Call | 0.00000   | 0.00000   | 353.84000   | 0.35384   | 408.190   | 13.87 | 0.00 | 0 | 0      |
| R209                   | On | 02/11/2023 | Bond Future | 11.33 Put  | 0.00000   | 0.00000   | 4,296.39000 | 4.29639   | 4,014.800 | 13.87 | 0.00 | 0 | 0      |
| R209                   | On | 02/11/2023 | Bond Future | 11.34 Call | 0.00000   | 0.00000   | 362.69000   | 0.36269   | 418.090   | 13.88 | 0.00 | 0 | 0      |
| R209                   | On | 02/11/2023 | Bond Future | 11.34 Put  | 0.00000   | 0.00000   | 4,255.57000 | 4.25557   | 3,975.030 | 13.88 | 0.00 | 0 | 0      |
| R209                   | On | 02/11/2023 | Bond Future | 11.35 Call | 0.00000   | 0.00000   | 371.61000   | 0.37161   | 428.080   | 13.89 | 0.00 | 0 | 0      |
| R209                   | On | 02/11/2023 | Bond Future | 11.35 Put  | 0.00000   | 0.00000   | 4,214.87000 | 4.21487   | 3,935.400 | 13.89 | 0.00 | 0 | 0      |
| R209                   | On | 01/02/2024 | Bond Future | 12.12 Call | 0.00000   | 0.00000   | 2,247.25000 | 2.24725   | 2,408.080 | 14.67 | 0.00 | 0 | 0      |
| R209                   | On | 01/02/2024 | Bond Future | 12.12 Put  | 0.00000   | 0.00000   | 2,879.01000 | 2.87901   | 2,696.400 | 14.67 | 0.00 | 0 | 0      |
| R209                   | On | 01/02/2024 | Bond Future | 12.13 Call | 0.00000   | 0.00000   | 2,270.05000 | 2.27005   | 2,431.860 | 14.69 | 0.00 | 0 | 0      |
| R209                   | On | 01/02/2024 | Bond Future | 12.13 Put  | 0.00000   | 0.00000   | 2,856.17000 | 2.85617   | 2,674.540 | 14.69 | 0.00 | 0 | 0      |
| R209                   | On | 01/02/2024 | Bond Future | 12.14 Call | 0.00000   | 0.00000   | 2,292.94000 | 2.29294   | 2,455.730 | 14.70 | 0.00 | 0 | 0      |
| R209                   | On | 01/02/2024 | Bond Future | 12.14 Put  | 0.00000   | 0.00000   | 2,833.48000 | 2.83348   | 2,652.830 | 14.70 | 0.00 | 0 | 0      |
| R209                   | On | 02/05/2024 | Bond Future | 11.17 Call | 0.00000   | 0.00000   | 990.47000   | 0.99047   | 1,074.600 | 13.70 | 0.00 | 0 | 0      |
| R209                   | On | 02/05/2024 | Bond Future | 11.17 Put  | 0.00000   | 0.00000   | 6,622.90000 | 6.62290   | 6,355.760 | 13.70 | 0.00 | 0 | 0      |
| R209                   | On | 02/05/2024 | Bond Future | 11.18 Call | 0.00000   | 0.00000   | 1,000.86000 | 1.00086   | 1,085.680 | 13.69 | 0.00 | 0 | 0      |
| R209                   | On | 02/05/2024 | Bond Future | 11.18 Put  | 0.00000   | 0.00000   | 6,583.33000 | 6.58333   | 6,316.880 | 13.69 | 0.00 | 0 | 0      |
| R209                   | On | 02/05/2024 | Bond Future | 11.19 Call | 0.00000   | 0.00000   | 1,011.50000 | 1.01150   | 1,097.010 | 13.69 | 0.00 | 0 | 0      |
| R209                   | On | 02/05/2024 | Bond Future | 11.19 Put  | 0.00000   | 0.00000   | 6,544.07000 | 6.54407   | 6,278.310 | 13.69 | 0.00 | 0 | 0      |
| R209                   | On | 01/08/2024 | Bond Future | 11.78 Call | 0.00000   | 0.00000   | 2,166.10000 | 2.16610   | 2,302.780 | 13.74 | 0.00 | 0 | 0      |
| R209                   | On | 01/08/2024 | Bond Future | 11.78 Put  | 0.00000   | 0.00000   | 5,316.81000 | 5.31681   | 5,094.170 | 13.74 | 0.00 | 0 | 0      |
| R209                   | On | 01/08/2024 | Bond Future | 11.79 Call | 0.00000   | 0.00000   | 2,184.25000 | 2.18425   | 2,321.680 | 13.75 | 0.00 | 0 | 0      |
| R209                   | On | 01/08/2024 | Bond Future | 11.79 Put  | 0.00000   | 0.00000   | 5,288.19000 | 5.28819   | 5,066.300 | 13.75 | 0.00 | 0 | 0      |
| R209                   | On | 01/08/2024 | Bond Future | 11.80 Call | 0.00000   | 0.00000   | 2,202.25000 | 2.20225   | 2,340.420 | 13.76 | 0.00 | 0 | 0      |
| R209                   | On | 01/08/2024 | Bond Future | 11.80 Put  | 0.00000   | 0.00000   | 5,259.46000 | 5.25946   | 5,038.310 | 13.76 | 0.00 | 0 | 0      |
| R209                   | On | 07/11/2024 | Bond Future | 12.21 Call | 0.00000   | 0.00000   | 2,943.83000 | 2.94383   | 3,109.520 | 13.50 | 0.00 | 0 | 0      |
| R209                   | On | 07/11/2024 | Bond Future | 12.21 Put  | 0.00000   | 0.00000   | 4,747.12000 | 4.74712   | 4,544.790 | 13.50 | 0.00 | 0 | 0      |
| R209                   | On | 07/11/2024 | Bond Future | 12.22 Call | 0.00000   | 0.00000   | 2,963.99000 | 2.96399   | 3,130.390 | 13.50 | 0.00 | 0 | 0      |
| R209                   | On | 07/11/2024 | Bond Future | 12.22 Put  | 0.00000   | 0.00000   | 4,722.65000 | 4.72265   | 4,521.030 | 13.50 | 0.00 | 0 | 0      |
| R209                   | On | 07/11/2024 | Bond Future | 12.23 Call | 0.00000   | 0.00000   | 2,983.95000 | 2.98395   | 3,151.040 | 13.51 | 0.00 | 0 | 0      |
| R209                   | On | 07/11/2024 | Bond Future | 12.23 Put  | 0.00000   | 0.00000   | 4,698.03000 | 4.69803   | 4,497.100 | 13.51 | 0.00 | 0 | 0      |
| Total for R209 Option  |    |            |             |            |           |           |             |           |           |       | 0.00 | 0 | 0      |
| Total for R209         |    |            |             |            |           |           |             |           |           |       | 0.00 | 0 | 28,657 |
| R210                   | On | 02/11/2023 | Bond Future |            | 227.54415 | 227.54415 | 227.55889   | 227.55889 |           |       | 0.00 | 0 | 206    |
| R210                   | On | 01/02/2024 | Bond Future |            | 232.71784 | 232.71784 | 232.73311   | 232.73311 |           |       | 0.00 | 0 | 300    |
