

Appendix-1 Data on Forward Rates

Data on Forward Rates collected from SMEs involved in imports and exports. Data on Forward rates also collected from a Private Sector Bank.

Table 1A.1 Data on Forward rates collected from Exporter (Code: Cap-1)

Tenure during which Foreign Currency could be remitted:		Contract no.	Date of Booking the Forward	Forward rate (1 unit of Foreign Currency = INR)	Currency Amount	Observ ation no.
From	Till					
08-09-2014	09-10-2014	0506314F P0000268	Dt.08-08-2014	61.535	US\$ 35,000.00	1
10-10-2014	10-11-2014	0506314F P0000299	Dt.30-09-2014	61.67	US\$ 40,000.00	2
21-10-2014	17-11-2014	0506314F P0000311	Dt.16-10-2014	61.405	US\$ 19,000.00	3
25-11-2014	24-12-2014	0506314F P0000331	Dt.03-11-2014	61.5775	US\$ 50,000.00	4
20-12-2014	19-01-2015	0506314F P0000332	Dt.03-11-2014	61.895	US\$ 50,000.00	5
20-01-2015	19-02-2015	0506314F P0000396	Dt.18-12-2014	63.505	US\$ 35,000.00	6
20-02-2015	19-03-2015	0506314F P0000395	Dt.18-12-2014	63.845	US\$ 62,000.00	7
16-03-2015	15-04-2015	0506315F P0000042	Dt.04-03-2015	62.0025	US\$ 25,000.00	8
15-04-2015	14-05-2015	0506315F P0000001	Dt.02-01-2015	64.5325	US\$ 20,000.00	9
24-04-2015	22-05-2015	0506315F P0000072	Dt.30-03-2015	62.7925	US\$ 16,000.00	10
05-05-2015	04-06-2015	0506315F P0000122	Dt.28-04-2015	63.14	US\$ 20,000.00	11
15-05-2015	12-06-2015	0506315F	Dt.09-03-2015	63.565	US\$	13

		P0000057			45,000.00	
25-05-2015	24-06-2015	0506315F P0000070	Dt.30/03/2015	63.13	US\$ 44,000.00	12
01-06-2015	30-06-2015	0506315F P0000121	Dt.28-04-2015	63.4925	US\$ 20,000.00	14
15-06-2015	14-07-2015	0506315F P0000002	Dt.02-01-2015	65.2925	US\$ 20,000.00	15
22-06-2015	17-07-2015	0506315F P0000073	Dt.30-03-2015	63.595	US\$ 35,000.00	16
10-07-2015	10-08-2015	0506315F P0000120	Dt.28-04-2015	64.005	US\$ 40,000.00	17
15-07-2015	14-08-2015	0506315F P0000004	Dt.02-01-2015	65.6425	US\$ 20,000.00	
15-07-2015	14-08-2015	0506315F P0000162	Dt.04-06-2015	64.435	US\$ 43,000.00	18
17-08-2015	15-09-2015	0506315F P0000003	Dt.02-01-2015	66.025	US\$ 20,000.00	19
17-08-2015	16-09-2015	0506315F P0000187	Dt.14-07-2015	63.8	US\$ 35,000.00	20
21-09-2015	20-10-2015	0506315F P0000201	Dt.31-07-2015	64.62	US\$ 45,000.00	21
12-10-2015	10-11-2015	0506315F P0000234	Dt.17-08-2015	65.87	US\$ 50,000.00	22
20-10-2015	18-11-2015	0506315F P0000294	Dt.15-10-2015	64.73	US\$ 33,000.00	675-694
26-10-2015	24-11-2015	0506315F P0000296	Dt.16-10-2015	64.87	US\$ 50,000.00	23
17-11-2015	16-12-2015	0506315F P0000297	Dt.16-10-2015	65.12	US\$ 50,000.00	24
04-01-2016	03-02-2016	0506315F P0000306	Dt.02-11-2015	66.1375	US\$ 23,000.00	25
16-01-2016	16-02-2016	0506316F P0000006	Dt.08-01-2016	66.8525	US\$ 60,000.00	26

25-01-2016	24-02-2016	0506316F P0000033	Dt.21-01-2016	67.9	US\$ 28,000.00	27
25-02-2016	24-03-2016	0506316F P0000031	Dt.21-01-2016	68.23	US\$ 30,000.00	28
28-03-2016	27-04-2016	0506316F P0000035	Dt.22-01-2016	68.6	US\$ 55,000.00	29
04-04-2016	03-05-2016	0506316F P0000095	Dt.16-02-2016	68.905	US\$ 85,000.00	30
20-04-2016	19-05-2016	0506316F P0000094	Dt.16-02-2016	69.13	US\$ 25,000.00	31
25-04-2016	24-05-2016	0506316F P0000125	Dt.18-04-2016	66.6325	US\$ 35,000.00	32
16-05-2016	15-06-2016	0506316F P0000124	Dt.18-04-2016	66.9	US\$ 70,000.00	33
01-06-2016	30-06-2016	0506316F P0000161	Dt.26-05-2016	67.3175	US\$ 25,000.00	34
06-06-2016	05-07-2016	0506316F P0000126	Dt.18-04-2016	67.16	US\$ 30,000.00	35
24-06-2016	22-07-2016	0506316F P0000126	Dt.25-05-2016	67.62	US\$ 42,000.00	615-634
20-07-2016	19-08-2016	0506316F P0000158	Dt.25-05-2016	67.9125	US\$ 67,000.00	654-674
01-08-2016	30-08-2016	0506316F P0000160	Dt.25-05-2016	68.05	US\$ 40,000.00	695-714
22-09-2014	21-10-2014	0506314F P0000248	Dt.01-08-2014	82.4925	€ 15,000.00	36
20-10-2014	19-11-2014	0506314F P0000266	Dt.08-08-2014	83.2275	€ 22,500.00	37
17-11-2014	16-12-2014	0506314F P0000264	Dt.08-08-2014	84.9125	€ 78,500.00	38
02-02-2015	27-02-2015	0506315F P0000017	Dt.30-01-2015	70.055	€ 32,000.00	39
03-04-2015	30-04-2015	0506315F	Dt.30-03-2015	67.52	€	40

		P0000071				40,000.00	
25-05-2015	24-06-2015	0506315F P0000148	Dt.16-05-2015	72.055	€ 25,000.00		41
01-09-2015	30-09-2015	0506315F P0000177	Dt.01-07-2015	71.375	€ 42,000.00		42
20-10-2015	19-11-2015	0506315F P0000220	Dt.12-08-2015	72.94	€ 38,000.00		43
11-12-2015	11-01-2016	0506315F P0000252	Dt.25-08-2015	77.6775	€ 38,000.00		44
25-04-2016	24-05-2016	0506316F P0000063	Dt.29-01-2016	75.0175	€ 50,000.00		45
06-05-2016	03-06-2016	0506316F P0000088	Dt.10-02-2016	77.5025	€ 40,000.00		46
13-06-2016	11-07-2016	0506316F P0000122	Dt.18-04-2016	75.885	€ 40,000.00		47
05-07-2016	04-08-2016	0506316F P0000121	Dt.18-04-2016	76.2575	€ 55,000.00		48

Table 1A.2 Data on Forward rates collected from Exporter (Code: Cap-2)

Tenure during which Foreign Currency could be remitted:		Contr act no.	Date of Booking the Forward	Forward rate (1 unit of Foreign Currency = INR)	Currency Amount	Obser vation no.	Observ ation no.
From	Till						
07-04-2014	06-05-2014	74	7-4-14	59.945	US\$ 80,000.00	49	405-419
10-05-2014	09-06-2014	99	23-4-14	61.1525	US\$ 105,000.0 0	50	596-614
10-06-2014	09-07-2014	100	23-4-14	61.5825	US\$ 100,000.0 0	51	
16-06-2014	15-07-2014	170	12-6-2014	59.27	US\$ 47,000.00	52	420-440
07-07-2014	06-08-2014	169	12-6-014	59.54	US\$ 100,000.0 0	53	
05-08-2014	04-09-2014	247	01-8-14	61.04	US\$ 40,000.00	54	441-459
10-10-2014	07-11-2014	262	08-8-14	62.0175	US\$ 20,000.00	55	482-497
10-11-2014	09-12-2014	269	08-8-14	62.455	US\$ 20,000.00	56	498-518
10-12-2014	09-01-2015	267	08-8-14	62.8325	US\$ 20,000.00	57	519-539
12-01-2015	11-02-2015	265	08-8-14	63.3425	US\$ 20,000.00	58	540-560

10-02-2015	09-03-2015	263	08-8-14	63.7525	US\$ 20,000.00	59	561-576
10-03-2015	09-04-2015	261	08-8-14	64.1325	US\$ 20,000.00	60	577-595
05-06-2015	06-07-2015	05063 15FP0 00015 3	04-6-15	72.0425	€ 13,000.00	460- 481	

Table 1A.3 Data on Forward rates collected from Importer (Code: Acc-comptech)

Foreign Currency	Foreign Currency Bill Payable (Amount)	Date of Booking the Forward	Date by which Receipt/Payment Expected	Rate Available in the Forward Book. From Bank	Observation no.
US\$	158,000	9-Dec-16	16-Dec-16	67.81	715
US\$	75,000	12-Jan-17	27-Jan-17	68.31	716
US\$	49,000	12-Jan-17	30-Jan-17	68.33	717
US\$	145,000	12-Jan-17	6-Feb-17	68.37	718
US\$	104,000	12-Jan-17	21-Feb-17	68.52	719

Table 1A.4 Data on Forward Rates collected for a Private Sector Bank (29-Mar-2017, Code: Y-bank)

SD / INR premiums				Observation no.
Term	Bid (Ps)	Offer (Ps)	Start Maturity	
INRAPRM	23	29	31MAR1728APR17	720 – 757
INRMAYM	52	58	31MAR1731MAY17	876 - 915

The premium is offered on Spot rate and a margin of Rs. 0.35 is added by the bank to provided retail quotes. The forward rate applied to foreign currency amount of 50,000 USUS\$

Table 1A.5 Data on Forward rates collected from Exporter (Code: Nar-Ptech)

Tenure during which Foreign Currency could be remitted:		Date of Booking the Forward	Forward rate (1 unit of Foreign Currency = INR)	Currency Amount	Observation no.
From	Till				
4-Jan-2017	31-Jan-2017	24-Nov-2016	68.76	US\$ 1,00,000	758 - 776
1-Jun-2016	30-Jun-2016	27-Nov-2015	68.77	US\$ 1,00,000	777 - 798
2-May-2016	31-May-2016	27-Nov-2015	68.44	US\$ 1,00,000	799 - 820
4-Apr-2016	29-Apr-2016	27-Nov-2015	68.07	US\$ 1,00,000	821 - 836
1-Mar-2016	31-Mar-2016	27-Nov-	67.682	US\$	837 - 856

		2015	5	1,00,000	
1-Sep-2016	29-Sep-2016	22-Feb-2016	70.84	US\$	857 - 875
				1,00,000	

Appendix – 2 Observations for Data Analysis

Observations for foreign currency exchange rates realized using exchange-traded derivatives and Forwards. These observations were utilized to test the hypotheses for comparison of efficacy of Forward's hedge versus the efficacy of hedge set up using exchange-traded derivatives.

Table 2A.1 Observations for exchange rate realized using Futures and Forwards hedges for US\$ receivable

Observation No.	Foreign Currency Bill Receivable (Amount)	Date of Booking the Forward (and Futures)	Date by which Receipt/Payment Expected	Exchange Rate realized in Futures Hedge	Exchange Rate realized in Forward Hedge
1	35,000	8-Aug-14	9-Oct-14	61.9344	61.4772
2	40,000	30-Sep-14	10-Nov-14	62.2733	61.6182
3	19,000	16-Oct-14	17-Nov-14	62.2214	61.3063
4	50,000	3-Nov-14	24-Dec-14	61.8088	61.5343
5	50,000	3-Nov-14	19-Jan-15	62.0957	61.8517
6	35,000	18-Dec-14	19-Feb-15	63.5688	63.4469
7	62,000	18-Dec-14	19-Mar-15	64.0192	63.8080
8	25,000	4-Mar-15	15-Apr-15	62.6393	61.9252
9	20,000	2-Jan-15	14-May-15	64.6688	64.4378
10	16,000	30-Mar-15	20-May-15	63.4665	62.6768
11	20,000	28-Apr-15	4-Jun-15	63.5596	63.0455
12	44,000	30-Mar-15	24-Jun-15	63.5204	63.0819
13	45,000	9-Mar-15	12-Jun-15	63.6020	63.5177
14	20,000	28-Apr-15	30-Jun-15	63.7725	63.3980
15	20,000	2-Jan-15	14-Jul-15	65.4437	65.1977
16	35,000	30-Mar-15	17-Jul-15	63.8710	63.5369

17	40,000	28-Apr-15	10-Aug-15	64.2354	63.9529
18	43,000	4-Jun-15	14-Aug-15	64.8443	64.3858
19	20,000	2-Jan-15	15-Sep-15	66.0048	65.9301
20	35,000	14-Jul-15	16-Sep-15	63.8203	63.7419
21	45,000	31-Jul-15	20-Oct-15	64.8913	64.5725
22	50,000	17-Aug-15	10-Nov-15	66.0330	65.8261
23	50,000	16-Oct-15	24-Nov-15	65.1899	64.8263
24	50,000	16-Oct-15	16-Dec-15	65.2563	65.0762
25	23,000	2-Nov-15	3-Feb-16	66.3389	66.0537
26	60,000	8-Jan-16	16-Feb-16	67.0131	66.8141
27	28,000	21-Jan-16	24-Feb-16	68.2008	67.8291
28	30,000	21-Jan-16	24-Mar-16	68.7936	68.1631
29	55,000	22-Jan-16	27-Apr-16	68.5382	68.5588
30	85,000	16-Feb-16	3-May-16	69.3148	68.8747
31	25,000	16-Feb-16	19-May-16	69.6583	69.0516
32	35,000	18-Apr-16	24-May-16	66.7604	66.5739
33	70,000	18-Apr-16	15-Jun-16	67.8351	66.8657
34	25,000	26-May-16	30-Jun-16	67.4727	67.2394
35	30,000	18-Apr-16	5-Jul-16	67.2844	67.0933
49	80,000	7-Apr-14	6-May-14	60.3790	59.9148
50	105,000	23-Apr-14	9-Jun-14	61.5587	61.1271
51	100,000	23-Apr-14	9-Jul-14	61.7245	61.5563
52	47,000	12-Jun-14	15-Jul-14	59.4602	59.2249
53	100,000	12-Jun-14	6-Aug-14	59.2754	59.5141
54	40,000	1-Aug-14	4-Sep-14	61.4780	60.9883
55	20,000	8-Aug-14	7-Nov-14	61.9704	61.9232
56	20,000	8-Aug-14	9-Dec-14	62.6456	62.3606

57	20,000	8-Aug-14	9-Jan-15	62.6946	62.7381
58	20,000	8-Aug-14	11-Feb-15	63.5091	63.2480
59	20,000	8-Aug-14	9-Mar-15	63.6576	63.6579
60	20,000	8-Aug-14	9-Apr-15	63.9579	64.0379
234	40,000	30-Sep-14	10-Oct-14	61.7910	61.6182
235	40,000	30-Sep-14	13-Oct-14	61.7361	61.6182
236	40,000	30-Sep-14	14-Oct-14	61.8455	61.6182
237	40,000	30-Sep-14	16-Oct-14	61.8031	61.6182
238	40,000	30-Sep-14	17-Oct-14	61.8493	61.6182
239	40,000	30-Sep-14	20-Oct-14	61.8801	61.6182
240	40,000	30-Sep-14	21-Oct-14	61.9518	61.6182
241	40,000	30-Sep-14	22-Oct-14	62.0344	61.6182
242	40,000	30-Sep-14	23-Oct-14	61.9694	61.6182
243	40,000	30-Sep-14	27-Oct-14	61.9972	61.6182
244	40,000	30-Sep-14	28-Oct-14	61.9099	61.6182
245	40,000	30-Sep-14	29-Oct-14	61.9307	61.6182
246	40,000	30-Sep-14	30-Oct-14	62.0041	61.6182
247	40,000	30-Sep-14	31-Oct-14	62.2171	61.6182
248	40,000	30-Sep-14	3-Nov-14	62.1348	61.6182
249	40,000	30-Sep-14	5-Nov-14	62.1610	61.6182
250	40,000	30-Sep-14	7-Nov-14	61.9339	61.6182
251	19,000	16-Oct-14	21-Oct-14	61.8611	61.3063
252	19,000	16-Oct-14	22-Oct-14	61.9437	61.3063
253	19,000	16-Oct-14	23-Oct-14	61.8786	61.3063
254	19,000	16-Oct-14	27-Oct-14	61.9063	61.3063
255	19,000	16-Oct-14	28-Oct-14	61.8189	61.3063
256	19,000	16-Oct-14	29-Oct-14	61.8397	61.3063

257	19,000	16-Oct-14	30-Oct-14	61.9131	61.3063
258	19,000	16-Oct-14	31-Oct-14	62.1261	61.3063
259	19,000	16-Oct-14	3-Nov-14	62.0437	61.3063
260	19,000	16-Oct-14	5-Nov-14	62.0698	61.3063
261	19,000	16-Oct-14	7-Nov-14	61.8426	61.3063
262	19,000	16-Oct-14	10-Nov-14	62.1818	61.3063
263	19,000	16-Oct-14	11-Nov-14	62.0479	61.3063
264	19,000	16-Oct-14	12-Nov-14	62.0087	61.3063
265	19,000	16-Oct-14	13-Nov-14	62.1691	61.3063
266	19,000	16-Oct-14	14-Nov-14	62.1954	61.3063
267	50,000	3-Nov-14	25-Nov-14	61.5539	61.5343
268	50,000	3-Nov-14	26-Nov-14	61.4676	61.5343
269	50,000	3-Nov-14	27-Nov-14	61.5131	61.5343
270	50,000	3-Nov-14	28-Nov-14	61.7919	61.5343
271	50,000	3-Nov-14	1-Dec-14	61.5158	61.5343
272	50,000	3-Nov-14	2-Dec-14	61.5472	61.5343
273	50,000	3-Nov-14	3-Dec-14	61.6266	61.5343
274	50,000	3-Nov-14	4-Dec-14	61.5278	61.5343
275	50,000	3-Nov-14	5-Dec-14	61.8013	61.5343
276	50,000	3-Nov-14	8-Dec-14	61.6232	61.5343
277	50,000	3-Nov-14	9-Dec-14	61.7771	61.5343
278	50,000	3-Nov-14	10-Dec-14	61.8359	61.5343
279	50,000	3-Nov-14	11-Dec-14	61.9047	61.5343
280	50,000	3-Nov-14	12-Dec-14	62.0604	61.5343
281	50,000	3-Nov-14	15-Dec-14	62.0366	61.5343
282	50,000	3-Nov-14	16-Dec-14	61.9445	61.5343
283	50,000	3-Nov-14	17-Dec-14	61.5523	61.5343

284	50,000	3-Nov-14	18-Dec-14	61.6749	61.5343
285	50,000	3-Nov-14	19-Dec-14	61.8705	61.5343
286	50,000	3-Nov-14	22-Dec-14	61.7208	61.5343
287	50,000	3-Nov-14	23-Dec-14	61.9764	61.5343
288	16,000	30-Mar-15	24-Apr-15	62.8683	62.6768
289	16,000	30-Mar-15	27-Apr-15	62.7068	62.6768
290	16,000	30-Mar-15	28-Apr-15	62.8043	62.6768
291	16,000	30-Mar-15	29-Apr-15	62.9799	62.6768
292	16,000	30-Mar-15	30-Apr-15	63.0676	62.6768
293	16,000	30-Mar-15	5-May-15	62.8930	62.6768
294	16,000	30-Mar-15	6-May-15	63.0588	62.6768
295	16,000	30-Mar-15	7-May-15	62.9276	62.6768
296	16,000	30-Mar-15	8-May-15	63.2112	62.6768
297	16,000	30-Mar-15	11-May-15	63.1571	62.6768
298	16,000	30-Mar-15	12-May-15	63.1479	62.6768
299	16,000	30-Mar-15	13-May-15	62.9668	62.6768
300	16,000	30-Mar-15	14-May-15	62.9605	62.6768
301	16,000	30-Mar-15	15-May-15	62.9969	62.6768
302	16,000	30-Mar-15	18-May-15	63.1151	62.6768
303	16,000	30-Mar-15	19-May-15	63.3131	62.6768
304	16,000	30-Mar-15	20-May-15	63.0888	62.6768
305	16,000	30-Mar-15	21-May-15	63.1060	62.6768
306	50,000	16-Oct-15	26-Oct-15	64.7704	64.8263
307	50,000	16-Oct-15	27-Oct-15	64.9132	64.8263
308	50,000	16-Oct-15	28-Oct-15	64.8366	64.8263
309	50,000	16-Oct-15	29-Oct-15	65.0348	64.8263
310	50,000	16-Oct-15	30-Oct-15	65.0250	64.8263

311	50,000	16-Oct-15	2-Nov-15	64.8980	64.8263
312	50,000	16-Oct-15	3-Nov-15	64.8641	64.8263
313	50,000	16-Oct-15	4-Nov-15	64.9477	64.8263
314	50,000	16-Oct-15	5-Nov-15	65.1170	64.8263
315	50,000	16-Oct-15	6-Nov-15	65.2814	64.8263
316	50,000	16-Oct-15	9-Nov-15	65.0263	64.8263
317	50,000	16-Oct-15	10-Nov-15	64.8756	64.8263
318	50,000	16-Oct-15	11-Nov-15	65.0717	64.8263
319	50,000	16-Oct-15	13-Nov-15	65.0680	64.8263
320	50,000	16-Oct-15	16-Nov-15	65.0743	64.8263
321	50,000	16-Oct-15	17-Nov-15	65.0332	64.8263
322	50,000	16-Oct-15	18-Nov-15	64.9560	64.8263
323	50,000	16-Oct-15	19-Nov-15	64.9881	64.8263
324	50,000	16-Oct-15	20-Nov-15	65.0491	64.8263
325	50,000	16-Oct-15	23-Nov-15	65.0990	64.8263
326	60,000	8-Jan-16	18-Jan-16	66.6287	66.8141
327	60,000	8-Jan-16	19-Jan-16	66.7395	66.8141
328	60,000	8-Jan-16	20-Jan-16	66.8105	66.8141
329	60,000	8-Jan-16	21-Jan-16	66.6085	66.8141
330	60,000	8-Jan-16	22-Jan-16	66.6802	66.8141
331	60,000	8-Jan-16	25-Jan-16	66.7012	66.8141
332	60,000	8-Jan-16	27-Jan-16	66.6676	66.8141
333	60,000	8-Jan-16	28-Jan-16	66.6862	66.8141
334	60,000	8-Jan-16	29-Jan-16	66.8743	66.8141
335	60,000	8-Jan-16	1-Feb-16	66.8790	66.8141
336	60,000	8-Jan-16	2-Feb-16	66.7622	66.8141
337	60,000	8-Jan-16	3-Feb-16	66.6464	66.8141

338	60,000	8-Jan-16	4-Feb-16	66.8579	66.8141
339	60,000	8-Jan-16	5-Feb-16	66.9923	66.8141
340	60,000	8-Jan-16	8-Feb-16	66.9016	66.8141
341	60,000	8-Jan-16	9-Feb-16	66.8313	66.8141
342	60,000	8-Jan-16	10-Feb-16	66.8872	66.8141
343	60,000	8-Jan-16	11-Feb-16	67.0272	66.8141
344	60,000	8-Jan-16	12-Feb-16	66.8320	66.8141
345	60,000	8-Jan-16	15-Feb-16	67.0491	66.8141
346	28,000	21-Jan-16	25-Jan-16	67.9280	67.8291
347	28,000	21-Jan-16	27-Jan-16	67.8952	67.8291
348	28,000	21-Jan-16	28-Jan-16	67.9143	67.8291
349	28,000	21-Jan-16	29-Jan-16	68.1027	67.8291
350	28,000	21-Jan-16	1-Feb-16	68.1085	67.8291
351	28,000	21-Jan-16	2-Feb-16	67.9922	67.8291
352	28,000	21-Jan-16	3-Feb-16	67.8767	67.8291
353	28,000	21-Jan-16	4-Feb-16	68.0887	67.8291
354	28,000	21-Jan-16	5-Feb-16	68.2235	67.8291
355	28,000	21-Jan-16	8-Feb-16	68.1340	67.8291
356	28,000	21-Jan-16	9-Feb-16	68.0640	67.8291
357	28,000	21-Jan-16	10-Feb-16	68.1203	67.8291
358	28,000	21-Jan-16	11-Feb-16	68.2607	67.8291
359	28,000	21-Jan-16	12-Feb-16	68.0659	67.8291
360	28,000	21-Jan-16	15-Feb-16	68.2842	67.8291
361	28,000	21-Jan-16	16-Feb-16	68.2486	67.8291
362	28,000	21-Jan-16	17-Feb-16	68.1332	67.8291
363	28,000	21-Jan-16	18-Feb-16	68.2914	67.8291
364	28,000	21-Jan-16	22-Feb-16	68.1683	67.8291

365	28,000	21-Jan-16	23-Feb-16	68.2161	67.8291
366	30,000	21-Jan-16	25-Feb-16	68.3433	68.1631
367	30,000	21-Jan-16	26-Feb-16	68.3781	68.1631
368	30,000	21-Jan-16	29-Feb-16	68.0739	68.1631
369	30,000	21-Jan-16	1-Mar-16	68.0579	68.1631
370	30,000	21-Jan-16	2-Mar-16	68.0920	68.1631
371	30,000	21-Jan-16	3-Mar-16	68.1840	68.1631
372	30,000	21-Jan-16	4-Mar-16	68.1425	68.1631
373	30,000	21-Jan-16	8-Mar-16	68.2647	68.1631
374	30,000	21-Jan-16	9-Mar-16	68.2171	68.1631
375	30,000	21-Jan-16	10-Mar-16	68.5350	68.1631
376	30,000	21-Jan-16	11-Mar-16	68.3051	68.1631
377	30,000	21-Jan-16	14-Mar-16	68.4913	68.1631
378	30,000	21-Jan-16	15-Mar-16	68.4415	68.1631
379	30,000	21-Jan-16	16-Mar-16	68.4380	68.1631
380	30,000	21-Jan-16	17-Mar-16	68.2986	68.1631
381	30,000	21-Jan-16	18-Mar-16	68.3700	68.1631
382	30,000	21-Jan-16	21-Mar-16	68.4796	68.1631
383	30,000	21-Jan-16	22-Mar-16	68.4675	68.1631
384	35,000	18-Apr-16	25-Apr-16	66.6173	66.5739
385	35,000	18-Apr-16	26-Apr-16	66.4513	66.5739
386	35,000	18-Apr-16	27-Apr-16	66.6397	66.5739
387	35,000	18-Apr-16	28-Apr-16	66.5135	66.5739
388	35,000	18-Apr-16	29-Apr-16	66.7251	66.5739
389	35,000	18-Apr-16	2-May-16	66.5596	66.5739
390	35,000	18-Apr-16	3-May-16	66.7318	66.5739
391	35,000	18-Apr-16	4-May-16	66.7304	66.5739

392	35,000	18-Apr-16	5-May-16	66.7116	66.5739
393	35,000	18-Apr-16	6-May-16	66.6758	66.5739
394	35,000	18-Apr-16	9-May-16	66.8779	66.5739
395	35,000	18-Apr-16	10-May-16	66.6579	66.5739
396	35,000	18-Apr-16	11-May-16	66.6964	66.5739
397	35,000	18-Apr-16	12-May-16	66.8382	66.5739
398	35,000	18-Apr-16	13-May-16	67.0049	66.5739
399	35,000	18-Apr-16	16-May-16	66.7734	66.5739
400	35,000	18-Apr-16	17-May-16	66.6977	66.5739
401	35,000	18-Apr-16	18-May-16	66.8402	66.5739
402	35,000	18-Apr-16	19-May-16	67.0617	66.5739
403	35,000	18-Apr-16	20-May-16	66.8070	66.5739
404	35,000	18-Apr-16	23-May-16	66.8830	66.5739
405	80,000	7-Apr-14	9-Apr-14	60.0676	59.9148
406	80,000	7-Apr-14	10-Apr-14	60.1957	59.9148
407	80,000	7-Apr-14	11-Apr-14	60.2161	59.9148
408	80,000	7-Apr-14	15-Apr-14	60.3637	59.9148
409	80,000	7-Apr-14	16-Apr-14	60.1886	59.9148
410	80,000	7-Apr-14	17-Apr-14	60.2657	59.9148
411	80,000	7-Apr-14	21-Apr-14	60.4228	59.9148
412	80,000	7-Apr-14	22-Apr-14	60.3155	59.9148
413	80,000	7-Apr-14	23-Apr-14	60.4730	59.9148
414	80,000	7-Apr-14	25-Apr-14	60.3881	59.9148
415	80,000	7-Apr-14	28-Apr-14	60.3847	59.9148
416	80,000	7-Apr-14	29-Apr-14	60.3667	59.9148
417	80,000	7-Apr-14	30-Apr-14	60.4692	59.9148
418	80,000	7-Apr-14	2-May-14	60.3171	59.9148

419	80,000	7-Apr-14	5-May-14	60.4487	59.9148
420	47,000	12-Jun-14	16-Jun-14	59.1225	59.2249
421	47,000	12-Jun-14	17-Jun-14	59.3589	59.2249
422	47,000	12-Jun-14	18-Jun-14	59.0312	59.2249
423	47,000	12-Jun-14	19-Jun-14	59.1856	59.2249
424	47,000	12-Jun-14	20-Jun-14	59.2562	59.2249
425	47,000	12-Jun-14	23-Jun-14	59.0104	59.2249
426	47,000	12-Jun-14	24-Jun-14	59.1341	59.2249
427	47,000	12-Jun-14	25-Jun-14	59.0486	59.2249
428	47,000	12-Jun-14	26-Jun-14	59.1666	59.2249
429	47,000	12-Jun-14	27-Jun-14	59.1496	59.2249
430	47,000	12-Jun-14	30-Jun-14	59.0481	59.2249
431	47,000	12-Jun-14	1-Jul-14	59.0786	59.2249
432	47,000	12-Jun-14	2-Jul-14	59.2187	59.2249
433	47,000	12-Jun-14	3-Jul-14	59.0193	59.2249
434	47,000	12-Jun-14	4-Jul-14	59.2684	59.2249
435	47,000	12-Jun-14	7-Jul-14	59.2892	59.2249
436	47,000	12-Jun-14	8-Jul-14	59.2149	59.2249
437	47,000	12-Jun-14	9-Jul-14	59.2554	59.2249
438	47,000	12-Jun-14	10-Jul-14	59.3469	59.2249
439	47,000	12-Jun-14	11-Jul-14	59.3913	59.2249
440	47,000	12-Jun-14	14-Jul-14	59.3308	59.2249
441	40,000	1-Aug-14	5-Aug-14	61.3334	60.9883
442	40,000	1-Aug-14	6-Aug-14	60.8923	60.9883
443	40,000	1-Aug-14	7-Aug-14	61.2255	60.9883
444	40,000	1-Aug-14	8-Aug-14	61.0977	60.9883
445	40,000	1-Aug-14	11-Aug-14	61.1446	60.9883

446	40,000	1-Aug-14	12-Aug-14	61.3535	60.9883
447	40,000	1-Aug-14	13-Aug-14	61.1401	60.9883
448	40,000	1-Aug-14	14-Aug-14	61.3363	60.9883
449	40,000	1-Aug-14	19-Aug-14	61.3026	60.9883
450	40,000	1-Aug-14	20-Aug-14	61.1991	60.9883
451	40,000	1-Aug-14	21-Aug-14	61.1758	60.9883
452	40,000	1-Aug-14	22-Aug-14	61.2826	60.9883
453	40,000	1-Aug-14	25-Aug-14	61.2793	60.9883
454	40,000	1-Aug-14	26-Aug-14	61.3056	60.9883
455	40,000	1-Aug-14	27-Aug-14	61.3120	60.9883
456	40,000	1-Aug-14	28-Aug-14	61.3998	60.9883
457	40,000	1-Aug-14	1-Sep-14	61.3553	60.9883
458	40,000	1-Aug-14	2-Sep-14	61.4277	60.9883
459	40,000	1-Aug-14	3-Sep-14	61.4054	60.9883
482	20,000	8-Aug-14	10-Oct-14	61.8269	61.9232
483	20,000	8-Aug-14	13-Oct-14	61.7720	61.9232
484	20,000	8-Aug-14	14-Oct-14	61.8814	61.9232
485	20,000	8-Aug-14	16-Oct-14	61.8391	61.9232
486	20,000	8-Aug-14	17-Oct-14	61.8853	61.9232
487	20,000	8-Aug-14	20-Oct-14	61.9162	61.9232
488	20,000	8-Aug-14	21-Oct-14	61.9879	61.9232
489	20,000	8-Aug-14	22-Oct-14	62.0706	61.9232
490	20,000	8-Aug-14	23-Oct-14	62.0055	61.9232
491	20,000	8-Aug-14	27-Oct-14	62.0334	61.9232
492	20,000	8-Aug-14	28-Oct-14	61.9462	61.9232
493	20,000	8-Aug-14	29-Oct-14	61.9670	61.9232
494	20,000	8-Aug-14	30-Oct-14	62.0404	61.9232

495	20,000	8-Aug-14	31-Oct-14	62.2535	61.9232
496	20,000	8-Aug-14	3-Nov-14	62.1713	61.9232
497	20,000	8-Aug-14	5-Nov-14	62.1975	61.9232
498	20,000	8-Aug-14	10-Nov-14	62.3345	62.3606
499	20,000	8-Aug-14	11-Nov-14	62.2107	62.3606
500	20,000	8-Aug-14	12-Nov-14	62.1616	62.3606
501	20,000	8-Aug-14	13-Nov-14	62.3270	62.3606
502	20,000	8-Aug-14	14-Nov-14	62.3434	62.3606
503	20,000	8-Aug-14	17-Nov-14	62.3696	62.3606
504	20,000	8-Aug-14	18-Nov-14	62.3283	62.3606
505	20,000	8-Aug-14	19-Nov-14	62.3914	62.3606
506	20,000	8-Aug-14	20-Nov-14	62.3644	62.3606
507	20,000	8-Aug-14	21-Nov-14	62.2746	62.3606
508	20,000	8-Aug-14	24-Nov-14	62.3629	62.3606
509	20,000	8-Aug-14	25-Nov-14	62.4178	62.3606
510	20,000	8-Aug-14	26-Nov-14	62.3317	62.3606
511	20,000	8-Aug-14	27-Nov-14	62.3775	62.3606
512	20,000	8-Aug-14	28-Nov-14	62.6566	62.3606
513	20,000	8-Aug-14	1-Dec-14	62.3814	62.3606
514	20,000	8-Aug-14	2-Dec-14	62.4131	62.3606
515	20,000	8-Aug-14	3-Dec-14	62.4929	62.3606
516	20,000	8-Aug-14	4-Dec-14	62.3944	62.3606
517	20,000	8-Aug-14	5-Dec-14	62.6682	62.3606
518	20,000	8-Aug-14	8-Dec-14	62.4910	62.3606
519	20,000	8-Aug-14	10-Dec-14	62.6673	62.7381
520	20,000	8-Aug-14	11-Dec-14	62.7413	62.7381
521	20,000	8-Aug-14	12-Dec-14	62.8923	62.7381

522	20,000	8-Aug-14	15-Dec-14	62.8743	62.7381
523	20,000	8-Aug-14	16-Dec-14	62.7626	62.7381
524	20,000	8-Aug-14	17-Dec-14	62.3782	62.7381
525	20,000	8-Aug-14	18-Dec-14	62.4985	62.7381
526	20,000	8-Aug-14	19-Dec-14	62.6894	62.7381
527	20,000	8-Aug-14	22-Dec-14	62.5406	62.7381
528	20,000	8-Aug-14	23-Dec-14	62.7939	62.7381
529	20,000	8-Aug-14	24-Dec-14	62.6216	62.7381
530	20,000	8-Aug-14	26-Dec-14	62.7676	62.7381
531	20,000	8-Aug-14	29-Dec-14	62.7624	62.7381
532	20,000	8-Aug-14	30-Dec-14	62.6611	62.7381
533	20,000	8-Aug-14	31-Dec-14	62.8479	62.7381
534	20,000	8-Aug-14	1-Jan-15	62.5496	62.7381
535	20,000	8-Aug-14	2-Jan-15	62.6990	62.7381
536	20,000	8-Aug-14	5-Jan-15	62.8606	62.7381
537	20,000	8-Aug-14	6-Jan-15	62.5766	62.7381
538	20,000	8-Aug-14	7-Jan-15	62.9498	62.7381
539	20,000	8-Aug-14	8-Jan-15	62.6473	62.7381
540	20,000	8-Aug-14	12-Jan-15	62.8130	63.2480
541	20,000	8-Aug-14	13-Jan-15	62.8099	63.2480
542	20,000	8-Aug-14	14-Jan-15	62.8843	63.2480
543	20,000	8-Aug-14	15-Jan-15	62.7988	63.2480
544	20,000	8-Aug-14	16-Jan-15	62.6976	63.2480
545	20,000	8-Aug-14	19-Jan-15	62.9609	63.2480
546	20,000	8-Aug-14	20-Jan-15	63.0244	63.2480
547	20,000	8-Aug-14	21-Jan-15	62.9518	63.2480
548	20,000	8-Aug-14	22-Jan-15	62.7400	63.2480

549	20,000	8-Aug-14	23-Jan-15	63.0689	63.2480
550	20,000	8-Aug-14	27-Jan-15	63.1279	63.2480
551	20,000	8-Aug-14	28-Jan-15	63.1061	63.2480
552	20,000	8-Aug-14	29-Jan-15	63.2502	63.2480
553	20,000	8-Aug-14	30-Jan-15	63.3758	63.2480
554	20,000	8-Aug-14	2-Feb-15	63.0343	63.2480
555	20,000	8-Aug-14	3-Feb-15	63.1169	63.2480
556	20,000	8-Aug-14	4-Feb-15	63.1752	63.2480
557	20,000	8-Aug-14	5-Feb-15	63.1782	63.2480
558	20,000	8-Aug-14	6-Feb-15	63.5316	63.2480
559	20,000	8-Aug-14	9-Feb-15	63.2034	63.2480
560	20,000	8-Aug-14	10-Feb-15	63.4433	63.2480
561	20,000	8-Aug-14	10-Feb-15	63.4051	63.6579
562	20,000	8-Aug-14	11-Feb-15	63.4634	63.6579
563	20,000	8-Aug-14	12-Feb-15	63.0751	63.6579
564	20,000	8-Aug-14	13-Feb-15	63.1784	63.6579
565	20,000	8-Aug-14	16-Feb-15	63.2925	63.6579
566	20,000	8-Aug-14	18-Feb-15	63.2832	63.6579
567	20,000	8-Aug-14	20-Feb-15	63.3782	63.6579
568	20,000	8-Aug-14	23-Feb-15	63.2532	63.6579
569	20,000	8-Aug-14	24-Feb-15	63.1564	63.6579
570	20,000	8-Aug-14	25-Feb-15	63.2819	63.6579
571	20,000	8-Aug-14	26-Feb-15	63.4387	63.6579
572	20,000	8-Aug-14	27-Feb-15	63.2567	63.6579
573	20,000	8-Aug-14	2-Mar-15	63.4240	63.6579
574	20,000	8-Aug-14	3-Mar-15	63.3231	63.6579
575	20,000	8-Aug-14	4-Mar-15	63.5921	63.6579

