

DERIVATIVE - INDEX FUTURES TRANSACTION

Date	Contract ID	Contract Month	Opening Price	Settlement Price	Change in Settlement Price	Volume	Net Position
02-Jan-19	LQ45F9	31-Jan-19	985.45	984.15	-1.30	0	0
	LQ45G9	28-Feb-19	985.45	984.15	-1.30	0	0
	LQ45H9	29-Mar-19	982.75	982.80	0.05	0	0
03-Jan-19	LQ45F9	31-Jan-19	984.15	985.25	1.10	0	0
	LQ45G9	28-Feb-19	984.15	985.25	1.10	0	0
	LQ45H9	29-Mar-19	982.80	984.60	1.80	0	0
04-Jan-19	LQ45F9	31-Jan-19	985.25	991.90	6.65	0	0
	LQ45G9	28-Feb-19	985.25	991.90	6.65	0	0
	LQ45H9	29-Mar-19	984.60	991.55	6.95	0	0
07-Jan-19	LQ45F9	31-Jan-19	991.90	998.50	6.60	0	0
	LQ45G9	28-Feb-19	991.90	998.50	6.60	0	0
	LQ45H9	29-Mar-19	991.55	998.35	6.80	0	0
08-Jan-19	LQ45F9	31-Jan-19	998.50	997.40	-1.10	0	0
	LQ45G9	28-Feb-19	998.50	997.40	-1.10	0	0
	LQ45H9	29-Mar-19	998.35	997.30	-1.05	0	0
09-Jan-19	LQ45F9	31-Jan-19	997.40	997.30	-0.10	0	0
	LQ45G9	28-Feb-19	997.40	997.30	-0.10	0	0
	LQ45H9	29-Mar-19	997.30	997.25	-0.05	0	0
10-Jan-19	LQ45F9	31-Jan-19	997.30	1000.65	3.35	0	0
	LQ45G9	28-Feb-19	997.30	1000.65	3.35	0	0
	LQ45H9	29-Mar-19	997.25	1000.65	3.40	0	0
11-Jan-19	LQ45F9	31-Jan-19	1000.65	1006.05	5.40	0	0
	LQ45G9	28-Feb-19	1000.65	1006.05	5.40	0	0
	LQ45H9	29-Mar-19	1000.65	1006.05	5.40	0	0
14-Jan-19	LQ45F9	31-Jan-19	1006.05	1005.70	-0.35	0	0
	LQ45G9	28-Feb-19	1006.05	1005.70	-0.35	0	0
	LQ45H9	29-Mar-19	1006.05	1005.70	-0.35	0	0
15-Jan-19	LQ45F9	31-Jan-19	1005.70	1010.65	4.95	0	0
	LQ45G9	28-Feb-19	1005.70	1010.65	4.95	0	0
	LQ45H9	29-Mar-19	1005.70	1010.65	4.95	0	0
16-Jan-19	LQ45F9	31-Jan-19	1010.65	1015.00	4.35	0	0
	LQ45G9	28-Feb-19	1010.65	1015.00	4.35	0	0
	LQ45H9	29-Mar-19	1010.65	1015.00	4.35	0	0
17-Jan-19	LQ45F9	31-Jan-19	1015.00	1019.35	4.35	0	0
	LQ45G9	28-Feb-19	1015.00	1019.35	4.35	0	0
	LQ45H9	29-Mar-19	1015.00	1019.35	4.35	0	0
18-Jan-19	LQ45F9	31-Jan-19	1019.35	1023.15	3.80	0	0
	LQ45G9	28-Feb-19	1019.35	1023.15	3.80	0	0
	LQ45H9	29-Mar-19	1019.35	1023.15	3.80	0	0
21-Jan-19	LQ45F9	31-Jan-19	1023.15	1027.00	3.85	0	0
	LQ45G9	28-Feb-19	1023.15	1027.00	3.85	0	0
	LQ45H9	29-Mar-19	1023.15	1027.00	3.85	0	0
22-Jan-19	LQ45F9	31-Jan-19	1027.00	1026.35	-0.65	0	0
	LQ45G9	28-Feb-19	1027.00	1026.35	-0.65	0	0
	LQ45H9	29-Mar-19	1027.00	1026.35	-0.65	0	0
23-Jan-19	LQ45F9	31-Jan-19	1026.35	1025.05	-1.30	0	0
	LQ45G9	28-Feb-19	1026.35	1025.05	-1.30	0	0
	LQ45H9	29-Mar-19	1026.35	1025.05	-1.30	0	0
24-Jan-19	LQ45F9	31-Jan-19	1025.05	1024.35	-0.70	0	0
	LQ45G9	28-Feb-19	1025.05	1024.35	-0.70	0	0
	LQ45H9	29-Mar-19	1025.05	1024.35	-0.70	0	0

Date	Contract ID	Contract Month	Opening Price	Settlement Price	Change in Settlement Price	Volume	Net Position
25-Jan-19	LQ45F9	31-Jan-19	1024.35	1024.55	0.20	0	0
	LQ45G9	28-Feb-19	1024.35	1024.55	0.20	0	0
	LQ45H9	29-Mar-19	1024.35	1024.55	0.20	0	0
28-Jan-19	LQ45F9	31-Jan-19	1024.55	1020.30	-4.25	0	0
	LQ45G9	28-Feb-19	1024.55	1020.30	-4.25	0	0
	LQ45H9	29-Mar-19	1024.55	1020.30	-4.25	0	0
29-Jan-19	LQ45F9	31-Jan-19	1020.30	1018.05	-2.25	0	0
	LQ45G9	28-Feb-19	1020.30	1018.05	-2.25	0	0
	LQ45H9	29-Mar-19	1020.30	1018.05	-2.25	0	0
30-Jan-19	LQ45F9	31-Jan-19	1018.05	1020.45	2.40	0	0
	LQ45G9	28-Feb-19	1018.05	1020.45	2.40	0	0
	LQ45H9	29-Mar-19	1018.05	1020.45	2.40	0	0
31-Jan-19	LQ45F9	31-Jan-19	1020.45	1038.40	17.95	0	0
	LQ45G9	28-Feb-19	1020.45	1029.40	8.95	0	0
	LQ45H9	29-Mar-19	1020.45	1029.40	8.95	0	0