| R210                   | On | 02/05/2024 | Bond Future |            | 234.78148 | 234.78148 | 234.79696   | 234.79696 |           |       | 0.00 | 0 | 0      |
| R210                   | On | 01/08/2024 | Bond Future |            | 240.13032 | 240.13032 | 240.14562   | 240.14562 |           |       | 0.00 | 0 | 0      |
| R210                   | On | 07/11/2024 | Bond Future |            | 242.41267 | 242.41267 | 242.42739   | 242.42739 |           |       | 0.00 | 0 | 0      |
| Total for R210 Future  |    |            |             |            |           |           |             |           |           |       | 0.00 | 0 | 506    |
| Total for R210         |    |            |             |            |           |           |             |           |           |       | 0.00 | 0 | 506    |
| R213                   | On | 02/11/2023 | Bond Future |            | 11.03400  | 81.40292  | 11.08695    | 81.17643  |           | 10.13 | 0.00 | 0 | 33,629 |
| R213                   | On | 01/02/2024 | Bond Future |            | 11.12863  | 83.23418  | 11.18415    | 83.00269  |           | 10.18 | 0.00 | 0 | 0      |
| R213                   | On | 02/05/2024 | Bond Future |            | 11.21894  | 81.55285  | 11.27719    | 81.31603  |           | 10.06 | 0.00 | 0 | 0      |
| R213                   | On | 01/08/2024 | Bond Future |            | 11.31442  | 83.39217  | 11.37566    | 83.14978  |           | 9.25  | 0.00 | 0 | 0      |
| R213                   | On | 07/11/2024 | Bond Future |            | 11.46131  | 81.75520  | 11.52614    | 81.50680  |           | 9.20  | 0.00 | 0 | 0      |
| Total for R213 Future  |    |            |             |            |           |           |             |           |           |       | 0.00 | 0 | 33,629 |

|                       |    |            |             |            |          |          |             |          |           |       |      |   |        |
|-----------------------|----|------------|-------------|------------|----------|----------|-------------|----------|-----------|-------|------|---|--------|
| R213                  | On | 02/11/2023 | Bond Future | 10.94 Call | 0.00000  | 0.00000  | 1,167.08000 | 1.16708  | 1,259.640 | 10.05 | 0.00 | 0 | 731    |
| R213                  | On | 02/11/2023 | Bond Future | 10.94 Put  | 0.00000  | 0.00000  | 1,797.65000 | 1.79765  | 1,663.720 | 10.05 | 0.00 | 0 | 0      |
| R213                  | On | 02/11/2023 | Bond Future | 11.11 Call | 0.00000  | 0.00000  | 1,538.80000 | 1.53880  | 1,649.020 | 10.29 | 0.00 | 0 | 0      |
| R213                  | On | 02/11/2023 | Bond Future | 11.11 Put  | 0.00000  | 0.00000  | 1,440.46000 | 1.44046  | 1,324.190 | 10.29 | 0.00 | 0 | 0      |
| R213                  | On | 02/11/2023 | Bond Future | 11.12 Call | 0.00000  | 0.00000  | 1,562.29000 | 1.56229  | 1,673.530 | 10.30 | 0.00 | 0 | 0      |
| R213                  | On | 02/11/2023 | Bond Future | 11.12 Put  | 0.00000  | 0.00000  | 1,421.33000 | 1.42133  | 1,306.080 | 10.30 | 0.00 | 0 | 0      |
| R213                  | On | 02/11/2023 | Bond Future | 11.13 Call | 0.00000  | 0.00000  | 1,585.95000 | 1.58595  | 1,698.210 | 10.32 | 0.00 | 0 | 0      |
| R213                  | On | 02/11/2023 | Bond Future | 11.13 Put  | 0.00000  | 0.00000  | 1,402.40000 | 1.40240  | 1,288.170 | 10.32 | 0.00 | 0 | 0      |
| R213                  | On | 02/11/2023 | Bond Future | 11.44 Call | 0.00000  | 0.00000  | 2,404.09000 | 2.40409  | 2,545.970 | 10.78 | 0.00 | 0 | 731    |
| R213                  | On | 02/11/2023 | Bond Future | 11.44 Put  | 0.00000  | 0.00000  | 914.43000   | 0.91443  | 829.820   | 10.78 | 0.00 | 0 | 0      |
| R213                  | On | 02/11/2023 | Bond Future | 12.70 Call | 0.00000  | 0.00000  | 6,661.64000 | 6.66164  | 6,870.300 | 12.65 | 0.00 | 0 | 0      |
| R213                  | On | 02/11/2023 | Bond Future | 12.70 Put  | 0.00000  | 0.00000  | 134.25000   | 0.13425  | 116.420   | 12.65 | 0.00 | 0 | 731    |
| R213                  | On | 01/02/2024 | Bond Future | 11.70 Call | 0.00000  | 0.00000  | 3,582.70000 | 3.58270  | 3,728.490 | 10.86 | 0.00 | 0 | 0      |
| R213                  | On | 01/02/2024 | Bond Future | 11.70 Put  | 0.00000  | 0.00000  | 1,471.57000 | 1.47157  | 1,385.870 | 10.86 | 0.00 | 0 | 0      |
| R213                  | On | 01/02/2024 | Bond Future | 11.71 Call | 0.00000  | 0.00000  | 3,609.93000 | 3.60993  | 3,756.280 | 10.87 | 0.00 | 0 | 0      |
| R213                  | On | 01/02/2024 | Bond Future | 11.71 Put  | 0.00000  | 0.00000  | 1,458.57000 | 1.45857  | 1,373.430 | 10.87 | 0.00 | 0 | 0      |
| R213                  | On | 01/02/2024 | Bond Future | 11.72 Call | 0.00000  | 0.00000  | 3,637.44000 | 3.63744  | 3,784.350 | 10.88 | 0.00 | 0 | 0      |
| R213                  | On | 01/02/2024 | Bond Future | 11.72 Put  | 0.00000  | 0.00000  | 1,445.88000 | 1.44588  | 1,361.300 | 10.88 | 0.00 | 0 | 0      |
| R213                  | On | 02/05/2024 | Bond Future | 10.28 Call | 0.00000  | 0.00000  | 1,090.98000 | 1.09098  | 1,154.370 | 9.63  | 0.00 | 0 | 0      |
| R213                  | On | 02/05/2024 | Bond Future | 10.28 Put  | 0.00000  | 0.00000  | 5,268.93000 | 5.26893  | 5,095.500 | 9.63  | 0.00 | 0 | 0      |
| R213                  | On | 02/05/2024 | Bond Future | 10.29 Call | 0.00000  | 0.00000  | 1,102.69000 | 1.10269  | 1,166.580 | 9.63  | 0.00 | 0 | 0      |