576	20,000	8-Aug-14	5-Mar-15	63.6084	63.6579
577	20,000	8-Aug-14	10-Mar-15	63.5757	64.0379
578	20,000	8-Aug-14	11-Mar-15	63.4811	64.0379
579	20,000	8-Aug-14	12-Mar-15	63.5340	64.0379
580	20,000	8-Aug-14	13-Mar-15	63.6878	64.0379
581	20,000	8-Aug-14	16-Mar-15	63.5576	64.0379
582	20,000	8-Aug-14	17-Mar-15	63.5576	64.0379
583	20,000	8-Aug-14	18-Mar-15	63.5770	64.0379
584	20,000	8-Aug-14	19-Mar-15	63.5871	64.0379
585	20,000	8-Aug-14	20-Mar-15	63.4744	64.0379
586	20,000	8-Aug-14	23-Mar-15	63.5644	64.0379
587	20,000	8-Aug-14	24-Mar-15	63.8202	64.0379
588	20,000	8-Aug-14	25-Mar-15	63.6836	64.0379
589	20,000	8-Aug-14	26-Mar-15	63.8351	64.0379
590	20,000	8-Aug-14	27-Mar-15	63.7438	64.0379
591	20,000	8-Aug-14	30-Mar-15	63.7017	64.0379
592	20,000	8-Aug-14	31-Mar-15	63.6921	64.0379
593	20,000	8-Aug-14	6-Apr-15	63.9081	64.0379
594	20,000	8-Aug-14	7-Apr-15	63.9154	64.0379
595	20,000	8-Aug-14	8-Apr-15	63.9247	64.0379
596	105,000	23-Apr-14	12-May-14	60.9392	61.1271
597	105,000	23-Apr-14	13-May-14	61.0486	61.1271
598	105,000	23-Apr-14	15-May-14	61.5186	61.1271
599	105,000	23-Apr-14	16-May-14	61.0597	61.1271
600	105,000	23-Apr-14	19-May-14	61.1695	61.1271
601	105,000	23-Apr-14	20-May-14	61.1770	61.1271
602	105,000	23-Apr-14	21-May-14	61.1018	61.1271

603	105,000	23-Apr-14	22-May-14	61.2894	61.1271
604	105,000	23-Apr-14	23-May-14	61.3061	61.1271
605	105,000	23-Apr-14	26-May-14	61.3185	61.1271
606	105,000	23-Apr-14	27-May-14	61.4530	61.1271
607	105,000	23-Apr-14	28-May-14	61.4734	61.1271
608	105,000	23-Apr-14	29-May-14	61.3575	61.1271
609	105,000	23-Apr-14	30-May-14	61.5653	61.1271
610	105,000	23-Apr-14	2-Jun-14	61.5004	61.1271
611	105,000	23-Apr-14	3-Jun-14	61.3603	61.1271
612	105,000	23-Apr-14	4-Jun-14	61.3520	61.1271
613	105,000	23-Apr-14	5-Jun-14	61.3140	61.1271
614	105,000	23-Apr-14	6-Jun-14	61.3920	61.1271
615	42,000	25-May-16	24-Jun-16	67.4908	67.5694
616	42,000	25-May-16	27-Jun-16	67.6095	67.5694
617	42,000	25-May-16	28-Jun-16	67.5778	67.5694
618	42,000	25-May-16	29-Jun-16	67.4252	67.5694
619	42,000	25-May-16	30-Jun-16	67.7396	67.5694
620	42,000	25-May-16	1-Jul-16	67.6159	67.5694
621	42,000	25-May-16	4-Jul-16	67.7533	67.5694
622	42,000	25-May-16	5-Jul-16	67.7044	67.5694
623	42,000	25-May-16	7-Jul-16	67.8928	67.5694
624	42,000	25-May-16	8-Jul-16	67.5863	67.5694
625	42,000	25-May-16	11-Jul-16	67.7994	67.5694
626	42,000	25-May-16	12-Jul-16	67.7137	67.5694
627	42,000	25-May-16	13-Jul-16	67.8015	67.5694
628	42,000	25-May-16	14-Jul-16	67.7586	67.5694
629	42,000	25-May-16	15-Jul-16	67.8984	67.5694

630	42,000	25-May-16	18-Jul-16	67.8465	67.5694
631	42,000	25-May-16	19-Jul-16	67.9695	67.5694
632	42,000	25-May-16	20-Jul-16	67.8782	67.5694
633	42,000	25-May-16	21-Jul-16	67.9105	67.5694
634	42,000	25-May-16	22-Jul-16	68.0613	67.5694
635	50,000	3-Nov-14	22-Dec-14	61.6980	61.8517
636	50,000	3-Nov-14	23-Dec-14	61.9510	61.8517
637	50,000	3-Nov-14	24-Dec-14	61.7784	61.8517
638	50,000	3-Nov-14	26-Dec-14	61.9238	61.8517
639	50,000	3-Nov-14	29-Dec-14	61.9177	61.8517
640	50,000	3-Nov-14	30-Dec-14	61.8162	61.8517
641	50,000	3-Nov-14	31-Dec-14	62.0027	61.8517
642	50,000	3-Nov-14	1-Jan-15	61.7040	61.8517
643	50,000	3-Nov-14	2-Jan-15	61.8531	61.8517
644	50,000	3-Nov-14	5-Jan-15	62.0138	61.8517
645	50,000	3-Nov-14	6-Jan-15	61.7296	61.8517
646	50,000	3-Nov-14	7-Jan-15	62.1024	61.8517
647	50,000	3-Nov-14	8-Jan-15	61.7997	61.8517
648	50,000	3-Nov-14	9-Jan-15	61.8467	61.8517
649	50,000	3-Nov-14	12-Jan-15	61.9598	61.8517
650	50,000	3-Nov-14	13-Jan-15	61.9539	61.8517
651	50,000	3-Nov-14	14-Jan-15	62.0306	61.8517
652	50,000	3-Nov-14	15-Jan-15	61.9323	61.8517
653	50,000	3-Nov-14	16-Jan-15	61.8432	61.8517
654	67,000	25-May-16	20-Jul-16	67.8700	67.8769
655	67,000	25-May-16	21-Jul-16	67.9023	67.8769
656	67,000	25-May-16	22-Jul-16	68.0531	67.8769

657	67,000	25-May-16	25-Jul-16	68.0199	67.8769
658	67,000	25-May-16	26-Jul-16	68.0648	67.8769
659	67,000	25-May-16	27-Jul-16	67.9619	67.8769
660	67,000	25-May-16	28-Jul-16	67.9327	67.8769
661	67,000	25-May-16	29-Jul-16	67.8139	67.8769
662	67,000	25-May-16	1-Aug-16	67.9748	67.8769
663	67,000	25-May-16	2-Aug-16	67.9514	67.8769
664	67,000	25-May-16	3-Aug-16	67.8789	67.8769
665	67,000	25-May-16	4-Aug-16	67.9093	67.8769
666	67,000	25-May-16	5-Aug-16	68.1641	67.8769
667	67,000	25-May-16	8-Aug-16	68.0933	67.8769
668	67,000	25-May-16	9-Aug-16	68.0271	67.8769
669	67,000	25-May-16	10-Aug-16	68.1786	67.8769
670	67,000	25-May-16	11-Aug-16	68.0868	67.8769
671	67,000	25-May-16	12-Aug-16	68.1572	67.8769
672	67,000	25-May-16	16-Aug-16	68.2866	67.8769
673	67,000	25-May-16	18-Aug-16	68.2587	67.8769
674	67,000	25-May-16	19-Aug-16	68.3147	67.8769
675	33,000	15-Oct-15	20-Oct-15	64.7377	64.6688
676	33,000	15-Oct-15	21-Oct-15	64.8731	64.6688
677	33,000	15-Oct-15	23-Oct-15	64.9506	64.6688
678	33,000	15-Oct-15	26-Oct-15	64.7718	64.6688
679	33,000	15-Oct-15	27-Oct-15	64.9146	64.6688
680	33,000	15-Oct-15	28-Oct-15	64.8380	64.6688
681	33,000	15-Oct-15	29-Oct-15	65.0362	64.6688
682	33,000	15-Oct-15	30-Oct-15	65.0264	64.6688
683	33,000	15-Oct-15	2-Nov-15	64.8994	64.6688

684	33,000	15-Oct-15	3-Nov-15	64.8655	64.6688
685	33,000	15-Oct-15	4-Nov-15	64.9491	64.6688
686	33,000	15-Oct-15	5-Nov-15	65.1184	64.6688
687	33,000	15-Oct-15	6-Nov-15	65.2828	64.6688
688	33,000	15-Oct-15	9-Nov-15	65.0277	64.6688
689	33,000	15-Oct-15	10-Nov-15	64.8770	64.6688
690	33,000	15-Oct-15	11-Nov-15	65.0731	64.6688
691	33,000	15-Oct-15	13-Nov-15	65.0694	64.6688
692	33,000	15-Oct-15	16-Nov-15	65.0758	64.6688
693	33,000	15-Oct-15	17-Nov-15	65.0346	64.6688
694	33,000	15-Oct-15	18-Nov-15	64.9574	64.6688
695	40,000	25-May-16	1-Aug-16	68.0601	67.9973
696	40,000	25-May-16	2-Aug-16	68.0417	67.9973
697	40,000	25-May-16	3-Aug-16	67.9743	67.9973
698	40,000	25-May-16	4-Aug-16	68.0247	67.9973
699	40,000	25-May-16	5-Aug-16	68.2620	67.9973
700	40,000	25-May-16	8-Aug-16	68.1888	67.9973
701	40,000	25-May-16	9-Aug-16	68.1276	67.9973
702	40,000	25-May-16	10-Aug-16	68.2591	67.9973
703	40,000	25-May-16	11-Aug-16	68.1873	67.9973
704	40,000	25-May-16	12-Aug-16	68.2576	67.9973
705	40,000	25-May-16	16-Aug-16	68.3846	67.9973
706	40,000	25-May-16	18-Aug-16	68.3768	67.9973
707	40,000	25-May-16	19-Aug-16	68.4328	67.9973
708	40,000	25-May-16	22-Aug-16	68.3486	67.9973
709	40,000	25-May-16	23-Aug-16	68.4099	67.9973
710	40,000	25-May-16	24-Aug-16	68.3881	67.9973

711	40,000	25-May-16	25-Aug-16	68.3892	67.9973
712	40,000	25-May-16	26-Aug-16	68.3848	67.9973
713	40,000	25-May-16	29-Aug-16	68.4089	67.9973
714	40,000	25-May-16	30-Aug-16	68.5204	67.9973
720	50,000	29-Mar-17	31-Mar-17	64.8137	64.7152
721	50,000	29-Mar-17	3-Apr-17	64.8949	64.7152
722	50,000	29-Mar-17	5-Apr-17	64.9474	64.7152
723	50,000	29-Mar-17	6-Apr-17	64.8976	64.7152
724	50,000	29-Mar-17	7-Apr-17	64.8922	64.7152
725	50,000	29-Mar-17	10-Apr-17	64.8761	64.7152
726	50,000	29-Mar-17	11-Apr-17	65.0986	64.7152
727	50,000	29-Mar-17	12-Apr-17	65.0292	64.7152
728	50,000	29-Mar-17	13-Apr-17	65.0317	64.7152
729	50,000	29-Mar-17	17-Apr-17	64.8801	64.7152
730	50,000	29-Mar-17	18-Apr-17	64.9477	64.7152
731	50,000	29-Mar-17	19-Apr-17	65.0884	64.7152
732	50,000	29-Mar-17	20-Apr-17	65.0590	64.7152
733	50,000	29-Mar-17	21-Apr-17	65.0670	64.7152
734	50,000	29-Mar-17	24-Apr-17	65.0534	64.7152
735	50,000	29-Mar-17	25-Apr-17	65.0657	64.7152
736	50,000	29-Mar-17	26-Apr-17	65.0269	64.7152
737	50,000	29-Mar-17	27-Apr-17	65.0804	64.7152
738	50,000	29-Mar-17	28-Apr-17	65.0485	64.7152
758	100,000	24-Nov-16	4-Jan-17	68.5458	68.7327
759	100,000	24-Nov-16	5-Jan-17	68.5044	68.7327
760	100,000	24-Nov-16	6-Jan-17	68.8783	68.7327
761	100,000	24-Nov-16	9-Jan-17	68.5756	68.7327

762	100,000	24-Nov-16	10-Jan-17	68.7876	68.7327
763	100,000	24-Nov-16	11-Jan-17	68.7727	68.7327
764	100,000	24-Nov-16	12-Jan-17	68.6266	68.7327
765	100,000	24-Nov-16	13-Jan-17	68.7409	68.7327
766	100,000	24-Nov-16	16-Jan-17	68.7307	68.7327
767	100,000	24-Nov-16	17-Jan-17	68.6959	68.7327
768	100,000	24-Nov-16	18-Jan-17	68.8422	68.7327
769	100,000	24-Nov-16	19-Jan-17	68.7532	68.7327
770	100,000	24-Nov-16	20-Jan-17	68.6549	68.7327
771	100,000	24-Nov-16	23-Jan-17	68.7322	68.7327
772	100,000	24-Nov-16	24-Jan-17	68.7888	68.7327
773	100,000	24-Nov-16	25-Jan-17	68.8209	68.7327
774	100,000	24-Nov-16	27-Jan-17	68.8462	68.7327
775	100,000	24-Nov-16	30-Jan-17	68.7107	68.7327
776	100,000	24-Nov-16	31-Jan-17	68.4848	68.7327
777	100,000	27-Nov-15	1-Jun-16	68.5922	68.7427
778	100,000	27-Nov-15	2-Jun-16	68.5794	68.7427
779	100,000	27-Nov-15	3-Jun-16	68.2819	68.7427
780	100,000	27-Nov-15	6-Jun-16	68.5063	68.7427
781	100,000	27-Nov-15	7-Jun-16	68.6030	68.7427
782	100,000	27-Nov-15	8-Jun-16	68.5787	68.7427
783	100,000	27-Nov-15	9-Jun-16	68.6891	68.7427
784	100,000	27-Nov-15	10-Jun-16	68.8305	68.7427
785	100,000	27-Nov-15	13-Jun-16	68.7939	68.7427
786	100,000	27-Nov-15	14-Jun-16	68.8346	68.7427
787	100,000	27-Nov-15	15-Jun-16	68.6898	68.7427
788	100,000	27-Nov-15	16-Jun-16	68.9322	68.7427

789	100,000	27-Nov-15	17-Jun-16	68.8302	68.7427
790	100,000	27-Nov-15	20-Jun-16	69.0069	68.7427
791	100,000	27-Nov-15	21-Jun-16	69.0351	68.7427
792	100,000	27-Nov-15	22-Jun-16	68.8660	68.7427
793	100,000	27-Nov-15	23-Jun-16	68.8975	68.7427
794	100,000	27-Nov-15	24-Jun-16	68.7206	68.7427
795	100,000	27-Nov-15	27-Jun-16	68.8406	68.7427
796	100,000	27-Nov-15	28-Jun-16	68.8093	68.7427
797	100,000	27-Nov-15	29-Jun-16	68.6572	68.7427
798	100,000	27-Nov-15	30-Jun-16	68.9720	68.7427
799	100,000	27-Nov-15	2-May-16	68.3830	68.4127
800	100,000	27-Nov-15	3-May-16	68.5458	68.4127
801	100,000	27-Nov-15	4-May-16	68.5500	68.4127
802	100,000	27-Nov-15	5-May-16	68.5318	68.4127
803	100,000	27-Nov-15	6-May-16	68.4967	68.4127
804	100,000	27-Nov-15	9-May-16	68.7082	68.4127
805	100,000	27-Nov-15	10-May-16	68.4988	68.4127
806	100,000	27-Nov-15	11-May-16	68.5304	68.4127
807	100,000	27-Nov-15	12-May-16	68.6729	68.4127
808	100,000	27-Nov-15	13-May-16	68.8427	68.4127
809	100,000	27-Nov-15	16-May-16	68.6106	68.4127
810	100,000	27-Nov-15	17-May-16	68.5755	68.4127
811	100,000	27-Nov-15	18-May-16	68.6818	68.4127
812	100,000	27-Nov-15	19-May-16	68.8883	68.4127
813	100,000	27-Nov-15	20-May-16	68.6467	68.4127
814	100,000	27-Nov-15	23-May-16	68.7371	68.4127
815	100,000	27-Nov-15	24-May-16	68.6176	68.4127

816	100,000	27-Nov-15	25-May-16	68.6671	68.4127
817	100,000	27-Nov-15	26-May-16	68.5524	68.4127
818	100,000	27-Nov-15	27-May-16	68.7236	68.4127
819	100,000	27-Nov-15	30-May-16	68.7675	68.4127
820	100,000	27-Nov-15	31-May-16	68.6915	68.4127
821	100,000	27-Nov-15	4-Apr-16	67.7691	68.0428
822	100,000	27-Nov-15	5-Apr-16	67.9043	68.0428
823	100,000	27-Nov-15	6-Apr-16	67.8696	68.0428
824	100,000	27-Nov-15	7-Apr-16	68.2236	68.0428
825	100,000	27-Nov-15	11-Apr-16	67.9146	68.0428
826	100,000	27-Nov-15	12-Apr-16	68.0398	68.0428
827	100,000	27-Nov-15	13-Apr-16	68.0659	68.0428
828	100,000	27-Nov-15	18-Apr-16	67.9628	68.0428
829	100,000	27-Nov-15	20-Apr-16	68.0460	68.0428
830	100,000	27-Nov-15	21-Apr-16	68.1872	68.0428
831	100,000	27-Nov-15	22-Apr-16	68.2390	68.0428
832	100,000	27-Nov-15	25-Apr-16	68.2229	68.0428
833	100,000	27-Nov-15	26-Apr-16	68.0574	68.0428
834	100,000	27-Nov-15	27-Apr-16	68.2464	68.0428
835	100,000	27-Nov-15	28-Apr-16	68.1208	68.0428
836	100,000	27-Nov-15	29-Apr-16	68.3330	68.0428
837	100,000	27-Nov-15	1-Mar-16	67.2896	67.6553
838	100,000	27-Nov-15	2-Mar-16	67.3260	67.6553
839	100,000	27-Nov-15	3-Mar-16	67.4128	67.6553
840	100,000	27-Nov-15	4-Mar-16	67.3636	67.6553
841	100,000	27-Nov-15	8-Mar-16	67.4698	67.6553
842	100,000	27-Nov-15	9-Mar-16	67.4144	67.6553

843	100,000	27-Nov-15	10-Mar-16	67.7246	67.6553
844	100,000	27-Nov-15	11-Mar-16	67.4919	67.6553
845	100,000	27-Nov-15	14-Mar-16	67.6799	67.6553
846	100,000	27-Nov-15	15-Mar-16	67.6198	67.6553
847	100,000	27-Nov-15	16-Mar-16	67.6060	67.6553
848	100,000	27-Nov-15	17-Mar-16	67.4864	67.6553
849	100,000	27-Nov-15	18-Mar-16	67.5601	67.6553
850	100,000	27-Nov-15	21-Mar-16	67.6814	67.6553
851	100,000	27-Nov-15	22-Mar-16	67.6541	67.6553
852	100,000	27-Nov-15	23-Mar-16	67.9274	67.6553
853	100,000	27-Nov-15	28-Mar-16	67.7282	67.6553
854	100,000	27-Nov-15	29-Mar-16	67.6226	67.6553
855	100,000	27-Nov-15	30-Mar-16	67.8281	67.6553
856	100,000	27-Nov-15	31-Mar-16	67.8869	67.6553
857	100,000	22-Feb-16	1-Sep-16	70.5493	70.8124
858	100,000	22-Feb-16	2-Sep-16	70.4161	70.8124
859	100,000	22-Feb-16	6-Sep-16	70.4815	70.8124
860	100,000	22-Feb-16	7-Sep-16	70.7861	70.8124
861	100,000	22-Feb-16	8-Sep-16	70.8756	70.8124
862	100,000	22-Feb-16	9-Sep-16	70.9254	70.8124
863	100,000	22-Feb-16	12-Sep-16	70.6785	70.8124
864	100,000	22-Feb-16	14-Sep-16	70.6799	70.8124
865	100,000	22-Feb-16	15-Sep-16	70.6505	70.8124
866	100,000	22-Feb-16	16-Sep-16	70.9329	70.8124
867	100,000	22-Feb-16	19-Sep-16	70.7975	70.8124
868	100,000	22-Feb-16	20-Sep-16	70.7896	70.8124
869	100,000	22-Feb-16	21-Sep-16	70.8281	70.8124

870	100,000	22-Feb-16	22-Sep-16	70.8181	70.8124
871	100,000	22-Feb-16	23-Sep-16	70.9239	70.8124
872	100,000	22-Feb-16	26-Sep-16	70.8556	70.8124
873	100,000	22-Feb-16	27-Sep-16	70.9654	70.8124
874	100,000	22-Feb-16	28-Sep-16	70.9725	70.8124
875	100,000	22-Feb-16	29-Sep-16	70.8452	70.8124
			Mean	64.9190	64.7903

Table 2A.2 Observations for exchange rates realized using Options (Put) and Forwards hedges for US\$ receivable (exporter)

Observation No.	Foreign Currency Bill Receivable (Amount)	Date of Booking the Forward (and Future)	Date by which Receipt/Payment Expected	Exchange Rate realized in Option Hedge	Exchange Rate realized in Forward Hedge
2	40,000	30-Sep-14	10-Nov-14	61.4195	61.6182
3	19,000	16-Oct-14	17-Nov-14	61.5950	61.3063
4	50,000	3-Nov-14	24-Dec-14	63.2114	61.5343
10	16,000	30-Mar-15	20-May-15	63.2850	62.6768
23	50,000	16-Oct-15	24-Nov-15	65.9739	64.8263
26	60,000	8-Jan-16	16-Feb-16	68.0058	66.8141
27	28,000	21-Jan-16	24-Feb-16	68.1323	67.8291
32	35,000	18-Apr-16	24-May-16	67.1019	66.5739
49	80,000	7-Apr-14	6-May-14	59.7660	59.9148
52	47,000	12-Jun-14	15-Jul-14	59.5271	59.2249
54	40,000	1-Aug-14	4-Sep-14	60.5371	60.9883
234	40,000	30-Sep-14	10-Oct-14	61.2383	61.6182
235	40,000	30-Sep-14	13-Oct-14	61.0055	61.6182
236	40,000	30-Sep-14	14-Oct-14	61.3558	61.6182
237	40,000	30-Sep-14	16-Oct-14	61.7079	61.6182
238	40,000	30-Sep-14	17-Oct-14	61.3699	61.6182
239	40,000	30-Sep-14	20-Oct-14	61.2731	61.6182
240	40,000	30-Sep-14	21-Oct-14	61.2305	61.6182
241	40,000	30-Sep-14	22-Oct-14	61.1939	61.6182
242	40,000	30-Sep-14	23-Oct-14	61.1470	61.6182
243	40,000	30-Sep-14	27-Oct-14	61.2403	61.6182
244	40,000	30-Sep-14	28-Oct-14	61.1413	61.6182
245	40,000	30-Sep-14	29-Oct-14	61.1129	61.6182
246	40,000	30-Sep-14	30-Oct-14	61.2570	61.6182
247	40,000	30-Sep-14	31-Oct-14	61.3683	61.6182
248	40,000	30-Sep-14	3-Nov-14	61.2832	61.6182
249	40,000	30-Sep-14	5-Nov-14	61.2908	61.6182
250	40,000	30-Sep-14	7-Nov-14	61.2378	61.6182
251	19,000	16-Oct-14	21-Oct-14	61.3982	61.3063
252	19,000	16-Oct-14	22-Oct-14	61.4240	61.3063
253	19,000	16-Oct-14	23-Oct-14	61.3470	61.3063
254	19,000	16-Oct-14	27-Oct-14	61.4275	61.3063

255	19,000	16-Oct-14	28-Oct-14	61.3284	61.3063
256	19,000	16-Oct-14	29-Oct-14	61.3123	61.3063
257	19,000	16-Oct-14	30-Oct-14	61.3989	61.3063
258	19,000	16-Oct-14	31-Oct-14	61.5700	61.3063
259	19,000	16-Oct-14	3-Nov-14	61.4697	61.3063
260	19,000	16-Oct-14	5-Nov-14	61.4771	61.3063
261	19,000	16-Oct-14	7-Nov-14	61.3290	61.3063
262	19,000	16-Oct-14	10-Nov-14	61.5553	61.3063
263	19,000	16-Oct-14	11-Nov-14	61.4271	61.3063
264	19,000	16-Oct-14	12-Nov-14	61.3586	61.3063
265	19,000	16-Oct-14	13-Nov-14	61.5071	61.3063
266	19,000	16-Oct-14	14-Nov-14	61.5992	61.3063
267	50,000	3-Nov-14	25-Nov-14	61.6532	61.5343
268	50,000	3-Nov-14	26-Nov-14	61.5529	61.5343
269	50,000	3-Nov-14	27-Nov-14	61.5770	61.5343
270	50,000	3-Nov-14	28-Nov-14	61.9994	61.5343
271	50,000	3-Nov-14	1-Dec-14	61.7091	61.5343
272	50,000	3-Nov-14	2-Dec-14	61.6015	61.5343
273	50,000	3-Nov-14	3-Dec-14	61.6571	61.5343
274	50,000	3-Nov-14	4-Dec-14	61.5718	61.5343
275	50,000	3-Nov-14	5-Dec-14	61.7264	61.5343
276	50,000	3-Nov-14	8-Dec-14	61.5888	61.5343
277	50,000	3-Nov-14	9-Dec-14	61.7587	61.5343
278	50,000	3-Nov-14	10-Dec-14	61.9386	61.5343
279	50,000	3-Nov-14	11-Dec-14	62.2836	61.5343
280	50,000	3-Nov-14	12-Dec-14	62.3629	61.5343
281	50,000	3-Nov-14	15-Dec-14	62.9782	61.5343
282	50,000	3-Nov-14	16-Dec-14	63.5228	61.5343
283	50,000	3-Nov-14	17-Dec-14	63.1622	61.5343
284	50,000	3-Nov-14	18-Dec-14	62.7612	61.5343
285	50,000	3-Nov-14	19-Dec-14	63.1208	61.5343
286	50,000	3-Nov-14	22-Dec-14	62.8929	61.5343
287	50,000	3-Nov-14	23-Dec-14	63.1874	61.5343
288	16,000	30-Mar-15	24-Apr-15	63.2305	62.6768
289	16,000	30-Mar-15	27-Apr-15	62.9649	62.6768
290	16,000	30-Mar-15	28-Apr-15	62.7983	62.6768
291	16,000	30-Mar-15	29-Apr-15	63.0375	62.6768
292	16,000	30-Mar-15	30-Apr-15	63.2212	62.6768
293	16,000	30-Mar-15	5-May-15	62.9920	62.6768
294	16,000	30-Mar-15	6-May-15	63.2113	62.6768
295	16,000	30-Mar-15	7-May-15	63.6840	62.6768
296	16,000	30-Mar-15	8-May-15	63.6964	62.6768
297	16,000	30-Mar-15	11-May-15	63.5382	62.6768
298	16,000	30-Mar-15	12-May-15	63.7904	62.6768

299	16,000	30-Mar-15	13-May-15	63.4254	62.6768
300	16,000	30-Mar-15	14-May-15	63.0577	62.6768
301	16,000	30-Mar-15	15-May-15	62.9526	62.6768
302	16,000	30-Mar-15	18-May-15	63.2066	62.6768
303	16,000	30-Mar-15	19-May-15	63.3457	62.6768
304	16,000	30-Mar-15	20-May-15	63.2850	62.6768
305	16,000	30-Mar-15	21-May-15	63.0608	62.6768
306	50,000	16-Oct-15	26-Oct-15	64.7419	64.8263
307	50,000	16-Oct-15	27-Oct-15	64.8832	64.8263
308	50,000	16-Oct-15	28-Oct-15	64.8026	64.8263
309	50,000	16-Oct-15	29-Oct-15	65.2044	64.8263
310	50,000	16-Oct-15	30-Oct-15	65.1833	64.8263
311	50,000	16-Oct-15	2-Nov-15	65.2874	64.8263
312	50,000	16-Oct-15	3-Nov-15	65.2947	64.8263
313	50,000	16-Oct-15	4-Nov-15	65.2295	64.8263
314	50,000	16-Oct-15	5-Nov-15	65.6000	64.8263
315	50,000	16-Oct-15	6-Nov-15	65.7757	64.8263
316	50,000	16-Oct-15	9-Nov-15	66.1151	64.8263
317	50,000	16-Oct-15	10-Nov-15	65.8508	64.8263
318	50,000	16-Oct-15	11-Nov-15	65.7731	64.8263
319	50,000	16-Oct-15	13-Nov-15	65.7896	64.8263
320	50,000	16-Oct-15	16-Nov-15	65.6599	64.8263
321	50,000	16-Oct-15	17-Nov-15	65.6451	64.8263
322	50,000	16-Oct-15	18-Nov-15	65.8043	64.8263
323	50,000	16-Oct-15	19-Nov-15	65.6927	64.8263
324	50,000	16-Oct-15	20-Nov-15	65.7226	64.8263
325	50,000	16-Oct-15	23-Nov-15	66.0041	64.8263
326	60,000	8-Jan-16	18-Jan-16	67.3045	66.8141
327	60,000	8-Jan-16	19-Jan-16	67.3516	66.8141
328	60,000	8-Jan-16	20-Jan-16	67.7240	66.8141
329	60,000	8-Jan-16	21-Jan-16	67.4884	66.8141
330	60,000	8-Jan-16	22-Jan-16	67.2164	66.8141
331	60,000	8-Jan-16	25-Jan-16	67.3664	66.8141
332	60,000	8-Jan-16	27-Jan-16	67.5581	66.8141
333	60,000	8-Jan-16	28-Jan-16	67.6908	66.8141
334	60,000	8-Jan-16	29-Jan-16	67.4851	66.8141
335	60,000	8-Jan-16	1-Feb-16	67.5138	66.8141
336	60,000	8-Jan-16	2-Feb-16	67.5210	66.8141
337	60,000	8-Jan-16	3-Feb-16	67.4915	66.8141
338	60,000	8-Jan-16	4-Feb-16	67.2168	66.8141
339	60,000	8-Jan-16	5-Feb-16	67.3949	66.8141
340	60,000	8-Jan-16	8-Feb-16	67.5558	66.8141
341	60,000	8-Jan-16	9-Feb-16	67.4417	66.8141
342	60,000	8-Jan-16	10-Feb-16	67.4190	66.8141

343	60,000	8-Jan-16	11-Feb-16	67.9654	66.8141
344	60,000	8-Jan-16	12-Feb-16	67.6792	66.8141
345	60,000	8-Jan-16	15-Feb-16	67.6927	66.8141
346	28,000	21-Jan-16	25-Jan-16	67.7460	67.8291
347	28,000	21-Jan-16	27-Jan-16	67.8553	67.8291
348	28,000	21-Jan-16	28-Jan-16	67.9605	67.8291
349	28,000	21-Jan-16	29-Jan-16	67.8648	67.8291
350	28,000	21-Jan-16	1-Feb-16	67.8886	67.8291
351	28,000	21-Jan-16	2-Feb-16	67.8558	67.8291
352	28,000	21-Jan-16	3-Feb-16	67.7864	67.8291
353	28,000	21-Jan-16	4-Feb-16	67.6991	67.8291
354	28,000	21-Jan-16	5-Feb-16	67.8648	67.8291
355	28,000	21-Jan-16	8-Feb-16	67.9058	67.8291
356	28,000	21-Jan-16	9-Feb-16	67.7943	67.8291
357	28,000	21-Jan-16	10-Feb-16	67.8065	67.8291
358	28,000	21-Jan-16	11-Feb-16	68.2080	67.8291
359	28,000	21-Jan-16	12-Feb-16	67.9193	67.8291
360	28,000	21-Jan-16	15-Feb-16	67.9730	67.8291
361	28,000	21-Jan-16	16-Feb-16	68.1661	67.8291
362	28,000	21-Jan-16	17-Feb-16	68.0542	67.8291
363	28,000	21-Jan-16	18-Feb-16	68.2085	67.8291
364	28,000	21-Jan-16	22-Feb-16	68.1626	67.8291
365	28,000	21-Jan-16	23-Feb-16	68.1791	67.8291
384	35,000	18-Apr-16	25-Apr-16	66.5928	66.5739
385	35,000	18-Apr-16	26-Apr-16	66.3528	66.5739
386	35,000	18-Apr-16	27-Apr-16	66.5121	66.5739
387	35,000	18-Apr-16	28-Apr-16	66.3843	66.5739
388	35,000	18-Apr-16	29-Apr-16	66.4968	66.5739
389	35,000	18-Apr-16	2-May-16	66.3690	66.5739
390	35,000	18-Apr-16	3-May-16	66.5146	66.5739
391	35,000	18-Apr-16	4-May-16	66.5716	66.5739
392	35,000	18-Apr-16	5-May-16	66.5113	66.5739
393	35,000	18-Apr-16	6-May-16	66.4664	66.5739
394	35,000	18-Apr-16	9-May-16	66.6362	66.5739
395	35,000	18-Apr-16	10-May-16	66.4272	66.5739
396	35,000	18-Apr-16	11-May-16	66.4390	66.5739
397	35,000	18-Apr-16	12-May-16	66.5743	66.5739
398	35,000	18-Apr-16	13-May-16	66.7719	66.5739
399	35,000	18-Apr-16	16-May-16	66.5259	66.5739
400	35,000	18-Apr-16	17-May-16	66.4386	66.5739
401	35,000	18-Apr-16	18-May-16	66.6396	66.5739
402	35,000	18-Apr-16	19-May-16	67.1123	66.5739
403	35,000	18-Apr-16	20-May-16	66.9437	66.5739
404	35,000	18-Apr-16	23-May-16	67.0108	66.5739

405	80,000	7-Apr-14	9-Apr-14	60.0000	59.9148
406	80,000	7-Apr-14	10-Apr-14	60.0938	59.9148
407	80,000	7-Apr-14	11-Apr-14	60.1901	59.9148
408	80,000	7-Apr-14	15-Apr-14	60.2734	59.9148
409	80,000	7-Apr-14	16-Apr-14	60.1217	59.9148
410	80,000	7-Apr-14	17-Apr-14	60.1596	59.9148
411	80,000	7-Apr-14	21-Apr-14	60.3877	59.9148
412	80,000	7-Apr-14	22-Apr-14	60.5064	59.9148
413	80,000	7-Apr-14	23-Apr-14	60.8649	59.9148
414	80,000	7-Apr-14	25-Apr-14	60.3592	59.9148
415	80,000	7-Apr-14	28-Apr-14	60.3736	59.9148
416	80,000	7-Apr-14	29-Apr-14	60.1189	59.9148
417	80,000	7-Apr-14	30-Apr-14	60.1121	59.9148
418	80,000	7-Apr-14	2-May-14	59.8989	59.9148
419	80,000	7-Apr-14	5-May-14	59.9676	59.9148
420	47,000	12-Jun-14	16-Jun-14	59.6698	59.2249
421	47,000	12-Jun-14	17-Jun-14	59.8473	59.2249
422	47,000	12-Jun-14	18-Jun-14	59.7858	59.2249
423	47,000	12-Jun-14	19-Jun-14	59.6662	59.2249
424	47,000	12-Jun-14	20-Jun-14	59.7678	59.2249
425	47,000	12-Jun-14	23-Jun-14	59.5779	59.2249
426	47,000	12-Jun-14	24-Jun-14	59.5826	59.2249
427	47,000	12-Jun-14	25-Jun-14	59.4983	59.2249
428	47,000	12-Jun-14	26-Jun-14	59.5998	59.2249
429	47,000	12-Jun-14	27-Jun-14	59.5088	59.2249
430	47,000	12-Jun-14	30-Jun-14	59.4932	59.2249
431	47,000	12-Jun-14	1-Jul-14	59.4547	59.2249
432	47,000	12-Jun-14	2-Jul-14	59.2857	59.2249
433	47,000	12-Jun-14	3-Jul-14	59.1446	59.2249
434	47,000	12-Jun-14	4-Jul-14	59.3671	59.2249
435	47,000	12-Jun-14	7-Jul-14	59.5184	59.2249
436	47,000	12-Jun-14	8-Jul-14	59.3225	59.2249
437	47,000	12-Jun-14	9-Jul-14	59.3464	59.2249
438	47,000	12-Jun-14	10-Jul-14	59.5464	59.2249
439	47,000	12-Jun-14	11-Jul-14	59.4518	59.2249
440	47,000	12-Jun-14	14-Jul-14	59.4268	59.2249
441	40,000	1-Aug-14	5-Aug-14	61.0329	60.9883
442	40,000	1-Aug-14	6-Aug-14	61.1229	60.9883
443	40,000	1-Aug-14	7-Aug-14	61.2044	60.9883
444	40,000	1-Aug-14	8-Aug-14	61.0426	60.9883
445	40,000	1-Aug-14	11-Aug-14	61.0148	60.9883
446	40,000	1-Aug-14	12-Aug-14	61.1771	60.9883
447	40,000	1-Aug-14	13-Aug-14	60.9721	60.9883
448	40,000	1-Aug-14	14-Aug-14	60.8716	60.9883

449	40,000	1-Aug-14	19-Aug-14	60.7215	60.9883
450	40,000	1-Aug-14	20-Aug-14	60.5962	60.9883
451	40,000	1-Aug-14	21-Aug-14	60.5887	60.9883
452	40,000	1-Aug-14	22-Aug-14	60.5786	60.9883
453	40,000	1-Aug-14	25-Aug-14	60.5873	60.9883
454	40,000	1-Aug-14	26-Aug-14	60.5367	60.9883
455	40,000	1-Aug-14	27-Aug-14	60.4986	60.9883
456	40,000	1-Aug-14	28-Aug-14	60.6371	60.9883
457	40,000	1-Aug-14	1-Sep-14	60.5300	60.9883
458	40,000	1-Aug-14	2-Sep-14	60.6681	60.9883
459	40,000	1-Aug-14	3-Sep-14	60.5264	60.9883
675	33,000	15-Oct-15	20-Oct-15	64.8140	64.6688
676	33,000	15-Oct-15	21-Oct-15	64.9930	64.6688
677	33,000	15-Oct-15	23-Oct-15	64.8775	64.6688
678	33,000	15-Oct-15	26-Oct-15	64.7342	64.6688
679	33,000	15-Oct-15	27-Oct-15	64.8755	64.6688
680	33,000	15-Oct-15	28-Oct-15	64.7949	64.6688
681	33,000	15-Oct-15	29-Oct-15	65.1967	64.6688
682	33,000	15-Oct-15	30-Oct-15	65.1756	64.6688
683	33,000	15-Oct-15	2-Nov-15	65.2798	64.6688
684	33,000	15-Oct-15	3-Nov-15	65.2871	64.6688
685	33,000	15-Oct-15	4-Nov-15	65.2218	64.6688
686	33,000	15-Oct-15	5-Nov-15	65.5923	64.6688
687	33,000	15-Oct-15	6-Nov-15	65.7680	64.6688
688	33,000	15-Oct-15	9-Nov-15	66.1074	64.6688
689	33,000	15-Oct-15	10-Nov-15	65.8431	64.6688
690	33,000	15-Oct-15	11-Nov-15	65.7655	64.6688
691	33,000	15-Oct-15	13-Nov-15	65.7819	64.6688
692	33,000	15-Oct-15	16-Nov-15	65.6522	64.6688
693	33,000	15-Oct-15	17-Nov-15	65.6374	64.6688
694	33,000	15-Oct-15	18-Nov-15	65.7966	64.6688
Mean				63.6015	63.2810

Table 2A.3 Observations for exchange rates realized using Futures and Forwards hedges for US\$ payable (importer)