| R213                  | On | 02/05/2024 | Bond Future | 10.29 Put  | 0.00000  | 0.00000  | 5,237.41000 | 5.23741  | 5,064.480 | 9.63  | 0.00 | 0 | 0      |
| R213                  | On | 02/05/2024 | Bond Future | 10.30 Call | 0.00000  | 0.00000  | 1,114.71000 | 1.11471  | 1,179.120 | 9.64  | 0.00 | 0 | 0      |
| R213                  | On | 02/05/2024 | Bond Future | 10.30 Put  | 0.00000  | 0.00000  | 5,206.22000 | 5.20622  | 5,033.810 | 9.64  | 0.00 | 0 | 0      |
| R213                  | On | 01/08/2024 | Bond Future | 10.86 Call | 0.00000  | 0.00000  | 2,015.75000 | 2.01575  | 2,111.640 | 8.98  | 0.00 | 0 | 0      |
| R213                  | On | 01/08/2024 | Bond Future | 10.86 Put  | 0.00000  | 0.00000  | 4,085.61000 | 4.08561  | 3,939.110 | 8.98  | 0.00 | 0 | 0      |
| R213                  | On | 01/08/2024 | Bond Future | 10.87 Call | 0.00000  | 0.00000  | 2,033.18000 | 2.03318  | 2,129.600 | 8.99  | 0.00 | 0 | 0      |
| R213                  | On | 01/08/2024 | Bond Future | 10.87 Put  | 0.00000  | 0.00000  | 4,062.27000 | 4.06227  | 3,916.300 | 8.99  | 0.00 | 0 | 0      |
| R213                  | On | 01/08/2024 | Bond Future | 10.88 Call | 0.00000  | 0.00000  | 2,050.38000 | 2.05038  | 2,147.330 | 8.99  | 0.00 | 0 | 0      |
| R213                  | On | 01/08/2024 | Bond Future | 10.88 Put  | 0.00000  | 0.00000  | 4,038.73000 | 4.03873  | 3,893.290 | 8.99  | 0.00 | 0 | 0      |
| R213                  | On | 07/11/2024 | Bond Future | 11.21 Call | 0.00000  | 0.00000  | 2,737.67000 | 2.73767  | 2,850.120 | 9.17  | 0.00 | 0 | 0      |
| R213                  | On | 07/11/2024 | Bond Future | 11.21 Put  | 0.00000  | 0.00000  | 3,958.08000 | 3.95808  | 3,822.130 | 9.17  | 0.00 | 0 | 0      |
| R213                  | On | 07/11/2024 | Bond Future | 11.22 Call | 0.00000  | 0.00000  | 2,756.64000 | 2.75664  | 2,869.550 | 9.18  | 0.00 | 0 | 0      |
| R213                  | On | 07/11/2024 | Bond Future | 11.22 Put  | 0.00000  | 0.00000  | 3,938.09000 | 3.93809  | 3,802.600 | 9.18  | 0.00 | 0 | 0      |
| R213                  | On | 07/11/2024 | Bond Future | 11.23 Call | 0.00000  | 0.00000  | 2,776.02000 | 2.77602  | 2,889.400 | 9.19  | 0.00 | 0 | 0      |
| R213                  | On | 07/11/2024 | Bond Future | 11.23 Put  | 0.00000  | 0.00000  | 3,918.54000 | 3.91854  | 3,783.520 | 9.19  | 0.00 | 0 | 0      |
| Total for R213 Option |    |            |             |            |          |          |             |          |           |       | 0.00 | 0 | 2,193  |
| Total for R213        |    |            |             |            |          |          |             |          |           |       | 0.00 | 0 | 35,822 |
| R214                  | On | 02/11/2023 | Bond Future |            | 12.48366 | 59.15665 | 12.54143    | 58.89072 |           | 16.39 | 0.00 | 0 | 22,221 |
| R214                  | On | 01/02/2024 | Bond Future |            | 12.59215 | 60.48744 | 12.65204    | 60.21556 |           | 15.96 | 0.00 | 0 | 0      |
| R214                  | On | 02/05/2024 | Bond Future |            | 12.69593 | 58.54689 | 12.75798    | 58.26877 |           | 16.34 | 0.00 | 0 | 0      |
| R214                  | On | 01/08/2024 | Bond Future |            | 12.80321 | 59.86704 | 12.86754    | 59.58254 |           | 15.47 | 0.00 | 0 | 0      |
| R214                  | On | 07/11/2024 | Bond Future |            | 12.94600 | 57.94007 | 13.01303    | 57.64868 |           | 15.27 | 0.00 | 0 | 0      |
| Total for R214 Future |    |            |             |            |          |          |             |          |           |       | 0.00 | 0 | 22,221 |
| R214                  | On | 02/11/2023 | Bond Future | 11.45 Call | 0.00000  | 0.00000  | 191.53000   | 0.19153  | 215.470   | 15.08 | 0.00 | 0 | 0      |
| R214                  | On | 02/11/2023 | Bond Future | 11.45 Put  | 0.00000  | 0.00000  | 5,559.39000 | 5.55939  | 5,317.400 | 15.08 | 0.00 | 0 | 0      |
| R214                  | On | 02/11/2023 | Bond Future | 11.46 Call | 0.00000  | 0.00000  | 197.07000   | 0.19707  | 221.590   | 15.10 | 0.00 | 0 | 0      |
| R214                  | On | 02/11/2023 | Bond Future | 11.46 Put  | 0.00000  | 0.00000  | 5,512.28000 | 5.51228  | 5,270.870 | 15.10 | 0.00 | 0 | 0      |
| R214                  | On | 02/11/2023 | Bond Future | 11.47 Call | 0.00000  | 0.00000  | 202.78000   | 0.20278  | 227.890   | 15.11 | 0.00 | 0 | 0      |
| R214                  | On | 02/11/2023 | Bond Future | 11.47 Put  | 0.00000  | 0.00000  | 5,465.40000 | 5.46540  | 5,224.580 | 15.11 | 0.00 | 0 | 0      |
| R214                  | On | 01/02/2024 | Bond Future | 12.14 Call | 0.00000  | 0.00000  | 1,509.41000 | 1.50941  | 1,605.580 | 15.40 | 0.00 | 0 | 0      |
| R214                  | On | 01/02/2024 | Bond Future | 12.14 Put  | 0.00000  | 0.00000  | 3,900.71000 | 3.90071  | 3,725.000 | 15.40 | 0.00 | 0 | 0      |
| R214                  | On | 01/02/2024 | Bond Future | 12.15 Call | 0.00000  | 0.00000  | 1,527.86000 | 1.52786  | 1,624.820 | 15.41 | 0.00 | 0 | 0      |
| R214                  | On | 01/02/2024 | Bond Future | 12.15 Put  | 0.00000  | 0.00000  | 3,870.98000 | 3.87098  | 3,696.060 | 15.41 | 0.00 | 0 | 0      |
| R214                  | On | 01/02/2024 | Bond Future | 12.16 Call | 0.00000  | 0.00000  | 1,546.44000 | 1.54644  | 1,644.190 | 15.43 | 0.00 | 0 | 0      |
| R214                  | On | 01/02/2024 | Bond Future | 12.16 Put  | 0.00000  | 0.00000  | 3,841.43000 | 3.84143  | 3,667.300 | 15.43 | 0.00 | 0 | 0      |
| R214                  | On | 02/05/2024 | Bond Future | 11.46 Call | 0.00000  | 0.00000  | 925.06000   | 0.92506  | 985.740   | 15.20 | 0.00 | 0 | 0      |

|                        |    |            |                    |       |      |           |         |             |           |           |       |                |       |           |
|------------------------|----|------------|--------------------|-------|------|-----------|---------|-------------|-----------|-----------|-------|----------------|-------|-----------|
| R214                   | On | 02/05/2024 | Bond Future        | 11.46 | Put  | 0.00000   | 0.00000 | 7,212.69000 | 7.21269   | 6,995.250 | 15.20 | 0.00           | 0     | 0         |
| R214                   | On | 02/05/2024 | Bond Future        | 11.47 | Call | 0.00000   | 0.00000 | 935.18000   | 0.93518   | 996.390   | 15.20 | 0.00           | 0     | 0         |
| R214                   | On | 02/05/2024 | Bond Future        | 11.47 | Put  | 0.00000   | 0.00000 | 7,170.37000 | 7.17037   | 6,953.460 | 15.20 | 0.00           | 0     | 0         |
| R214                   | On | 02/05/2024 | Bond Future        | 11.48 | Call | 0.00000   | 0.00000 | 945.24000   | 0.94524   | 1,006.970 | 15.20 | 0.00           | 0     | 0         |
| R214                   | On | 02/05/2024 | Bond Future        | 11.48 | Put  | 0.00000   | 0.00000 | 7,128.05000 | 7.12805   | 6,911.660 | 15.20 | 0.00           | 0     | 0         |
| R214                   | On | 01/08/2024 | Bond Future        | 12.16 | Call | 0.00000   | 0.00000 | 2,138.85000 | 2.13885   | 2,245.040 | 14.87 | 0.00           | 0     | 0         |
| R214                   | On | 01/08/2024 | Bond Future        | 12.16 | Put  | 0.00000   | 0.00000 | 5,394.13000 | 5.39413   | 5,215.820 | 14.87 | 0.00           | 0     | 0         |
| R214                   | On | 01/08/2024 | Bond Future        | 12.17 | Call | 0.00000   | 0.00000 | 2,156.29000 | 2.15629   | 2,263.070 | 14.87 | 0.00           | 0     | 0         |
| R214                   | On | 01/08/2024 | Bond Future        | 12.17 | Put  | 0.00000   | 0.00000 | 5,363.57000 | 5.36357   | 5,185.850 | 14.87 | 0.00           | 0     | 0         |
| R214                   | On | 01/08/2024 | Bond Future        | 12.18 | Call | 0.00000   | 0.00000 | 2,173.81000 | 2.17381   | 2,281.180 | 14.88 | 0.00           | 0     | 0         |
| R214                   | On | 01/08/2024 | Bond Future        | 12.18 | Put  | 0.00000   | 0.00000 | 5,333.15000 | 5.33315   | 5,156.020 | 14.88 | 0.00           | 0     | 0         |
| R214                   | On | 07/11/2024 | Bond Future        | 12.60 | Call | 0.00000   | 0.00000 | 3,038.70000 | 3.03870   | 3,169.680 | 15.10 | 0.00           | 0     | 0         |
| R214                   | On | 07/11/2024 | Bond Future        | 12.60 | Put  | 0.00000   | 0.00000 | 4,872.14000 | 4.87214   | 4,711.730 | 15.10 | 0.00           | 0     | 0         |
| R214                   | On | 07/11/2024 | Bond Future        | 12.61 | Call | 0.00000   | 0.00000 | 3,059.39000 | 3.05939   | 3,190.920 | 15.11 | 0.00           | 0     | 0         |
| R214                   | On | 07/11/2024 | Bond Future        | 12.61 | Put  | 0.00000   | 0.00000 | 4,847.36000 | 4.84736   | 4,687.500 | 15.11 | 0.00           | 0     | 0         |
| R214                   | On | 07/11/2024 | Bond Future        | 12.62 | Call | 0.00000   | 0.00000 | 3,080.15000 | 3.08015   | 3,212.220 | 15.12 | 0.00           | 0     | 0         |
| R214                   | On | 07/11/2024 | Bond Future        | 12.62 | Put  | 0.00000   | 0.00000 | 4,822.69000 | 4.82269   | 4,663.370 | 15.12 | 0.00           | 0     | 0         |
| Total for R214 Option  |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| Total for R214         |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 22,221    |
| Total for Bond         |    |            |                    |       |      |           |         |             |           |           |       | 690,434,286.84 | 7,928 | 1,438,861 |
| ES26A                  | On | 02/04/2026 | Price Contribution |       |      | 100.00000 | 0.00000 | 100.00000   | 0.00000   |           |       | 0.00           | 0     | 0         |
| Total for ES26A Future |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| Total for ES26A        |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| ES33                   | On | 15/09/2033 | Price Contribution |       |      | 100.00000 | 0.00000 | 100.00000   | 0.00000   |           |       | 0.00           | 0     | 0         |
| Total for ES33 Future  |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| Total for ES33         |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| ES33A                  | On | 15/09/2033 | Price Contribution |       |      | 100.00000 | 0.00000 | 100.00000   | 0.00000   |           |       | 0.00           | 0     | 0         |
| Total for ES33A Future |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| Total for ES33A        |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| ES42                   | On | 25/04/2042 | Price Contribution |       |      | 100.00000 | 0.00000 | 100.00000   | 0.00000   |           |       | 0.00           | 0     | 0         |
| Total for ES42 Future  |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| Total for ES42         |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| I2025                  | On | 31/01/2025 | Price Contribution |       |      | 100.00000 | 0.00000 | 100.00000   | 0.00000   |           |       | 0.00           | 0     | 0         |