Observatio n. No.	Foreign Currency Bill Payable (Amount)	Date of Booking the Forward (and Future)	Date by which Receipt/Payme nt Expected	Exchange Rate realized in Futures Hedge	Exchange Rate realized in Forward Hedge
715	158,000	9-Dec-16	16-Dec-16	67.6116	67.8309
716	75,000	12-Jan-17	27-Jan-17	68.1514	68.3429
717	49,000	12-Jan-17	30-Jan-17	68.1717	68.3749
718	145,000	12-Jan-17	6-Feb-17	68.3940	68.3920
719	104,000	12-Jan-17	21-Feb-17	68.5643	68.5466
739	50,000	29-Mar-17	31-Mar-17	64.9541	65.5627
740	50,000	29-Mar-17	3-Apr-17	65.0420	65.5627
741	50,000	29-Mar-17	5-Apr-17	65.0990	65.5627
742	50,000	29-Mar-17	6-Apr-17	65.0513	65.5627
743	50,000	29-Mar-17	7-Apr-17	65.0482	65.5627
744	50,000	29-Mar-17	10-Apr-17	65.0389	65.5627
745	50,000	29-Mar-17	11-Apr-17	65.2635	65.5627
746	50,000	29-Mar-17	12-Apr-17	65.1964	65.5627
747	50,000	29-Mar-17	13-Apr-17	65.2011	65.5627
748	50,000	29-Mar-17	17-Apr-17	65.0585	65.5627
749	50,000	29-Mar-17	18-Apr-17	65.1283	65.5627
750	50,000	29-Mar-17	19-Apr-17	65.2713	65.5627
751	50,000	29-Mar-17	20-Apr-17	65.2441	65.5627
752	50,000	29-Mar-17	21-Apr-17	65.2544	65.5627
753	50,000	29-Mar-17	24-Apr-17	65.2475	65.5627

754	50,000	29-Mar-17	25-Apr-17	65.2620	65.5627
755	50,000	29-Mar-17	26-Apr-17	65.2254	65.5627
756	50,000	29-Mar-17	27-Apr-17	65.2811	65.5627
757	50,000	29-Mar-17	28-Apr-17	65.2515	65.5627
876	50,000	29-Mar-17	31-Mar-17	64.9917	65.8528
877	50,000	29-Mar-17	3-Apr-17	65.0420	65.8528
878	50,000	29-Mar-17	5-Apr-17	65.1016	65.8528
879	50,000	29-Mar-17	6-Apr-17	65.0464	65.8528
880	50,000	29-Mar-17	7-Apr-17	65.0608	65.8528
881	50,000	29-Mar-17	10-Apr-17	65.0465	65.8528
882	50,000	29-Mar-17	11-Apr-17	65.2637	65.8528
883	50,000	29-Mar-17	12-Apr-17	65.1940	65.8528
884	50,000	29-Mar-17	13-Apr-17	65.2012	65.8528
885	50,000	29-Mar-17	17-Apr-17	65.0487	65.8528
886	50,000	29-Mar-17	18-Apr-17	65.1459	65.8528
887	50,000	29-Mar-17	19-Apr-17	65.2789	65.8528
888	50,000	29-Mar-17	20-Apr-17	65.2492	65.8528
889	50,000	29-Mar-17	21-Apr-17	65.2545	65.8528
890	50,000	29-Mar-17	24-Apr-17	65.2452	65.8528
891	50,000	29-Mar-17	25-Apr-17	65.2572	65.8528
892	50,000	29-Mar-17	26-Apr-17	65.2231	65.8528
893	50,000	29-Mar-17	27-Apr-17	65.2938	65.8528
894	50,000	29-Mar-17	28-Apr-17	65.2617	65.8528
895	50,000	29-Mar-17	2-May-17	65.2062	65.8528
896	50,000	29-Mar-17	3-May-17	65.3289	65.8528
897	50,000	29-Mar-17	4-May-17	65.3465	65.8528

898	50,000	29-Mar-17	5-May-17	65.2954	65.8528
899	50,000	29-Mar-17	8-May-17	65.3840	65.8528
900	50,000	29-Mar-17	9-May-17	65.3932	65.8528
901	50,000	29-Mar-17	11-May-17	65.4712	65.8528
902	50,000	29-Mar-17	12-May-17	65.2500	65.8528
903	50,000	29-Mar-17	15-May-17	65.5021	65.8528
904	50,000	29-Mar-17	16-May-17	65.3966	65.8528
905	50,000	29-Mar-17	17-May-17	65.4438	65.8528
906	50,000	29-Mar-17	18-May-17	65.5444	65.8528
907	50,000	29-Mar-17	19-May-17	65.4076	65.8528
908	50,000	29-Mar-17	22-May-17	65.5077	65.8528
909	50,000	29-Mar-17	23-May-17	65.5271	65.8528
910	50,000	29-Mar-17	24-May-17	65.5658	65.8528
911	50,000	29-Mar-17	25-May-17	65.4728	65.8528
912	50,000	29-Mar-17	26-May-17	65.6398	65.8528
913	50,000	29-Mar-17	29-May-17	65.6200	65.8528
914	50,000	29-Mar-17	30-May-17	65.5273	65.8528
915	50,000	29-Mar-17	31-May-17	65.6107	65.8528
Mean				65.4947	65.9577

Table 2A.4 Observations for exchange rates realized using Call Option and Forwards hedges for US\$ payable (importer)

Observation No.	Foreign Currency Bill Payable (Amount)	Date of Booking the Forward (and Future)	Date by which Receipt/Payment Expected	Exchange Rate realized in Option Hedge	Exchange Rate realized in Forward Hedge
755	50,000	29-Mar-17	26-Apr-17	64.4319	65.5627
756	50,000	29-Mar-17	27-Apr-17	64.4987	65.5627
743	50,000	29-Mar-17	7-Apr-17	64.5075	65.5627
757	50,000	29-Mar-17	28-Apr-17	64.6028	65.5627
754	50,000	29-Mar-17	25-Apr-17	64.6548	65.5627
748	50,000	29-Mar-17	17-Apr-17	64.6685	65.5627
747	50,000	29-Mar-17	13-Apr-17	64.7484	65.5627
744	50,000	29-Mar-17	10-Apr-17	64.7497	65.5627
753	50,000	29-Mar-17	24-Apr-17	64.7966	65.5627
742	50,000	29-Mar-17	6-Apr-17	64.8019	65.5627
749	50,000	29-Mar-17	18-Apr-17	64.8121	65.5627
751	50,000	29-Mar-17	20-Apr-17	64.9180	65.5627
745	50,000	29-Mar-17	11-Apr-17	64.9182	65.5627
752	50,000	29-Mar-17	21-Apr-17	64.9396	65.5627
739	50,000	29-Mar-17	31-Mar-17	64.9532	65.5627
750	50,000	29-Mar-17	19-Apr-17	64.9589	65.5627
746	50,000	29-Mar-17	12-Apr-17	64.9724	65.5627
741	50,000	29-Mar-17	5-Apr-17	65.1207	65.5627
740	50,000	29-Mar-17	3-Apr-17	65.1507	65.5627
719	104,000	12-Jan-17	21-Feb-17	67.7202	68.5466
718	145,000	12-Jan-17	6-Feb-17	67.9091	68.3920
715	158,000	9-Dec-16	16-Dec-16	67.9103	67.8309
717	49,000	12-Jan-17	30-Jan-17	68.1755	68.3749
716	75,000	12-Jan-17	27-Jan-17	68.3803	68.3429
Mean				65.4708	66.1325

Table 2A.5 Observations for exchange rates realized using Futures and Forwards hedges for Euro receivable (exporter)

Observation No.	Foreign Currency Bill Receivable (Amount)	Date of Booking the Forward (and Future)	Date by which Receipt/Payment Expected	Exchange Rate realized in Futures Hedge	Exchange Rate realized in Forward Hedge
36	15,000	1-Aug-14	21-Oct-14	82.8049	82.3668
37	22,500	8-Aug-14	19-Nov-14	83.9098	83.1395
38	78,500	8-Aug-14	16-Dec-14	84.5558	84.8781
39	32,000	30-Jan-15	27-Feb-15	70.0713	69.9914
40	40,000	30-Mar-15	30-Apr-15	68.2791	67.4674
41	25,000	16-May-15	24-Jun-15	72.9389	71.9762
42	42,000	1-Jul-15	30-Sep-15	71.4192	71.3238
43	38,000	12-Aug-15	19-Nov-15	73.6265	72.8843
45	50,000	29-Jan-16	24-May-16	75.0500	74.9722
61	15,000	1-Aug-14	22-Sep-14	82.5758	82.3668
62	15,000	1-Aug-14	23-Sep-14	82.3670	82.3668
63	15,000	1-Aug-14	24-Sep-14	82.2168	82.3668
64	15,000	1-Aug-14	25-Sep-14	82.8259	82.3668
65	15,000	1-Aug-14	26-Sep-14	82.5687	82.3668
66	15,000	1-Aug-14	29-Sep-14	82.6812	82.3668
67	15,000	1-Aug-14	30-Sep-14	83.1629	82.3668
68	15,000	1-Aug-14	1-Oct-14	82.9480	82.3668
69	15,000	1-Aug-14	7-Oct-14	82.7773	82.3668
70	15,000	1-Aug-14	8-Oct-14	82.9306	82.3668
71	15,000	1-Aug-14	9-Oct-14	82.3538	82.3668
72	15,000	1-Aug-14	10-Oct-14	82.5781	82.3668
73	15,000	1-Aug-14	13-Oct-14	82.6955	82.3668
74	15,000	1-Aug-14	14-Oct-14	82.8639	82.3668
75	15,000	1-Aug-14	16-Oct-14	83.2027	82.3668
76	15,000	1-Aug-14	17-Oct-14	82.4745	82.3668
77	15,000	1-Aug-14	20-Oct-14	82.9092	82.3668
78	22,500	8-Aug-14	20-Oct-14	83.2907	83.1395
79	22,500	8-Aug-14	21-Oct-14	83.1965	83.1395
80	22,500	8-Aug-14	22-Oct-14	83.1064	83.1395
81	22,500	8-Aug-14	23-Oct-14	83.3644	83.1395
82	22,500	8-Aug-14	27-Oct-14	83.7020	83.1395

83	22,500	8-Aug-14	28-Oct-14	83.6067	83.1395
84	22,500	8-Aug-14	29-Oct-14	83.4758	83.1395
85	22,500	8-Aug-14	30-Oct-14	83.6108	83.1395
86	22,500	8-Aug-14	31-Oct-14	83.2881	83.1395
87	22,500	8-Aug-14	3-Nov-14	83.5200	83.1395
88	22,500	8-Aug-14	5-Nov-14	83.6216	83.1395
89	22,500	8-Aug-14	7-Nov-14	83.4695	83.1395
90	22,500	8-Aug-14	10-Nov-14	83.3002	83.1395
91	22,500	8-Aug-14	11-Nov-14	83.7910	83.1395
92	22,500	8-Aug-14	12-Nov-14	83.4709	83.1395
93	22,500	8-Aug-14	13-Nov-14	83.7777	83.1395
94	22,500	8-Aug-14	14-Nov-14	84.0028	83.1395
95	22,500	8-Aug-14	17-Nov-14	83.5270	83.1395
96	22,500	8-Aug-14	18-Nov-14	83.8648	83.1395
97	78,500	8-Aug-14	17-Nov-14	83.7141	84.8781
98	78,500	8-Aug-14	18-Nov-14	84.0444	84.8781
99	78,500	8-Aug-14	19-Nov-14	84.1019	84.8781
100	78,500	8-Aug-14	20-Nov-14	84.0182	84.8781
101	78,500	8-Aug-14	21-Nov-14	83.6828	84.8781
102	78,500	8-Aug-14	24-Nov-14	84.1483	84.8781
103	78,500	8-Aug-14	25-Nov-14	84.3210	84.8781
104	78,500	8-Aug-14	26-Nov-14	84.3163	84.8781
105	78,500	8-Aug-14	27-Nov-14	84.0479	84.8781
106	78,500	8-Aug-14	28-Nov-14	84.2813	84.8781
107	78,500	8-Aug-14	1-Dec-14	84.1639	84.8781
108	78,500	8-Aug-14	2-Dec-14	83.7457	84.8781
109	78,500	8-Aug-14	3-Dec-14	84.0154	84.8781
110	78,500	8-Aug-14	4-Dec-14	84.7648	84.8781
111	78,500	8-Aug-14	5-Dec-14	84.0795	84.8781
112	78,500	8-Aug-14	8-Dec-14	84.3850	84.8781
113	78,500	8-Aug-14	9-Dec-14	84.7430	84.8781
114	78,500	8-Aug-14	10-Dec-14	84.7415	84.8781
115	78,500	8-Aug-14	11-Dec-14	84.2080	84.8781
116	78,500	8-Aug-14	12-Dec-14	85.0286	84.8781
117	78,500	8-Aug-14	15-Dec-14	85.0379	84.8781
118	32,000	30-Jan-15	2-Feb-15	70.1076	69.9914
119	32,000	30-Jan-15	3-Feb-15	70.8580	69.9914
120	32,000	30-Jan-15	4-Feb-15	70.1385	69.9914
121	32,000	30-Jan-15	5-Feb-15	70.1774	69.9914
122	32,000	30-Jan-15	6-Feb-15	70.0075	69.9914
123	32,000	30-Jan-15	9-Feb-15	70.2631	69.9914
124	32,000	30-Jan-15	10-Feb-15	70.7871	69.9914
125	32,000	30-Jan-15	11-Feb-15	70.5961	69.9914
126	32,000	30-Jan-15	12-Feb-15	70.5987	69.9914

127	32,000	30-Jan-15	13-Feb-15	70.2298	69.9914
128	32,000	30-Jan-15	16-Feb-15	70.0690	69.9914
129	32,000	30-Jan-15	18-Feb-15	70.1942	69.9914
130	32,000	30-Jan-15	20-Feb-15	70.7386	69.9914
131	32,000	30-Jan-15	23-Feb-15	70.6314	69.9914
132	32,000	30-Jan-15	24-Feb-15	70.2069	69.9914
133	32,000	30-Jan-15	25-Feb-15	70.4656	69.9914
134	32,000	30-Jan-15	26-Feb-15	69.6424	69.9914
135	40,000	30-Mar-15	6-Apr-15	68.0139	67.4674
136	40,000	30-Mar-15	7-Apr-15	67.8062	67.4674
137	40,000	30-Mar-15	8-Apr-15	67.6407	67.4674
138	40,000	30-Mar-15	9-Apr-15	67.3315	67.4674
139	40,000	30-Mar-15	10-Apr-15	67.9693	67.4674
140	40,000	30-Mar-15	13-Apr-15	68.1709	67.4674
141	40,000	30-Mar-15	15-Apr-15	67.9801	67.4674
142	40,000	30-Mar-15	16-Apr-15	68.1186	67.4674
143	40,000	30-Mar-15	17-Apr-15	68.0335	67.4674
144	40,000	30-Mar-15	20-Apr-15	68.4365	67.4674
145	40,000	30-Mar-15	21-Apr-15	68.5846	67.4674
146	40,000	30-Mar-15	22-Apr-15	67.9961	67.4674
147	40,000	30-Mar-15	23-Apr-15	68.4854	67.4674
148	40,000	30-Mar-15	24-Apr-15	68.4653	67.4674
149	40,000	30-Mar-15	27-Apr-15	68.3163	67.4674
150	40,000	30-Mar-15	28-Apr-15	68.3026	67.4674
151	40,000	30-Mar-15	29-Apr-15	69.3105	67.4674
152	25,000	16-May-15	25-May-15	72.6101	71.9762
153	25,000	16-May-15	26-May-15	72.4638	71.9762
154	25,000	16-May-15	27-May-15	72.6938	71.9762
155	25,000	16-May-15	28-May-15	72.8644	71.9762
156	25,000	16-May-15	29-May-15	72.8268	71.9762
157	25,000	16-May-15	1-Jun-15	72.6538	71.9762
158	25,000	16-May-15	2-Jun-15	73.2667	71.9762
159	25,000	16-May-15	3-Jun-15	73.9909	71.9762
160	25,000	16-May-15	4-Jun-15	72.3716	71.9762
161	25,000	16-May-15	5-Jun-15	72.4943	71.9762
162	25,000	16-May-15	8-Jun-15	73.4210	71.9762
163	25,000	16-May-15	9-Jun-15	73.0532	71.9762
164	25,000	16-May-15	10-Jun-15	73.1204	71.9762
165	25,000	16-May-15	11-Jun-15	72.7843	71.9762
166	25,000	16-May-15	12-Jun-15	73.5445	71.9762
167	25,000	16-May-15	15-Jun-15	73.2212	71.9762
168	25,000	16-May-15	16-Jun-15	72.8122	71.9762
169	25,000	16-May-15	17-Jun-15	72.9769	71.9762
170	25,000	16-May-15	18-Jun-15	72.9181	71.9762

171	25,000	16-May-15	19-Jun-15	73.1760	71.9762
172	25,000	16-May-15	22-Jun-15	73.2379	71.9762
173	25,000	16-May-15	23-Jun-15	72.9128	71.9762
174	42,000	1-Jul-15	1-Sep-15	71.6716	71.3238
175	42,000	1-Jul-15	2-Sep-15	71.3148	71.3238
176	42,000	1-Jul-15	3-Sep-15	70.5816	71.3238
177	42,000	1-Jul-15	4-Sep-15	71.7228	71.3238
178	42,000	1-Jul-15	7-Sep-15	71.7257	71.3238
179	42,000	1-Jul-15	8-Sep-15	71.5127	71.3238
180	42,000	1-Jul-15	9-Sep-15	71.8109	71.3238
181	42,000	1-Jul-15	10-Sep-15	72.2037	71.3238
182	42,000	1-Jul-15	11-Sep-15	71.9755	71.3238
183	42,000	1-Jul-15	14-Sep-15	71.5742	71.3238
184	42,000	1-Jul-15	15-Sep-15	71.3462	71.3238
185	42,000	1-Jul-15	16-Sep-15	72.0369	71.3238
186	42,000	1-Jul-15	18-Sep-15	71.2892	71.3238
187	42,000	1-Jul-15	21-Sep-15	71.1939	71.3238
188	42,000	1-Jul-15	22-Sep-15	71.5643	71.3238
189	42,000	1-Jul-15	23-Sep-15	71.8205	71.3238
190	42,000	1-Jul-15	24-Sep-15	72.0696	71.3238
191	42,000	1-Jul-15	28-Sep-15	72.3601	71.3238
192	42,000	1-Jul-15	29-Sep-15	71.8371	71.3238
193	38,000	12-Aug-15	20-Oct-15	72.9494	72.8843
194	38,000	12-Aug-15	21-Oct-15	73.1772	72.8843
195	38,000	12-Aug-15	23-Oct-15	72.8293	72.8843
196	38,000	12-Aug-15	26-Oct-15	73.1951	72.8843
197	38,000	12-Aug-15	27-Oct-15	73.1915	72.8843
198	38,000	12-Aug-15	28-Oct-15	73.1658	72.8843
199	38,000	12-Aug-15	29-Oct-15	73.3447	72.8843
200	38,000	12-Aug-15	30-Oct-15	73.6308	72.8843
201	38,000	12-Aug-15	2-Nov-15	73.3263	72.8843
202	38,000	12-Aug-15	3-Nov-15	73.0387	72.8843
203	38,000	12-Aug-15	4-Nov-15	72.9173	72.8843
204	38,000	12-Aug-15	5-Nov-15	73.5815	72.8843
205	38,000	12-Aug-15	6-Nov-15	72.8121	72.8843
206	38,000	12-Aug-15	9-Nov-15	73.3863	72.8843
207	38,000	12-Aug-15	10-Nov-15	72.9250	72.8843
208	38,000	12-Aug-15	11-Nov-15	73.5997	72.8843
209	38,000	12-Aug-15	13-Nov-15	73.0277	72.8843
210	38,000	12-Aug-15	16-Nov-15	73.3123	72.8843
211	38,000	12-Aug-15	17-Nov-15	73.1936	72.8843
212	38,000	12-Aug-15	18-Nov-15	73.1592	72.8843
213	50,000	29-Jan-16	25-Apr-16	75.2761	74.9722
214	50,000	29-Jan-16	26-Apr-16	75.2191	74.9722

215	50,000	29-Jan-16	27-Apr-16	75.2795	74.9722
216	50,000	29-Jan-16	28-Apr-16	74.9339	74.9722
217	50,000	29-Jan-16	29-Apr-16	75.6284	74.9722
218	50,000	29-Jan-16	2-May-16	75.3540	74.9722
219	50,000	29-Jan-16	3-May-16	74.8626	74.9722
220	50,000	29-Jan-16	4-May-16	75.2741	74.9722
221	50,000	29-Jan-16	5-May-16	75.1574	74.9722
222	50,000	29-Jan-16	6-May-16	75.1732	74.9722
223	50,000	29-Jan-16	9-May-16	75.5719	74.9722
224	50,000	29-Jan-16	10-May-16	75.3217	74.9722
225	50,000	29-Jan-16	11-May-16	75.5268	74.9722
226	50,000	29-Jan-16	12-May-16	75.2662	74.9722
227	50,000	29-Jan-16	13-May-16	75.2062	74.9722
228	50,000	29-Jan-16	16-May-16	75.3677	74.9722
229	50,000	29-Jan-16	17-May-16	75.3758	74.9722
230	50,000	29-Jan-16	18-May-16	75.3244	74.9722
231	50,000	29-Jan-16	19-May-16	75.6739	74.9722
232	50,000	29-Jan-16	20-May-16	75.2867	74.9722
233	50,000	29-Jan-16	23-May-16	75.3249	74.9722
460	13,000	4-Jun-15	5-Jun-15	72.1434	71.9009
461	13,000	4-Jun-15	8-Jun-15	73.0597	71.9009
462	13,000	4-Jun-15	9-Jun-15	72.7142	71.9009
463	13,000	4-Jun-15	10-Jun-15	72.7488	71.9009
464	13,000	4-Jun-15	11-Jun-15	72.4376	71.9009
465	13,000	4-Jun-15	12-Jun-15	73.2052	71.9009
466	13,000	4-Jun-15	15-Jun-15	72.8690	71.9009
467	13,000	4-Jun-15	16-Jun-15	72.5025	71.9009
468	13,000	4-Jun-15	17-Jun-15	72.6370	71.9009
469	13,000	4-Jun-15	18-Jun-15	72.5906	71.9009
470	13,000	4-Jun-15	19-Jun-15	72.8409	71.9009
471	13,000	4-Jun-15	22-Jun-15	72.9349	71.9009
472	13,000	4-Jun-15	23-Jun-15	72.5847	71.9009
473	13,000	4-Jun-15	24-Jun-15	72.6057	71.9009
474	13,000	4-Jun-15	25-Jun-15	72.7303	71.9009
475	13,000	4-Jun-15	26-Jun-15	72.4821	71.9009
476	13,000	4-Jun-15	29-Jun-15	73.1763	71.9009
477	13,000	4-Jun-15	30-Jun-15	72.6415	71.9009
478	13,000	4-Jun-15	1-Jul-15	72.7292	71.9009
479	13,000	4-Jun-15	2-Jul-15	72.8717	71.9009
480	13,000	4-Jun-15	3-Jul-15	72.8778	71.9009
481	13,000	4-Jun-15	6-Jul-15	73.0484	71.9009
Mean				75.5523	75.1504

Table 2A.6 Observations for exchange rate realized using Option and Futures hedge for US\$ receivable (exporter)

Observation No.	Foreign Currency Bill Receivable (Amount)	Date of Booking the Option and Future	Date by which Receipt Expected	Exchange Rate realized in Option Hedge	Exchange Rate realized in Futures Hedge
2	40,000	30-Sep-14	10-Nov-14	61.4195	62.2733
3	19,000	16-Oct-14	17-Nov-14	61.5950	62.2214
4	50,000	3-Nov-14	24-Dec-14	63.2114	61.8088
10	16,000	30-Mar-15	20-May-15	63.2850	63.4665
23	50,000	16-Oct-15	24-Nov-15	65.9739	65.1899
26	60,000	8-Jan-16	16-Feb-16	68.0058	67.0131
27	28,000	21-Jan-16	24-Feb-16	68.1323	68.2008
32	35,000	18-Apr-16	24-May-16	67.1019	66.7604
49	80,000	7-Apr-14	6-May-14	59.7660	60.3790
52	47,000	12-Jun-14	15-Jul-14	59.5271	59.4602
54	40,000	1-Aug-14	4-Sep-14	60.5371	61.4780
234	40,000	30-Sep-14	10-Oct-14	61.2383	61.7910
235	40,000	30-Sep-14	13-Oct-14	61.0055	61.7361
236	40,000	30-Sep-14	14-Oct-14	61.3558	61.8455
237	40,000	30-Sep-14	16-Oct-14	61.7079	61.8031
238	40,000	30-Sep-14	17-Oct-14	61.3699	61.8493
239	40,000	30-Sep-14	20-Oct-14	61.2731	61.8801
240	40,000	30-Sep-14	21-Oct-14	61.2305	61.9518
241	40,000	30-Sep-14	22-Oct-14	61.1939	62.0344
242	40,000	30-Sep-14	23-Oct-14	61.1470	61.9694
243	40,000	30-Sep-14	27-Oct-14	61.2403	61.9972
244	40,000	30-Sep-14	28-Oct-14	61.1413	61.9099
245	40,000	30-Sep-14	29-Oct-14	61.1129	61.9307
246	40,000	30-Sep-14	30-Oct-14	61.2570	62.0041
247	40,000	30-Sep-14	31-Oct-14	61.3683	62.2171
248	40,000	30-Sep-14	3-Nov-14	61.2832	62.1348
249	40,000	30-Sep-14	5-Nov-14	61.2908	62.1610
250	40,000	30-Sep-14	7-Nov-14	61.2378	61.9339
251	19,000	16-Oct-14	21-Oct-14	61.3982	61.8611
252	19,000	16-Oct-14	22-Oct-14	61.4240	61.9437
253	19,000	16-Oct-14	23-Oct-14	61.3470	61.8786
254	19,000	16-Oct-14	27-Oct-14	61.4275	61.9063

255	19,000	16-Oct-14	28-Oct-14	61.3284	61.8189
256	19,000	16-Oct-14	29-Oct-14	61.3123	61.8397
257	19,000	16-Oct-14	30-Oct-14	61.3989	61.9131
258	19,000	16-Oct-14	31-Oct-14	61.5700	62.1261
259	19,000	16-Oct-14	3-Nov-14	61.4697	62.0437
260	19,000	16-Oct-14	5-Nov-14	61.4771	62.0698
261	19,000	16-Oct-14	7-Nov-14	61.3290	61.8426
262	19,000	16-Oct-14	10-Nov-14	61.5553	62.1818
263	19,000	16-Oct-14	11-Nov-14	61.4271	62.0479
264	19,000	16-Oct-14	12-Nov-14	61.3586	62.0087
265	19,000	16-Oct-14	13-Nov-14	61.5071	62.1691
266	19,000	16-Oct-14	14-Nov-14	61.5992	62.1954
267	50,000	3-Nov-14	25-Nov-14	61.6532	61.5539
268	50,000	3-Nov-14	26-Nov-14	61.5529	61.4676
269	50,000	3-Nov-14	27-Nov-14	61.5770	61.5131
270	50,000	3-Nov-14	28-Nov-14	61.9994	61.7919
271	50,000	3-Nov-14	1-Dec-14	61.7091	61.5158
272	50,000	3-Nov-14	2-Dec-14	61.6015	61.5472
273	50,000	3-Nov-14	3-Dec-14	61.6571	61.6266
274	50,000	3-Nov-14	4-Dec-14	61.5718	61.5278
275	50,000	3-Nov-14	5-Dec-14	61.7264	61.8013
276	50,000	3-Nov-14	8-Dec-14	61.5888	61.6232
277	50,000	3-Nov-14	9-Dec-14	61.7587	61.7771
278	50,000	3-Nov-14	10-Dec-14	61.9386	61.8359
279	50,000	3-Nov-14	11-Dec-14	62.2836	61.9047
280	50,000	3-Nov-14	12-Dec-14	62.3629	62.0604
281	50,000	3-Nov-14	15-Dec-14	62.9782	62.0366
282	50,000	3-Nov-14	16-Dec-14	63.5228	61.9445
283	50,000	3-Nov-14	17-Dec-14	63.1622	61.5523
284	50,000	3-Nov-14	18-Dec-14	62.7612	61.6749
285	50,000	3-Nov-14	19-Dec-14	63.1208	61.8705
286	50,000	3-Nov-14	22-Dec-14	62.8929	61.7208
287	50,000	3-Nov-14	23-Dec-14	63.1874	61.9764
288	16,000	30-Mar-15	24-Apr-15	63.2305	62.8683
289	16,000	30-Mar-15	27-Apr-15	62.9649	62.7068
290	16,000	30-Mar-15	28-Apr-15	62.7983	62.8043
291	16,000	30-Mar-15	29-Apr-15	63.0375	62.9799
292	16,000	30-Mar-15	30-Apr-15	63.2212	63.0676
293	16,000	30-Mar-15	5-May-15	62.9920	62.8930
294	16,000	30-Mar-15	6-May-15	63.2113	63.0588
295	16,000	30-Mar-15	7-May-15	63.6840	62.9276
296	16,000	30-Mar-15	8-May-15	63.6964	63.2112
297	16,000	30-Mar-15	11-May-15	63.5382	63.1571
298	16,000	30-Mar-15	12-May-15	63.7904	63.1479

299	16,000	30-Mar-15	13-May-15	63.4254	62.9668
300	16,000	30-Mar-15	14-May-15	63.0577	62.9605
301	16,000	30-Mar-15	15-May-15	62.9526	62.9969
302	16,000	30-Mar-15	18-May-15	63.2066	63.1151
303	16,000	30-Mar-15	19-May-15	63.3457	63.3131
304	16,000	30-Mar-15	20-May-15	63.2850	63.0888
305	16,000	30-Mar-15	21-May-15	63.0608	63.1060
306	50,000	16-Oct-15	26-Oct-15	64.7419	64.7704
307	50,000	16-Oct-15	27-Oct-15	64.8832	64.9132
308	50,000	16-Oct-15	28-Oct-15	64.8026	64.8366
309	50,000	16-Oct-15	29-Oct-15	65.2044	65.0348
310	50,000	16-Oct-15	30-Oct-15	65.1833	65.0250
311	50,000	16-Oct-15	2-Nov-15	65.2874	64.8980
312	50,000	16-Oct-15	3-Nov-15	65.2947	64.8641
313	50,000	16-Oct-15	4-Nov-15	65.2295	64.9477
314	50,000	16-Oct-15	5-Nov-15	65.6000	65.1170
315	50,000	16-Oct-15	6-Nov-15	65.7757	65.2814
316	50,000	16-Oct-15	9-Nov-15	66.1151	65.0263
317	50,000	16-Oct-15	10-Nov-15	65.8508	64.8756
318	50,000	16-Oct-15	11-Nov-15	65.7731	65.0717
319	50,000	16-Oct-15	13-Nov-15	65.7896	65.0680
320	50,000	16-Oct-15	16-Nov-15	65.6599	65.0743
321	50,000	16-Oct-15	17-Nov-15	65.6451	65.0332
322	50,000	16-Oct-15	18-Nov-15	65.8043	64.9560
323	50,000	16-Oct-15	19-Nov-15	65.6927	64.9881
324	50,000	16-Oct-15	20-Nov-15	65.7226	65.0491
325	50,000	16-Oct-15	23-Nov-15	66.0041	65.0990
326	60,000	8-Jan-16	18-Jan-16	67.3045	66.6287
327	60,000	8-Jan-16	19-Jan-16	67.3516	66.7395
328	60,000	8-Jan-16	20-Jan-16	67.7240	66.8105
329	60,000	8-Jan-16	21-Jan-16	67.4884	66.6085
330	60,000	8-Jan-16	22-Jan-16	67.2164	66.6802
331	60,000	8-Jan-16	25-Jan-16	67.3664	66.7012
332	60,000	8-Jan-16	27-Jan-16	67.5581	66.6676
333	60,000	8-Jan-16	28-Jan-16	67.6908	66.6862
334	60,000	8-Jan-16	29-Jan-16	67.4851	66.8743
335	60,000	8-Jan-16	1-Feb-16	67.5138	66.8790
336	60,000	8-Jan-16	2-Feb-16	67.5210	66.7622
337	60,000	8-Jan-16	3-Feb-16	67.4915	66.6464
338	60,000	8-Jan-16	4-Feb-16	67.2168	66.8579
339	60,000	8-Jan-16	5-Feb-16	67.3949	66.9923
340	60,000	8-Jan-16	8-Feb-16	67.5558	66.9016
341	60,000	8-Jan-16	9-Feb-16	67.4417	66.8313
342	60,000	8-Jan-16	10-Feb-16	67.4190	66.8872

343	60,000	8-Jan-16	11-Feb-16	67.9654	67.0272
344	60,000	8-Jan-16	12-Feb-16	67.6792	66.8320
345	60,000	8-Jan-16	15-Feb-16	67.6927	67.0491
346	28,000	21-Jan-16	25-Jan-16	67.7460	67.9280
347	28,000	21-Jan-16	27-Jan-16	67.8553	67.8952
348	28,000	21-Jan-16	28-Jan-16	67.9605	67.9143
349	28,000	21-Jan-16	29-Jan-16	67.8648	68.1027
350	28,000	21-Jan-16	1-Feb-16	67.8886	68.1085
351	28,000	21-Jan-16	2-Feb-16	67.8558	67.9922
352	28,000	21-Jan-16	3-Feb-16	67.7864	67.8767
353	28,000	21-Jan-16	4-Feb-16	67.6991	68.0887
354	28,000	21-Jan-16	5-Feb-16	67.8648	68.2235
355	28,000	21-Jan-16	8-Feb-16	67.9058	68.1340
356	28,000	21-Jan-16	9-Feb-16	67.7943	68.0640
357	28,000	21-Jan-16	10-Feb-16	67.8065	68.1203
358	28,000	21-Jan-16	11-Feb-16	68.2080	68.2607
359	28,000	21-Jan-16	12-Feb-16	67.9193	68.0659
360	28,000	21-Jan-16	15-Feb-16	67.9730	68.2842
361	28,000	21-Jan-16	16-Feb-16	68.1661	68.2486
362	28,000	21-Jan-16	17-Feb-16	68.0542	68.1332
363	28,000	21-Jan-16	18-Feb-16	68.2085	68.2914
364	28,000	21-Jan-16	22-Feb-16	68.1626	68.1683
365	28,000	21-Jan-16	23-Feb-16	68.1791	68.2161
384	35,000	18-Apr-16	25-Apr-16	66.5928	66.6173
385	35,000	18-Apr-16	26-Apr-16	66.3528	66.4513
386	35,000	18-Apr-16	27-Apr-16	66.5121	66.6397
387	35,000	18-Apr-16	28-Apr-16	66.3843	66.5135
388	35,000	18-Apr-16	29-Apr-16	66.4968	66.7251
389	35,000	18-Apr-16	2-May-16	66.3690	66.5596
390	35,000	18-Apr-16	3-May-16	66.5146	66.7318
391	35,000	18-Apr-16	4-May-16	66.5716	66.7304
392	35,000	18-Apr-16	5-May-16	66.5113	66.7116
393	35,000	18-Apr-16	6-May-16	66.4664	66.6758
394	35,000	18-Apr-16	9-May-16	66.6362	66.8779
395	35,000	18-Apr-16	10-May-16	66.4272	66.6579
396	35,000	18-Apr-16	11-May-16	66.4390	66.6964
397	35,000	18-Apr-16	12-May-16	66.5743	66.8382
398	35,000	18-Apr-16	13-May-16	66.7719	67.0049
399	35,000	18-Apr-16	16-May-16	66.5259	66.7734
400	35,000	18-Apr-16	17-May-16	66.4386	66.6977
401	35,000	18-Apr-16	18-May-16	66.6396	66.8402
402	35,000	18-Apr-16	19-May-16	67.1123	67.0617
403	35,000	18-Apr-16	20-May-16	66.9437	66.8070
404	35,000	18-Apr-16	23-May-16	67.0108	66.8830

405	80,000	7-Apr-14	9-Apr-14	60.0000	60.0676
406	80,000	7-Apr-14	10-Apr-14	60.0938	60.1957
407	80,000	7-Apr-14	11-Apr-14	60.1901	60.2161
408	80,000	7-Apr-14	15-Apr-14	60.2734	60.3637
409	80,000	7-Apr-14	16-Apr-14	60.1217	60.1886
410	80,000	7-Apr-14	17-Apr-14	60.1596	60.2657
411	80,000	7-Apr-14	21-Apr-14	60.3877	60.4228
412	80,000	7-Apr-14	22-Apr-14	60.5064	60.3155
413	80,000	7-Apr-14	23-Apr-14	60.8649	60.4730
414	80,000	7-Apr-14	25-Apr-14	60.3592	60.3881
415	80,000	7-Apr-14	28-Apr-14	60.3736	60.3847
416	80,000	7-Apr-14	29-Apr-14	60.1189	60.3667
417	80,000	7-Apr-14	30-Apr-14	60.1121	60.4692
418	80,000	7-Apr-14	2-May-14	59.8989	60.3171
419	80,000	7-Apr-14	5-May-14	59.9676	60.4487
420	47,000	12-Jun-14	16-Jun-14	59.6698	59.1225
421	47,000	12-Jun-14	17-Jun-14	59.8473	59.3589
422	47,000	12-Jun-14	18-Jun-14	59.7858	59.0312
423	47,000	12-Jun-14	19-Jun-14	59.6662	59.1856
424	47,000	12-Jun-14	20-Jun-14	59.7678	59.2562
425	47,000	12-Jun-14	23-Jun-14	59.5779	59.0104
426	47,000	12-Jun-14	24-Jun-14	59.5826	59.1341
427	47,000	12-Jun-14	25-Jun-14	59.4983	59.0486
428	47,000	12-Jun-14	26-Jun-14	59.5998	59.1666
429	47,000	12-Jun-14	27-Jun-14	59.5088	59.1496
430	47,000	12-Jun-14	30-Jun-14	59.4932	59.0481
431	47,000	12-Jun-14	1-Jul-14	59.4547	59.0786
432	47,000	12-Jun-14	2-Jul-14	59.2857	59.2187
433	47,000	12-Jun-14	3-Jul-14	59.1446	59.0193
434	47,000	12-Jun-14	4-Jul-14	59.3671	59.2684
435	47,000	12-Jun-14	7-Jul-14	59.5184	59.2892
436	47,000	12-Jun-14	8-Jul-14	59.3225	59.2149
437	47,000	12-Jun-14	9-Jul-14	59.3464	59.2554
438	47,000	12-Jun-14	10-Jul-14	59.5464	59.3469
439	47,000	12-Jun-14	11-Jul-14	59.4518	59.3913
440	47,000	12-Jun-14	14-Jul-14	59.4268	59.3308
441	40,000	1-Aug-14	5-Aug-14	61.0329	61.3334
442	40,000	1-Aug-14	6-Aug-14	61.1229	60.8923
443	40,000	1-Aug-14	7-Aug-14	61.2044	61.2255
444	40,000	1-Aug-14	8-Aug-14	61.0426	61.0977
445	40,000	1-Aug-14	11-Aug-14	61.0148	61.1446
446	40,000	1-Aug-14	12-Aug-14	61.1771	61.3535
447	40,000	1-Aug-14	13-Aug-14	60.9721	61.1401
448	40,000	1-Aug-14	14-Aug-14	60.8716	61.3363

449	40,000	1-Aug-14	19-Aug-14	60.7215	61.3026
450	40,000	1-Aug-14	20-Aug-14	60.5962	61.1991
451	40,000	1-Aug-14	21-Aug-14	60.5887	61.1758
452	40,000	1-Aug-14	22-Aug-14	60.5786	61.2826
453	40,000	1-Aug-14	25-Aug-14	60.5873	61.2793
454	40,000	1-Aug-14	26-Aug-14	60.5367	61.3056
455	40,000	1-Aug-14	27-Aug-14	60.4986	61.3120
456	40,000	1-Aug-14	28-Aug-14	60.6371	61.3998
457	40,000	1-Aug-14	1-Sep-14	60.5300	61.3553
458	40,000	1-Aug-14	2-Sep-14	60.6681	61.4277
459	40,000	1-Aug-14	3-Sep-14	60.5264	61.4054
675	33,000	15-Oct-15	20-Oct-15	64.8140	64.7377
676	33,000	15-Oct-15	21-Oct-15	64.9930	64.8731
677	33,000	15-Oct-15	23-Oct-15	64.8775	64.9506
678	33,000	15-Oct-15	26-Oct-15	64.7342	64.7718
679	33,000	15-Oct-15	27-Oct-15	64.8755	64.9146
680	33,000	15-Oct-15	28-Oct-15	64.7949	64.8380
681	33,000	15-Oct-15	29-Oct-15	65.1967	65.0362
682	33,000	15-Oct-15	30-Oct-15	65.1756	65.0264
683	33,000	15-Oct-15	2-Nov-15	65.2798	64.8994
684	33,000	15-Oct-15	3-Nov-15	65.2871	64.8655
685	33,000	15-Oct-15	4-Nov-15	65.2218	64.9491
686	33,000	15-Oct-15	5-Nov-15	65.5923	65.1184
687	33,000	15-Oct-15	6-Nov-15	65.7680	65.2828
688	33,000	15-Oct-15	9-Nov-15	66.1074	65.0277
689	33,000	15-Oct-15	10-Nov-15	65.8431	64.8770
690	33,000	15-Oct-15	11-Nov-15	65.7655	65.0731
691	33,000	15-Oct-15	13-Nov-15	65.7819	65.0694
692	33,000	15-Oct-15	16-Nov-15	65.6522	65.0758
693	33,000	15-Oct-15	17-Nov-15	65.6374	65.0346
694	33,000	15-Oct-15	18-Nov-15	65.7966	64.9574
Mean				63.6015	63.5343

Table 2A.7 Observations for exchange rate realized using Option and Futures hedges for US\$ payable (importer)

Observation No.	Foreign Currency Bill Payable (Amount)	Date of Booking the Option and Future	Date by which Payment Expected	Exchange Rate realized in Futures Hedge	Exchange Rate realized in Option Hedge
715	158,000	9-Dec-16	16-Dec-16	67.6116	67.9103
716	75,000	12-Jan-17	27-Jan-17	68.1514	68.3803
717	49,000	12-Jan-17	30-Jan-17	68.1717	68.1755
718	145,000	12-Jan-17	6-Feb-17	68.3940	67.9091
719	104,000	12-Jan-17	21-Feb-17	68.5643	67.7202
739	50,000	29-Mar-17	31-Mar-17	64.9541	64.9532
740	50,000	29-Mar-17	3-Apr-17	65.0420	65.1507
741	50,000	29-Mar-17	5-Apr-17	65.0990	65.1207
742	50,000	29-Mar-17	6-Apr-17	65.0513	64.8019
743	50,000	29-Mar-17	7-Apr-17	65.0482	64.5075
744	50,000	29-Mar-17	10-Apr-17	65.0389	64.7497
745	50,000	29-Mar-17	11-Apr-17	65.2635	64.9182
746	50,000	29-Mar-17	12-Apr-17	65.1964	64.9724
747	50,000	29-Mar-17	13-Apr-17	65.2011	64.7484
748	50,000	29-Mar-17	17-Apr-17	65.0585	64.6685
749	50,000	29-Mar-17	18-Apr-17	65.1283	64.8121
750	50,000	29-Mar-17	19-Apr-17	65.2713	64.9589
751	50,000	29-Mar-17	20-Apr-17	65.2441	64.918
752	50,000	29-Mar-17	21-Apr-17	65.2544	64.9396
753	50,000	29-Mar-17	24-Apr-17	65.2475	64.7966
754	50,000	29-Mar-17	25-Apr-17	65.2620	64.6548
755	50,000	29-Mar-17	26-Apr-17	65.2254	64.4319
756	50,000	29-Mar-17	27-Apr-17	65.2811	64.4987
757	50,000	29-Mar-17	28-Apr-17	65.2515	64.6028
Mean				65.4708	65.7922

Appendix – 3 Calculation of Realized Exchange Rates for Futures, Forwards and Option hedges

The realized exchange rates for Futures, Forwards and Option hedges have been calculated in this appendix. The calculation is based on data for trade transactions provided by the business entities. The applicable charges like brokerage, commission charged by bank, levies by stock exchanges (as applicable) and other statutory levies like the stamp duty charges have been taken into account while determining the exchange rates realized under the hedges. For exchange-traded derivatives the gain or loss on the hedge is calculated and effect is given while determining the net realized exchange rates. These rates form the basis, for gauging the hedging effectiveness of exchange-traded derivatives versus the Forward contracts. For Options hedge only US\$-INR Options were available during the period when this study was done.

Table 3A.1 Foreign Currency Exchange rates realized under Futures hedge for trade transactions

Sr. No.	Currency Futures - Buy / Sell	Foreign Currency	Foreign Currency Bill Receivable/Payable (Amount)	Date of Booking the Forward (and Future)	Currency Futures Rate on Date of Booking the Futures Hedge	Currency Futures Expiry Date	Date of Lifting the Hedge	Currency Futures Rate on Date of Lifting the Hedge	Spot Price realized on Day of Lifting Hedge (XE-(+)5 Paise)	MARGIN COST (Cost of funds for Margin)	Loss or Gain on Futures Hedge Square-off (Rs.)	Brokerage charge (Flat Rs. 10 per LOT)	Other Charges (SEBI T.O., Stamp duty, Transaction Charges)	Transaction Charge (@ 0.0016 % of Turnover)	SEBI Turn-over Charges (@ 0.0002 % - on Turnover r)	Stamp Duty (@ 0.0020 % on Turnover)	Service Tax (@ 15.00 % on Txn. Charge+ Turn-over Charge+ Brokerage)	NET PRICE REALIZED per Unit of Foreign Currency
1	Sell	US\$	35,000	8-Aug-14	62.22	29-Oct-14	9-Oct-14	61.23	61.0135	1840.86	34650	350	228.4	69.13	8.64	86.42	64.17	61.93
2	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	10-Nov-14	61.6925	61.5305	1426.93	31800	400	262.2	79.48	9.93	99.34	73.41	62.27
3	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	17-Nov-14	61.855	61.7386	534.15	10023	190	124.6	37.77	4.72	47.21	34.87	62.22

4	Sell	US\$	50,000	3-Nov-14	62.0550	29-Dec-14	24-Dec-14	63.5700	63.4036	3158.057	-75750	500	330.6	100.50	12.56	125.63	91.96	61.81
5	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	19-Jan-15	61.8075	61.5945	4863.104	30750	500	327.8	99.38	12.42	124.23	91.77	62.10
6	Sell	US\$	35,000	18-Dec-14	63.9775	25-Feb-15	19-Feb-15	62.3925	62.046	1593.66	55475	350	232.5	70.77	8.85	88.46	64.44	63.57
7	Sell	US\$	62,000	18-Dec-14	64.3150	27-Mar-15	19-Mar-15	62.6525	62.436	3885.38	103075	620	413.4	125.95	15.74	157.44	114.25	64.02
8	Sell	US\$	25,000	4-Mar-15	62.9525	28-Apr-15	15-Apr-15	62.5575	62.307	1151.18	9875	250	165.2	50.20	6.28	62.76	45.97	62.64
9	Sell	US\$	20,000	2-Jan-15	65.1150	27-May-15	14-May-15	63.7825	63.4284	1507.12	26650	200	134.9	41.25	5.16	51.56	36.96	64.67
10	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	20-May-15	63.5575	63.7191	975.41	-2800	160	106.7	32.50	4.06	40.62	29.48	63.47
11	Sell	US\$	20,000	28-Apr-15	63.9425	26-Jun-15	4-Jun-15	64.2825	63.9619	911.12	-6800	200	134.4	41.03	5.13	51.29	36.92	63.56
12	Sell	US\$	44,000	30-Mar-15	63.7750	26-Jun-15	24-Jun-15	63.6525	63.5158	4452.31	5390	440	294.2	89.71	11.21	112.14	81.14	63.52
13	Sell	US\$	45,000	9-Mar-15	64.0050	26-Jun-15	12-Jun-15	64.2675	63.9855	4693.82	-11813	450	302.4	92.36	11.54	115.45	83.09	63.60
14	Sell	US\$	20,000	28-Apr-15	64.3200	29-Jul-15	30-Jun-15	64.0075	63.5516	1498.35	6250	200	134.5	41.06	5.13	51.33	36.93	63.77
15	Sell	US\$	20,000	2-Jan-15	66.0100	29-Jul-15	14-Jul-15	63.5900	63.1449	2089.00	48400	200	135.5	41.47	5.18	51.84	37.00	65.44
16	Sell	US\$	35,000	30-Mar-15	64.1500	29-Jul-15	17-Jul-15	63.5575	63.4198	4360.86	20738	350	234.4	71.52	8.94	89.40	64.57	63.87
17	Sell	US\$	40,000	28-Apr-15	64.7200	27-Aug-15	10-Aug-15	64.1050	63.7498	4505.72	24600	400	269.7	82.45	10.31	103.06	73.91	64.24
18	Sell	US\$	43,000	4-Jun-15	65.0550	27-Aug-15	14-Aug-15	65.1425	65.0134	2786.83	-3762	430	292.4	89.58	11.20	111.97	79.62	64.84
19	Sell	US\$	20,000	2-Jan-15	66.5800	28-Sep-15	15-Sep-15	66.5175	66.3231	7277.54	1250	200	138.3	42.59	5.32	53.24	37.19	66.00
20	Sell	US\$	35,000	14-Jul-15	64.3250	28-Sep-15	16-Sep-15	66.5625	66.175	3513.47	-78312	350	238.9	73.30	9.16	91.62	64.87	63.82
21	Sell	US\$	45,000	31-Jul-15	65.2025	28-Oct-15	20-Oct-15	65.1100	64.9312	5201.09	4163	450	306.2	93.83	11.73	117.28	83.33	64.89
22	Sell	US\$	50,000	17-Aug-15	66.5175	26-Nov-15	10-Nov-15	66.5325	66.1601	4761.35	-750	500	345.8	106.44	13.31	133.05	92.96	66.03
23	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	24-Nov-15	66.3425	66.3048	2651.50	-52250	500	342.9	105.31	13.16	131.64	92.77	65.19
24	Sell	US\$	50,000	16-Oct-15	65.6600	29-Dec-15	16-Dec-15	66.8575	66.5588	4406.05	-59875	500	344.7	106.01	13.25	132.52	92.89	65.26
25	Sell	US\$	23,000	2-Nov-15	66.9550	25-Feb-16	3-Feb-16	68.3700	67.897	2900.90	-32545	230	161.2	49.80	6.22	62.25	42.90	66.34
26	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	16-Feb-16	68.5325	68.4457	3482.36	-81450	600	421.4	130.28	16.28	162.85	111.98	67.01
27	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	24-Feb-16	68.6050	68.4804	1120.64	-6230	280	198.1	61.37	7.67	76.71	52.36	68.20
28	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	24-Mar-16	66.6675	66.8179	1868.23	61650	300	210.3	64.99	8.12	81.23	55.97	68.79
29	Sell	US\$	55,000	22-Jan-16	68.7175	27-Apr-16	27-Apr-16	66.5460	66.4702	4756.25	119433	550	385.3	119.03	14.88	148.79	102.59	68.54
30	Sell	US\$	85,000	16-Feb-16	69.6450	27-May-16	3-May-16	66.7525	66.4836	3759.52	245863	850	599.4	185.50	23.19	231.88	158.80	69.31
31	Sell	US\$	25,000	16-Feb-16	69.6450	27-May-16	19-May-16	67.4550	67.5338	1209.84	54750	250	177.0	54.84	6.86	68.55	46.75	69.66
32	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	24-May-	67.7825	67.5667	1464.90	-26163	350	244.5	75.50	9.44	94.37	65.24	66.76

16																		
33	Sell	US\$	70,000	18-Apr-16	67.3850	28-Jun-16	15-Jun-16	67.2850	67.8194	4711.77	7000	700	488.7	150.83	18.85	188.54	130.45	67.84
34	Sell	US\$	25,000	26-May-16	67.8350	27-Jul-16	30-Jun-16	67.7725	67.4684	1030.42	1563	250	175.5	54.24	6.78	67.80	46.65	67.47
35	Sell	US\$	30,000	18-Apr-16	67.7275	27-Jul-16	5-Jul-16	67.6975	67.3631	2751.90	900	300	210.4	65.00	8.13	81.26	55.97	67.28
36	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	21-Oct-14	78.2300	77.8807	416.62	74550	150	121.1	38.74	4.84	48.43	29.04	82.80
37	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	19-Nov-14	77.8300	77.7657	-273.44	138375	225	181.9	58.25	7.28	72.81	43.58	83.91
38	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	16-Dec-14	79.7475	79.65	-3062.77	383472	785	642.9	206.46	25.81	258.08	152.59	84.56
39	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	27-Feb-15	69.9100	68.9936	1122.14	36160	320	231.6	72.17	9.02	90.21	60.18	70.07
40	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	30-Apr-15	71.3025	70.9876	1351.43	-106300	400	287.8	89.57	11.20	111.96	75.11	68.28
41	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	24-Jun-15	71.2800	71.0084	614.49	49312	250	184.6	57.81	7.23	72.27	47.26	72.94
42	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	30-Sep-15	73.8950	73.0888	5972.00	-63420	420	313.1	98.30	12.29	122.88	79.59	71.42
43	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	19-Nov-15	70.9700	70.9538	5124.70	107350	380	280.9	88.02	11.00	110.02	71.85	73.63
44	Sell	EURO	38,000	25-Aug-15	No volume	27-Jan-16												NA
45	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	24-May-16	75.8325	75.3092	8324.42	-3750	500	383.5	121.27	15.16	151.59	95.46	75.05
46	Sell	EURO	40,000	10-Feb-16	No volume	28-Jun-16												NA
47	Sell	EURO	40,000	18-Apr-16	No volume	27-Jul-16												NA
48	Sell	EURO	55,000	18-Apr-16	No volume	29-Aug-16												NA
49	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	6-May-14	60.2750	59.8889	2481.27	43000	800	514.3	154.99	19.37	193.74	146.15	60.38
50	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	9-Jun-14	59.2850	59.1307	2165.45	258825	1050	674.7	203.34	25.42	254.17	191.81	61.56
51	Sell	US\$	100,000	23-Apr-14	62.0925	28-Jul-14	9-Jul-14	60.0300	59.7126	3409.53	206250	1000	647.0	195.40	24.42	244.25	182.97	61.72
52	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	15-Jul-14	60.2650	60.1599	2036.01	-30080	470	299.8	90.16	11.27	112.70	85.71	59.46
53	Sell	US\$	100,000	12-Jun-14	59.9075	26-Aug-14	6-Aug-14	61.7775	61.235	7314.33	-187000	1000	645.3	194.70	24.34	243.37	182.85	59.28
54	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	4-Sep-14	60.6750	60.3373	1210.61	47500	400	259.5	78.42	9.80	98.03	73.23	61.48
55	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	7-Nov-14	61.8525	61.3487	1534.34	14300	200	131.3	39.81	4.98	49.77	36.72	61.97
56	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	9-Dec-14	62.1600	61.9404	2064.98	16500	200	131.9	40.05	5.01	50.06	36.76	62.65
57	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	9-Jan-15	62.5950	62.1233	2841.28	14600	200	132.5	40.29	5.04	50.37	36.80	62.69
58	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	11-Feb-15	62.4400	62.445	3235.40	24850	200	132.7	40.36	5.04	50.45	36.81	63.51
59	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	9-Mar-15	62.8325	62.6448	3611.32	24200	200	133.3	40.60	5.08	50.75	36.85	63.66
60	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	9-Apr-15	62.4600	62.1852	4012.60	39800	200	133.3	40.61	5.08	50.76	36.85	63.96
61	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	22-Sep-14	78.715	78.1442	530.34	67275	150	121.3	38.86	4.86	48.57	29.06	82.58
62	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	23-Sep-14	79.175	78.3955	531.04	60375	150	121.6	38.97	4.87	48.71	29.08	82.37
63	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	24-Sep-14	78.835	77.9052	529.98	65475	150	121.4	38.89	4.86	48.61	29.06	82.22
64	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	25-Sep-14	78.5925	78.2717	527.68	69113	150	121.3	38.83	4.85	48.54	29.05	82.83
65	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	26-Sep-14	78.4475	77.8693	524.64	71288	150	121.2	38.80	4.85	48.49	29.05	82.57

66	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	29-Sep-14	78.64	78.1739	518.48	68400	150	121.3	38.84	4.86	48.55	29.05	82.68
67	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	30-Sep-14	78.125	78.1402	513.78	76125	150	121.0	38.72	4.84	48.40	29.03	83.16
68	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	1-Oct-14	78.0025	77.8025	508.45	77963	150	120.9	38.69	4.84	48.36	29.03	82.95
69	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	7-Oct-14	77.7525	77.3791	468.76	81713	150	120.8	38.63	4.83	48.29	29.02	82.78
70	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	8-Oct-14	78.055	77.8346	463.70	77175	150	120.9	38.70	4.84	48.38	29.03	82.93
71	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	9-Oct-14	78.18	77.3825	459.29	75300	150	121.0	38.73	4.84	48.41	29.04	82.35
72	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	10-Oct-14	77.935	77.3614	453.61	78975	150	120.9	38.67	4.83	48.34	29.03	82.58
73	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	13-Oct-14	77.7975	77.34	434.46	81038	150	120.8	38.64	4.83	48.30	29.02	82.70
74	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	14-Oct-14	77.9825	77.6931	429.03	78263	150	120.9	38.68	4.84	48.35	29.03	82.86
75	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	16-Oct-14	79.04	79.0894	429.03	62400	150	121.5	38.94	4.87	48.67	29.07	83.20
76	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	17-Oct-14	78.935	78.2562	428.49	63975	150	121.5	38.91	4.86	48.64	29.07	82.47
77	Sell	EURO	15,000	1-Aug-14	83.2000	29-Oct-14	20-Oct-14	78.54	78.2953	420.78	69900	150	121.2	38.82	4.85	48.52	29.05	82.91
78	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	20-Oct-14	78.955	78.2953	258.78	113063	225	183.0	58.66	7.33	73.32	43.65	83.29
79	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	21-Oct-14	78.635	77.8807	249.95	120263	225	182.7	58.54	7.32	73.18	43.63	83.20
80	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	22-Oct-14	78.2975	77.4526	238.52	127856	225	182.4	58.42	7.30	73.02	43.61	83.11
81	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	23-Oct-14	77.9775	77.39	224.62	135056	225	182.1	58.30	7.29	72.88	43.59	83.36
82	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	27-Oct-14	78.1175	77.8653	173.35	131906	225	182.2	58.36	7.29	72.94	43.60	83.70
83	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	28-Oct-14	78.3025	77.9545	161.95	127744	225	182.4	58.42	7.30	73.03	43.61	83.61
84	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	29-Oct-14	78.5325	78.0532	152.33	122569	225	182.6	58.50	7.31	73.13	43.62	83.48
85	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	30-Oct-14	77.7225	77.3774	136.47	140794	225	181.8	58.21	7.28	72.77	43.57	83.61
86	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	31-Oct-14	77.57	76.9015	119.43	144225	225	181.7	58.16	7.27	72.70	43.56	83.29
87	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	3-Nov-14	77.0525	76.6131	56.36	155869	225	181.2	57.97	7.25	72.46	43.53	83.52
88	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	5-Nov-14	77.005	76.6653	13.58	156938	225	181.2	57.95	7.24	72.44	43.53	83.62
89	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	7-Nov-14	76.7175	76.2235	-33.63	163406	225	180.9	57.85	7.23	72.31	43.51	83.47
90	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	10-Nov-14	77.1275	76.4615	-94.97	154181	225	181.3	58.00	7.25	72.50	43.54	83.30
91	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	11-Nov-14	76.7225	76.5463	-118.54	163294	225	180.9	57.85	7.23	72.32	43.51	83.79
92	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	12-Nov-14	76.9125	76.4152	-140.64	159019	225	181.1	57.92	7.24	72.40	43.52	83.47
93	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	13-Nov-14	76.9325	76.741	-162.59	158569	225	181.1	57.93	7.24	72.41	43.53	83.78
94	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	14-Nov-14	77.095	77.1277	-183.29	154913	225	181.3	57.99	7.25	72.48	43.54	84.00
95	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	17-Nov-14	77.3175	76.8719	-240.23	149906	225	181.5	58.07	7.26	72.58	43.55	83.53
96	Sell	EURO	22,500	8-Aug-14	83.9800	26-Nov-14	18-Nov-14	77.4225	77.3139	-258.41	147544	225	181.6	58.10	7.26	72.63	43.56	83.86

97	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	17-Nov-14	77.7825	76.8719	-806.62	537725	785	636.7	203.99	25.50	254.99	152.17	83.71
98	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	18-Nov-14	77.895	77.3139	-873.99	528894	785	637.0	204.13	25.52	255.17	152.20	84.04
99	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	19-Nov-14	78.29	77.7657	-930.74	497886	785	638.3	204.63	25.58	255.79	152.28	84.10
100	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	20-Nov-14	78.13	77.5212	-991.78	510446	785	637.8	204.43	25.55	255.54	152.25	84.02
101	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	21-Nov-14	77.2875	76.3422	-1075.48	576583	785	635.1	203.37	25.42	254.21	152.07	83.68
102	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	24-Nov-14	77.34	76.857	-1322.35	572461	785	635.2	203.44	25.43	254.30	152.08	84.15
103	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	25-Nov-14	77.405	77.0937	-1402.89	567359	785	635.5	203.52	25.44	254.40	152.09	84.32
104	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	26-Nov-14	77.4975	77.1805	-1480.94	560097	785	635.7	203.64	25.45	254.54	152.11	84.32
105	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	27-Nov-14	77.61	77.0237	-1555.97	551266	785	636.1	203.78	25.47	254.72	152.14	84.05
106	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	28-Nov-14	77.6775	77.3237	-1629.18	545968	785	636.3	203.86	25.48	254.83	152.15	84.28
107	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	1-Dec-14	77.7625	77.2885	-1841.97	539295	785	636.6	203.97	25.50	254.96	152.17	84.16
108	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	2-Dec-14	77.4225	76.5293	-1922.04	565985	785	635.5	203.54	25.44	254.43	152.10	83.75
109	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	3-Dec-14	76.7275	76.1027	-2020.79	620542	785	633.3	202.67	25.33	253.34	151.95	84.02
110	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	4-Dec-14	76.66	76.7833	-2121.36	625841	785	633.1	202.58	25.32	253.23	151.94	84.76
111	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	5-Dec-14	76.74	76.1768	-2219.78	619561	785	633.3	202.68	25.34	253.35	151.95	84.08
112	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	8-Dec-14	76.19	75.9279	-2559.39	662736	785	631.6	201.99	25.25	252.49	151.84	84.38
113	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	9-Dec-14	76.815	76.9097	-2655.79	613674	785	633.6	202.78	25.35	253.47	151.97	84.74
114	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	10-Dec-14	77.105	77.1971	-2744.39	590909	785	634.5	203.14	25.39	253.93	152.03	84.74
115	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	11-Dec-14	77.895	77.4528	-2811.76	528894	785	637.0	204.13	25.52	255.17	152.20	84.21
116	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	12-Dec-14	77.705	78.0825	-2884.23	543809	785	636.4	203.90	25.49	254.87	152.16	85.03
117	Sell	EURO	78,500	8-Aug-14	84.6325	29-Dec-14	15-Dec-14	78.405	78.7897	-3045.20	488859	785	638.6	204.78	25.60	255.97	152.31	85.04
118	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	2-Feb-15	70.805	69.8945	147.98	7520	320	232.7	72.62	9.08	90.78	60.26	70.11
119	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	3-Feb-15	70.73	70.571	183.51	9920	320	232.6	72.59	9.07	90.73	60.25	70.86
120	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	4-Feb-15	71.35	70.4729	225.83	-9920	320	233.4	72.90	9.11	91.13	60.30	70.14
121	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	5-Feb-15	71.3025	70.4656	267.63	-8400	320	233.4	72.88	9.11	91.10	60.30	70.18
122	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	6-Feb-15	71.25	70.2444	308.86	-6720	320	233.3	72.85	9.11	91.07	60.29	70.01
123	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	9-Feb-15	70.9925	70.2461	424.08	1520	320	233.0	72.72	9.09	90.90	60.27	70.26
124	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	10-Feb-15	70.7425	70.5212	459.74	9520	320	232.7	72.59	9.07	90.74	60.25	70.79
125	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	11-Feb-15	70.9975	70.5864	498.20	1360	320	233.0	72.72	9.09	90.90	60.27	70.60

126	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	12-Feb-15	71.1925	70.7853	538.80	-4880	320	233.2	72.82	9.10	91.03	60.29	70.60
127	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	13-Feb-15	71.5175	70.7428	582.96	-15280	320	233.7	72.99	9.12	91.24	60.32	70.23
128	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	16-Feb-15	71.57	70.6387	717.16	-16960	320	233.7	73.02	9.13	91.27	60.32	70.07
129	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	18-Feb-15	71.3675	70.5641	802.19	-10480	320	233.5	72.91	9.11	91.14	60.30	70.19
130	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	20-Feb-15	70.9875	70.7308	878.89	1680	320	233.0	72.72	9.09	90.90	60.27	70.74
131	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	23-Feb-15	70.84	70.4796	989.10	6400	320	232.8	72.64	9.08	90.80	60.26	70.63
132	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	24-Feb-15	70.89	70.1063	1026.38	4800	320	232.8	72.67	9.08	90.84	60.26	70.21
133	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	25-Feb-15	70.7775	70.2536	1062.43	8400	320	232.7	72.61	9.08	90.76	60.25	70.47
134	Sell	EURO	32,000	30-Jan-15	71.0400	27-Mar-14	26-Feb-15	70.515	69.1689	1095.60	16800	320	232.4	72.48	9.06	90.60	60.23	69.64
135	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	6-Apr-15	69.03	68.4259	397.85	-15400	400	284.1	88.11	11.01	110.14	74.87	68.01
136	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	7-Apr-15	68.3425	67.5318	440.72	12100	400	283.0	87.67	10.96	109.59	74.79	67.81
137	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	8-Apr-15	68.2775	67.3023	482.71	14700	400	282.9	87.63	10.95	109.54	74.79	67.64
138	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	9-Apr-15	67.6575	66.374	516.20	39500	400	281.9	87.23	10.90	109.04	74.72	67.33
139	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	10-Apr-15	66.5875	65.9422	535.03	82300	400	280.2	86.55	10.82	108.19	74.61	67.97
140	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	13-Apr-15	66.405	65.9625	584.02	89600	400	279.9	86.43	10.80	108.04	74.59	68.17
141	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	15-Apr-15	66.675	66.0427	624.09	78800	400	280.3	86.60	10.83	108.26	74.61	67.98
142	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	16-Apr-15	67.35	66.857	653.36	51800	400	281.4	87.04	10.88	108.80	74.69	68.12
143	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	17-Apr-15	67.895	67.3178	690.11	30000	400	282.3	87.39	10.92	109.23	74.75	68.03
144	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	20-Apr-15	68.0375	67.8662	806.19	24300	400	282.5	87.48	10.93	109.35	74.76	68.44
145	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	21-Apr-15	67.6825	67.6601	840.02	38500	400	281.9	87.25	10.91	109.06	74.72	68.58
146	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	22-Apr-15	68.125	67.5152	879.92	20800	400	282.7	87.53	10.94	109.42	74.77	68.00
147	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	23-Apr-15	68.435	68.3156	924.06	8400	400	283.2	87.73	10.97	109.66	74.80	68.49
148	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	24-Apr-15	69.2325	69.0944	979.12	-23500	400	284.5	88.24	11.03	110.30	74.89	68.47
149	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	27-Apr-15	69.2225	68.9395	1143.91	-23100	400	284.4	88.24	11.03	110.29	74.89	68.32
150	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	28-Apr-15	69.495	69.1998	1202.57	-34000	400	284.9	88.41	11.05	110.51	74.92	68.30
151	Sell	EURO	40,000	30-Mar-15	68.6450	27-May-15	29-Apr-15	69.99	70.7044	1268.01	-53800	400	285.7	88.73	11.09	110.91	74.97	69.31
152	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	25-May-15	70.2425	69.6221	115.89	75250	250	183.5	57.40	7.17	71.75	47.19	72.61
153	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	26-May-15	70.2625	69.4960	121.65	74750	250	183.5	57.41	7.18	71.76	47.19	72.46
154	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	27-May-15	70.1025	69.5662	126.04	78750	250	183.4	57.34	7.17	71.68	47.18	72.69
155	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	28-May-15	69.955	69.5894	129.16	82438	250	183.2	57.28	7.16	71.60	47.17	72.86
156	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	29-May-15	70.3825	69.9796	135.95	71750	250	183.6	57.45	7.18	71.82	47.20	72.83
157	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	1-Jun-15	69.9275	69.3519	144.62	83125	250	183.2	57.27	7.16	71.59	47.16	72.65

158	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	2-Jun-15	70.8275	70.8653	155.22	60625	250	184.1	57.63	7.20	72.04	47.23	73.27
159	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	3-Jun-15	71.375	72.1376	170.50	46937	250	184.7	57.85	7.23	72.31	47.26	73.99
160	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	4-Jun-15	72.9375	72.0820	199.16	7875	250	186.2	58.48	7.31	73.10	47.37	72.37
161	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	5-Jun-15	71.8725	71.1405	218.71	34500	250	185.2	58.05	7.26	72.56	47.30	72.49
162	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	8-Jun-15	71.6725	71.8693	272.20	39500	250	185.0	57.97	7.25	72.46	47.28	73.42
163	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	9-Jun-15	72.305	72.1349	295.44	23687	250	185.6	58.22	7.28	72.78	47.33	73.05
164	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	10-Jun-15	72.23	72.1280	318.05	25562	250	185.5	58.19	7.27	72.74	47.32	73.12
165	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	11-Jun-15	72.235	71.7978	340.69	25438	250	185.5	58.20	7.27	72.74	47.32	72.78
166	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	12-Jun-15	71.855	72.1788	360.09	34937	250	185.1	58.04	7.26	72.55	47.29	73.54
167	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	15-Jun-15	72.0525	72.0555	423.34	30000	250	185.3	58.12	7.27	72.65	47.31	73.22
168	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	16-Jun-15	72.5	72.0951	448.26	18812	250	185.8	58.30	7.29	72.88	47.34	72.81
169	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	17-Jun-15	72.3425	72.1032	471.82	22750	250	185.6	58.24	7.28	72.80	47.33	72.98
170	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	18-Jun-15	72.795	72.4980	499.26	11437	250	186.1	58.42	7.30	73.02	47.36	72.92
171	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	19-Jun-15	71.895	71.8567	519.00	33938	250	185.2	58.06	7.26	72.57	47.30	73.18
172	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	22-Jun-15	72.15	72.1762	584.76	27562	250	185.4	58.16	7.27	72.70	47.31	73.24
173	Sell	EURO	25,000	16-May-15	73.2525	26-Jun-15	23-Jun-15	71.3725	71.0742	600.02	47000	250	184.7	57.85	7.23	72.31	47.26	72.91
174	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	1-Sep-15	75.35	74.7357	3427.97	-124530	420	315.5	99.28	12.41	124.10	79.75	71.67
175	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	2-Sep-15	75.3	74.3312	3521.95	-122430	420	315.5	99.24	12.41	124.06	79.75	71.31
176	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	3-Sep-15	75.0425	73.3426	3612.23	-111615	420	315.0	99.07	12.38	123.84	79.72	70.58
177	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	4-Sep-15	74.7225	74.1658	3697.91	-98175	420	314.5	98.86	12.36	123.57	79.68	71.72
178	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	7-Sep-15	75.1925	74.6454	3975.23	-117915	420	315.3	99.17	12.40	123.97	79.74	71.73
179	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	8-Sep-15	74.93	74.1720	4063.90	-106890	420	314.8	99.00	12.37	123.74	79.71	71.51
180	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	9-Sep-15	74.6725	74.2147	4148.86	-96075	420	314.4	98.82	12.35	123.53	79.68	71.81
181	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	10-Sep-15	74.9175	74.8546	4237.34	-106365	420	314.8	98.99	12.37	123.73	79.70	72.20
182	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	11-Sep-15	75.5175	75.2287	4334.45	-131565	420	315.8	99.39	12.42	124.24	79.77	71.98
183	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	14-Sep-15	75.62	74.9370	4630.22	-135870	420	316.0	99.46	12.43	124.32	79.78	71.57
184	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	15-Sep-15	75.61	74.7013	4728.66	-135450	420	316.0	99.45	12.43	124.32	79.78	71.35
185	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	16-Sep-15	75.025	74.8091	4818.69	-110880	420	315.0	99.06	12.38	123.82	79.72	72.04
186	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	18-Sep-15	75.5925	74.6336	5015.08	-134715	420	316.0	99.44	12.43	124.30	79.78	71.29
187	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	21-Sep-15	74.5675	73.5192	5265.43	-91665	420	314.2	98.75	12.34	123.44	79.66	71.19
188	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	22-Sep-15	74.015	73.3389	5340.93	-68460	420	313.3	98.38	12.30	122.98	79.60	71.56
189	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	23-Sep-15	74.09	73.6719	5417.51	-71610	420	313.4	98.43	12.30	123.04	79.61	71.82
190	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	24-Sep-15	74.7925	74.6256	5504.20	-101115	420	314.6	98.90	12.36	123.63	79.69	72.07
191	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	28-Sep-15	74.195	74.3261	5816.57	-76020	420	313.6	98.50	12.31	123.13	79.62	72.36
192	Sell	EURO	42,000	1-Jul-15	72.3850	28-Oct-15	29-Sep-15	74.4425	74.0525	5898.22	-86415	420	314.0	98.67	12.33	123.34	79.65	71.84
193	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	20-Oct-15	74.4675	73.7561	4432.14	-25555	380	286.3	90.14	11.27	112.68	72.21	72.95

194	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	21-Oct-15	74.3775	73.8941	4439.72	-22135	380	286.2	90.09	11.26	112.61	72.20	73.18
195	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	23-Oct-15	72.35	71.5188	4449.84	54910	380	283.0	88.86	11.11	111.07	71.99	72.83
196	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	26-Oct-15	72.0775	71.6128	4473.12	65265	380	282.6	88.69	11.09	110.86	71.97	73.20
197	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	27-Oct-15	72.28	71.8085	4353.57	57570	380	282.9	88.81	11.10	111.02	71.99	73.19
198	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	28-Oct-15	72.3025	71.8040	4304.22	56715	380	283.0	88.83	11.10	111.03	71.99	73.17
199	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	29-Oct-15	71.9925	71.6720	4269.40	68495	380	282.5	88.64	11.08	110.80	71.96	73.34
200	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	30-Oct-15	72.2775	72.2419	4224.60	57665	380	282.9	88.81	11.10	111.02	71.99	73.63
201	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	2-Nov-15	72.62	72.2744	4015.83	44650	380	283.4	89.02	11.13	111.28	72.02	73.33
202	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	3-Nov-15	72.3875	71.7526	3950.15	53485	380	283.1	88.88	11.11	111.10	72.00	73.04
203	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	4-Nov-15	71.86	71.1020	3884.72	73530	380	282.3	88.56	11.07	110.70	71.94	72.92
204	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	5-Nov-15	71.6875	71.5923	3833.02	80085	380	282.0	88.45	11.06	110.57	71.93	73.58
205	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	6-Nov-15	71.8225	70.9566	3783.18	74955	380	282.2	88.54	11.07	110.67	71.94	72.81
206	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	9-Nov-15	71.8225	71.5267	3627.21	74955	380	282.2	88.54	11.07	110.67	71.94	73.39
207	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	10-Nov-15	71.46	70.7014	3570.37	88730	380	281.7	88.32	11.04	110.39	71.90	72.93
208	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	11-Nov-15	71.015	70.9294	3508.23	105640	380	281.0	88.04	11.01	110.06	71.86	73.60
209	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	13-Nov-15	71.525	70.8665	3473.55	86260	380	281.8	88.35	11.04	110.44	71.91	73.03
210	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	16-Nov-15	71.04	70.6653	3443.48	104690	380	281.0	88.06	11.01	110.07	71.86	73.31
211	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	17-Nov-15	70.6475	70.1486	3234.06	119605	380	280.4	87.82	10.98	109.78	71.82	73.19
212	Sell	EURO	38,000	12-Aug-15	73.7950	26-Nov-15	18-Nov-15	70.865	70.3302	3176.93	111340	380	280.7	87.95	10.99	109.94	71.84	73.16
213	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	25-Apr-16	75.49	75.1520	6288.66	13375	500	382.8	121.00	15.12	151.25	95.42	75.28
214	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	26-Apr-16	75.5125	75.1187	6349.33	12250	500	382.8	121.02	15.13	151.27	95.42	75.22
215	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	27-Apr-16	75.6	75.2679	6411.49	7875	500	383.0	121.09	15.14	151.36	95.43	75.28
216	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	28-Apr-16	75.89	75.2136	6478.62	-6625	500	383.6	121.32	15.16	151.65	95.47	74.93
217	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	29-Apr-16	75.97	75.9895	6547.12	-10625	500	383.8	121.38	15.17	151.73	95.48	75.63
218	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	2-May-16	76.6125	76.3624	6785.63	-42750	500	385.1	121.90	15.24	152.37	95.57	75.35
219	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	3-May-16	77.2875	76.5479	6876.69	-76500	500	386.4	122.44	15.30	153.05	95.66	74.86
220	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	4-May-16	76.865	76.5385	6960.51	-55375	500	385.6	122.10	15.26	152.62	95.60	75.27
221	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	5-May-16	76.3225	75.8808	7035.05	-28250	500	384.5	121.66	15.21	152.08	95.53	75.16
222	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	6-May-16	76.355	75.9306	7110.14	-29875	500	384.5	121.69	15.21	152.11	95.54	75.17
223	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	9-May-16	76.065	76.0435	7320.52	-15375	500	384.0	121.46	15.18	151.82	95.50	75.57
224	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	10-May-16	76.0475	75.7772	7390.34	-14500	500	383.9	121.44	15.18	151.81	95.49	75.32

Ph.D. Thesis							A Study on Notional Hedging Effectiveness of Currency Forwards, Currency Futures and Currency Options											
225	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	11-May-16	76.1725	76.1087	7462.31	-20750	500	384.2	121.54	15.19	151.93	95.51	75.53
226	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	12-May-16	76.1825	75.8596	7534.45	-21250	500	384.2	121.55	15.19	151.94	95.51	75.27
227	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	13-May-16	76.005	75.6234	7603.55	-12375	500	383.8	121.41	15.18	151.76	95.49	75.21
228	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	16-May-16	75.84	75.6239	7802.37	-4125	500	383.5	121.28	15.16	151.60	95.47	75.37
229	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	17-May-16	75.87	75.6634	7869.16	-5625	500	383.6	121.30	15.16	151.63	95.47	75.38
230	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	18-May-16	75.75	75.4932	7933.89	375	500	383.3	121.21	15.15	151.51	95.45	75.32
231	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	19-May-16	75.645	75.7390	7996.82	5625	500	383.1	121.12	15.14	151.40	95.44	75.67
232	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	20-May-16	75.83	75.5381	8062.93	-3625	500	383.5	121.27	15.16	151.59	95.46	75.29
233	Sell	EURO	50,000	29-Jan-16	75.7575	27-May-16	23-May-16	75.7725	75.5227	8258.28	-750	500	383.4	121.22	15.15	151.53	95.46	75.32
234	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	10-Oct-14	61.89	61.2203	408.47	23900	400	262.5	79.60	9.95	99.50	73.43	61.79
235	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	13-Oct-14	61.6725	60.9502	503.37	32600	400	262.1	79.46	9.93	99.33	73.41	61.74
236	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	14-Oct-14	61.97	61.3580	539.08	20700	400	262.6	79.65	9.96	99.57	73.44	61.85
237	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	16-Oct-14	62.3825	61.7302	621.81	4200	400	263.3	79.92	9.99	99.90	73.49	61.80
238	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	17-Oct-14	61.9525	61.3473	657.28	21400	400	262.6	79.64	9.96	99.55	73.44	61.85
239	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	20-Oct-14	61.815	61.2431	758.04	26900	400	262.4	79.55	9.94	99.44	73.42	61.88
240	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	21-Oct-14	61.695	61.1956	789.98	31700	400	262.2	79.48	9.93	99.35	73.41	61.95
241	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	22-Oct-14	61.5925	61.1765	820.52	35800	400	262.0	79.41	9.93	99.26	73.40	62.03
242	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	23-Oct-14	61.6125	61.1322	851.34	35000	400	262.0	79.42	9.93	99.28	73.40	61.97
243	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	27-Oct-14	61.6975	61.2482	979.25	31600	400	262.2	79.48	9.93	99.35	73.41	62.00
244	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	28-Oct-14	61.6775	61.1417	1010.95	32400	400	262.1	79.47	9.93	99.33	73.41	61.91
245	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	29-Oct-14	61.655	61.1408	1042.35	33300	400	262.1	79.45	9.93	99.31	73.41	61.93
246	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	30-Oct-14	61.76	61.3200	1075.18	29100	400	262.3	79.52	9.94	99.40	73.42	62.00
247	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	31-Oct-14	61.64	61.4138	1106.37	33900	400	262.1	79.44	9.93	99.30	73.41	62.22
248	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	3-Nov-14	61.655	61.3489	1200.56	33300	400	262.1	79.45	9.93	99.31	73.41	62.13
249	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	5-Nov-14	61.6425	61.3641	1263.01	33800	400	262.1	79.44	9.93	99.30	73.41	62.16
250	Sell	US\$	40,000	30-Sep-14	62.4875	26-Nov-14	7-Nov-14	61.8525	61.3487	1331.21	25400	400	262.4	79.58	9.95	99.47	73.43	61.93
251	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	21-Oct-14	61.695	61.1956	103.42	13063	190	124.4	37.72	4.71	47.15	34.87	61.86
252	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	22-Oct-14	61.5925	61.1765	118.58	15010	190	124.4	37.69	4.71	47.11	34.86	61.94
253	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	23-Oct-14	61.6125	61.1322	133.87	14630	190	124.4	37.69	4.71	47.12	34.86	61.88