| Total for I2025 Future |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| Total for I2025        |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| I2029                  | On | 31/03/2029 | Price Contribution |       |      | 100.00000 | 0.00000 | 100.00000   | 0.00000   |           |       | 0.00           | 0     | 0         |
| Total for I2029 Future |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| Total for I2029        |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| I2031                  | On | 31/01/2031 | Price Contribution |       |      | 100.00000 | 0.00000 | 100.00000   | 0.00000   |           |       | 0.00           | 0     | 0         |
| Total for I2031 Future |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| Total for I2031        |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| I2033                  | On | 14/08/2015 | Price Contribution |       |      | 100.00000 | 0.00000 | 100.00000   | 100.00000 |           |       | 0.00           | 0     | 0         |
| I2033                  | On | 28/02/2033 | Price Contribution |       |      | 100.00000 | 0.00000 | 100.00000   | 0.00000   |           |       | 0.00           | 0     | 0         |
| Total for I2033 Future |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| Total for I2033        |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| I2046                  | On | 31/03/2046 | Price Contribution |       |      | 100.00000 | 0.00000 | 100.00000   | 0.00000   |           |       | 0.00           | 0     | 0         |
| Total for I2046 Future |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| Total for I2046        |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| I2050                  | On | 31/12/2050 | Price Contribution |       |      | 100.00000 | 0.00000 | 100.00000   | 0.00000   |           |       | 0.00           | 0     | 0         |
| Total for I2050 Future |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |
| Total for I2050        |    |            |                    |       |      |           |         |             |           |           |       | 0.00           | 0     | 0         |

|                            |    |            |                    |           |          |           |           |      |   |   |
|----------------------------|----|------------|--------------------|-----------|----------|-----------|-----------|------|---|---|
| R186                       | On | 21/12/2026 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R186 Future      |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R186             |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R186/R207                  | On | 21/12/2026 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R186/R207 Future |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R186/R207        |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R186/R208                  | On | 21/12/2026 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R186/R208 Future |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R186/R208        |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R197                       | On | 07/12/2023 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R197 Future      |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R197             |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R202                       | On | 07/12/2033 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R202 Future      |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R202             |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R2030                      | On | 31/01/2030 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R2030 Future     |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R2030            |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R2032                      | On | 31/03/2032 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R2032 Future     |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R2032            |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R2035                      | On | 28/02/2035 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R2035 Future     |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R2035            |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R2037                      | On | 31/01/2037 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R2037 Future     |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R2037            |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R2040                      | On | 06/10/2015 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 100.00000 | 0.00 | 0 | 0 |
| R2040                      | On | 31/01/2040 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R2040 Future     |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R2040            |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R2044                      | On | 31/01/2044 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R2044 Future     |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R2044            |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R2048                      | On | 28/02/2048 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R2048 Future     |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R2048            |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R2053                      | On | 31/03/2053 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R2053 Future     |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R2053            |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R209                       | On | 31/03/2036 | Price Contribution | 6.25000   | 93.75000 | 6.25000   | 93.75000  | 0.00 | 0 | 0 |