254	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	27-Oct-14	61.6975	61.2482	197.22	13015	190	124.5	37.72	4.72	47.15	34.87	61.91
255	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	28-Oct-14	61.6775	61.1417	212.93	13395	190	124.4	37.71	4.71	47.14	34.86	61.82
256	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	29-Oct-14	61.655	61.1408	228.49	13823	190	124.4	37.71	4.71	47.13	34.86	61.84
257	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	30-Oct-14	61.76	61.3200	244.73	11828	190	124.5	37.74	4.72	47.17	34.87	61.91
258	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	31-Oct-14	61.64	61.4138	260.20	14108	190	124.4	37.70	4.71	47.13	34.86	62.13
259	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	3-Nov-14	61.655	61.3489	306.88	13823	190	124.4	37.71	4.71	47.13	34.86	62.04
260	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	5-Nov-14	61.6425	61.3641	337.85	14060	190	124.4	37.70	4.71	47.13	34.86	62.07
261	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	7-Nov-14	61.8525	61.3487	371.54	10070	190	124.6	37.77	4.72	47.21	34.87	61.84
262	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	10-Nov-14	61.6925	61.5304	418.96	13110	190	124.4	37.72	4.71	47.15	34.87	62.18
263	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	11-Nov-14	61.77	61.4749	435.27	11637	190	124.5	37.74	4.72	47.18	34.87	62.05
264	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	12-Nov-14	61.665	61.3315	450.90	13633	190	124.4	37.71	4.71	47.14	34.86	62.01
265	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	13-Nov-14	61.6825	61.5102	466.64	13300	190	124.4	37.72	4.71	47.14	34.86	62.17
266	Sell	US\$	19,000	16-Oct-14	62.3825	26-Nov-14	14-Nov-14	61.865	61.7199	483.56	9832	190	124.6	37.77	4.72	47.21	34.87	62.20
267	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	25-Nov-14	62.265	61.8061	1281.01	-10500	500	328.0	99.46	12.43	124.32	91.78	61.55
268	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	26-Nov-14	62.2525	61.7084	1337.52	-9875	500	328.0	99.45	12.43	124.31	91.78	61.47
269	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	27-Nov-14	62.235	61.7375	1393.73	-9000	500	327.9	99.43	12.43	124.29	91.78	61.51
270	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	28-Nov-14	62.3875	62.1700	1452.55	-16625	500	328.2	99.55	12.44	124.44	91.80	61.79
271	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	1-Dec-14	62.37	61.8799	1628.12	-15750	500	328.2	99.54	12.44	124.43	91.80	61.52
272	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	2-Dec-14	62.2275	61.7699	1684.20	-8625	500	327.9	99.43	12.43	124.28	91.78	61.55
273	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	3-Dec-14	62.2075	61.8305	1739.94	-7625	500	327.9	99.41	12.43	124.26	91.78	61.63
274	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	4-Dec-14	62.225	61.7503	1795.98	-8500	500	327.9	99.42	12.43	124.28	91.78	61.53
275	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	5-Dec-14	62.1	61.8999	1849.88	-2250	500	327.7	99.32	12.42	124.16	91.76	61.80
276	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	8-Dec-14	62.1425	61.7675	2013.77	-4375	500	327.7	99.36	12.42	124.20	91.77	61.62
277	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	9-Dec-14	62.16	61.9400	2068.69	-5250	500	327.8	99.37	12.42	124.22	91.77	61.78
278	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	10-Dec-14	62.285	62.1250	2125.76	-11500	500	328.0	99.47	12.43	124.34	91.79	61.84
279	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	11-Dec-14	62.56	62.4700	2187.54	-25250	500	328.6	99.69	12.46	124.62	91.82	61.90
280	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	12-Dec-14	62.485	62.5519	2248.03	-21500	500	328.4	99.63	12.45	124.54	91.81	62.06
281	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	15-Dec-14	63.1225	63.1699	2462.26	-53375	500	329.7	100.14	12.52	125.18	91.90	62.04
282	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	16-Dec-14	63.7575	63.7145	2544.54	-85125	500	331.0	100.65	12.58	125.81	91.98	61.94

283	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	17-Dec-14	63.785	63.3515	2627.29	-86500	500	331.1	100.67	12.58	125.84	91.99	61.55
284	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	18-Dec-14	63.26	62.9505	2701.05	-60250	500	330.0	100.25	12.53	125.32	91.92	61.67
285	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	19-Dec-14	63.425	63.3127	2777.64	-68500	500	330.4	100.38	12.55	125.48	91.94	61.87
286	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	22-Dec-14	63.3425	63.0850	3003.17	-64375	500	330.2	100.32	12.54	125.40	91.93	61.72
287	Sell	US\$	50,000	3-Nov-14	62.0550	26-Dec-14	23-Dec-14	63.38	63.3796	3078.99	-66250	500	330.3	100.35	12.54	125.44	91.93	61.98
288	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	24-Apr-15	63.9975	63.5258	412.70	-9840	160	106.9	32.61	4.08	40.76	29.50	62.87
289	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	27-Apr-15	63.905	63.2756	473.38	-8360	160	106.9	32.59	4.07	40.73	29.50	62.71
290	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	28-Apr-15	63.555	63.0242	491.69	-2760	160	106.7	32.50	4.06	40.62	29.48	62.80
291	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	29-Apr-15	63.6625	63.3085	510.59	-4480	160	106.7	32.52	4.07	40.65	29.49	62.98
292	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	30-Apr-15	63.805	63.5399	530.27	-6760	160	106.8	32.56	4.07	40.70	29.49	63.07
293	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	5-May-15	63.7525	63.3189	627.23	-5920	160	106.8	32.55	4.07	40.68	29.49	62.89
294	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	6-May-15	63.835	63.5684	647.08	-7240	160	106.8	32.57	4.07	40.71	29.50	63.06
295	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	7-May-15	64.48	64.0837	670.46	-17560	160	107.3	32.73	4.09	40.92	29.52	62.93
296	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	8-May-15	64.195	64.0837	692.27	-13000	160	107.1	32.66	4.08	40.82	29.51	63.21
297	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	11-May-15	64.0875	63.9260	755.96	-11280	160	107.0	32.63	4.08	40.79	29.51	63.16
298	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	12-May-15	64.37	64.2008	778.73	-15800	160	107.2	32.70	4.09	40.88	29.52	63.15
299	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	13-May-15	64.185	63.8360	800.50	-12840	160	107.1	32.66	4.08	40.82	29.51	62.97
300	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	14-May-15	63.7825	63.4284	820.05	-6400	160	106.8	32.55	4.07	40.69	29.49	62.96
301	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	15-May-15	63.6525	63.3360	838.90	-4320	160	106.7	32.52	4.07	40.65	29.49	63.00
302	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	18-May-15	63.82	63.6254	898.18	-7000	160	106.8	32.56	4.07	40.70	29.50	63.12
303	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	19-May-15	63.765	63.7696	917.65	-6120	160	106.8	32.55	4.07	40.69	29.49	63.31
304	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	20-May-15	63.9375	63.7191	938.05	-8880	160	106.9	32.59	4.07	40.74	29.50	63.09
305	Sell	US\$	16,000	30-Mar-15	63.3825	27-May-15	21-May-15	63.6875	63.4875	957.09	-4880	160	106.7	32.53	4.07	40.66	29.49	63.11
306	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	26-Oct-15	65.31	64.8121	616.97	-625	500	340.8	104.49	13.06	130.61	92.63	64.77
307	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	27-Oct-15	65.33	64.9760	673.43	-1625	500	340.8	104.50	13.06	130.63	92.63	64.91
308	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	28-Oct-15	65.3	64.8705	729.38	-125	500	340.8	104.48	13.06	130.60	92.63	64.84
309	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	29-Oct-15	65.61	65.3799	790.64	-15625	500	341.4	104.73	13.09	130.91	92.67	65.03
310	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	30-Oct-15	65.61	65.3714	851.89	-15625	500	341.4	104.73	13.09	130.91	92.67	65.03
311	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	2-Nov-15	65.9	65.5384	1050.56	-30125	500	342.0	104.96	13.12	131.20	92.71	64.90
312	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	3-Nov-15	65.9375	65.5433	1117.43	-32000	500	342.1	104.99	13.12	131.24	92.72	64.86

Ph.D. Thesis							A Study on Notional Hedging Effectiveness of Currency Forwards, Currency Futures and Currency Options											
313	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	4-Nov-15	65.7775	65.4682	1181.55	-24000	500	341.7	104.86	13.11	131.08	92.70	64.95
314	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	5-Nov-15	66	65.8613	1249.48	-35125	500	342.2	105.04	13.13	131.30	92.73	65.12
315	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	6-Nov-15	66.0125	66.0396	1317.63	-35750	500	342.2	105.05	13.13	131.31	92.73	65.28
316	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	9-Nov-15	66.6475	66.4243	1554.70	-67500	500	343.5	105.56	13.19	131.95	92.81	65.03
317	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	10-Nov-15	66.5325	66.1601	1631.75	-61750	500	343.3	105.46	13.18	131.83	92.80	64.88
318	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	11-Nov-15	66.2475	66.0726	1703.92	-47500	500	342.7	105.24	13.15	131.55	92.76	65.07
319	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	13-Nov-15	66.275	66.0993	1849.21	-48875	500	342.8	105.26	13.16	131.57	92.76	65.07
320	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	16-Nov-15	66.1375	65.9724	2060.08	-42000	500	342.5	105.15	13.14	131.44	92.74	65.07
321	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	17-Nov-15	66.165	65.9602	2130.84	-43375	500	342.5	105.17	13.15	131.46	92.75	65.03
322	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	18-Nov-15	66.4075	66.1270	2205.75	-55500	500	343.0	105.36	13.17	131.71	92.78	64.96
323	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	19-Nov-15	66.265	66.0180	2278.22	-48375	500	342.7	105.25	13.16	131.56	92.76	64.99
324	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	20-Nov-15	66.2325	66.0480	2350.14	-46750	500	342.7	105.22	13.15	131.53	92.76	65.05
325	Sell	US\$	50,000	16-Oct-15	65.2975	26-Nov-15	23-Nov-15	66.4625	66.3324	2577.70	-58250	500	343.1	105.41	13.18	131.76	92.79	65.10
326	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	18-Jan-16	68.135	67.6201	863.55	-57600	600	420.4	129.90	16.24	162.37	111.92	66.63
327	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	19-Jan-16	68.065	67.6624	950.86	-53400	600	420.3	129.83	16.23	162.29	111.91	66.74
328	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	20-Jan-16	68.41	68.0799	1045.25	-74100	600	421.1	130.16	16.27	162.70	111.96	66.81
329	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	21-Jan-16	68.3825	67.8520	1139.08	-72450	600	421.0	130.14	16.27	162.67	111.96	66.61
330	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	22-Jan-16	67.995	67.5376	1224.94	-49200	600	420.1	129.76	16.22	162.20	111.90	66.68
331	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	25-Jan-16	68.16	67.7281	1492.71	-59100	600	420.5	129.92	16.24	162.40	111.92	66.70
332	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	27-Jan-16	68.405	67.9426	1681.28	-73800	600	421.1	130.16	16.27	162.70	111.96	66.67
333	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	28-Jan-16	68.53	68.0879	1778.14	-81300	600	421.4	130.28	16.28	162.85	111.98	66.69
334	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	29-Jan-16	68.1025	67.8499	1866.22	-55650	600	420.3	129.87	16.23	162.33	111.91	66.87
335	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	1-Feb-16	68.1325	67.8890	2132.29	-57450	600	420.4	129.90	16.24	162.37	111.92	66.88
336	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	2-Feb-16	68.27	67.9113	2223.80	-65700	600	420.8	130.03	16.25	162.53	111.94	66.76
337	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	3-Feb-16	68.37	67.8970	2317.37	-71700	600	421.0	130.12	16.27	162.65	111.96	66.65
338	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	4-Feb-16	67.83	67.5699	2399.85	-39300	600	419.7	129.60	16.20	162.01	111.87	66.86
339	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	5-Feb-16	67.8775	67.7532	2483.30	-42150	600	419.8	129.65	16.21	162.06	111.88	66.99
340	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	8-Feb-16	68.17	67.9595	2751.68	-59700	600	420.5	129.93	16.24	162.41	111.93	66.90
341	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	9-Feb-16	68.13	67.8506	2840.32	-57300	600	420.4	129.89	16.24	162.37	111.92	66.83
342	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	10-Feb-16	68.05	67.8280	2927.31	-52500	600	420.2	129.82	16.23	162.27	111.91	66.89

343	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	11-Feb-16	68.4725	68.3921	3022.99	-77850	600	421.3	130.22	16.28	162.78	111.97	67.03
344	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	12-Feb-16	68.38	68.1060	3116.76	-72300	600	421.0	130.13	16.27	162.67	111.96	66.83
345	Sell	US\$	60,000	8-Jan-16	67.1750	25-Feb-16	15-Feb-16	68.175	68.1225	3385.45	-60000	600	420.5	129.94	16.24	162.42	111.93	67.05
346	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	25-Jan-16	68.16	67.7281	153.81	6230	280	197.6	61.17	7.65	76.46	52.32	67.93
347	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	27-Jan-16	68.405	67.9426	219.82	-630	280	197.9	61.28	7.66	76.60	52.34	67.90
348	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	28-Jan-16	68.53	68.0879	254.02	-4130	280	198.0	61.34	7.67	76.67	52.35	67.91
349	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	29-Jan-16	68.1025	67.8499	284.12	7840	280	197.5	61.15	7.64	76.43	52.32	68.10
350	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	1-Feb-16	68.1325	67.8890	375.29	7000	280	197.6	61.16	7.64	76.45	52.32	68.11
351	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	2-Feb-16	68.27	67.9113	406.99	3150	280	197.7	61.22	7.65	76.53	52.33	67.99
352	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	3-Feb-16	68.37	67.8970	439.66	350	280	197.8	61.27	7.66	76.58	52.34	67.88
353	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	4-Feb-16	67.83	67.5699	467.15	15470	280	197.2	61.02	7.63	76.28	52.30	68.09
354	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	5-Feb-16	67.8775	67.7532	495.09	14140	280	197.3	61.04	7.63	76.31	52.30	68.22
355	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	8-Feb-16	68.17	67.9595	587.34	5950	280	197.6	61.18	7.65	76.47	52.32	68.13
356	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	9-Feb-16	68.13	67.8506	617.70	7070	280	197.6	61.16	7.64	76.45	52.32	68.06
357	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	10-Feb-16	68.05	67.8280	647.30	9310	280	197.5	61.12	7.64	76.40	52.31	68.12
358	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	11-Feb-16	68.4725	68.3921	680.95	-2520	280	198.0	61.31	7.66	76.64	52.35	68.26
359	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	12-Feb-16	68.38	68.1060	713.71	70	280	197.9	61.27	7.66	76.59	52.34	68.07
360	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	15-Feb-16	68.175	68.1225	806.10	5810	280	197.6	61.18	7.65	76.47	52.32	68.28
361	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	16-Feb-16	68.5325	68.4457	840.32	-4200	280	198.0	61.34	7.67	76.67	52.35	68.25
362	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	17-Feb-16	68.525	68.3240	874.48	-3990	280	198.0	61.33	7.67	76.67	52.35	68.13
363	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	18-Feb-16	68.55	68.5084	908.87	-4690	280	198.0	61.35	7.67	76.68	52.35	68.29
364	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	22-Feb-16	68.6575	68.4979	1050.56	-7700	280	198.2	61.39	7.67	76.74	52.36	68.17
365	Sell	US\$	28,000	21-Jan-16	68.3825	25-Feb-16	23-Feb-16	68.63	68.5195	1085.72	-6930	280	198.1	61.38	7.67	76.73	52.36	68.22
366	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	25-Feb-16	69.1275	68.8072	1253.64	-12150	300	213.3	66.17	8.27	82.71	56.17	68.34
367	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	26-Feb-16	69.0625	68.7783	1292.43	-10200	300	213.2	66.14	8.27	82.67	56.16	68.38
368	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	29-Feb-16	68.7675	68.1827	1399.73	-1350	300	212.9	66.00	8.25	82.49	56.14	68.07
369	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	1-Mar-16	68.2225	67.6226	1429.89	15000	300	212.2	65.73	8.22	82.17	56.09	68.06
370	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	2-Mar-16	67.8675	67.3026	1456.41	25650	300	211.8	65.56	8.20	81.95	56.06	68.09
371	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	3-Mar-16	67.5875	67.1154	1480.05	34050	300	211.4	65.43	8.18	81.79	56.04	68.18
372	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	4-Mar-16	67.3675	66.8546	1501.43	40650	300	211.2	65.32	8.17	81.65	56.02	68.14
373	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	8-Mar-16	67.6625	67.2751	1599.08	31800	300	211.5	65.46	8.18	81.83	56.05	68.26
374	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	9-Mar-16	67.47	67.0357	1621.52	37575	300	211.3	65.37	8.17	81.72	56.03	68.22
375	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	10-Mar-16	67.28	67.1643	1642.00	43275	300	211.1	65.28	8.16	81.60	56.02	68.54
376	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	11-Mar-16	67.2675	66.9225	1662.35	43650	300	211.0	65.28	8.16	81.59	56.02	68.31
377	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	14-Mar-	67.305	67.1483	1724.57	42525	300	211.1	65.29	8.16	81.62	56.02	68.49

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378	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	15-Mar-16	67.57	67.3643	1748.03	34575	300	211.4	65.42	8.18	81.78	56.04	68.44
379	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	16-Mar-16	67.415	67.2065	1769.90	39225	300	211.2	65.35	8.17	81.68	56.03	68.44
380	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	17-Mar-16	66.8275	66.4801	1785.74	56850	300	210.5	65.06	8.13	81.33	55.98	68.30
381	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	18-Mar-16	66.6	66.3245	1799.23	63675	300	210.2	64.95	8.12	81.19	55.96	68.37
382	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	21-Mar-16	66.5825	66.4179	1839.18	64200	300	210.2	64.95	8.12	81.18	55.96	68.48
383	Sell	US\$	30,000	21-Jan-16	68.7225	29-Mar-16	22-Mar-16	66.7325	66.5563	1854.04	59700	300	210.4	65.02	8.13	81.27	55.97	68.47
384	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	25-Apr-16	67.05	66.6581	309.95	-525	350	243.5	75.09	9.39	93.86	65.17	66.62
385	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	26-Apr-16	66.93	66.3732	348.87	3675	350	243.3	75.02	9.38	93.78	65.16	66.45
386	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	27-Apr-16	66.8375	66.4702	386.68	6912	350	243.2	74.97	9.37	93.71	65.15	66.64
387	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	28-Apr-16	66.8875	66.3951	425.09	5162	350	243.3	75.00	9.37	93.75	65.16	66.51
388	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	29-Apr-16	66.665	66.3852	460.83	12950	350	243.0	74.87	9.36	93.59	65.13	66.73
389	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	2-May-16	66.7725	66.3304	571.91	9188	350	243.1	74.93	9.37	93.67	65.14	66.56
390	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	3-May-16	66.7525	66.4836	608.70	9887	350	243.1	74.92	9.37	93.65	65.14	66.73
391	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	4-May-16	66.885	66.6158	647.08	5250	350	243.3	75.00	9.37	93.74	65.16	66.73
392	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	5-May-16	66.8075	66.5206	684.53	7962	350	243.2	74.95	9.37	93.69	65.15	66.71
393	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	6-May-16	66.81	66.4884	722.00	7875	350	243.2	74.95	9.37	93.69	65.15	66.68
394	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	9-May-16	66.7925	66.6762	833.81	8487	350	243.1	74.94	9.37	93.68	65.15	66.88
395	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	10-May-16	66.8825	66.5473	872.16	5338	350	243.3	74.99	9.37	93.74	65.16	66.66
396	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	11-May-16	66.805	66.5093	909.57	8050	350	243.2	74.95	9.37	93.69	65.15	66.70
397	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	12-May-16	66.81	66.6572	947.05	7875	350	243.2	74.95	9.37	93.69	65.15	66.84
398	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	13-May-16	66.935	66.95	986.03	3500	350	243.3	75.02	9.38	93.78	65.16	67.00
399	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	16-May-16	66.9675	66.7544	1104.13	2362	350	243.4	75.04	9.38	93.80	65.16	66.77
400	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	17-May-16	66.9925	66.7048	1143.79	1487	350	243.4	75.06	9.38	93.82	65.17	66.70
401	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	18-May-16	67.1	66.956	1184.75	-2275	350	243.6	75.12	9.39	93.89	65.18	66.84
402	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	19-May-16	67.455	67.5338	1229.96	-14700	350	244.1	75.31	9.41	94.14	65.21	67.06
403	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	20-May-	67.5625	67.3879	1276.45	-18463	350	244.2	75.37	9.42	94.22	65.22	66.81

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404	Sell	US\$	35,000	18-Apr-16	67.0350	27-May-16	23-May-16	67.5575	67.4629	1415.77	-18288	350	244.2	75.37	9.42	94.21	65.22	66.88
405	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	9-Apr-14	60.7875	60.0622	248.54	2000	800	515.9	155.65	19.46	194.56	146.27	60.07
406	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	10-Apr-14	60.665	60.0687	327.81	11800	800	515.5	155.49	19.44	194.36	146.24	60.20
407	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	11-Apr-14	60.7875	60.2127	410.43	2000	800	515.9	155.65	19.46	194.56	146.27	60.22
408	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	15-Apr-14	60.7825	60.3594	740.36	2400	800	515.9	155.64	19.46	194.55	146.26	60.36
409	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	16-Apr-14	60.8475	60.2504	824.62	-2800	800	516.1	155.72	19.47	194.66	146.28	60.19
410	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	17-Apr-14	60.785	60.266	907.17	2200	800	515.9	155.64	19.46	194.56	146.27	60.27
411	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	21-Apr-14	60.9225	60.5649	1252.45	-8800	800	516.4	155.82	19.48	194.78	146.29	60.42
412	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	22-Apr-14	61.2175	60.7538	1346.85	-32400	800	517.3	156.20	19.52	195.25	146.36	60.32
413	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	23-Apr-14	61.425	61.1201	1446.93	-49000	800	518.0	156.46	19.56	195.58	146.40	60.47
414	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	25-Apr-14	60.975	60.5873	1622.45	-13000	800	516.5	155.89	19.49	194.86	146.31	60.39
415	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	28-Apr-14	61.0075	60.6198	1888.39	-15600	800	516.6	155.93	19.49	194.91	146.31	60.38
416	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	29-Apr-14	60.72	60.3153	1969.16	7400	800	515.7	155.56	19.45	194.45	146.25	60.37
417	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	30-Apr-14	60.555	60.2537	2045.41	20600	800	515.2	155.35	19.42	194.19	146.22	60.47
418	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	2-May-14	60.4725	60.021	2193.39	27200	800	514.9	155.24	19.41	194.06	146.20	60.32
419	Sell	US\$	80,000	7-Apr-14	60.8125	28-May-14	5-May-14	60.44	60.1228	2412.69	29800	800	514.8	155.20	19.40	194.00	146.19	60.45
420	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	16-Jun-14	60.56	60.0801	293.57	-43945	470	300.4	90.38	11.30	112.97	85.75	59.12
421	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	17-Jun-14	60.4925	60.2504	355.52	-40773	470	300.3	90.33	11.29	112.91	85.74	59.36
422	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	18-Jun-14	60.7625	60.1941	421.81	-53463	470	300.8	90.53	11.32	113.16	85.78	59.03
423	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	19-Jun-14	60.4575	60.0448	483.20	-39128	470	300.2	90.30	11.29	112.88	85.74	59.19
424	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	20-Jun-14	60.5275	60.1867	545.71	-42418	470	300.3	90.35	11.29	112.94	85.75	59.26
425	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	23-Jun-14	60.6525	60.07	739.28	-48293	470	300.6	90.45	11.31	113.06	85.76	59.01
426	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	24-Jun-14	60.5275	60.07	801.80	-42418	470	300.3	90.35	11.29	112.94	85.75	59.13
427	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	25-Jun-14	60.55	60.0084	864.67	-43475	470	300.4	90.37	11.30	112.96	85.75	59.05
428	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	26-Jun-14	60.5425	60.1202	927.43	-43122	470	300.4	90.37	11.30	112.96	85.75	59.17
429	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	27-Jun-14	60.445	60.007	988.61	-38540	470	300.2	90.29	11.29	112.87	85.74	59.15
430	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	30-Jun-14	60.5625	60.0271	1177.84	-44063	470	300.4	90.38	11.30	112.98	85.75	59.05
431	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	1-Jul-14	60.45	59.9464	1239.10	-38775	470	300.2	90.30	11.29	112.87	85.74	59.08
432	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	2-Jul-14	59.94	59.5776	1292.16	-14805	470	299.2	89.91	11.24	112.39	85.67	59.22
433	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	3-Jul-14	60.0725	59.5118	1347.35	-21032	470	299.5	90.01	11.25	112.52	85.69	59.02
434	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	4-Jul-14	60.035	59.7246	1401.93	-19270	470	299.4	89.98	11.25	112.48	85.68	59.27
435	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	7-Jul-14	60.2525	59.9666	1576.19	-29492	470	299.8	90.15	11.27	112.68	85.71	59.29
436	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	8-Jul-14	60.0675	59.7085	1631.30	-20798	470	299.5	90.01	11.25	112.51	85.69	59.21
437	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	9-Jul-14	60.03	59.7126	1685.80	-19035	470	299.4	89.98	11.25	112.48	85.68	59.26

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438	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	10-Jul-14	60.3375	60.1129	1745.26	-33487	470	300.0	90.21	11.28	112.76	85.72	59.35
439	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	11-Jul-14	60.185	60.006	1802.26	-26320	470	299.7	90.10	11.26	112.62	85.70	59.39
440	Sell	US\$	47,000	12-Jun-14	59.6250	28-Jul-14	14-Jul-14	60.2775	60.0418	1977.72	-30668	470	299.9	90.17	11.27	112.71	85.72	59.33
441	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	5-Aug-14	61.5075	60.9999	198.06	14200	400	260.8	78.96	9.87	98.70	73.32	61.33
442	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	6-Aug-14	62.1825	61.235	244.81	-12800	400	261.9	79.39	9.92	99.24	73.40	60.89
443	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	7-Aug-14	61.885	61.2717	287.49	-900	400	261.5	79.20	9.90	99.00	73.36	61.23
444	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	8-Aug-14	61.85	61.11	329.69	500	400	261.4	79.18	9.90	98.97	73.36	61.10
445	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	11-Aug-14	61.79	61.1	453.83	2900	400	261.3	79.14	9.89	98.92	73.35	61.14
446	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	12-Aug-14	61.725	61.2449	494.32	5500	400	261.2	79.10	9.89	98.87	73.35	61.35
447	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	13-Aug-14	61.7725	61.08	535.45	3600	400	261.3	79.13	9.89	98.91	73.35	61.14
448	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	14-Aug-14	61.3325	60.8371	570.57	21200	400	260.6	78.84	9.86	98.56	73.31	61.34
449	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	19-Aug-14	61.195	60.67	736.70	26700	400	260.3	78.76	9.84	98.45	73.29	61.30
450	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	20-Aug-14	61.1475	60.5198	769.28	28600	400	260.3	78.73	9.84	98.41	73.29	61.20
451	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	21-Aug-14	61.16	60.5099	802.03	28100	400	260.3	78.73	9.84	98.42	73.29	61.18
452	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	22-Aug-14	60.9325	60.3899	831.66	37200	400	259.9	78.59	9.82	98.24	73.26	61.28
453	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	25-Aug-14	61.0025	60.4589	923.43	34400	400	260.0	78.63	9.83	98.29	73.27	61.28
454	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	26-Aug-14	60.9075	60.3909	952.72	38200	400	259.9	78.57	9.82	98.22	73.26	61.31
455	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	27-Aug-14	60.825	60.3155	980.88	41500	400	259.7	78.52	9.82	98.15	73.25	61.31
456	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	28-Aug-14	60.955	60.5341	1010.82	36300	400	259.9	78.60	9.83	98.25	73.26	61.40
457	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	1-Sep-14	60.8725	60.4099	1126.06	39600	400	259.8	78.55	9.82	98.19	73.26	61.36
458	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	2-Sep-14	61.025	60.6356	1156.96	33500	400	260.1	78.65	9.83	98.31	73.27	61.43
459	Sell	US\$	40,000	1-Aug-14	61.8625	26-Sep-14	3-Sep-14	60.78	60.369	1184.50	43300	400	259.7	78.49	9.81	98.11	73.25	61.41
460	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	5-Jun-15	72.3025	71.1405	28.09	13293	130	96.6	30.29	3.79	37.86	24.61	72.14
461	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	8-Jun-15	72.1125	71.8693	60.87	15763	130	96.5	30.25	3.78	37.81	24.60	73.06
462	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	9-Jun-15	72.7225	72.1349	74.51	7833	130	96.8	30.38	3.80	37.97	24.63	72.71
463	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	10-Jun-15	72.68	72.128	87.96	8385	130	96.8	30.37	3.80	37.96	24.62	72.75
464	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	11-Jun-15	72.66	71.7978	101.32	8645	130	96.7	30.36	3.80	37.96	24.62	72.44

465	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	12-Jun-15	72.2725	72.1788	112.95	13683	130	96.5	30.28	3.79	37.86	24.61	73.21
466	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	15-Jun-15	72.4825	72.0555	150.67	10953	130	96.6	30.33	3.79	37.91	24.62	72.87
467	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	16-Jun-15	72.8875	72.0951	165.04	5688	130	96.9	30.41	3.80	38.02	24.63	72.50
468	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	17-Jun-15	72.76	72.1032	178.85	7345	130	96.8	30.39	3.80	37.98	24.63	72.64
469	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	18-Jun-15	73.2	72.498	194.62	1625	130	97.0	30.48	3.81	38.10	24.64	72.59
470	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	19-Jun-15	72.3075	71.8567	206.41	13228	130	96.6	30.29	3.79	37.86	24.61	72.84
471	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	22-Jun-15	72.53	72.1762	244.76	10335	130	96.7	30.34	3.79	37.92	24.62	72.93
472	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	23-Jun-15	71.7775	71.0742	254.19	20118	130	96.3	30.18	3.77	37.73	24.59	72.58
473	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	24-Jun-15	71.69	71.0084	263.23	21255	130	96.2	30.16	3.77	37.70	24.59	72.61
474	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	25-Jun-15	71.625	71.0686	271.99	22100	130	96.2	30.15	3.77	37.69	24.59	72.73
475	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	26-Jun-15	71.6375	70.8336	280.80	21938	130	96.2	30.15	3.77	37.69	24.59	72.48
476	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	29-Jun-15	71.375	71.2671	303.72	25350	130	96.1	30.10	3.76	37.62	24.58	73.18
477	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	30-Jun-15	71.525	70.8829	312.03	23400	130	96.1	30.13	3.77	37.66	24.58	72.64
478	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	1-Jul-15	70.9975	70.4435	317.99	30258	130	95.9	30.02	3.75	37.52	24.57	72.73
479	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	2-Jul-15	70.66	70.2489	322.45	34645	130	95.7	29.95	3.74	37.44	24.55	72.87
480	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	3-Jul-15	70.7475	70.3428	327.29	33508	130	95.7	29.97	3.75	37.46	24.56	72.88
481	Sell	EURO	13,000	4-Jun-15	73.3250	29-Jul-15	6-Jul-15	70.2525	70.019	335.22	39943	130	95.5	29.86	3.73	37.33	24.54	73.05
482	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	10-Oct-14	61.89	61.2203	1087.54	13550	200	131.3	39.83	4.98	49.78	36.72	61.83
483	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	13-Oct-14	61.6725	60.9502	1133.43	17900	200	131.1	39.76	4.97	49.70	36.71	61.77
484	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	14-Oct-14	61.97	61.3580	1150.77	11950	200	131.4	39.85	4.98	49.82	36.73	61.88
485	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	16-Oct-14	62.3825	61.7302	1191.09	3700	200	131.7	39.98	5.00	49.98	36.75	61.84
486	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	17-Oct-14	61.9525	61.3473	1208.30	12300	200	131.4	39.85	4.98	49.81	36.72	61.89
487	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	20-Oct-14	61.815	61.2431	1257.12	15050	200	131.2	39.80	4.98	49.75	36.72	61.92
488	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	21-Oct-14	61.695	61.1956	1272.57	17450	200	131.1	39.76	4.97	49.71	36.71	61.99
489	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	22-Oct-14	61.5925	61.1765	1287.32	19500	200	131.1	39.73	4.97	49.66	36.70	62.07
490	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	23-Oct-14	61.6125	61.1322	1302.21	19100	200	131.1	39.74	4.97	49.67	36.71	62.01
491	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	27-Oct-14	61.6975	61.2482	1364.08	17400	200	131.2	39.76	4.97	49.71	36.71	62.03
492	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	28-Oct-14	61.6775	61.1417	1379.41	17800	200	131.1	39.76	4.97	49.70	36.71	61.95
493	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	29-Oct-14	61.655	61.1408	1394.59	18250	200	131.1	39.75	4.97	49.69	36.71	61.97
494	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	30-Oct-14	61.76	61.3200	1410.49	16150	200	131.2	39.78	4.97	49.73	36.71	62.04
495	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	31-Oct-14	61.64	61.4138	1425.56	18550	200	131.1	39.75	4.97	49.68	36.71	62.25
496	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	3-Nov-14	61.655	61.3489	1471.09	18250	200	131.1	39.75	4.97	49.69	36.71	62.17
497	Sell	US\$	20,000	8-Aug-14	62.5675	26-Nov-14	5-Nov-14	61.6425	61.3641	1501.28	18500	200	131.1	39.75	4.97	49.68	36.71	62.20
498	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	10-Nov-14	62.085	61.5304	1585.92	18000	200	131.8	40.02	5.00	50.03	36.75	62.33
499	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	11-Nov-14	62.1525	61.4749	1601.78	16650	200	131.9	40.04	5.01	50.06	36.76	62.21

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500	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	12-Nov-14	62.0575	61.3315	1617.00	18550	200	131.8	40.01	5.00	50.02	36.75	62.16
501	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	13-Nov-14	62.07	61.5102	1632.30	18300	200	131.8	40.02	5.00	50.02	36.75	62.33
502	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	14-Nov-14	62.2625	61.7199	1648.93	14450	200	132.0	40.08	5.01	50.10	36.76	62.34
503	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	17-Nov-14	62.2525	61.7386	1698.59	14650	200	131.9	40.08	5.01	50.10	36.76	62.37
504	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	18-Nov-14	62.23	61.6756	1714.98	15100	200	131.9	40.07	5.01	50.09	36.76	62.33
505	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	19-Nov-14	62.445	61.9546	1732.86	10800	200	132.1	40.14	5.02	50.17	36.77	62.39
506	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	20-Nov-14	62.4075	61.8910	1750.47	11550	200	132.1	40.13	5.02	50.16	36.77	62.36
507	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	21-Nov-14	62.1875	61.5820	1766.58	15950	200	131.9	40.06	5.01	50.07	36.76	62.27
508	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	24-Nov-14	62.3375	61.8229	1817.98	12950	200	132.0	40.10	5.01	50.13	36.77	62.36
509	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	25-Nov-14	62.265	61.8061	1834.62	14400	200	132.0	40.08	5.01	50.10	36.76	62.42
510	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	26-Nov-14	62.2525	61.7084	1851.18	14650	200	131.9	40.08	5.01	50.10	36.76	62.33
511	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	27-Nov-14	62.235	61.7375	1867.61	15000	200	131.9	40.07	5.01	50.09	36.76	62.38
512	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	28-Nov-14	62.3875	62.1700	1885.09	11950	200	132.1	40.12	5.01	50.15	36.77	62.66
513	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	1-Dec-14	62.37	61.8799	1937.16	12300	200	132.0	40.11	5.01	50.14	36.77	62.38
514	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	2-Dec-14	62.2275	61.7699	1953.54	15150	200	131.9	40.07	5.01	50.09	36.76	62.41
515	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	3-Dec-14	62.2075	61.8305	1969.79	15550	200	131.9	40.06	5.01	50.08	36.76	62.49
516	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	4-Dec-14	62.225	61.7503	1986.15	15200	200	131.9	40.07	5.01	50.08	36.76	62.39
517	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	5-Dec-14	62.1	61.8999	2001.66	17700	200	131.8	40.03	5.00	50.03	36.75	62.67
518	Sell	US\$	20,000	8-Aug-14	62.9850	29-Dec-14	8-Dec-14	62.1425	61.7675	2049.06	16850	200	131.9	40.04	5.01	50.05	36.76	62.49
519	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	10-Dec-14	62.66	62.1250	2121.89	13300	200	132.6	40.32	5.04	50.39	36.80	62.67
520	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	11-Dec-14	62.93	62.4700	2140.87	7900	200	132.8	40.40	5.05	50.50	36.82	62.74
521	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	12-Dec-14	62.86	62.5519	2159.38	9300	200	132.7	40.38	5.05	50.47	36.81	62.89
522	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	15-Dec-14	63.4925	63.1699	2227.88	-3350	200	133.2	40.58	5.07	50.73	36.85	62.87
523	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	16-Dec-14	64.1475	63.7145	2255.20	-16450	200	133.8	40.79	5.10	50.99	36.88	62.76
524	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	17-Dec-14	64.1675	63.3515	2282.65	-16850	200	133.8	40.80	5.10	51.00	36.88	62.38
525	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	18-Dec-14	63.645	62.9505	2306.53	-6400	200	133.4	40.63	5.08	50.79	36.86	62.50
526	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	19-Dec-14	63.815	63.3127	2331.58	-9800	200	133.5	40.68	5.09	50.86	36.87	62.69

527	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	22-Dec-14	63.7325	63.0850	2405.01	-8150	200	133.4	40.66	5.08	50.82	36.86	62.54
528	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	23-Dec-14	63.7725	63.3796	2429.76	-8950	200	133.5	40.67	5.08	50.84	36.86	62.79
529	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	24-Dec-14	63.9675	63.4036	2455.85	-12850	200	133.6	40.73	5.09	50.92	36.87	62.62
530	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	26-Dec-14	64.015	63.5997	2508.67	-13800	200	133.7	40.75	5.09	50.94	36.88	62.77
531	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	29-Dec-14	64.075	63.6585	2589.14	-15000	200	133.7	40.77	5.10	50.96	36.88	62.76
532	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	30-Dec-14	63.74	63.2235	2613.67	-8300	200	133.4	40.66	5.08	50.83	36.86	62.66
533	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	31-Dec-14	63.4675	63.1389	2636.34	-2850	200	133.2	40.57	5.07	50.72	36.85	62.85
534	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	1-Jan-15	63.74	63.1143	2660.86	-8300	200	133.4	40.66	5.08	50.83	36.86	62.55
535	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	2-Jan-15	63.62	63.1449	2684.57	-5900	200	133.3	40.62	5.08	50.78	36.86	62.70
536	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	5-Jan-15	63.695	63.3851	2757.23	-7400	200	133.4	40.65	5.08	50.81	36.86	62.86
537	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	6-Jan-15	63.885	63.2924	2782.76	-11200	200	133.5	40.71	5.09	50.88	36.87	62.58
538	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	7-Jan-15	63.4775	63.2592	2805.49	-3050	200	133.2	40.58	5.07	50.72	36.85	62.95
539	Sell	US\$	20,000	8-Aug-14	63.3250	28-Jan-15	8-Jan-15	62.9475	62.4277	2824.59	7550	200	132.8	40.41	5.05	50.51	36.82	62.65
540	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	12-Jan-15	62.745	62.0371	2898.97	18750	200	132.9	40.46	5.06	50.57	36.83	62.81
541	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	13-Jan-15	62.6575	61.9472	2913.76	20500	200	132.8	40.43	5.05	50.54	36.82	62.81
542	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	14-Jan-15	62.72	62.0849	2928.97	19250	200	132.9	40.45	5.06	50.56	36.83	62.88
543	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	15-Jan-15	62.5325	61.8126	2942.90	23000	200	132.7	40.39	5.05	50.49	36.82	62.80
544	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	16-Jan-15	62.3725	61.5520	2955.74	26200	200	132.6	40.34	5.04	50.42	36.81	62.70
545	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	19-Jan-15	62.15	61.5945	2989.68	30650	200	132.4	40.27	5.03	50.33	36.79	62.96
546	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	20-Jan-15	62.155	61.6636	3001.03	30550	200	132.4	40.27	5.03	50.34	36.80	63.02
547	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	21-Jan-15	62.065	61.5015	3011.76	32350	200	132.4	40.24	5.03	50.30	36.79	62.95
548	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	22-Jan-15	62.0775	61.3027	3022.57	32100	200	132.4	40.24	5.03	50.30	36.79	62.74
549	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	23-Jan-15	61.84	61.3946	3031.76	36850	200	132.2	40.17	5.02	50.21	36.78	63.07
550	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	27-Jan-15	61.7275	61.3428	3065.44	39100	200	132.1	40.13	5.02	50.16	36.77	63.13
551	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	28-Jan-15	61.6775	61.2714	3073.51	40100	200	132.0	40.12	5.01	50.14	36.77	63.11
552	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	29-Jan-15	62.1625	61.9011	3084.91	30400	200	132.4	40.27	5.03	50.34	36.80	63.25
553	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	30-Jan-15	62.235	62.0998	3096.80	28950	200	132.5	40.29	5.04	50.37	36.80	63.38
554	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	2-Feb-15	62.1225	61.6474	3130.18	31200	200	132.4	40.26	5.03	50.32	36.79	63.03
555	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	3-Feb-15	61.9875	61.5955	3140.38	33900	200	132.3	40.21	5.03	50.27	36.79	63.12
556	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	4-Feb-15	62.0425	61.7094	3150.95	32800	200	132.3	40.23	5.03	50.29	36.79	63.18
557	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	5-Feb-15	61.97	61.6404	3161.03	34250	200	132.3	40.21	5.03	50.26	36.79	63.18
558	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	6-Feb-15	61.93	61.9543	3170.84	35050	200	132.2	40.20	5.02	50.25	36.78	63.53
559	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	9-Feb-15	62.375	62.0730	3209.40	26150	200	132.6	40.34	5.04	50.42	36.81	63.20
560	Sell	US\$	20,000	8-Aug-14	63.6825	25-Feb-15	10-Feb-15	62.3525	62.2910	3222.10	26600	200	132.6	40.33	5.04	50.41	36.81	63.44
561	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	10-Feb-15	62.7475	62.2910	3285.34	25900	200	133.2	40.57	5.07	50.72	36.85	63.41
562	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	11-Feb-15	62.8425	62.4450	3299.05	24000	200	133.3	40.60	5.08	50.75	36.85	63.46

563	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	12-Feb-15	62.8025	62.0174	3312.49	24800	200	133.3	40.59	5.07	50.74	36.85	63.08
564	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	13-Feb-15	62.695	62.0138	3325.20	26950	200	133.2	40.56	5.07	50.70	36.84	63.18
565	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	16-Feb-15	62.685	62.1198	3363.10	27150	200	133.2	40.55	5.07	50.69	36.84	63.29
566	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	18-Feb-15	62.7875	62.2144	3389.77	25100	200	133.2	40.59	5.07	50.73	36.85	63.28
567	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	20-Feb-15	62.6775	62.2006	3414.94	27300	200	133.2	40.55	5.07	50.69	36.84	63.38
568	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	23-Feb-15	62.7175	62.1175	3453.51	26500	200	133.2	40.56	5.07	50.70	36.85	63.25
569	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	24-Feb-15	62.67	61.9739	3466.04	27450	200	133.1	40.55	5.07	50.69	36.84	63.16
570	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	25-Feb-15	62.3825	61.8124	3476.60	33200	200	132.9	40.46	5.06	50.57	36.83	63.28
571	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	26-Feb-15	62.115	61.7021	3485.33	38550	200	132.7	40.37	5.05	50.46	36.81	63.44
572	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	27-Feb-15	62.2175	61.6231	3494.77	36500	200	132.8	40.40	5.05	50.50	36.82	63.26
573	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	2-Mar-15	62.2675	61.8418	3524.09	35500	200	132.8	40.42	5.05	50.52	36.82	63.42
574	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	3-Mar-15	62.27	61.7439	3533.88	35450	200	132.8	40.42	5.05	50.53	36.82	63.32
575	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	4-Mar-15	62.5425	62.2860	3545.54	30000	200	133.0	40.51	5.06	50.63	36.84	63.59
576	Sell	US\$	20,000	8-Aug-14	64.0425	27-Mar-15	5-Mar-15	62.475	62.2354	3556.74	31350	200	133.0	40.49	5.06	50.61	36.83	63.61
577	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	10-Mar-15	63.4475	62.7730	3662.29	20050	200	134.1	40.93	5.12	51.16	36.91	63.58
578	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	11-Mar-15	63.4925	62.7242	3677.81	19150	200	134.1	40.94	5.12	51.18	36.91	63.48
579	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	12-Mar-15	63.1725	62.4578	3691.13	25550	200	133.9	40.84	5.10	51.05	36.89	63.53
580	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	13-Mar-15	63.6075	63.0474	3707.43	16850	200	134.2	40.98	5.12	51.22	36.92	63.69
581	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	16-Mar-15	63.4625	62.7745	3753.36	19750	200	134.1	40.93	5.12	51.17	36.91	63.56
582	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	17-Mar-15	63.3375	62.6502	3767.81	22250	200	134.0	40.89	5.11	51.12	36.90	63.56
583	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	18-Mar-15	63.32	62.6528	3782.14	22600	200	134.0	40.89	5.11	51.11	36.90	63.58
584	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	19-Mar-15	63.0925	62.4360	3794.91	27150	200	133.8	40.81	5.10	51.02	36.89	63.59
585	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	20-Mar-15	63	62.2314	3807.05	29000	200	133.7	40.78	5.10	50.98	36.88	63.47
586	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	23-Mar-15	62.8075	62.1306	3839.52	32850	200	133.6	40.72	5.09	50.90	36.87	63.56
587	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	24-Mar-15	62.7775	62.3569	3850.14	33450	200	133.6	40.71	5.09	50.89	36.87	63.82
588	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	25-Mar-15	62.8725	62.3159	3861.40	31550	200	133.6	40.74	5.09	50.93	36.88	63.68
589	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	26-Mar-15	63.2175	62.8130	3875.03	24650	200	133.9	40.85	5.11	51.07	36.89	63.84

590	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	27-Mar-15	62.96	62.4648	3886.90	29800	200	133.7	40.77	5.10	50.96	36.88	63.74
591	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	30-Mar-15	63	62.4646	3923.32	29000	200	133.7	40.78	5.10	50.98	36.88	63.70
592	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	31-Mar-15	62.83	62.2855	3934.30	32400	200	133.6	40.73	5.09	50.91	36.87	63.69
593	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	6-Apr-15	62.4925	62.1666	3986.28	39150	200	133.3	40.62	5.08	50.78	36.85	63.91
594	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	7-Apr-15	62.555	62.2368	3995.38	37900	200	133.4	40.64	5.08	50.80	36.86	63.92
595	Sell	US\$	20,000	8-Aug-14	64.4500	28-Apr-15	8-Apr-15	62.51	62.2016	4004.16	38800	200	133.3	40.63	5.08	50.78	36.86	63.92
596	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	12-May-14	60.2525	59.4733	1586.33	157238	1050	678.9	204.96	25.62	256.21	192.09	60.94
597	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	13-May-14	60.08	59.4107	1637.30	175350	1050	678.1	204.67	25.58	255.84	192.04	61.05
598	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	15-May-14	59.5625	59.3637	1702.02	229688	1050	675.9	203.81	25.48	254.76	191.89	61.52
599	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	16-May-14	59.3425	58.6851	1726.48	252788	1050	675.0	203.44	25.43	254.29	191.83	61.06
600	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	19-May-14	58.89	58.3426	1751.02	300300	1050	673.1	202.68	25.33	253.34	191.70	61.17
601	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	20-May-14	59.075	58.5352	1765.85	280875	1050	673.8	202.99	25.37	253.73	191.75	61.18
602	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	21-May-14	59.195	58.5802	1785.00	268275	1050	674.4	203.19	25.40	253.98	191.79	61.10
603	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	22-May-14	58.715	58.2878	1786.89	318675	1050	672.3	202.38	25.30	252.98	191.65	61.29
604	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	23-May-14	58.6875	58.2770	1787.79	321563	1050	672.2	202.34	25.29	252.92	191.64	61.31
605	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	26-May-14	59.0125	58.6148	1825.54	287438	1050	673.6	202.88	25.36	253.60	191.74	61.32
606	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	27-May-14	59.225	58.9620	1845.77	265125	1050	674.5	203.24	25.40	254.05	191.80	61.45
607	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	28-May-14	59.1325	58.8901	1862.67	274838	1050	674.1	203.08	25.39	253.85	191.77	61.47
608	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	29-May-14	59.24	58.8819	1883.44	263550	1050	674.6	203.26	25.41	254.08	191.80	61.36
609	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	30-May-14	59.315	59.1649	1906.90	255675	1050	674.9	203.39	25.42	254.24	191.82	61.57
610	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	2-Jun-14	59.325	59.1107	1978.37	254625	1050	674.9	203.41	25.43	254.26	191.82	61.50
611	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	3-Jun-14	59.6625	59.3084	2014.33	219188	1050	676.4	203.97	25.50	254.97	191.92	61.36
612	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	4-Jun-14	59.5875	59.2254	2047.59	227063	1050	676.0	203.85	25.48	254.81	191.90	61.35

613	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	5-Jun-14	59.48	59.0802	2076.99	238350	1050	675.6	203.67	25.46	254.58	191.87	61.31
614	Sell	US\$	105,000	23-Apr-14	61.7500	26-Jun-14	6-Jun-14	59.255	58.9334	2098.29	261975	1050	674.6	203.29	25.41	254.11	191.80	61.39
615	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	24-Jun-16	68.3325	67.7725	1349.11	-9765	420	296.2	91.68	11.46	114.60	78.47	67.49
616	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	27-Jun-16	68.3375	67.8999	1506.28	-9975	420	296.2	91.69	11.46	114.61	78.47	67.61
617	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	28-Jun-16	68.2875	67.8194	1557.96	-7875	420	296.1	91.65	11.46	114.57	78.47	67.58
618	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	29-Jun-16	67.9975	67.3780	1605.46	4305	420	295.6	91.46	11.43	114.32	78.43	67.43
619	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	30-Jun-16	67.7725	67.4684	1649.72	13755	420	295.3	91.31	11.41	114.13	78.41	67.74
620	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	1-Jul-16	67.605	67.1782	1691.58	20790	420	295.0	91.19	11.40	113.99	78.39	67.62
621	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	4-Jul-16	67.5	67.2135	1812.62	25200	420	294.8	91.12	11.39	113.90	78.38	67.75
622	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	5-Jul-16	67.6975	67.3631	1855.80	16905	420	295.1	91.26	11.41	114.07	78.40	67.70
623	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	7-Jul-16	67.59	67.4460	1939.08	21420	420	294.9	91.18	11.40	113.98	78.39	67.89
624	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	8-Jul-16	67.54	67.0905	1980.01	23520	420	294.9	91.15	11.39	113.94	78.38	67.59
625	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	11-Jul-16	67.3025	67.0687	2092.52	33495	420	294.5	90.99	11.37	113.74	78.35	67.80
626	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	12-Jul-16	67.3225	67.0039	2130.31	32655	420	294.5	91.00	11.38	113.75	78.36	67.71
627	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	13-Jul-16	67.18	66.9501	2166.06	38640	420	294.2	90.91	11.36	113.64	78.34	67.80
628	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	14-Jul-16	67.035	66.7630	2199.71	44730	420	294.0	90.81	11.35	113.51	78.32	67.76
629	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	15-Jul-16	67.16	67.0286	2235.17	39480	420	294.2	90.89	11.36	113.62	78.34	67.90
630	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	18-Jul-16	67.285	67.1044	2346.93	34230	420	294.4	90.98	11.37	113.72	78.35	67.85
631	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	19-Jul-16	67.195	67.1382	2382.89	38010	420	294.3	90.92	11.36	113.65	78.34	67.97
632	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	20-Jul-16	67.2725	67.1253	2419.96	34755	420	294.4	90.97	11.37	113.71	78.35	67.88
633	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	21-Jul-16	67.215	67.1010	2456.21	37170	420	294.3	90.93	11.37	113.66	78.34	67.91
634	Sell	US\$	42,000	25-May-16	68.1000	27-Jul-16	22-Jul-16	67.1125	67.1501	2490.98	41475	420	294.1	90.86	11.36	113.58	78.33	68.06
635	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	22-Dec-14	63.7325	63.0850	3020.61	-65500	500	331.7	100.92	12.62	126.16	92.03	61.70
636	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	23-Dec-14	63.7725	63.3796	3097.17	-67500	500	331.8	100.96	12.62	126.20	92.04	61.95
637	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	24-Dec-14	63.9675	63.4036	3177.07	-77250	500	332.2	101.11	12.64	126.39	92.06	61.78
638	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	26-Dec-14	64.015	63.5997	3338.50	-79625	500	332.3	101.15	12.64	126.44	92.07	61.92
639	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	29-Dec-14	64.075	63.6585	3583.72	-82625	500	332.4	101.20	12.65	126.50	92.08	61.92
640	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	30-Dec-14	63.74	63.2235	3659.72	-65875	500	331.7	100.93	12.62	126.16	92.03	61.82
641	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	31-Dec-14	63.4675	63.1389	3731.06	-52250	500	331.2	100.71	12.59	125.89	92.00	62.00
642	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	1-Jan-15	63.74	63.1143	3807.06	-65875	500	331.7	100.93	12.62	126.16	92.03	61.70
643	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	2-Jan-15	63.62	63.1449	3881.01	-59875	500	331.5	100.83	12.60	126.04	92.02	61.85
644	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	5-Jan-15	63.695	63.3851	4106.71	-63625	500	331.6	100.89	12.61	126.12	92.03	62.01
645	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	6-Jan-15	63.885	63.2924	4185.20	-73125	500	332.0	101.05	12.63	126.31	92.05	61.73
646	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	7-Jan-15	63.4775	63.2592	4256.71	-52750	500	331.2	100.72	12.59	125.90	92.00	62.10
647	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	8-Jan-15	62.9475	62.4277	4319.14	-26250	500	330.1	100.30	12.54	125.37	91.92	61.80
648	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	9-Jan-15	62.595	62.1233	4375.54	-8625	500	329.4	100.01	12.50	125.02	91.88	61.85

649	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	12-Jan-15	62.3925	62.0371	4534.33	1500	500	329.0	99.85	12.48	124.82	91.85	61.96
650	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	13-Jan-15	62.3075	61.9472	4585.80	5750	500	328.8	99.78	12.47	124.73	91.84	61.95
651	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	14-Jan-15	62.3675	62.0849	4638.31	2750	500	328.9	99.83	12.48	124.79	91.85	62.03
652	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	15-Jan-15	62.1925	61.8126	4687.81	11500	500	328.6	99.69	12.46	124.62	91.82	61.93
653	Sell	US\$	50,000	3-Nov-14	62.4225	28-Jan-15	16-Jan-15	62.02	61.5520	4734.36	20125	500	328.2	99.55	12.44	124.44	91.80	61.84
654	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	20-Jul-16	67.6375	67.1253	3904.22	54940	670	471.6	145.89	18.24	182.37	125.12	67.87
655	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	21-Jul-16	67.58	67.1010	3962.62	58792	670	471.5	145.83	18.23	182.29	125.11	67.90
656	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	22-Jul-16	67.4775	67.1501	4018.67	65660	670	471.2	145.72	18.22	182.15	125.09	68.05
657	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	25-Jul-16	67.7075	67.3497	4202.66	50250	670	471.8	145.97	18.25	182.46	125.13	68.02
658	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	26-Jul-16	67.6375	67.3255	4262.38	54940	670	471.6	145.89	18.24	182.37	125.12	68.06
659	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	27-Jul-16	67.5125	67.0984	4319.24	63315	670	471.3	145.76	18.22	182.20	125.10	67.96
660	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	28-Jul-16	67.375	66.9325	4372.94	72527	670	470.9	145.61	18.20	182.02	125.07	67.93
661	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	29-Jul-16	67.29	66.7295	4424.69	78222	670	470.7	145.52	18.19	181.90	125.06	67.81
662	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	1-Aug-16	67.0475	66.6499	4563.25	94470	670	470.0	145.26	18.16	181.58	125.01	67.97
663	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	2-Aug-16	67.03	66.6097	4609.03	95642	670	470.0	145.24	18.16	181.55	125.01	67.95
664	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	3-Aug-16	67.2625	66.7705	4660.15	80065	670	470.6	145.49	18.19	181.86	125.05	67.88
665	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	4-Aug-16	67.185	66.7241	4709.49	85257	670	470.4	145.41	18.18	181.76	125.04	67.91
666	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	5-Aug-16	67	66.7946	4754.59	97652	670	469.9	145.21	18.15	181.51	125.00	68.16
667	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	8-Aug-16	67.065	66.7909	4894.35	93297	670	470.1	145.28	18.16	181.60	125.02	68.09
668	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	9-Aug-16	67.07	66.7304	4941.05	92963	670	470.1	145.29	18.16	181.61	125.02	68.03
669	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	10-Aug-16	66.8775	66.6900	4983.34	105860	670	469.5	145.08	18.13	181.35	124.98	68.18
670	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	11-Aug-16	66.9775	66.6989	5027.92	99160	670	469.8	145.19	18.15	181.48	125.00	68.09
671	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	12-Aug-16	67.0025	66.7949	5073.07	97485	670	469.9	145.21	18.15	181.52	125.00	68.16
672	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	16-Aug-16	66.865	66.7893	5241.06	106698	670	469.5	145.07	18.13	181.33	124.98	68.29
673	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	18-Aug-16	66.9	66.7977	5326.67	104352	670	469.6	145.10	18.14	181.38	124.99	68.26
674	Sell	US\$	67,000	25-May-16	68.4575	29-Aug-16	19-Aug-16	67.13	67.0844	5374.75	88943	670	470.2	145.35	18.17	181.69	125.03	68.31
675	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	20-Oct-15	65.47	64.9312	221.17	-5610	330	225.1	69.05	8.63	86.31	61.15	64.74
676	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	21-Oct-15	65.54	65.1378	260.78	-7920	330	225.2	69.08	8.64	86.35	61.16	64.87
677	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	23-Oct-15	65.22	64.8975	332.77	2640	330	224.8	68.91	8.61	86.14	61.13	64.95
678	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	26-Oct-15	65.31	64.8121	443.80	-330	330	224.9	68.96	8.62	86.20	61.14	64.77
679	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	27-Oct-15	65.33	64.9760	481.04	-990	330	224.9	68.97	8.62	86.22	61.14	64.91
680	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	28-Oct-15	65.3	64.8705	517.94	0	330	224.9	68.96	8.62	86.20	61.14	64.84

681	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	29-Oct-15	65.61	65.3799	558.34	-10230	330	225.3	69.12	8.64	86.40	61.16	65.04
682	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	30-Oct-15	65.61	65.3714	598.75	-10230	330	225.3	69.12	8.64	86.40	61.16	65.03
683	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	2-Nov-15	65.9	65.5384	729.79	-19800	330	225.7	69.27	8.66	86.59	61.19	64.90
684	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	3-Nov-15	65.9375	65.5433	773.89	-21038	330	225.8	69.29	8.66	86.62	61.19	64.87
685	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	4-Nov-15	65.7775	65.4682	816.18	-15758	330	225.6	69.21	8.65	86.51	61.18	64.95
686	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	5-Nov-15	66	65.8613	860.99	-23100	330	225.8	69.33	8.67	86.66	61.20	65.12
687	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	6-Nov-15	66.0125	66.0396	905.95	-23513	330	225.9	69.33	8.67	86.67	61.20	65.28
688	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	9-Nov-15	66.6475	66.4243	1062.33	-44467	330	226.7	69.67	8.71	87.09	61.26	65.03
689	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	10-Nov-15	66.5325	66.1601	1113.16	-40673	330	226.6	69.61	8.70	87.01	61.25	64.88
690	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	11-Nov-15	66.2475	66.0726	1160.76	-31268	330	226.2	69.46	8.68	86.82	61.22	65.07
691	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	13-Nov-15	66.275	66.0993	1256.60	-32175	330	226.2	69.47	8.68	86.84	61.22	65.07
692	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	16-Nov-15	66.1375	65.9724	1395.69	-27638	330	226.0	69.40	8.67	86.75	61.21	65.08
693	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	17-Nov-15	66.165	65.9602	1442.37	-28545	330	226.1	69.41	8.68	86.77	61.21	65.03
694	Sell	US\$	33,000	15-Oct-15	65.3000	26-Nov-15	18-Nov-15	66.4075	66.1270	1491.78	-36548	330	226.4	69.54	8.69	86.93	61.24	64.96
695	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	1-Aug-16	68.0425	66.6499	2708.31	59800	400	284.0	88.05	11.01	110.06	74.86	68.06
696	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	2-Aug-16	68.02	66.6097	2735.15	60700	400	283.9	88.04	11.00	110.05	74.86	68.04
697	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	3-Aug-16	68.2475	66.7705	2765.11	51600	400	284.3	88.18	11.02	110.23	74.88	67.97
698	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	4-Aug-16	68.15	66.7241	2793.73	55500	400	284.2	88.12	11.02	110.15	74.87	68.02
699	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	5-Aug-16	67.9825	66.7946	2820.06	62200	400	283.9	88.01	11.00	110.02	74.85	68.26
700	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	8-Aug-16	68.05	66.7909	2901.82	59500	400	284.0	88.06	11.01	110.07	74.86	68.19
701	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	9-Aug-16	68.05	66.7304	2929.07	59500	400	284.0	88.06	11.01	110.07	74.86	68.13
702	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	10-Aug-16	67.8775	66.6900	2953.96	66400	400	283.7	87.95	10.99	109.93	74.84	68.26
703	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	11-Aug-16	67.9575	66.6989	2979.94	63200	400	283.8	88.00	11.00	110.00	74.85	68.19
704	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	12-Aug-16	67.9825	66.7949	3006.27	62200	400	283.9	88.01	11.00	110.02	74.85	68.26
705	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	16-Aug-16	67.8475	66.7893	3104.18	67600	400	283.7	87.93	10.99	109.91	74.84	68.38
706	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	18-Aug-16	67.8625	66.7977	3153.54	67000	400	283.7	87.94	10.99	109.92	74.84	68.38
707	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	19-Aug-16	68.0925	67.0844	3181.38	57800	400	284.1	88.08	11.01	110.10	74.86	68.43

708	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	22-Aug-16	68.235	67.1450	3270.74	52100	400	284.3	88.17	11.02	110.22	74.88	68.35
709	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	23-Aug-16	68.0825	67.0545	3298.43	58200	400	284.0	88.08	11.01	110.10	74.86	68.41
710	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	24-Aug-16	68.1375	67.0884	3326.88	56000	400	284.1	88.11	11.01	110.14	74.87	68.39
711	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	25-Aug-16	68.02	66.9726	3353.72	60700	400	283.9	88.04	11.00	110.05	74.86	68.39
712	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	26-Aug-16	68.005	66.9539	3380.36	61300	400	283.9	88.03	11.00	110.03	74.85	68.38
713	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	29-Aug-16	68.125	67.1001	3465.20	56500	400	284.1	88.10	11.01	110.13	74.87	68.41
714	Sell	US\$	40,000	25-May-16	69.5375	28-Nov-16	30-Aug-16	68.0075	67.0948	3491.87	61200	400	283.9	88.03	11.00	110.04	74.85	68.52
715	Buy	US\$	158,000	9-Dec-16	67.5225	28-Dec-16	16-Dec-16	67.805	67.8682	1412.34	44635	1580	1107.2	342.11	42.76	427.63	294.73	67.61
716	Buy	US\$	75,000	12-Jan-17	68.2000	27-Jan-17	27-Jan-17	68.2043	68.1199	1405.00	323	750	528.9	163.69	20.46	204.61	140.12	68.15
717	Buy	US\$	49,000	12-Jan-17	68.4425	23-Feb-17	30-Jan-17	68.17	67.8594	1112.53	-13352	490	345.9	107.10	13.39	133.88	91.57	68.17
718	Buy	US\$	145,000	12-Jan-17	68.4425	23-Feb-17	6-Feb-17	67.3525	67.2539	4791.72	-158050	1450	1018.9	315.04	39.38	393.81	270.66	68.39
719	Buy	US\$	104,000	12-Jan-17	68.4425	23-Feb-17	21-Feb-17	66.9575	67.0064	5815.72	-154440	1040	729.1	225.31	28.16	281.63	194.02	68.56
720	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	31-Mar-17	65.3725	64.8089	166.95	1250	500	341.1	104.62	13.08	130.77	92.65	64.81
721	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	3-Apr-17	65.5075	65.0285	340.57	-5500	500	341.4	104.72	13.09	130.91	92.67	64.89
722	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	5-Apr-17	65.38	64.9558	451.95	875	500	341.1	104.62	13.08	130.78	92.65	64.95
723	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	6-Apr-17	65.0175	64.5444	501.44	19000	500	340.4	104.33	13.04	130.42	92.61	64.90
724	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	7-Apr-17	64.6975	64.2199	545.44	35000	500	339.7	104.08	13.01	130.10	92.56	64.89
725	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	10-Apr-17	64.995	64.5043	692.74	20125	500	340.3	104.31	13.04	130.39	92.60	64.88
726	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	11-Apr-17	64.9225	64.6552	740.60	23750	500	340.2	104.26	13.03	130.32	92.59	65.10
727	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	12-Apr-17	65.06	64.7243	790.81	16875	500	340.5	104.37	13.05	130.46	92.61	65.03
728	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	13-Apr-17	64.7825	64.4502	836.27	30750	500	339.9	104.14	13.02	130.18	92.57	65.03
729	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	17-Apr-17	64.85	64.3699	1022.73	27375	500	340.1	104.20	13.02	130.25	92.58	64.88
730	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	18-Apr-17	64.96	64.5484	1071.23	21875	500	340.3	104.29	13.04	130.36	92.60	64.95
731	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	19-Apr-17	64.9275	64.6576	1119.17	23500	500	340.2	104.26	13.03	130.33	92.59	65.09
732	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	20-Apr-17	64.9025	64.6041	1166.69	24750	500	340.2	104.24	13.03	130.30	92.59	65.06
733	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	21-Apr-17	64.925	64.6356	1214.59	23625	500	340.2	104.26	13.03	130.32	92.59	65.07
734	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	24-Apr-17	64.745	64.4447	1349.04	32625	500	339.8	104.11	13.01	130.14	92.57	65.05
735	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	25-Apr-17	64.565	64.2778	1390.78	41625	500	339.5	103.97	13.00	129.96	92.54	65.07
736	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	26-Apr-17	64.3825	64.0573	1429.39	50750	500	339.1	103.82	12.98	129.78	92.52	65.03
737	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	27-Apr-17	64.3925	64.1215	1468.17	50250	500	339.1	103.83	12.98	129.79	92.52	65.08
738	Sell	US\$	50,000	29-Mar-17	65.3975	29-May-17	28-Apr-17	64.53	64.228	1509.31	43375	500	339.4	103.94	12.99	129.93	92.54	65.05

739	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	31-Mar-17	65.3725	64.9089	169.00	-1250	500	341.1	104.62	13.08	130.77	92.65	64.95
740	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	3-Apr-17	65.5075	65.1285	331.32	5500	500	341.4	104.72	13.09	130.91	92.67	65.04
741	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	5-Apr-17	65.38	65.0558	443.90	-875	500	341.1	104.62	13.08	130.78	92.65	65.10
742	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	6-Apr-17	65.0175	64.6444	506.40	-19000	500	340.4	104.33	13.04	130.42	92.61	65.05
743	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	7-Apr-17	64.6975	64.3199	574.38	-35000	500	339.7	104.08	13.01	130.10	92.56	65.05
744	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	10-Apr-17	64.995	64.6043	763.03	-20125	500	340.3	104.31	13.04	130.39	92.60	65.04
745	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	11-Apr-17	64.9225	64.7552	827.15	-23750	500	340.2	104.26	13.03	130.32	92.59	65.26
746	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	12-Apr-17	65.06	64.8243	888.92	-16875	500	340.5	104.37	13.05	130.46	92.61	65.20
747	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	13-Apr-17	64.7825	64.5502	955.45	-30750	500	339.9	104.14	13.02	130.18	92.57	65.20
748	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	17-Apr-17	64.85	64.4699	1216.91	-27375	500	340.1	104.20	13.02	130.25	92.58	65.06
749	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	18-Apr-17	64.96	64.6484	1280.39	-21875	500	340.3	104.29	13.04	130.36	92.60	65.13
750	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	19-Apr-17	64.9275	64.7576	1344.43	-23500	500	340.2	104.26	13.03	130.33	92.59	65.27
751	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	20-Apr-17	64.9025	64.7041	1408.90	-24750	500	340.2	104.24	13.03	130.30	92.59	65.24
752	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	21-Apr-17	64.925	64.7356	1472.98	-23625	500	340.2	104.26	13.03	130.32	92.59	65.25
753	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	24-Apr-17	64.745	64.5447	1674.47	-32625	500	339.8	104.11	13.01	130.14	92.57	65.25
754	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	25-Apr-17	64.565	64.3778	1744.72	-41625	500	339.5	103.97	13.00	129.96	92.54	65.26
755	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	26-Apr-17	64.3825	64.1573	1818.09	-50750	500	339.1	103.82	12.98	129.78	92.52	65.23
756	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	27-Apr-17	64.3925	64.2215	1891.29	-50250	500	339.1	103.83	12.98	129.79	92.52	65.28
757	Buy	US\$	50,000	29-Mar-17	65.3975	29-May-17	28-Apr-17	64.53	64.328	1962.13	-43375	500	339.4	103.94	12.99	129.93	92.54	65.25
758	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	4-Jan-17	68.45	67.8506	4023.72	75250	1000	710.2	220.24	27.53	275.31	187.17	68.55
759	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	5-Jan-17	68.34	67.7001	4112.68	86250	1000	709.8	220.07	27.51	275.09	187.14	68.50
760	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	6-Jan-17	68.3325	68.0674	4201.39	87000	1000	709.8	220.06	27.51	275.07	187.13	68.88
761	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	9-Jan-17	68.6125	68.0477	4496.26	59000	1000	710.9	220.50	27.56	275.63	187.21	68.58
762	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	10-Jan-17	68.565	68.2131	4592.93	63750	1000	710.7	220.43	27.55	275.54	187.20	68.79
763	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	11-Jan-17	68.7125	68.3468	4694.64	49000	1000	711.3	220.66	27.58	275.83	187.24	68.77
764	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	12-Jan-17	68.4425	67.9316	4787.11	76000	1000	710.2	220.23	27.53	275.29	187.16	68.63
765	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	13-Jan-17	68.5225	68.1268	4882.32	68000	1000	710.5	220.36	27.55	275.45	187.19	68.74
766	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	16-Jan-17	68.45	68.0469	5160.51	75250	1000	710.2	220.24	27.53	275.31	187.17	68.73
767	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	17-Jan-17	68.3	67.863	5248.10	90250	1000	709.6	220.00	27.50	275.01	187.13	68.70
768	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	18-Jan-17	68.3825	68.0927	5338.51	82000	1000	710.0	220.14	27.52	275.17	187.15	68.84
769	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	19-Jan-17	68.4325	68.0546	5430.64	77000	1000	710.2	220.22	27.53	275.27	187.16	68.75
770	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	20-Jan-17	68.4725	67.9972	5524.14	73000	1000	710.3	220.28	27.54	275.35	187.17	68.65
771	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	23-Jan-17	68.465	68.0698	5803.86	73750	1000	710.3	220.27	27.53	275.34	187.17	68.73
772	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	24-Jan-17	68.4175	68.0799	5895.47	78500	1000	710.1	220.19	27.52	275.24	187.16	68.79
773	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	25-Jan-17	68.31	68.0053	5983.40	89250	1000	709.7	220.02	27.50	275.03	187.13	68.82

774	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	27-Jan-17	68.2975	68.0199	6158.41	90500	1000	709.6	220.00	27.50	275.00	187.13	68.85
775	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	30-Jan-17	68.17	67.7594	6407.83	103250	1000	709.1	219.80	27.47	274.75	187.09	68.71
776	Sell	US\$	100,000	24-Nov-16	69.2025	23-Feb-17	31-Jan-17	68.065	67.4293	6487.37	113750	1000	708.7	219.63	27.45	274.54	187.06	68.48
777	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	1-Jun-16	68.1025	67.4012	17939.25	138750	1000	710.0	220.15	27.52	275.19	187.15	68.59
778	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	2-Jun-16	67.915	67.2015	18004.30	157500	1000	709.2	219.85	27.48	274.81	187.10	68.58
779	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	3-Jun-16	67.8825	66.8722	18068.24	160750	1000	709.1	219.80	27.47	274.75	187.09	68.28
780	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	6-Jun-16	67.585	66.8007	18229.49	190500	1000	707.9	219.32	27.42	274.15	187.01	68.51
781	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	7-Jun-16	67.315	66.6278	18273.99	217500	1000	706.8	218.89	27.36	273.61	186.94	68.60
782	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	8-Jun-16	67.185	66.4739	18314.04	230500	1000	706.3	218.68	27.34	273.35	186.90	68.58
783	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	9-Jun-16	67.24	66.6397	18355.98	225000	1000	706.5	218.77	27.35	273.46	186.92	68.69
784	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	10-Jun-16	67.2675	66.8091	18398.85	222250	1000	706.6	218.81	27.35	273.52	186.92	68.83
785	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	13-Jun-16	67.625	67.1316	18564.21	186500	1000	708.1	219.38	27.42	274.23	187.02	68.79
786	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	14-Jun-16	67.76	67.3079	18623.96	173000	1000	708.6	219.60	27.45	274.50	187.06	68.83
787	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	15-Jun-16	67.6325	67.0362	18679.33	185750	1000	708.1	219.40	27.42	274.25	187.02	68.69
788	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	16-Jun-16	67.7575	67.4042	18738.99	173250	1000	708.6	219.60	27.45	274.50	187.06	68.93
789	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	17-Jun-16	67.5175	67.0627	18790.43	197250	1000	707.6	219.21	27.40	274.02	186.99	68.83
790	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	20-Jun-16	67.75	67.4737	18968.63	174000	1000	708.6	219.58	27.45	274.48	187.05	69.01
791	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	21-Jun-16	67.9375	67.69	19034.45	155250	1000	709.3	219.88	27.49	274.86	187.11	69.04
792	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	22-Jun-16	67.8675	67.4516	19097.88	162250	1000	709.0	219.77	27.47	274.72	187.09	68.87
793	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	23-Jun-16	67.63	67.2461	19153.17	186000	1000	708.1	219.39	27.42	274.24	187.02	68.90
794	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	24-Jun-16	68.3325	67.7725	19232.52	115750	1000	710.9	220.52	27.56	275.65	187.21	68.72
795	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	27-Jun-16	68.3375	67.8999	19471.08	115250	1000	711.0	220.52	27.57	275.66	187.21	68.84
796	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	28-Jun-16	68.2875	67.8194	19548.89	120250	1000	710.8	220.44	27.56	275.56	187.20	68.81
797	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	29-Jun-16	67.9975	67.378	19616.76	149250	1000	709.6	219.98	27.50	274.98	187.12	68.66
798	Sell	US\$	100,000	27-Nov-15	69.4900	27-Jul-16	30-Jun-16	67.7725	67.4684	19676.93	171750	1000	708.7	219.62	27.45	274.53	187.06	68.97
799	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	2-May-16	67.1325	66.3304	15037.15	222000	1000	705.5	218.38	27.30	272.97	186.85	68.38
800	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	3-May-16	67.1225	66.4836	15079.53	223000	1000	705.5	218.36	27.30	272.95	186.85	68.55
801	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	4-May-16	67.25	66.6158	15126.28	210250	1000	706.0	218.56	27.32	273.21	186.88	68.55
802	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	5-May-16	67.1725	66.5206	15170.38	218000	1000	705.7	218.44	27.31	273.05	186.86	68.53
803	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	6-May-16	67.175	66.4884	15214.56	217750	1000	705.7	218.44	27.31	273.06	186.86	68.50
804	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	9-May-16	67.15	66.6762	15344.54	220250	1000	705.6	218.40	27.30	273.01	186.86	68.71
805	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	10-May-16	67.23	66.5473	15390.61	212250	1000	705.9	218.53	27.32	273.17	186.88	68.50
806	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	11-May-16	67.16	66.5093	15434.28	219250	1000	705.6	218.42	27.30	273.03	186.86	68.53
807	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	12-May-16	67.165	66.6572	15478.12	218750	1000	705.6	218.43	27.30	273.04	186.86	68.67
808	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	13-May-	67.2875	66.95	15526.15	206500	1000	706.1	218.62	27.33	273.28	186.89	68.84