| Total for R209 Future      |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R209             |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R209/R186                  | On | 31/03/2036 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R209/R186 Future |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R209/R186        |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| R209/R204                  | On | 31/03/2036 | Price Contribution | 100.00000 | 0.00000  | 100.00000 | 0.00000   | 0.00 | 0 | 0 |
| Total for R209/R204 Future |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |
| Total for R209/R204        |    |            |                    |           |          |           |           | 0.00 | 0 | 0 |

|                              |    |            |                    |             |           |           |               |           |             |      |      |     |     |
|------------------------------|----|------------|--------------------|-------------|-----------|-----------|---------------|-----------|-------------|------|------|-----|-----|
| R209/R208                    | On | 31/03/2036 | Price Contribution |             | 100.00000 | 0.00000   | 100.00000     | 0.00000   |             | 0.00 | 0    | 0   |     |
| Total for R209/R208 Future   |    |            |                    |             |           |           |               |           |             |      | 0.00 | 0   | 0   |
| Total for R209/R208          |    |            |                    |             |           |           |               |           |             |      | 0.00 | 0   | 0   |
| R213/R186                    | On | 28/02/2031 | Price Contribution |             | 100.00000 | 0.00000   | 100.00000     | 0.00000   |             | 0.00 | 0    | 0   |     |
| Total for R213/R186 Future   |    |            |                    |             |           |           |               |           |             |      | 0.00 | 0   | 0   |
| Total for R213/R186          |    |            |                    |             |           |           |               |           |             |      | 0.00 | 0   | 0   |
| R214/R209                    | On | 28/02/2041 | Price Contribution |             | 100.00000 | 0.00000   | 100.00000     | 0.00000   |             | 0.00 | 0    | 0   |     |
| Total for R214/R209 Future   |    |            |                    |             |           |           |               |           |             |      | 0.00 | 0   | 0   |
| Total for R214/R209          |    |            |                    |             |           |           |               |           |             |      | 0.00 | 0   | 0   |
| Total for Price Contribution |    |            |                    |             |           |           |               |           |             |      | 0.00 | 0   | 0   |
| GOVI                         | On | 02/11/2023 | GOVI               |             | 881.60100 | 881.60100 | 878.67300     | 878.67300 |             | 0.00 | 0    | 823 |     |
| GOVI                         | On | 01/02/2024 | GOVI               |             | 901.43200 | 901.43200 | 898.43900     | 898.43900 |             | 0.00 | 0    | 0   |     |
| GOVI                         | On | 02/05/2024 | GOVI               |             | 921.78600 | 921.78600 | 918.72400     | 918.72400 |             | 0.00 | 0    | 0   |     |
| GOVI                         | On | 01/08/2024 | GOVI               |             | 942.59500 | 942.59500 | 939.46200     | 939.46200 |             | 0.00 | 0    | 0   |     |
| GOVI                         | On | 07/11/2024 | GOVI               |             | 964.43700 | 964.43700 | 961.22700     | 961.22700 |             | 0.00 | 0    | 0   |     |
| Total for GOVI Future        |    |            |                    |             |           |           |               |           |             |      | 0.00 | 0   | 823 |
| GOVI                         | On | 02/11/2023 | GOVI               | 885.80 Call | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 02/11/2023 | GOVI               | 885.80 Put  | 0.00000   | 0.00000   | 71,270.00000  | 7.12700   | 41,990.000  | 0.00 | 0    | 0   |     |
| GOVI                         | On | 02/11/2023 | GOVI               | 885.81 Call | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 02/11/2023 | GOVI               | 885.81 Put  | 0.00000   | 0.00000   | 71,370.00000  | 7.13700   | 42,090.000  | 0.00 | 0    | 0   |     |
| GOVI                         | On | 02/11/2023 | GOVI               | 885.82 Call | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 02/11/2023 | GOVI               | 885.82 Put  | 0.00000   | 0.00000   | 71,470.00000  | 7.14700   | 42,190.000  | 0.00 | 0    | 0   |     |
| GOVI                         | On | 01/02/2024 | GOVI               | 879.98 Call | 0.00000   | 0.00000   | 184,590.00000 | 18.45900  | 214,520.000 | 0.00 | 0    | 0   |     |
| GOVI                         | On | 01/02/2024 | GOVI               | 879.98 Put  | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 01/02/2024 | GOVI               | 879.99 Call | 0.00000   | 0.00000   | 184,490.00000 | 18.44900  | 214,420.000 | 0.00 | 0    | 0   |     |
| GOVI                         | On | 01/02/2024 | GOVI               | 879.99 Put  | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 01/02/2024 | GOVI               | 880.00 Call | 0.00000   | 0.00000   | 184,390.00000 | 18.43900  | 214,320.000 | 0.00 | 0    | 0   |     |
| GOVI                         | On | 01/02/2024 | GOVI               | 880.00 Put  | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 02/05/2024 | GOVI               | 950.97 Call | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 02/05/2024 | GOVI               | 950.97 Put  | 0.00000   | 0.00000   | 322,460.00000 | 32.24600  | 291,840.000 | 0.00 | 0    | 0   |     |
| GOVI                         | On | 02/05/2024 | GOVI               | 950.98 Call | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 02/05/2024 | GOVI               | 950.98 Put  | 0.00000   | 0.00000   | 322,560.00000 | 32.25600  | 291,940.000 | 0.00 | 0    | 0   |     |
| GOVI                         | On | 02/05/2024 | GOVI               | 950.99 Call | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 02/05/2024 | GOVI               | 950.99 Put  | 0.00000   | 0.00000   | 322,660.00000 | 32.26600  | 292,040.000 | 0.00 | 0    | 0   |     |
| GOVI                         | On | 01/08/2024 | GOVI               | 943.37 Call | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 01/08/2024 | GOVI               | 943.37 Put  | 0.00000   | 0.00000   | 39,080.00000  | 3.90800   | 7,750.000   | 0.00 | 0    | 0   |     |
| GOVI                         | On | 01/08/2024 | GOVI               | 943.38 Call | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 01/08/2024 | GOVI               | 943.38 Put  | 0.00000   | 0.00000   | 39,180.00000  | 3.91800   | 7,850.000   | 0.00 | 0    | 0   |     |
| GOVI                         | On | 01/08/2024 | GOVI               | 943.39 Call | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 01/08/2024 | GOVI               | 943.39 Put  | 0.00000   | 0.00000   | 39,280.00000  | 3.92800   | 7,950.000   | 0.00 | 0    | 0   |     |
| GOVI                         | On | 07/11/2024 | GOVI               | 948.78 Call | 0.00000   | 0.00000   | 124,470.00000 | 12.44700  | 156,570.000 | 0.00 | 0    | 0   |     |
| GOVI                         | On | 07/11/2024 | GOVI               | 948.78 Put  | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 07/11/2024 | GOVI               | 948.79 Call | 0.00000   | 0.00000   | 124,370.00000 | 12.43700  | 156,470.000 | 0.00 | 0    | 0   |     |
| GOVI                         | On | 07/11/2024 | GOVI               | 948.79 Put  | 0.00000   | 0.00000   | 0.00000       | 0.00000   | 0.000       | 0.00 | 0    | 0   |     |
| GOVI                         | On | 07/11/2024 | GOVI               | 948.80 Call | 0.00000   | 0.00000   | 124,270.00000 | 12.42700  | 156,370.000 | 0.00 | 0    | 0   |     |



|                               |    |            |              |             |     |             |             |             |         |       |      |   |     |
|-------------------------------|----|------------|--------------|-------------|-----|-------------|-------------|-------------|---------|-------|------|---|-----|
| GOVI                          | On | 07/11/2024 | GOVI         | 948.80      | Put | 0.00000     | 0.00000     | 0.00000     | 0.00000 | 0.000 | 0.00 | 0 | 0   |
| Total for GOVI Option         |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 0   |
| Total for GOVI                |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 823 |
| Total for GOVI                |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 823 |
| AL37                          | On | 02/11/2023 | Index Future | 903.31900   |     | 903.31900   | 901.79200   | 901.79200   |         |       | 0.00 | 0 | 0   |
| AL37                          | On | 01/02/2024 | Index Future | 923.63800   |     | 923.63800   | 922.07800   | 922.07800   |         |       | 0.00 | 0 | 0   |
| AL37                          | On | 02/05/2024 | Index Future | 944.49400   |     | 944.49400   | 942.89700   | 942.89700   |         |       | 0.00 | 0 | 0   |
| AL37                          | On | 01/08/2024 | Index Future | 965.81600   |     | 965.81600   | 964.18100   | 964.18100   |         |       | 0.00 | 0 | 0   |
| AL37                          | On | 07/11/2024 | Index Future | 988.19500   |     | 988.19500   | 986.51800   | 986.51800   |         |       | 0.00 | 0 | 0   |
| Total for AL37 Future         |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 0   |
| Total for AL37                |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 0   |
| AL7T                          | On | 02/11/2023 | Index Future | 1,025.23900 |     | 1,025.23900 | 1,021.72100 | 1,021.72100 |         |       | 0.00 | 0 | 0   |
| AL7T                          | On | 01/02/2024 | Index Future | 1,048.30100 |     | 1,048.30100 | 1,044.70500 | 1,044.70500 |         |       | 0.00 | 0 | 0   |
| AL7T                          | On | 02/05/2024 | Index Future | 1,071.97100 |     | 1,071.97100 | 1,068.29300 | 1,068.29300 |         |       | 0.00 | 0 | 0   |