809	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	16-May-16	67.3225	66.7544	15673.85	203000	1000	706.3	218.68	27.34	273.35	186.90	68.61
810	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	17-May-16	67.3375	66.7348	15723.60	201500	1000	706.3	218.70	27.34	273.38	186.91	68.58
811	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	18-May-16	67.4525	66.9566	15777.29	190000	1000	706.8	218.89	27.36	273.61	186.94	68.68
812	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	19-May-16	67.8225	67.5338	15843.64	153000	1000	708.3	219.48	27.44	274.35	187.04	68.89
813	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	20-May-16	67.9175	67.3879	15913.25	143500	1000	708.7	219.63	27.45	274.54	187.06	68.65
814	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	23-May-16	67.9	67.4629	16120.29	145250	1000	708.6	219.60	27.45	274.51	187.06	68.74
815	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	24-May-16	68.1225	67.5667	16196.92	123000	1000	709.5	219.96	27.50	274.95	187.12	68.62
816	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	25-May-16	67.7675	67.2618	16261.39	158500	1000	708.1	219.39	27.42	274.24	187.02	68.67
817	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	26-May-16	67.4975	66.8776	16316.62	185500	1000	707.0	218.96	27.37	273.70	186.95	68.55
818	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	27-May-16	67.3625	66.9143	16367.22	199000	1000	706.4	218.74	27.34	273.43	186.91	68.72
819	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	30-May-16	67.52	67.1174	16535.21	183250	1000	707.1	219.00	27.37	273.75	186.96	68.77
820	Sell	US\$	100,000	27-Nov-15	69.3525	28-Jun-16	31-May-16	67.6	67.122	16593.95	175250	1000	707.4	219.12	27.39	273.91	186.98	68.69
821	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	4-Apr-16	66.87	66.0124	14382.15	191750	1000	702.1	217.05	27.13	271.32	186.63	67.77
822	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	5-Apr-16	67.0875	66.3657	14441.72	170000	1000	703.0	217.40	27.18	271.75	186.69	67.90
823	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	6-Apr-16	67.2325	66.4767	14506.25	155500	1000	703.6	217.63	27.20	272.04	186.73	67.87
824	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	7-Apr-16	67.065	66.6638	14565.05	172250	1000	702.9	217.36	27.17	271.71	186.68	68.22
825	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	11-Apr-16	67.0275	66.3196	14795.10	176000	1000	702.8	217.30	27.16	271.63	186.67	67.91
826	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	12-Apr-16	66.9375	66.3553	14849.53	185000	1000	702.4	217.16	27.15	271.45	186.65	68.04
827	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	13-Apr-16	67.1175	66.562	14910.12	167000	1000	703.1	217.45	27.18	271.81	186.69	68.07
828	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	18-Apr-16	67.035	66.3793	15198.97	175250	1000	702.8	217.32	27.16	271.65	186.67	67.96
829	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	20-Apr-16	66.6875	66.1159	15290.71	210000	1000	701.4	216.76	27.10	270.95	186.58	68.05
830	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	21-Apr-16	66.8275	66.3976	15341.37	196000	1000	702.0	216.98	27.12	271.23	186.62	68.19
831	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	22-Apr-16	66.9375	66.56	15395.80	185000	1000	702.4	217.16	27.15	271.45	186.65	68.24
832	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	25-Apr-16	67.05	66.6581	15570.65	173750	1000	702.9	217.34	27.17	271.68	186.68	68.22
833	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	26-Apr-16	66.93	66.3732	15624.83	185750	1000	702.4	217.15	27.14	271.44	186.64	68.06
834	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	27-Apr-16	66.8375	66.4702	15675.83	195000	1000	702.0	217.00	27.13	271.25	186.62	68.25

835	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	28-Apr-16	66.8875	66.3951	15728.55	190000	1000	702.2	217.08	27.14	271.35	186.63	68.12
836	Sell	US\$	100,000	27-Nov-15	68.7875	27-May-16	29-Apr-16	66.665	66.3852	15773.65	212250	1000	701.3	216.72	27.09	270.91	186.57	68.33
837	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	1-Mar-16	68.625	67.6226	11591.18	-20000	1000	707.8	219.28	27.41	274.10	187.00	67.29
838	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	2-Mar-16	68.2675	67.3026	11702.95	15750	1000	706.3	218.71	27.34	273.39	186.91	67.33
839	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	3-Mar-16	67.9925	67.1154	11805.31	43250	1000	705.2	218.27	27.28	272.84	186.83	67.41
840	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	4-Mar-16	67.78	66.8546	11900.39	64500	1000	704.4	217.93	27.24	272.41	186.78	67.36
841	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	8-Mar-16	68.09	67.2751	12323.16	33500	1000	705.6	218.42	27.30	273.03	186.86	67.47
842	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	9-Mar-16	67.905	67.0357	12422.52	52000	1000	704.9	218.13	27.27	272.66	186.81	67.41
843	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	10-Mar-16	67.7225	67.1643	12515.63	70250	1000	704.1	217.84	27.23	272.30	186.76	67.72
844	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	11-Mar-16	67.7125	66.9225	12608.39	71250	1000	704.1	217.82	27.23	272.28	186.76	67.49
845	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	14-Mar-16	67.7475	67.1483	12890.28	67750	1000	704.2	217.88	27.23	272.35	186.77	67.68
846	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	15-Mar-16	68.0225	67.3643	12993.66	40250	1000	705.3	218.32	27.29	272.90	186.84	67.62
847	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	16-Mar-16	67.8775	67.2065	13092.08	54750	1000	704.8	218.08	27.26	272.61	186.80	67.61
848	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	17-Mar-16	67.27	66.4801	13169.69	115500	1000	702.3	217.11	27.14	271.39	186.64	67.49
849	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	18-Mar-16	67.04	66.3245	13239.43	138500	1000	701.3	216.74	27.09	270.93	186.58	67.56
850	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	21-Mar-16	67.01	66.4179	13445.55	141500	1000	701.2	216.70	27.09	270.87	186.57	67.68
851	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	22-Mar-16	67.175	66.5563	13519.91	125000	1000	701.9	216.96	27.12	271.20	186.61	67.65
852	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	23-Mar-16	67.16	66.8154	13593.75	126500	1000	701.8	216.94	27.12	271.17	186.61	67.93
853	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	28-Mar-16	67.0775	66.5372	13948.84	134750	1000	701.5	216.80	27.10	271.01	186.59	67.73
854	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	29-Mar-16	67.0775	66.4323	14019.86	134750	1000	701.5	216.80	27.10	271.01	186.59	67.62
855	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	30-Mar-16	66.6325	66.1934	14075.64	179250	1000	699.7	216.09	27.01	270.12	186.47	67.83
856	Sell	US\$	100,000	27-Nov-15	68.425	27-Apr-16	31-Mar-16	66.505	66.1252	14127.05	192000	1000	699.2	215.89	26.99	269.86	186.43	67.89
857	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	1-Sep-16	67.56	66.8208	6436.58	381000	1000	715.4	222.29	27.79	277.86	187.51	70.55
858	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	2-Sep-16	67.4075	66.535	6423.08	396250	1000	714.8	222.04	27.76	277.56	187.47	70.42
859	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	6-Sep-16	67.0525	66.2443	6320.48	431750	1000	713.4	221.48	27.68	276.85	187.37	70.48

860	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	7-Sep-16	66.875	66.3711	6288.75	449500	1000	712.7	221.19	27.65	276.49	187.33	70.79
861	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	8-Sep-16	66.895	66.4803	6257.71	447500	1000	712.7	221.22	27.65	276.53	187.33	70.88
862	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	9-Sep-16	67.18	66.8149	6236.42	419000	1000	713.9	221.68	27.71	277.10	187.41	70.93
863	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	12-Sep-16	67.3675	66.7551	6191.83	400250	1000	714.7	221.98	27.75	277.48	187.46	70.68
864	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	14-Sep-16	67.35	66.7387	6160.91	402000	1000	714.6	221.95	27.74	277.44	187.45	70.68
865	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	15-Sep-16	67.4375	66.7966	6148.44	393250	1000	714.9	222.09	27.76	277.62	187.48	70.65
866	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	16-Sep-16	67.4225	67.0639	6135.46	394750	1000	714.9	222.07	27.76	277.59	187.47	70.93
867	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	19-Sep-16	67.39	66.8956	6093.18	398000	1000	714.8	222.02	27.75	277.52	187.47	70.80
868	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	20-Sep-16	67.4325	66.9301	6080.55	393750	1000	714.9	222.08	27.76	277.61	187.48	70.79
869	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	21-Sep-16	67.41	66.9459	6067.14	396000	1000	714.8	222.05	27.76	277.56	187.47	70.83
870	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	22-Sep-16	67.035	66.5606	6040.89	433500	1000	713.3	221.45	27.68	276.81	187.37	70.82
871	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	23-Sep-16	66.9925	66.6237	6013.18	437750	1000	713.1	221.38	27.67	276.73	187.36	70.92
872	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	26-Sep-16	66.96	66.522	5926.73	441000	1000	713.0	221.33	27.67	276.66	187.35	70.86
873	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	27-Sep-16	66.7825	66.4539	5891.83	458750	1000	712.3	221.04	27.63	276.31	187.30	70.97
874	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	28-Sep-16	66.775	66.4532	5856.68	459500	1000	712.3	221.03	27.63	276.29	187.30	70.97
875	Sell	US\$	100,000	22-Feb-16	71.37	26-Oct-16	29-Sep-16	67.1325	66.6832	5833.77	423750	1000	713.7	221.60	27.70	277.01	187.40	70.85
876	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	31-Mar-17	65.6075	64.9089	170.39	-3125	500	342.1	105.02	13.13	131.28	92.72	64.99
877	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	3-Apr-17	65.78	65.1285	333.41	5500	500	342.5	105.16	13.15	131.45	92.75	65.04
878	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	5-Apr-17	65.65	65.0558	446.54	-1000	500	342.2	105.06	13.13	131.32	92.73	65.10
879	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	6-Apr-17	65.295	64.6444	509.19	-18750	500	341.5	104.77	13.10	130.97	92.68	65.05
880	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	7-Apr-17	64.9575	64.3199	577.61	-35625	500	340.8	104.50	13.06	130.63	92.63	65.06
881	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	10-Apr-17	65.26	64.6043	767.35	-20500	500	341.4	104.74	13.09	130.93	92.68	65.05
882	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	11-Apr-17	65.195	64.7552	831.70	-23750	500	341.3	104.69	13.09	130.87	92.67	65.26
883	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	12-Apr-17	65.335	64.8243	893.66	-16750	500	341.6	104.80	13.10	131.01	92.69	65.19
884	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	13-Apr-17	65.055	64.5502	960.42	-30750	500	341.0	104.58	13.07	130.73	92.65	65.20
885	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	17-Apr-17	65.1325	64.4699	1222.13	-26875	500	341.2	104.64	13.08	130.80	92.66	65.05
886	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	18-Apr-17	65.215	64.6484	1286.15	-22750	500	341.4	104.71	13.09	130.89	92.67	65.15
887	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	19-Apr-17	65.1925	64.7576	1350.55	-23875	500	341.3	104.69	13.09	130.86	92.67	65.28
888	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	20-Apr-17	65.17	64.7041	1415.33	-25000	500	341.3	104.67	13.08	130.84	92.66	65.25
889	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	21-Apr-17	65.1975	64.7356	1479.65	-23625	500	341.3	104.69	13.09	130.87	92.67	65.25
890	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	24-Apr-17	65.02	64.5447	1681.71	-32500	500	341.0	104.55	13.07	130.69	92.64	65.25
891	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	25-Apr-17	64.8425	64.3778	1752.11	-41375	500	340.6	104.41	13.05	130.51	92.62	65.26
892	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	26-Apr-17	64.6575	64.1573	1825.67	-50625	500	340.2	104.26	13.03	130.33	92.59	65.22
893	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	27-Apr-17	64.6525	64.2215	1899.32	-50875	500	340.2	104.26	13.03	130.32	92.59	65.29
894	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	28-Apr-17	64.7925	64.328	1970.57	-43875	500	340.5	104.37	13.05	130.46	92.61	65.26

895	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	2-May-17	64.705	64.1792	2261.56	-48250	500	340.3	104.30	13.04	130.38	92.60	65.21
896	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	3-May-17	64.6275	64.2229	2335.63	-52125	500	340.2	104.24	13.03	130.30	92.59	65.33
897	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	4-May-17	64.64	64.2515	2409.49	-51500	500	340.2	104.25	13.03	130.31	92.59	65.35
898	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	5-May-17	64.805	64.364	2480.53	-43250	500	340.5	104.38	13.05	130.48	92.61	65.30
899	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	8-May-17	64.7325	64.3757	2697.36	-46875	500	340.4	104.32	13.04	130.40	92.60	65.38
900	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	9-May-17	65.0625	64.7136	2763.99	-30375	500	341.0	104.59	13.07	130.73	92.65	65.39
901	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	11-May-17	64.77	64.4962	2907.26	-45000	500	340.4	104.35	13.04	130.44	92.61	65.47
902	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	12-May-17	64.705	64.2086	2980.01	-48250	500	340.3	104.30	13.04	130.38	92.60	65.25
903	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	15-May-17	64.4575	64.2086	3210.97	-60625	500	339.8	104.10	13.01	130.13	92.57	65.50
904	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	16-May-17	64.4525	64.0965	3288.04	-60875	500	339.8	104.10	13.01	130.12	92.57	65.40
905	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	17-May-17	64.5	64.1897	3364.30	-58500	500	339.9	104.14	13.02	130.17	92.57	65.44
906	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	18-May-17	65.185	64.974	3428.83	-24250	500	341.3	104.68	13.09	130.86	92.67	65.54
907	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	19-May-17	64.9625	64.6133	3497.17	-35375	500	340.8	104.51	13.06	130.63	92.64	65.41
908	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	22-May-17	64.845	64.5917	3708.22	-41250	500	340.6	104.41	13.05	130.52	92.62	65.51
909	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	23-May-17	65.155	64.9198	3773.26	-25750	500	341.2	104.66	13.08	130.83	92.66	65.53
910	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	24-May-17	65.04	64.8422	3840.27	-31500	500	341.0	104.57	13.07	130.71	92.65	65.57
911	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	25-May-17	64.8825	64.5903	3909.98	-39375	500	340.7	104.44	13.06	130.55	92.62	65.47
912	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	26-May-17	64.695	64.5683	3982.90	-48750	500	340.3	104.29	13.04	130.37	92.60	65.64
913	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	29-May-17	64.745	64.5942	4199.09	-46250	500	340.4	104.33	13.04	130.42	92.61	65.62
914	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	30-May-17	64.8825	64.6376	4268.80	-39375	500	340.7	104.44	13.06	130.55	92.62	65.53
915	Buy	US\$	50,000	29-Mar-17	65.67	28-Jun-17	31-May-17	64.73	64.5671	4341.12	-47000	500	340.4	104.32	13.04	130.40	92.60	65.61

Table 3A.2 Foreign Currency Exchange rates realized under Options hedge for trade transactions

Sr. No	Foreign Currency	Foreign Currency Bill Receivable/Payable (Amount)	Date of Booking the Forward (is also the date of Buying Option)	Type of Currency Option Required/Bought for Hedging	Strike Price of the Option Bought	Date of Expiry of the Option	Premium Paid per Unit of Foreign Currency (Rs.)	Total Premium Paid	Date of Actual Receipt/Payment for Foreign Currency	Spot Price realized on Day of Lifting Hedge	Price /Premium at which Option Squared	Loss /Gain on Options Hedge	Brokerage (Rs. 10 per Lot)	No. of Days Premium Blocked	Interest Cost on Premium Paid (@12.5 %)	Transaction Charge (0.001 6% of Buy+Sell Premium)	SEBI Turn over Charges (@ 0.000 2% on Turn over	Stamp Duty (0.00 2% on Buying Premium)	Service Tax (@ 15% on Brokerage+ Txn. Charge+ Turnover Charge+ Stamp Duty)	PRICE REALIZED per Unit of Foreign Currency
1	US\$	35,000	8-Aug-14	PUT	No Volume in any strike	29-Oct-14	0	-	9-Oct-14	60.01	0	-	350	63	0.00					NA
2	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	10-Nov-14	61.5305	0.0425	(3,900)	400	42	80.55	0.12	0.01	0.15	60.02	61.42
3	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	17-Nov-14	61.7386	0.2775	(2,423)	190	33	86.96	0.21	0.03	0.26	28.54	61.59
4	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	24-Dec-14	63.4036	0.0025	(8,875)	500	52	160.27	0.15	0.02	0.18	75.02	63.21
5	US\$	50,000	3-Nov-14	PUT	No Volume in any strike	28-Jan-15	0	-	19-Jan-15	61.5945										NA

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24	US\$	50,000	16-Oct-15	PUT	No Volum e in any strike	29-Dec-15															NA
25	US\$	23,000	2-Nov-15	PUT	No data Availa ble	25-Feb-16															NA
26	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,80 0	16-Feb-16	68.4457	0.0075	(25,350)	600	40	353.42	0.42	0.05	0.53	90.07	68.01	
27	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	24-Feb-16	68.4804	0.005	(9,310)	280	35	113.27	0.15	0.02	0.19	42.03	68.13	
28	US\$	30,000	21-Jan-16	PUT	No Volum e in any strike	29-Mar-16															NA
29	US\$	55,000	22-Jan-16	PUT	No data Availa ble	27-Apr-16															NA
30	US\$	85,000	16-Feb-16	PUT	No data Availa ble	27-May-16															NA
31	US\$	25,000	16-Feb-16	PUT	No data Availa ble	27-May-16															NA
32	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,92 5	24-May-16	67.5667	0.0075	(15,663)	350	37	201.79	0.26	0.03	0.32	52.54	67.10	
33	US\$	70,000	18-Apr-16	PUT	No Volum e in any strike	28-Jun-16															NA
34	US\$	25,000	26-May-16	PUT	No Volum e in	27-Jul-16															NA

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57	US\$	20,000	8-Aug-14	PUT	No record s availa ble as per NSE No record s	28-Jan-15															NA
58	US\$	20,000	8-Aug-14	PUT	No record s availa ble as per NSE No record s	25-Feb-15															NA
59	US\$	20,000	8-Aug-14	PUT	No record s availa ble as per NSE No record s	27-Mar-15															NA
60	US\$	20,000	8-Aug-14	PUT	No record s availa ble as per NSE	28-Apr-15															NA
234	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	10-Oct-14	61.2203	0.17	1,200	400	11	21.10	0.20	0.02	0.25	60.03	61.24	
235	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	13-Oct-14	60.9502	0.2075	2,700	400	14	26.85	0.22	0.03	0.28	60.04	61.01	
236	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	14-Oct-14	61.3580	0.15	400	400	15	28.77	0.19	0.02	0.23	60.03	61.36	
237	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	16-Oct-14	61.7302	0.13	(400)	400	17	32.60	0.17	0.02	0.22	60.03	61.71	
238	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	17-Oct-14	61.3473	0.175	1,400	400	18	34.52	0.20	0.03	0.25	60.03	61.37	
239	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	20-Oct-14	61.2431	0.1825	1,700	400	21	40.27	0.21	0.03	0.26	60.03	61.27	
240	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	21-Oct-14	61.1956	0.1875	1,900	400	22	42.19	0.21	0.03	0.26	60.04	61.23	
241	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	22-Oct-14	61.1765	0.17	1,200	400	23	44.11	0.20	0.02	0.25	60.03	61.19	
242	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	23-Oct-14	61.1322	0.1675	1,100	400	24	46.03	0.20	0.02	0.25	60.03	61.15	
243	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	27-Oct-14	61.2482	0.145	200	400	28	53.70	0.18	0.02	0.23	60.03	61.24	
244	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	28-Oct-14	61.1417	0.1525	500	400	29	55.62	0.19	0.02	0.23	60.03	61.14	

245	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	29-Oct-14	61.1408	0.125	(600)	400	30	57.53	0.17	0.02	0.21	60.03	61.11
246	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	30-Oct-14	61.3200	0.09	(2,000)	400	31	59.45	0.15	0.02	0.18	60.02	61.26
247	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	31-Oct-14	61.4138	0.1075	(1,300)	400	32	61.37	0.16	0.02	0.20	60.03	61.37
248	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	3-Nov-14	61.3489	0.0875	(2,100)	400	35	67.12	0.15	0.02	0.18	60.02	61.28
249	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	5-Nov-14	61.3641	0.08	(2,400)	400	37	70.96	0.14	0.02	0.18	60.02	61.29
250	US\$	40,000	30-Sep-14	PUT	61.00	26-Nov-14	0.14	5,600	7-Nov-14	61.3487	0.0425	(3,900)	400	39	74.79	0.12	0.01	0.15	60.02	61.24
251	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	21-Oct-14	61.1956	0.62	4,085	190	6	15.81	0.31	0.04	0.39	28.55	61.40
252	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	22-Oct-14	61.1765	0.665	4,940	190	7	18.45	0.33	0.04	0.41	28.55	61.42
253	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	23-Oct-14	61.1322	0.6325	4,323	190	8	21.08	0.32	0.04	0.39	28.55	61.35
254	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	27-Oct-14	61.2482	0.5975	3,658	190	12	31.62	0.30	0.04	0.38	28.55	61.43
255	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	28-Oct-14	61.1417	0.605	3,800	190	13	34.26	0.31	0.04	0.38	28.55	61.33
256	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	29-Oct-14	61.1408	0.59	3,515	190	14	36.89	0.30	0.04	0.38	28.55	61.31
257	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	30-Oct-14	61.3200	0.4975	1,758	190	15	39.53	0.27	0.03	0.34	28.55	61.40
258	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	31-Oct-14	61.4138	0.575	3,230	190	16	42.16	0.30	0.04	0.37	28.55	61.57
259	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	3-Nov-14	61.3489	0.54	2,565	190	19	50.07	0.29	0.04	0.36	28.55	61.47
260	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	5-Nov-14	61.3641	0.5325	2,423	190	21	55.34	0.29	0.04	0.36	28.55	61.48
261	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	7-Nov-14	61.3487	0.4	(95)	190	23	60.61	0.24	0.03	0.31	28.54	61.33
262	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	10-Nov-14	61.5304	0.445	760	190	26	68.52	0.26	0.03	0.32	28.54	61.56
263	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	11-Nov-14	61.4749	0.3725	(618)	190	27	71.15	0.24	0.03	0.30	28.54	61.43
264	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	12-Nov-14	61.3315	0.4475	808	190	28	73.79	0.26	0.03	0.32	28.54	61.36
265	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	13-Nov-14	61.5102	0.4175	237	190	29	76.42	0.25	0.03	0.31	28.54	61.51
266	US\$	19,000	16-Oct-14	PUT	62.00	26-Nov-14	0.405	7,695	14-Nov-14	61.7199	0.3	(1,995)	190	30	79.06	0.21	0.03	0.27	28.54	61.60
267	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	25-Nov-14	61.8061	0.04	(7,000)	500	23	70.89	0.18	0.02	0.22	75.03	61.65
268	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	26-Nov-14	61.7084	0.0375	(7,125)	500	24	73.97	0.17	0.02	0.22	75.03	61.55
269	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	27-Nov-14	61.7375	0.0325	(7,375)	500	25	77.05	0.17	0.02	0.21	75.03	61.58
270	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	28-Nov-14	62.1700	0.0225	(7,875)	500	26	80.14	0.16	0.02	0.20	75.03	62.00
271	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	1-Dec-14	61.8799	0.0225	(7,875)	500	29	89.38	0.16	0.02	0.20	75.03	61.71
272	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	2-Dec-14	61.7699	0.025	(7,750)	500	30	92.47	0.16	0.02	0.21	75.03	61.60
273	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	3-Dec-14	61.8305	0.02	(8,000)	500	31	95.55	0.16	0.02	0.20	75.03	61.66
274	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	4-Dec-14	61.7503	0.015	(8,250)	500	32	98.63	0.16	0.02	0.20	75.03	61.57
275	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	5-Dec-14	61.8999	0.02	(8,000)	500	33	101.71	0.16	0.02	0.20	75.03	61.73
276	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	8-Dec-14	61.7675	0.015	(8,250)	500	36	110.96	0.16	0.02	0.20	75.03	61.59
277	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	9-Dec-14	61.9400	0.0125	(8,375)	500	37	114.04	0.15	0.02	0.19	75.03	61.76
278	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	10-Dec-14	62.1250	0.0075	(8,625)	500	38	117.12	0.15	0.02	0.19	75.03	61.94
279	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	11-Dec-14	62.4700	0.0075	(8,625)	500	39	120.21	0.15	0.02	0.19	75.03	62.28
280	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	12-Dec-14	62.5519	0.005	(8,750)	500	40	123.29	0.15	0.02	0.19	75.02	62.36

281	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	15-Dec-14	63.1699	0.0025	(8,875)	500	43	132.53	0.15	0.02	0.18	75.02	62.98
282	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	16-Dec-14	63.7145	0.0025	(8,875)	500	44	135.62	0.15	0.02	0.18	75.02	63.52
283	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	17-Dec-14	63.3515	0.005	(8,750)	500	45	138.70	0.15	0.02	0.19	75.02	63.16
284	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	18-Dec-14	62.9505	0.005	(8,750)	500	46	141.78	0.15	0.02	0.19	75.02	62.76
285	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	19-Dec-14	63.3127	0.0025	(8,875)	500	47	144.86	0.15	0.02	0.18	75.02	63.12
286	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	22-Dec-14	63.0850	0.0025	(8,875)	500	50	154.11	0.15	0.02	0.18	75.02	62.89
287	US\$	50,000	3-Nov-14	PUT	61.00	29-Dec-14	0.18	9,000	23-Dec-14	63.3796	0.0025	(8,875)	500	51	157.19	0.15	0.02	0.18	75.02	63.19
288	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	24-Apr-15	63.5258	0.145	(4,480)	160	26	60.55	0.15	0.02	0.18	24.02	63.23
289	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	27-Apr-15	63.2756	0.13	(4,720)	160	29	67.53	0.14	0.02	0.18	24.02	62.96
290	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	28-Apr-15	63.0242	0.215	(3,360)	160	30	69.86	0.16	0.02	0.20	24.03	62.80
291	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	29-Apr-15	63.3085	0.17	(4,080)	160	31	72.19	0.15	0.02	0.19	24.03	63.04
292	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	30-Apr-15	63.5399	0.1225	(4,840)	160	32	74.52	0.14	0.02	0.18	24.02	63.22
293	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	5-May-15	63.3189	0.115	(4,960)	160	37	86.16	0.14	0.02	0.17	24.02	62.99
294	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	6-May-15	63.5684	0.085	(5,440)	160	38	88.49	0.13	0.02	0.16	24.02	63.21
295	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	7-May-15	64.0837	0.0425	(6,120)	160	39	90.82	0.12	0.01	0.15	24.02	63.68
296	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	8-May-15	64.0837	0.055	(5,920)	160	40	93.15	0.12	0.02	0.15	24.02	63.70
297	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	11-May-15	63.9260	0.055	(5,920)	160	43	100.14	0.12	0.02	0.15	24.02	63.54
298	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	12-May-15	64.2008	0.0325	(6,280)	160	44	102.47	0.12	0.01	0.15	24.02	63.79
299	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	13-May-15	63.8360	0.0325	(6,280)	160	45	104.79	0.12	0.01	0.15	24.02	63.43
300	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	14-May-15	63.4284	0.0725	(5,640)	160	46	107.12	0.13	0.02	0.16	24.02	63.06
301	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	15-May-15	63.3360	0.06	(5,840)	160	47	109.45	0.12	0.02	0.16	24.02	62.95
302	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	18-May-15	63.6254	0.025	(6,400)	160	50	116.44	0.12	0.01	0.14	24.02	63.21
303	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	19-May-15	63.7696	0.02	(6,480)	160	51	118.77	0.11	0.01	0.14	24.02	63.35
304	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	20-May-15	63.7191	0.01	(6,640)	160	52	121.10	0.11	0.01	0.14	24.02	63.29
305	US\$	16,000	30-Mar-15	PUT	63.00	27-May-15	0.425	6,800	21-May-15	63.4875	0.0175	(6,520)	160	53	123.42	0.11	0.01	0.14	24.02	63.06
306	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	26-Oct-15	64.8121	0.26	(2,875)	500	11	59.80	0.46	0.06	0.58	75.08	64.74
307	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	27-Oct-15	64.9760	0.2375	(4,000)	500	12	65.24	0.44	0.06	0.56	75.07	64.88
308	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	28-Oct-15	64.8705	0.2625	(2,750)	500	13	70.68	0.46	0.06	0.58	75.08	64.80
309	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	29-Oct-15	65.3799	0.155	(8,125)	500	14	76.11	0.38	0.05	0.47	75.06	65.20
310	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	30-Oct-15	65.3714	0.1425	(8,750)	500	15	81.55	0.37	0.05	0.46	75.06	65.18
311	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	2-Nov-15	65.5384	0.08	(11,875)	500	18	97.86	0.32	0.04	0.40	75.05	65.29

312	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	3-Nov-15	65.5433	0.0825	(11,750)	500	19	103.30	0.32	0.04	0.40	75.05	65.29
313	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	4-Nov-15	65.4682	0.0925	(11,250)	500	20	108.73	0.33	0.04	0.41	75.06	65.23
314	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	5-Nov-15	65.8613	0.07	(12,375)	500	21	114.17	0.31	0.04	0.39	75.05	65.60
315	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	6-Nov-15	66.0396	0.0675	(12,500)	500	22	119.61	0.31	0.04	0.39	75.05	65.78
316	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	9-Nov-15	66.4243	0.0225	(14,750)	500	25	135.92	0.27	0.03	0.34	75.05	66.12
317	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	10-Nov-15	66.1601	0.0225	(14,750)	500	26	141.35	0.27	0.03	0.34	75.05	65.85
318	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	11-Nov-15	66.0726	0.0325	(14,250)	500	27	146.79	0.28	0.04	0.35	75.05	65.77
319	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	13-Nov-15	66.0993	0.0225	(14,750)	500	29	157.66	0.27	0.03	0.34	75.05	65.79
320	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	16-Nov-15	65.9724	0.02	(14,875)	500	32	173.97	0.27	0.03	0.34	75.05	65.66
321	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	17-Nov-15	65.9602	0.0175	(15,000)	500	33	179.41	0.27	0.03	0.34	75.05	65.65
322	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	18-Nov-15	66.1270	0.01	(15,375)	500	34	184.85	0.26	0.03	0.33	75.04	65.80
323	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	19-Nov-15	66.0180	0.0075	(15,500)	500	35	190.28	0.26	0.03	0.33	75.04	65.69
324	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,87 5	20-Nov-15	66.0480	0.0075	(15,500)	500	36	195.72	0.26	0.03	0.33	75.04	65.72
325	US\$	50,000	16-Oct-15	PUT	65.00	26-Nov-15	0.317 5	15,875	23-Nov-15	66.3324	0.005	(15,625)	500	39	212.03	0.26	0.03	0.32	75.04	66.00
326	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,80 0	18-Jan-16	67.6201	0.1275	(18,150)	600	11	97.19	0.54	0.07	0.67	90.09	67.30
327	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,80 0	19-Jan-16	67.6624	0.1325	(17,850)	600	12	106.03	0.54	0.07	0.68	90.09	67.35
328	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,80 0	20-Jan-16	68.0799	0.0875	(20,550)	600	13	114.86	0.50	0.06	0.62	90.08	67.72
329	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,80 0	21-Jan-16	67.8520	0.08	(21,000)	600	14	123.70	0.49	0.06	0.61	90.08	67.49
330	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,80 0	22-Jan-16	67.5376	0.1225	(18,450)	600	15	132.53	0.53	0.07	0.66	90.09	67.22
331	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,80 0	25-Jan-16	67.7281	0.0825	(20,850)	600	18	159.04	0.49	0.06	0.62	90.08	67.37

332	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	27-Jan-16	67.9426	0.06	(22,200)	600	20	176.71	0.47	0.06	0.59	90.08	67.56
333	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	28-Jan-16	68.0879	0.0475	(22,950)	600	21	185.55	0.46	0.06	0.57	90.08	67.69
334	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	29-Jan-16	67.8499	0.08	(21,000)	600	22	194.38	0.49	0.06	0.61	90.08	67.49
335	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	1-Feb-16	67.8890	0.07	(21,600)	600	25	220.89	0.48	0.06	0.60	90.08	67.51
336	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	2-Feb-16	67.9113	0.055	(22,500)	600	26	229.73	0.47	0.06	0.58	90.08	67.52
337	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	3-Feb-16	67.8970	0.04	(23,400)	600	27	238.56	0.45	0.06	0.56	90.08	67.49
338	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	4-Feb-16	67.5699	0.0925	(20,250)	600	28	247.40	0.50	0.06	0.63	90.08	67.22
339	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	5-Feb-16	67.7532	0.0875	(20,550)	600	29	256.23	0.50	0.06	0.62	90.08	67.39
340	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	8-Feb-16	67.9595	0.0425	(23,250)	600	32	282.74	0.45	0.06	0.57	90.08	67.56
341	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	9-Feb-16	67.8506	0.0375	(23,550)	600	33	291.58	0.45	0.06	0.56	90.08	67.44
342	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	10-Feb-16	67.8280	0.0375	(23,550)	600	34	300.41	0.45	0.06	0.56	90.08	67.42
343	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	11-Feb-16	68.3921	0.02	(24,600)	600	35	309.25	0.43	0.05	0.54	90.07	67.97
344	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	12-Feb-16	68.1060	0.02	(24,600)	600	36	318.08	0.43	0.05	0.54	90.07	67.68
345	US\$	60,000	8-Jan-16	PUT	67.00	25-Feb-16	0.43	25,800	15-Feb-16	68.1225	0.0175	(24,750)	600	39	344.59	0.43	0.05	0.54	90.07	67.69
346	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.3375	9,450	25-Jan-16	67.7281	0.3675	840	280	5	16.18	0.32	0.04	0.39	42.05	67.75
347	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.3375	9,450	27-Jan-16	67.9426	0.2625	(2,100)	280	7	22.65	0.27	0.03	0.34	42.05	67.86
348	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.3375	9,450	28-Jan-16	68.0879	0.2225	(3,220)	280	8	25.89	0.25	0.03	0.31	42.04	67.96
349	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.3375	9,450	29-Jan-16	67.8499	0.365	770	280	9	29.13	0.31	0.04	0.39	42.05	67.86
350	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.3375	9,450	1-Feb-16	67.8890	0.35	350	280	12	38.84	0.31	0.04	0.39	42.05	67.89
351	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.3375	9,450	2-Feb-16	67.9113	0.295	(1,190)	280	13	42.07	0.28	0.04	0.35	42.05	67.86
352	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337	9,450	3-Feb-16	67.8970	0.24	(2,730)	280	14	45.31	0.26	0.03	0.32	42.04	67.79

353	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	4-Feb-16	67.5699	0.48	3,990	280	15	48.54	0.37	0.05	0.46	42.06	67.70
354	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	5-Feb-16	67.7532	0.4625	3,500	280	16	51.78	0.36	0.04	0.45	42.06	67.86
355	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	8-Feb-16	67.9595	0.2975	(1,120)	280	19	61.49	0.28	0.04	0.36	42.05	67.91
356	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	9-Feb-16	67.8506	0.295	(1,190)	280	20	64.73	0.28	0.04	0.35	42.05	67.79
357	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	10-Feb-16	67.8280	0.33	(210)	280	21	67.96	0.30	0.04	0.37	42.05	67.81
358	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	11-Feb-16	68.3921	0.1675	(4,760)	280	22	71.20	0.23	0.03	0.28	42.04	68.21
359	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	12-Feb-16	68.1060	0.165	(4,830)	280	23	74.43	0.23	0.03	0.28	42.04	67.92
360	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	15-Feb-16	68.1225	0.2025	(3,780)	280	26	84.14	0.24	0.03	0.30	42.04	67.97
361	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	16-Feb-16	68.4457	0.0725	(7,420)	280	27	87.38	0.18	0.02	0.23	42.03	68.17
362	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	17-Feb-16	68.3240	0.0825	(7,140)	280	28	90.62	0.19	0.02	0.24	42.03	68.05
363	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	18-Feb-16	68.5084	0.0525	(7,980)	280	29	93.85	0.17	0.02	0.22	42.03	68.21
364	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	22-Feb-16	68.4979	0.0175	(8,960)	280	33	106.80	0.16	0.02	0.20	42.03	68.16
365	US\$	28,000	21-Jan-16	PUT	68.00	25-Feb-16	0.337 5	9,450	23-Feb-16	68.5195	0.0125	(9,100)	280	34	110.03	0.16	0.02	0.20	42.03	68.18
366	US\$	30,000	21-Jan-16	PUT	No Volum e in any strike	29-Mar-16														NA
367	US\$	30,000	21-Jan-16	PUT	No Volum e in any strike	29-Mar-16														NA
368	US\$	30,000	21-Jan-16	PUT	No Volum e in any	29-Mar-16														NA

					<i>strike</i>			
369	US\$	30,000	21-Jan-16	PUT	<i>No Volume in any strike</i>	29-Mar-16		NA
370	US\$	30,000	21-Jan-16	PUT	<i>No Volume in any strike</i>	29-Mar-16		NA
371	US\$	30,000	21-Jan-16	PUT	<i>No Volume in any strike</i>	29-Mar-16		NA
372	US\$	30,000	21-Jan-16	PUT	<i>No Volume in any strike</i>	29-Mar-16		NA
373	US\$	30,000	21-Jan-16	PUT	<i>No Volume in any strike</i>	29-Mar-16		NA
374	US\$	30,000	21-Jan-16	PUT	<i>No Volume in any strike</i>	29-Mar-16		NA
375	US\$	30,000	21-Jan-16	PUT	<i>No Volume in any strike</i>	29-Mar-16		NA
376	US\$	30,000	21-Jan-16	PUT	<i>No Volume in</i>	29-Mar-16		NA

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386	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	27-Apr-16	66.4702	0.51	1,925	350	10	54.54	0.54	0.07	0.68	52.59	66.51	
387	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	28-Apr-16	66.3951	0.4575	88	350	11	59.99	0.51	0.06	0.64	52.59	66.38	
388	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	29-Apr-16	66.3852	0.58	4,375	350	12	65.45	0.58	0.07	0.72	52.60	66.50	
389	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	2-May-16	66.3304	0.5075	1,838	350	15	81.81	0.54	0.07	0.67	52.59	66.37	
390	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	3-May-16	66.4836	0.5	1,575	350	16	87.26	0.53	0.07	0.67	52.59	66.51	
391	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	4-May-16	66.6158	0.425	(1,050)	350	17	92.71	0.49	0.06	0.62	52.58	66.57	
392	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	5-May-16	66.5206	0.46	175	350	18	98.17	0.51	0.06	0.64	52.59	66.51	
393	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	6-May-16	66.4884	0.4475	(263)	350	19	103.62	0.51	0.06	0.63	52.59	66.47	
394	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	9-May-16	66.6762	0.43	(875)	350	22	119.98	0.50	0.06	0.62	52.58	66.64	
395	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	10-May-16	66.5473	0.35	(3,675)	350	23	125.44	0.45	0.06	0.56	52.58	66.43	
396	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	11-May-16	66.5093	0.4	(1,925)	350	24	130.89	0.48	0.06	0.60	52.58	66.44	
397	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	12-May-16	66.6572	0.3875	(2,363)	350	25	136.34	0.47	0.06	0.59	52.58	66.57	
398	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	13-May-16	66.95	0.2925	(5,688)	350	26	141.80	0.42	0.05	0.52	52.57	66.77	
399	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	16-May-16	66.7544	0.2425	(7,438)	350	29	158.16	0.39	0.05	0.49	52.57	66.53	
400	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	17-May-16	66.7048	0.205	(8,750)	350	30	163.61	0.37	0.05	0.46	52.56	66.44	
401	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	18-May-16	66.956	0.155	(10,500)	350	31	169.07	0.34	0.04	0.43	52.56	66.64	
402	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	19-May-16	67.5338	0.05	(14,175)	350	32	174.52	0.28	0.04	0.35	52.55	67.11	
403	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	20-May-16	67.3879	0.0275	(14,963)	350	33	179.97	0.27	0.03	0.34	52.55	66.94	
404	US\$	35,000	18-Apr-16	PUT	67.00	27-May-16	0.455	15,925	23-May-16	67.4629	0.02	(15,225)	350	36	196.34	0.27	0.03	0.33	52.54	67.01	
405	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,60	9-Apr-14	60.0622	0.57	(4,000)	800	3	50.96	1.52	0.19	1.90	120.26	60.00	