| AL7T                          | On | 01/08/2024 | Index Future | 1,096.17100 |     | 1,096.17100 | 1,092.40700 | 1,092.40700 |         |       | 0.00 | 0 | 0   |
| AL7T                          | On | 07/11/2024 | Index Future | 1,121.57100 |     | 1,121.57100 | 1,117.71500 | 1,117.71500 |         |       | 0.00 | 0 | 0   |
| Total for AL7T Future         |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 0   |
| Total for AL7T                |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 0   |
| ALBI                          | On | 02/11/2023 | Index Future | 894.38100   |     | 894.38100   | 891.42700   | 891.42700   |         |       | 0.00 | 0 | 107 |
| ALBI                          | On | 01/02/2024 | Index Future | 914.49900   |     | 914.49900   | 911.48000   | 911.48000   |         |       | 0.00 | 0 | 0   |
| ALBI                          | On | 02/05/2024 | Index Future | 935.14800   |     | 935.14800   | 932.06000   | 932.06000   |         |       | 0.00 | 0 | 0   |
| ALBI                          | On | 01/08/2024 | Index Future | 956.25900   |     | 956.25900   | 953.09900   | 953.09900   |         |       | 0.00 | 0 | 0   |
| ALBI                          | On | 07/11/2024 | Index Future | 978.41800   |     | 978.41800   | 975.18000   | 975.18000   |         |       | 0.00 | 0 | 0   |
| Total for ALBI Future         |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 107 |
| Total for ALBI                |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 107 |
| IGOV                          | On | 02/11/2023 | Index Future | 333.95700   |     | 333.95700   | 334.51400   | 334.51400   |         |       | 0.00 | 0 | 515 |
| IGOV                          | On | 01/02/2024 | Index Future | 341.54900   |     | 341.54900   | 342.12000   | 342.12000   |         |       | 0.00 | 0 | 0   |
| IGOV                          | On | 02/05/2024 | Index Future | 349.34000   |     | 349.34000   | 349.92300   | 349.92300   |         |       | 0.00 | 0 | 0   |
| IGOV                          | On | 01/08/2024 | Index Future | 357.30300   |     | 357.30300   | 357.89800   | 357.89800   |         |       | 0.00 | 0 | 0   |
| IGOV                          | On | 07/11/2024 | Index Future | 365.66300   |     | 365.66300   | 366.27100   | 366.27100   |         |       | 0.00 | 0 | 0   |
| Total for IGOV Future         |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 515 |
| Total for IGOV                |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 515 |
| Total for Index               |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 622 |
| JIBAR FUTURE                  | On | 16/08/2023 | Jibar Future | 8.40800     |     | 91.59200    | 8.40800     | 8.40800     |         |       | 0.00 | 0 | 0   |
| JIBAR FUTURE                  | On | 20/09/2023 | Jibar Future | 8.40500     |     | 91.59500    | 8.40500     | 91.59500    |         |       | 0.00 | 0 | 0   |
| JIBAR FUTURE                  | On | 18/10/2023 | Jibar Future | 8.46500     |     | 91.53500    | 8.48500     | 91.51500    |         |       | 0.00 | 0 | 0   |
| JIBAR FUTURE                  | On | 15/11/2023 | Jibar Future | 8.45000     |     | 91.55000    | 8.49000     | 91.51000    |         |       | 0.00 | 0 | 0   |
| JIBAR FUTURE                  | On | 20/12/2023 | Jibar Future | 8.46500     |     | 91.53500    | 8.51500     | 91.48500    |         |       | 0.00 | 0 | 0   |
| JIBAR FUTURE                  | On | 17/01/2024 | Jibar Future | 8.46000     |     | 91.54000    | 8.51500     | 91.48500    |         |       | 0.00 | 0 | 0   |
| JIBAR FUTURE                  | On | 21/02/2024 | Jibar Future | 8.45000     |     | 91.55000    | 8.52500     | 91.47500    |         |       | 0.00 | 0 | 0   |
| JIBAR FUTURE                  | On | 20/03/2024 | Jibar Future | 8.44000     |     | 91.56000    | 8.51500     | 91.48500    |         |       | 0.00 | 0 | 0   |
| JIBAR FUTURE                  | On | 19/06/2024 | Jibar Future | 8.43000     |     | 91.57000    | 8.50500     | 91.49500    |         |       | 0.00 | 0 | 0   |
| JIBAR FUTURE                  | On | 18/09/2024 | Jibar Future | 8.30000     |     | 91.70000    | 8.37500     | 91.62500    |         |       | 0.00 | 0 | 0   |
| JIBAR FUTURE                  | On | 18/12/2024 | Jibar Future | 8.12000     |     | 91.88000    | 8.22000     | 91.78000    |         |       | 0.00 | 0 | 0   |
| JIBAR FUTURE                  | On | 19/03/2025 | Jibar Future | 8.09000     |     | 91.91000    | 8.18000     | 91.82000    |         |       | 0.00 | 0 | 0   |
| JIBAR FUTURE                  | On | 18/06/2025 | Jibar Future | 8.05000     |     | 91.95000    | 8.14500     | 91.85500    |         |       | 0.00 | 0 | 0   |
| Total for JIBAR FUTURE Future |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 0   |
| Total for JIBAR FUTURE        |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 0   |
| Total for Jibar               |    |            |              |             |     |             |             |             |         |       | 0.00 | 0 | 0   |

|                         |                |       |           |
|-------------------------|----------------|-------|-----------|
| Total for Derivatives : | 690,434,286.84 | 7,928 | 1,440,306 |
| Total Futures           | 690,434,286.84 | 7,928 | 1,329,432 |
| Total Options           | 0.00           | 0     | 110,874   |
| Grand Total             | 690,434,286.84 | 7,928 | 1,440,306 |