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406	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	10-Apr-14	60.0687	0.6575	3,000	800	4	67.95	1.64	0.20	2.04	120.28	60.09
407	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	11-Apr-14	60.2127	0.61	(800)	800	5	84.93	1.57	0.20	1.97	120.27	60.19
408	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	15-Apr-14	60.3594	0.5475	(5,800)	800	9	152.88	1.49	0.19	1.87	120.25	60.27
409	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	16-Apr-14	60.2504	0.505	(9,200)	800	10	169.86	1.44	0.18	1.80	120.24	60.12
410	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	17-Apr-14	60.266	0.5275	(7,400)	800	11	186.85	1.47	0.18	1.84	120.25	60.16
411	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	21-Apr-14	60.5649	0.4575	(13,000)	800	15	254.79	1.38	0.17	1.72	120.23	60.39
412	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	22-Apr-14	60.7538	0.3875	(18,600)	800	16	271.78	1.29	0.16	1.61	120.22	60.51
413	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	23-Apr-14	61.1201	0.38	(19,200)	800	17	288.77	1.28	0.16	1.60	120.22	60.86
414	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	25-Apr-14	60.5873	0.4075	(17,000)	800	19	322.74	1.32	0.16	1.64	120.22	60.36
415	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	28-Apr-14	60.6198	0.39	(18,400)	800	22	373.70	1.29	0.16	1.62	120.22	60.37
416	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	29-Apr-14	60.3153	0.44	(14,400)	800	23	390.68	1.36	0.17	1.70	120.23	60.12
417	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	30-Apr-14	60.2537	0.495	(10,000)	800	24	407.67	1.43	0.18	1.78	120.24	60.11
418	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	2-May-14	60.021	0.515	(8,400)	800	26	441.64	1.45	0.18	1.82	120.25	59.90
419	US\$	80,000	7-Apr-14	PUT	60.00	28-May-14	0.62	49,600	5-May-14	60.1228	0.4825	(11,000)	800	29	492.60	1.41	0.18	1.76	120.24	59.97
420	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	16-Jun-14	60.0801	0.3525	(18,683)	470	5	60.36	0.83	0.10	1.04	70.64	59.67
421	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	17-Jun-14	60.2504	0.36	(18,330)	470	6	72.43	0.83	0.10	1.04	70.64	59.85
422	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	18-Jun-14	60.1941	0.355	(18,565)	470	7	84.50	0.83	0.10	1.04	70.64	59.79
423	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	19-Jun-14	60.0448	0.385	(17,155)	470	8	96.58	0.85	0.11	1.07	70.64	59.67
424	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	20-Jun-14	60.1867	0.345	(19,035)	470	9	108.65	0.82	0.10	1.03	70.64	59.77
425	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	23-Jun-14	60.07	0.2725	(22,443)	470	12	144.86	0.77	0.10	0.96	70.63	59.58

426	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	24-Jun-14	60.07	0.2775	(22,208)	470	13	156.93	0.77	0.10	0.97	70.63	59.58
427	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	25-Jun-14	60.0084	0.255	(23,265)	470	14	169.01	0.76	0.09	0.94	70.63	59.50
428	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	26-Jun-14	60.1202	0.245	(23,735)	470	15	181.08	0.75	0.09	0.94	70.63	59.60
429	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	27-Jun-14	60.007	0.2675	(22,678)	470	16	193.15	0.77	0.10	0.96	70.63	59.51
430	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	30-Jun-14	60.0271	0.2325	(24,323)	470	19	229.37	0.74	0.09	0.92	70.62	59.49
431	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	1-Jul-14	59.9464	0.275	(22,325)	470	20	241.44	0.77	0.10	0.96	70.63	59.45
432	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	2-Jul-14	59.5776	0.475	(12,925)	470	21	253.51	0.92	0.12	1.15	70.66	59.29
433	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	3-Jul-14	59.5118	0.4	(16,450)	470	22	265.58	0.86	0.11	1.08	70.65	59.14
434	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	4-Jul-14	59.7246	0.41	(15,980)	470	23	277.65	0.87	0.11	1.09	70.65	59.37
435	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	7-Jul-14	59.9666	0.32	(20,210)	470	26	313.87	0.80	0.10	1.01	70.64	59.52
436	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	8-Jul-14	59.7085	0.3825	(17,273)	470	27	325.94	0.85	0.11	1.06	70.64	59.32
437	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	9-Jul-14	59.7126	0.4025	(16,333)	470	28	338.01	0.87	0.11	1.08	70.65	59.35
438	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	10-Jul-14	60.1129	0.2025	(25,733)	470	29	350.09	0.72	0.09	0.90	70.62	59.55
439	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	11-Jul-14	60.006	0.215	(25,145)	470	30	362.16	0.73	0.09	0.91	70.62	59.45
440	US\$	47,000	12-Jun-14	PUT	60.00	28-Jul-14	0.75	35,250	14-Jul-14	60.0418	0.155	(27,965)	470	33	398.37	0.68	0.09	0.85	70.61	59.43
441	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	5-Aug-14	60.9999	0.35	1,800	400	5	20.89	0.42	0.05	0.52	60.07	61.03
442	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	6-Aug-14	61.235	0.205	(4,000)	400	6	25.07	0.33	0.04	0.41	60.06	61.12
443	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	7-Aug-14	61.2717	0.25	(2,200)	400	7	29.25	0.36	0.04	0.44	60.06	61.20
444	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	8-Aug-14	61.11	0.25	(2,200)	400	8	33.42	0.36	0.04	0.44	60.06	61.04
445	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	11-Aug-14	61.1	0.2325	(2,900)	400	11	45.96	0.34	0.04	0.43	60.06	61.01
446	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	12-Aug-14	61.2449	0.25	(2,200)	400	12	50.14	0.36	0.04	0.44	60.06	61.18

447	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	13-Aug-14	61.08	0.21	(3,800)	400	13	54.32	0.33	0.04	0.41	60.06	60.97
448	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	14-Aug-14	60.8371	0.3525	1,900	400	14	58.49	0.42	0.05	0.53	60.07	60.87
449	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	19-Aug-14	60.67	0.37	2,600	400	19	79.38	0.43	0.05	0.54	60.07	60.72
450	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	20-Aug-14	60.5198	0.395	3,600	400	20	83.56	0.45	0.06	0.56	60.08	60.60
451	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	21-Aug-14	60.5099	0.3975	3,700	400	21	87.74	0.45	0.06	0.56	60.08	60.59
452	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	22-Aug-14	60.3899	0.5075	8,100	400	22	91.92	0.52	0.07	0.65	60.09	60.58
453	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	25-Aug-14	60.4589	0.4475	5,700	400	25	104.45	0.48	0.06	0.60	60.08	60.59
454	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	26-Aug-14	60.3909	0.465	6,400	400	26	108.63	0.49	0.06	0.62	60.08	60.54
455	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	27-Aug-14	60.3155	0.5025	7,900	400	27	112.81	0.52	0.06	0.65	60.09	60.50
456	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	28-Aug-14	60.5341	0.4225	4,700	400	28	116.99	0.47	0.06	0.58	60.08	60.64
457	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	1-Sep-14	60.4099	0.44	5,400	400	32	133.70	0.48	0.06	0.60	60.08	60.53
458	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	2-Sep-14	60.6356	0.3525	1,900	400	33	137.88	0.42	0.05	0.53	60.07	60.67
459	US\$	40,000	1-Aug-14	PUT	61.00	26-Sep-14	0.305	12,200	3-Sep-14	60.369	0.4775	6,900	400	34	142.05	0.50	0.06	0.63	60.08	60.53
482	US\$	20,000	8-Aug-14	PUT	No re-cords avai- lable as per NSE	26-Nov-14														NA
483	US\$	20,000	8-Aug-14	PUT	No re-cords avai- lable as per NSE	26-Nov-14														NA

484	US\$	20,000	8-Aug-14	PUT	No record s avail- able as per NSE No record s	26-Nov-14	NA
485	US\$	20,000	8-Aug-14	PUT	availa ble as per NSE No record s	26-Nov-14	NA
486	US\$	20,000	8-Aug-14	PUT	availa ble as per NSE No record s	26-Nov-14	NA
487	US\$	20,000	8-Aug-14	PUT	availa ble as per NSE No record s	26-Nov-14	NA
488	US\$	20,000	8-Aug-14	PUT	availa ble as per NSE No record s	26-Nov-14	NA
489	US\$	20,000	8-Aug-14	PUT	No record s availa ble as	26-Nov-14	NA

490	US\$	20,000	8-Aug-14	PUT	per NSE No record s availa ble as per NSE No record s availa ble as per NSE	26-Nov-14	NA
491	US\$	20,000	8-Aug-14	PUT	per NSE No record s availa ble as per NSE No record s availa ble as per NSE	26-Nov-14	NA
492	US\$	20,000	8-Aug-14	PUT	per NSE No record s availa ble as per NSE No record s availa ble as per NSE	26-Nov-14	NA
493	US\$	20,000	8-Aug-14	PUT	per NSE No record s availa ble as per NSE No record s availa ble as per NSE	26-Nov-14	NA
494	US\$	20,000	8-Aug-14	PUT	per NSE No record s availa ble as per NSE	26-Nov-14	NA

495	US\$	20,000	8-Aug-14	PUT	No record s availa ble as per NSE No record s	26-Nov-14	NA
496	US\$	20,000	8-Aug-14	PUT	No record s availa ble as per NSE No record s	26-Nov-14	NA
497	US\$	20,000	8-Aug-14	PUT	No record s availa ble as per NSE No record s	26-Nov-14	NA
498	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike No Volu me in any strike	29-Dec-14	NA
499	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike No Volu me in any strike	29-Dec-14	NA
500	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike No Volu me in any strike	29-Dec-14	NA
501	US\$	20,000	8-Aug-14	PUT	No Volu me in any	29-Dec-14	NA

					strike			
502	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike	29-Dec-14		NA
503	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike	29-Dec-14		NA
504	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike	29-Dec-14		NA
505	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike	29-Dec-14		NA
506	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike	29-Dec-14		NA
507	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike	29-Dec-14		NA
508	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike	29-Dec-14		NA
509	US\$	20,000	8-Aug-14	PUT	No Volu me in	29-Dec-14		NA

510	US\$	20,000	8-Aug-14	PUT	any strike No Volu me in any strike	29-Dec-14	NA
511	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike	29-Dec-14	NA
512	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike	29-Dec-14	NA
513	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike	29-Dec-14	NA
514	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike	29-Dec-14	NA
515	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike	29-Dec-14	NA
516	US\$	20,000	8-Aug-14	PUT	No Volu me in any strike	29-Dec-14	NA
517	US\$	20,000	8-Aug-14	PUT	No Volu me in	29-Dec-14	NA

518	US\$	20,000	8-Aug-14	PUT	any strike No Volu me in any strike No record s	29-Dec-14	NA
519	US\$	20,000	8-Aug-14	PUT	availa ble as per NSE No record s	28-Jan-15	NA
520	US\$	20,000	8-Aug-14	PUT	availa ble as per NSE No record s	28-Jan-15	NA
521	US\$	20,000	8-Aug-14	PUT	availa ble as per NSE No record s	28-Jan-15	NA
522	US\$	20,000	8-Aug-14	PUT	availa ble as per NSE No record s	28-Jan-15	NA
523	US\$	20,000	8-Aug-14	PUT	availa ble as	28-Jan-15	NA

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540	US\$	20,000	8-Aug-14	PUT	No record s availa ble as per NSE No record s	25-Feb-15	NA
541	US\$	20,000	8-Aug-14	PUT	No record s availa ble as per NSE No record s	25-Feb-15	NA
542	US\$	20,000	8-Aug-14	PUT	No record s availa ble as per NSE No record s	25-Feb-15	NA
543	US\$	20,000	8-Aug-14	PUT	No record s availa ble as per NSE No record s	25-Feb-15	NA
544	US\$	20,000	8-Aug-14	PUT	No record s availa ble as per NSE No record s	25-Feb-15	NA
545	US\$	20,000	8-Aug-14	PUT	No record s availa ble as	25-Feb-15	NA

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[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

[illegible]

603	US\$	105,000	23-Apr-14	PUT	any strike No Volu me in any strike	26-Jun-14	NA
604	US\$	105,000	23-Apr-14	PUT	No Volu me in any strike	26-Jun-14	NA
605	US\$	105,000	23-Apr-14	PUT	No Volu me in any strike	26-Jun-14	NA
606	US\$	105,000	23-Apr-14	PUT	No Volu me in any strike	26-Jun-14	NA
607	US\$	105,000	23-Apr-14	PUT	No Volu me in any strike	26-Jun-14	NA
608	US\$	105,000	23-Apr-14	PUT	No Volu me in any strike	26-Jun-14	NA
609	US\$	105,000	23-Apr-14	PUT	No Volu me in any strike	26-Jun-14	NA
610	US\$	105,000	23-Apr-14	PUT	No Volu me in any strike	26-Jun-14	NA

611	US\$	105,000	23-Apr-14	PUT	any strike No Volume in any strike	26-Jun-14	NA
612	US\$	105,000	23-Apr-14	PUT	any strike No Volume in any strike	26-Jun-14	NA
613	US\$	105,000	23-Apr-14	PUT	any strike No Volume in any strike	26-Jun-14	NA
614	US\$	105,000	23-Apr-14	PUT	any strike No Volume in any strike	26-Jun-14	NA
615	US\$	42,000	25-May-16	PUT	any strike No Volume in any strike	27-Jul-16	NA
616	US\$	42,000	25-May-16	PUT	any strike No Volume in any strike	27-Jul-16	NA
617	US\$	42,000	25-May-16	PUT	any strike No Volume in any strike	27-Jul-16	NA
618	US\$	42,000	25-May-16	PUT	any strike No Volume in any strike	27-Jul-16	NA

619	US\$	42,000	25-May-16	PUT	any strike No Volu me in any strike	27-Jul-16	NA
620	US\$	42,000	25-May-16	PUT	No Volu me in any strike	27-Jul-16	NA
621	US\$	42,000	25-May-16	PUT	No Volu me in any strike	27-Jul-16	NA
622	US\$	42,000	25-May-16	PUT	No Volu me in any strike	27-Jul-16	NA
623	US\$	42,000	25-May-16	PUT	No Volu me in any strike	27-Jul-16	NA
624	US\$	42,000	25-May-16	PUT	No Volu me in any strike	27-Jul-16	NA
625	US\$	42,000	25-May-16	PUT	No Volu me in any strike	27-Jul-16	NA
626	US\$	42,000	25-May-16	PUT	No Volu me in	27-Jul-16	NA

627	US\$	42,000	25-May-16	PUT	any strike No Volu me in any strike	27-Jul-16	NA
628	US\$	42,000	25-May-16	PUT	No Volu me in any strike	27-Jul-16	NA
629	US\$	42,000	25-May-16	PUT	No Volu me in any strike	27-Jul-16	NA
630	US\$	42,000	25-May-16	PUT	No Volu me in any strike	27-Jul-16	NA
631	US\$	42,000	25-May-16	PUT	No Volu me in any strike	27-Jul-16	NA
632	US\$	42,000	25-May-16	PUT	No Volu me in any strike	27-Jul-16	NA
633	US\$	42,000	25-May-16	PUT	No Volu me in any strike	27-Jul-16	NA
634	US\$	42,000	25-May-16	PUT	No Volu me in	27-Jul-16	NA

635	US\$	50,000	3-Nov-14	PUT	any strike No Volume in any strike	28-Jan-15	0	-	NA
636	US\$	50,000	3-Nov-14	PUT	any strike No Volume in any strike	28-Jan-15	0	-	NA
637	US\$	50,000	3-Nov-14	PUT	any strike No Volume in any strike	28-Jan-15	0	-	NA
638	US\$	50,000	3-Nov-14	PUT	any strike No Volume in any strike	28-Jan-15	0	-	NA
639	US\$	50,000	3-Nov-14	PUT	any strike No Volume in any strike	28-Jan-15	0	-	NA
640	US\$	50,000	3-Nov-14	PUT	any strike No Volume in any strike	28-Jan-15	0	-	NA
641	US\$	50,000	3-Nov-14	PUT	any strike No Volume in any strike	28-Jan-15	0	-	NA
642	US\$	50,000	3-Nov-14	PUT	any strike No Volume in any strike	28-Jan-15	0	-	NA

643	US\$	50,000	3-Nov-14	PUT	<i>any strike No Volume in any strike</i>	28-Jan-15	0	-	NA
644	US\$	50,000	3-Nov-14	PUT	<i>No Volume in any strike</i>	28-Jan-15	0	-	NA
645	US\$	50,000	3-Nov-14	PUT	<i>No Volume in any strike</i>	28-Jan-15	0	-	NA
646	US\$	50,000	3-Nov-14	PUT	<i>No Volume in any strike</i>	28-Jan-15	0	-	NA
647	US\$	50,000	3-Nov-14	PUT	<i>No Volume in any strike</i>	28-Jan-15	0	-	NA
648	US\$	50,000	3-Nov-14	PUT	<i>No Volume in any strike</i>	28-Jan-15	0	-	NA
649	US\$	50,000	3-Nov-14	PUT	<i>No Volume in any strike</i>	28-Jan-15	0	-	NA
650	US\$	50,000	3-Nov-14	PUT	<i>No Volume in</i>	28-Jan-15	0	-	NA

651	US\$	50,000	3-Nov-14	PUT	<i>any strike No Volume in any strike</i>	28-Jan-15	0	-	NA
652	US\$	50,000	3-Nov-14	PUT	<i>No Volume in any strike</i>	28-Jan-15	0	-	NA
653	US\$	50,000	3-Nov-14	PUT	<i>No Volume in any strike</i>	28-Jan-15	0	-	NA
654	US\$	67,000	25-May-16	PUT	<i>No records available as per NSE</i>	29-Aug-16	0	-	NA
655	US\$	67,000	25-May-16	PUT	<i>No records available as per NSE</i>	29-Aug-16	0	-	NA
656	US\$	67,000	25-May-16	PUT	<i>No records available as per NSE</i>	29-Aug-16	0	-	NA

657	US\$	67,000	25-May-16	PUT	No recor ds avai lable as per NSE	29-Aug-16	0	-	NA
658	US\$	67,000	25-May-16	PUT	No recor ds avai lable as per NSE	29-Aug-16	0	-	NA
659	US\$	67,000	25-May-16	PUT	No recor ds avai lable as per NSE	29-Aug-16	0	-	NA
660	US\$	67,000	25-May-16	PUT	No recor ds avai lable as per NSE	29-Aug-16	0	-	NA
661	US\$	67,000	25-May-16	PUT	No recor ds avai lable as per NSE	29-Aug-16	0	-	NA
662	US\$	67,000	25-May-16	PUT	No recor ds avai lable as	29-Aug-16	0	-	NA

					<i>per NSE</i>					
					<i>No recor ds avai lable as per NSE No recor ds</i>					
663	US\$	67,000	25-May-16	PUT	<i>avai lable as per NSE No recor ds</i>	29-Aug-16	0	-		NA
					<i>avai lable as per NSE No recor ds</i>					
664	US\$	67,000	25-May-16	PUT	<i>avai lable as per NSE No recor ds</i>	29-Aug-16	0	-		NA
					<i>avai lable as per NSE No recor ds</i>					
665	US\$	67,000	25-May-16	PUT	<i>avai lable as per NSE No recor ds</i>	29-Aug-16	0	-		NA
					<i>avai lable as per NSE No recor ds</i>					
666	US\$	67,000	25-May-16	PUT	<i>avai lable as per NSE No recor ds</i>	29-Aug-16	0	-		NA
					<i>avai lable as per NSE No recor ds</i>					
667	US\$	67,000	25-May-16	PUT	<i>avai lable as per NSE</i>	29-Aug-16	0	-		NA

668	US\$	67,000	25-May-16	PUT	No recor ds availa ble as per NSE	29-Aug-16	0	-	NA
669	US\$	67,000	25-May-16	PUT	No recor ds availa ble as per NSE	29-Aug-16	0	-	NA
670	US\$	67,000	25-May-16	PUT	No recor ds availa ble as per NSE	29-Aug-16	0	-	NA
671	US\$	67,000	25-May-16	PUT	No recor ds availa ble as per NSE	29-Aug-16	0	-	NA
672	US\$	67,000	25-May-16	PUT	No recor ds availa ble as per NSE	29-Aug-16	0	-	NA
673	US\$	67,000	25-May-16	PUT	No recor ds availa ble as	29-Aug-16	0	-	NA

					<i>per NSE</i>															
					<i>No recor ds availa ble as per NSE</i>															
674	US\$	67,000	25-May-16	PUT		29-Aug-16	0	-												NA
675	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	20-Oct-15	64.9312	0.22	(3,465)	330	6	22.04	0.29	0.04	0.36	49.55	64.81
676	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	21-Oct-15	65.1378	0.1925	(4,373)	330	7	25.71	0.27	0.03	0.34	49.55	64.99
677	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	23-Oct-15	64.8975	0.3175	(248)	330	9	33.06	0.34	0.04	0.42	49.56	64.88
678	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	26-Oct-15	64.8121	0.26	(2,145)	330	12	44.08	0.31	0.04	0.39	49.55	64.73
679	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	27-Oct-15	64.9760	0.2375	(2,888)	330	13	47.75	0.30	0.04	0.37	49.55	64.88
680	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	28-Oct-15	64.8705	0.2625	(2,063)	330	14	51.42	0.31	0.04	0.39	49.55	64.79
681	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	29-Oct-15	65.3799	0.155	(5,610)	330	15	55.09	0.25	0.03	0.32	49.54	65.20
682	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	30-Oct-15	65.3714	0.1425	(6,023)	330	16	58.77	0.25	0.03	0.31	49.54	65.18
683	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	2-Nov-15	65.5384	0.08	(8,085)	330	19	69.79	0.21	0.03	0.27	49.54	65.28
684	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	3-Nov-15	65.5433	0.0825	(8,003)	330	20	73.46	0.22	0.03	0.27	49.54	65.29
685	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	4-Nov-15	65.4682	0.0925	(7,673)	330	21	77.13	0.22	0.03	0.28	49.54	65.22
686	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	5-Nov-15	65.8613	0.07	(8,415)	330	22	80.80	0.21	0.03	0.26	49.54	65.59
687	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	6-Nov-15	66.0396	0.0675	(8,498)	330	23	84.48	0.21	0.03	0.26	49.53	65.77
688	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	9-Nov-15	66.4243	0.0225	(9,983)	330	26	95.50	0.18	0.02	0.23	49.53	66.11
689	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	10-Nov-15	66.1601	0.0225	(9,983)	330	27	99.17	0.18	0.02	0.23	49.53	65.84

690	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	11-Nov-15	66.0726	0.0325	(9,653)	330	28	102.84	0.19	0.02	0.24	49.53	65.77
691	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	13-Nov-15	66.0993	0.0225	(9,983)	330	30	110.19	0.18	0.02	0.23	49.53	65.78
692	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	16-Nov-15	65.9724	0.02	(10,065)	330	33	121.21	0.18	0.02	0.23	49.53	65.65
693	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	17-Nov-15	65.9602	0.0175	(10,148)	330	34	124.88	0.18	0.02	0.23	49.53	65.64
694	US\$	33,000	15-Oct-15	PUT	65.00	26-Nov-15	0.325	10,72 5	18-Nov-15	66.1270	0.01	(10,395)	330	35	128.55	0.18	0.02	0.22	49.53	65.80
695	US\$	40,000	25-May-16	PUT	No record s availa ble as per NSE No record s	28-Nov-16														NA
696	US\$	40,000	25-May-16	PUT	No record s availa ble as per NSE No record s	28-Nov-16														NA
697	US\$	40,000	25-May-16	PUT	No record s availa ble as per NSE No record s	28-Nov-16														NA
698	US\$	40,000	25-May-16	PUT	No record s availa ble as per NSE	28-Nov-16														NA

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710	US\$	40,000	25-May-16	PUT	No record s availa ble as per NSE No record s availa ble as per NSE No record s availa ble as per NSE No record s availa ble as per NSE	28-Nov-16															NA
711	US\$	40,000	25-May-16	PUT	No record s availa ble as per NSE No record s availa ble as per NSE No record s availa ble as per NSE No record s availa ble as per NSE	28-Nov-16															NA
712	US\$	40,000	25-May-16	PUT	No record s availa ble as per NSE No record s availa ble as per NSE No record s availa ble as per NSE	28-Nov-16															NA
713	US\$	40,000	25-May-16	PUT	No record s availa ble as per NSE No record s availa ble as per NSE No record s availa ble as per NSE	28-Nov-16															NA
714	US\$	40,000	25-May-16	PUT	No record s availa ble as per NSE	28-Nov-16															NA
715	US\$	158,000	9-Dec-16	CALL	67.75	28-Dec-16	0.23	36,340	16-Dec-16	67.8682	0.2	(4,740)	1,580	8	99.56	1.09	0.14	1.36	237.18	67.91	
716	US\$	75,000	12-Jan-17	CALL	68.25	27-Jan-17	0.25	18,750	27-Jan-17	68.1199	0.0025	(18,563)	750	16	102.74	0.30	0.04	0.38	112.55	68.38	
717	US\$	49,000	12-Jan-17	CALL	68.00	23-Feb-17	0.697	34,17	30-Jan-17	67.8594	0.3975	(14,700)	490	19	222.39	0.86	0.11	1.07	73.64	68.18	

							5	8												
718	US\$	145,000	12-Jan-17	CALL	68.00	23-Feb-17	0.6975	1,011,38	6-Feb-17	67.2539	0.06	(92,438)	1,450	26	900.54	1.76	0.22	2.20	217.80	67.91
719	US\$	104,000	12-Jan-17	CALL	68.00	23-Feb-17	0.6975	72,540	21-Feb-17	67.0064	0.005	(72,020)	1,040	41	1018.54	1.17	0.15	1.46	156.20	67.72
720	US\$	50,000	29-Mar-17	PUT	No Volume in any strike	29-May-17														NA
721	US\$	50,000	29-Mar-17	PUT	No Volume in any strike	29-May-17														NA
722	US\$	50,000	29-Mar-17	PUT	No Volume in any strike	29-May-17														NA
723	US\$	50,000	29-Mar-17	PUT	No Volume in any strike	29-May-17														NA
724	US\$	50,000	29-Mar-17	PUT	No Volume in any strike	29-May-17														NA
725	US\$	50,000	29-Mar-17	PUT	No Volume in any strike	29-May-17														NA
726	US\$	50,000	29-Mar-17	PUT	No Volume in any strike	29-May-17														NA

727	US\$	50,000	29-Mar-17	PUT	No Volu me in any strike	29-May-17	NA
728	US\$	50,000	29-Mar-17	PUT	No Volu me in any strike	29-May-17	NA
729	US\$	50,000	29-Mar-17	PUT	No Volu me in any strike	29-May-17	NA
730	US\$	50,000	29-Mar-17	PUT	No Volu me in any strike	29-May-17	NA
731	US\$	50,000	29-Mar-17	PUT	No Volu me in any strike	29-May-17	NA
732	US\$	50,000	29-Mar-17	PUT	No Volu me in any strike	29-May-17	NA
733	US\$	50,000	29-Mar-17	PUT	No Volu me in any strike	29-May-17	NA
734	US\$	50,000	29-Mar-17	PUT	No Volu me in any strike	29-May-17	NA

735	US\$	50,000	29-Mar-17	PUT	No Volu me in any strike	29-May-17															NA
736	US\$	50,000	29-Mar-17	PUT	No Volu me in any strike	29-May-17															NA
737	US\$	50,000	29-Mar-17	PUT	No Volu me in any strike	29-May-17															NA
738	US\$	50,000	29-Mar-17	PUT	No Volu me in any strike	29-May-17															NA
739	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	31-Mar-17	64.9089	0.275	(1,625)	500	3	15.80	0.47	0.06	0.58	75.08	64.95	
740	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	3-Apr-17	65.1285	0.2975	(500)	500	6	31.59	0.48	0.06	0.61	75.08	65.15	
741	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	5-Apr-17	65.0558	0.255	(2,625)	500	8	42.12	0.45	0.06	0.56	75.08	65.12	
742	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	6-Apr-17	64.6444	0.1625	(7,250)	500	9	47.39	0.38	0.05	0.47	75.06	64.80	
743	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	7-Apr-17	64.3199	0.1325	(8,750)	500	10	52.65	0.35	0.04	0.44	75.06	64.51	
744	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	10-Apr-17	64.6043	0.175	(6,625)	500	13	68.45	0.39	0.05	0.48	75.07	64.75	
745	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	11-Apr-17	64.7552	0.1575	(7,500)	500	14	73.72	0.37	0.05	0.47	75.06	64.92	
746	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	12-Apr-17	64.8243	0.1725	(6,750)	500	15	78.98	0.38	0.05	0.48	75.06	64.97	
747	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	13-Apr-17	64.5502	0.1225	(9,250)	500	16	84.25	0.34	0.04	0.43	75.06	64.75	
748	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	17-Apr-17	64.4699	0.1225	(9,250)	500	20	105.31	0.34	0.04	0.43	75.06	64.67	

749	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	18-Apr-17	64.6484	0.1575	(7,500)	500	21	110.57	0.37	0.05	0.47	75.06	64.81
750	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	19-Apr-17	64.7576	0.12	(9,375)	500	22	115.84	0.34	0.04	0.43	75.06	64.96
751	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	20-Apr-17	64.7041	0.1075	(10,000)	500	23	121.10	0.33	0.04	0.42	75.06	64.92
752	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	21-Apr-17	64.7356	0.1175	(9,500)	500	24	126.37	0.34	0.04	0.43	75.06	64.94
753	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	24-Apr-17	64.5447	0.07	(11,875)	500	27	142.17	0.30	0.04	0.38	75.05	64.80
754	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	25-Apr-17	64.3778	0.045	(13,125)	500	28	147.43	0.28	0.04	0.35	75.05	64.65
755	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	26-Apr-17	64.1573	0.0475	(13,000)	500	29	152.70	0.28	0.04	0.36	75.05	64.43
756	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	27-Apr-17	64.2215	0.045	(13,125)	500	30	157.96	0.28	0.04	0.35	75.05	64.50
757	US\$	50,000	29-Mar-17	CALL	66.00	29-May-17	0.307 5	15,37 5	28-Apr-17	64.328	0.0475	(13,000)	500	31	163.23	0.28	0.04	0.36	75.05	64.60
758	US\$	100,000	24-Nov-16	PUT	No record s available as per NSE No record s available as per NSE								1,000							NA
759	US\$	100,000	24-Nov-16	PUT	No record s available as per NSE No record s available as per NSE															NA
760	US\$	100,000	24-Nov-16	PUT	No record s available as per NSE															NA

761	US\$	100,000	24-Nov-16	PUT	No record s availa ble as per NSE No record	NA
762	US\$	100,000	24-Nov-16	PUT	s availa ble as per NSE No record	NA
763	US\$	100,000	24-Nov-16	PUT	s availa ble as per NSE No record	NA
764	US\$	100,000	24-Nov-16	PUT	s availa ble as per NSE No record	NA
765	US\$	100,000	24-Nov-16	PUT	s availa ble as per NSE No record	NA
766	US\$	100,000	24-Nov-16	PUT	s availa ble as	NA

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772	US\$	100,000	24-Nov-16	PUT	No record s availa ble as per NSE No record	NA
773	US\$	100,000	24-Nov-16	PUT	s availa ble as per NSE No record	NA
774	US\$	100,000	24-Nov-16	PUT	s availa ble as per NSE No record	NA
775	US\$	100,000	24-Nov-16	PUT	s availa ble as per NSE No record	NA
776	US\$	100,000	24-Nov-16	PUT	s availa ble as per NSE No record	NA
777	US\$	100,000	27-Nov-15	PUT	s availa ble as	NA

778	US\$	100,000	27-Nov-15	PUT	per NSE No record s avai ble as per NSE	NA
779	US\$	100,000	27-Nov-15	PUT	No record s avai ble as per NSE	NA
780	US\$	100,000	27-Nov-15	PUT	No record s avai ble as per NSE	NA
781	US\$	100,000	27-Nov-15	PUT	No record s avai ble as per NSE	NA
782	US\$	100,000	27-Nov-15	PUT	No record s avai ble as per NSE	NA

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794	US\$	100,000	27-Nov-15	PUT	No record s availa ble as per NSE No record	NA
795	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
796	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
797	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
798	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
799	US\$	100,000	27-Nov-15	PUT	s availa ble as	NA

800	US\$	100,000	27-Nov-15	PUT	per NSE No records available as per NSE	NA
801	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA
802	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA
803	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA
804	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA

805	US\$	100,000	27-Nov-15	PUT	No record s availa ble as per NSE No record	NA
806	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
807	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
808	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
809	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
810	US\$	100,000	27-Nov-15	PUT	s availa ble as	NA

811	US\$	100,000	27-Nov-15	PUT	per NSE No records available as per NSE	NA
812	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA
813	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA
814	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA
815	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA

816	US\$	100,000	27-Nov-15	PUT	No record s availa ble as per NSE No record	NA
817	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
818	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
819	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
820	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
821	US\$	100,000	27-Nov-15	PUT	s availa ble as	NA

822	US\$	100,000	27-Nov-15	PUT	per NSE No records available as per NSE	NA
823	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA
824	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA
825	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA
826	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA

827	US\$	100,000	27-Nov-15	PUT	No record s availa ble as per NSE No record s availa ble as per NSE No record s availa ble as per NSE No record s availa ble as per NSE	NA
828	US\$	100,000	27-Nov-15	PUT	No record s availa ble as per NSE No record s availa ble as per NSE No record s availa ble as per NSE	NA
829	US\$	100,000	27-Nov-15	PUT	No record s availa ble as per NSE No record s availa ble as per NSE No record s availa ble as per NSE	NA
830	US\$	100,000	27-Nov-15	PUT	No record s availa ble as per NSE No record s availa ble as per NSE No record s availa ble as per NSE	NA
831	US\$	100,000	27-Nov-15	PUT	No record s availa ble as per NSE No record s availa ble as per NSE No record s availa ble as per NSE	NA
832	US\$	100,000	27-Nov-15	PUT	No record s availa ble as per NSE No record s availa ble as per NSE	NA

833	US\$	100,000	27-Nov-15	PUT	per NSE No records available as per NSE	NA
834	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA
835	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA
836	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA
837	US\$	100,000	27-Nov-15	PUT	No records available as per NSE	NA

838	US\$	100,000	27-Nov-15	PUT	No record s availa ble as per NSE No record	NA
839	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
840	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
841	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
842	US\$	100,000	27-Nov-15	PUT	s availa ble as per NSE No record	NA
843	US\$	100,000	27-Nov-15	PUT	s availa ble as	NA

844	US\$	100,000	27-Nov-15	PUT	per NSE No record s avai ble as per NSE	NA
845	US\$	100,000	27-Nov-15	PUT	No record s avai ble as per NSE	NA
846	US\$	100,000	27-Nov-15	PUT	No record s avai ble as per NSE	NA
847	US\$	100,000	27-Nov-15	PUT	No record s avai ble as per NSE	NA
848	US\$	100,000	27-Nov-15	PUT	No record s avai ble as per NSE	NA

849	US\$	100,000	27-Nov-15	PUT	No record s available as per NSE No record s available as per NSE No record s available as per NSE No record s available as per NSE	NA
850	US\$	100,000	27-Nov-15	PUT	No record s available as per NSE No record s available as per NSE No record s available as per NSE	NA
851	US\$	100,000	27-Nov-15	PUT	No record s available as per NSE No record s available as per NSE No record s available as per NSE	NA
852	US\$	100,000	27-Nov-15	PUT	No record s available as per NSE No record s available as per NSE No record s available as per NSE	NA
853	US\$	100,000	27-Nov-15	PUT	No record s available as per NSE No record s available as per NSE No record s available as per NSE	NA
854	US\$	100,000	27-Nov-15	PUT	No record s available as per NSE No record s available as per NSE No record s available as per NSE	NA

855	US\$	100,000	27-Nov-15	PUT	per NSE No record s avai ble as per NSE	NA
856	US\$	100,000	27-Nov-15	PUT	No record s avai ble as per NSE	NA
857	US\$	100,000	22-Feb-16	PUT	No record s avai ble as per NSE	NA
858	US\$	100,000	22-Feb-16	PUT	No record s avai ble as per NSE	NA
859	US\$	100,000	22-Feb-16	PUT	No record s avai ble as per NSE	NA

860	US\$	100,000	22-Feb-16	PUT	No record s availa ble as per NSE No record	NA
861	US\$	100,000	22-Feb-16	PUT	s availa ble as per NSE No record	NA
862	US\$	100,000	22-Feb-16	PUT	s availa ble as per NSE No record	NA
863	US\$	100,000	22-Feb-16	PUT	s availa ble as per NSE No record	NA
864	US\$	100,000	22-Feb-16	PUT	s availa ble as per NSE No record	NA
865	US\$	100,000	22-Feb-16	PUT	s availa ble as	NA

866	US\$	100,000	22-Feb-16	PUT	per NSE No record s availa ble as per NSE No record s availa ble as per NSE	NA
867	US\$	100,000	22-Feb-16	PUT	per NSE No record s availa ble as per NSE No record s availa ble as per NSE	NA
868	US\$	100,000	22-Feb-16	PUT	per NSE No record s availa ble as per NSE No record s availa ble as per NSE	NA
869	US\$	100,000	22-Feb-16	PUT	per NSE No record s availa ble as per NSE No record s availa ble as per NSE	NA
870	US\$	100,000	22-Feb-16	PUT	per NSE No record s availa ble as per NSE	NA

871	US\$	100,000	22-Feb-16	PUT	No record s availa ble as per NSE No record		NA
872	US\$	100,000	22-Feb-16	PUT	s availa ble as per NSE No record		NA
873	US\$	100,000	22-Feb-16	PUT	s availa ble as per NSE No record		NA
874	US\$	100,000	22-Feb-16	PUT	s availa ble as per NSE No record		NA
875	US\$	100,000	22-Feb-16	PUT	s availa ble as per NSE No record		NA
876	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA

877	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
878	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
879	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
880	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
881	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
882	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
883	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
884	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA

885	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
886	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
887	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
888	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
889	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
890	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
891	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
892	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA

893	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
894	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
895	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
896	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
897	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
898	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
899	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
900	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA

[illegible]

909	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
910	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
911	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
912	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
913	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
914	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA
915	US\$	50,000	29-Mar-17	CALL	No Volu me in any strike	28-Jun-17	NA

Table 3A. 3 Foreign Currency Exchange rates realized under Forward contracts hedge for trade transactions

Sr. No.	Expected Currency remittance (Inward or Outward)	Type of Hedge transaction undertaken based on remittance	Foreign Currency	Foreign Currency Bill Receivable /Payable (Amount)	Date of Booking the Forward	Date by which Receipt/Payment Expected	Rate Available in the Forward Book. From Bank	Other Charges Like Booking/Commission/Stamp n etc.	Any other Charges at the Time of Actual Receipt of Foreign Currency (@ 0.015% of Transaction value in INR	NET PRICE REALIZED per Unit of Foreign Currency
1	Inward	Sell Forward	US\$	35,000	8-Aug-14	9-Oct-14	61.535	1700	323.06	61.4772
2	Inward	Sell Forward	US\$	40,000	30-Sep-14	10-Nov-14	61.67	1700	370.02	61.6182
3	Inward	Sell Forward	US\$	19,000	16-Oct-14	17-Nov-14	61.405	1700	175.00	61.3063
4	Inward	Sell Forward	US\$	50,000	3-Nov-14	24-Dec-14	61.5775	1700	461.83	61.5343
5	Inward	Sell Forward	US\$	50,000	3-Nov-14	19-Jan-15	61.895	1700	464.21	61.8517
6	Inward	Sell Forward	US\$	35,000	18-Dec-14	19-Feb-15	63.505	1700	333.40	63.4469
7	Inward	Sell Forward	US\$	62,000	18-Dec-14	19-Mar-15	63.845	1700	593.76	63.8080
8	Inward	Sell Forward	US\$	25,000	4-Mar-15	15-Apr-15	62.0025	1700	232.51	61.9252

9	Inward	Sell Forward	US\$	20,000	2-Jan-15	14-May-15	64.5325	1700	193.60	64.4378
10	Inward	Sell Forward	US\$	16,000	30-Mar-15	20-May-15	62.7925	1700	150.70	62.6768
11	Inward	Sell Forward	US\$	20,000	28-Apr-15	4-Jun-15	63.14	1700	189.42	63.0455
12	Inward	Sell Forward	US\$	44,000	30-Mar-15	24-Jun-15	63.13	1700	416.66	63.0819
13	Inward	Sell Forward	US\$	45,000	9-Mar-15	12-Jun-15	63.565	1700	429.06	63.5177
14	Inward	Sell Forward	US\$	20,000	28-Apr-15	30-Jun-15	63.4925	1700	190.48	63.3980
15	Inward	Sell Forward	US\$	20,000	2-Jan-15	14-Jul-15	65.2925	1700	195.88	65.1977
16	Inward	Sell Forward	US\$	35,000	30-Mar-15	17-Jul-15	63.595	1700	333.87	63.5369
17	Inward	Sell Forward	US\$	40,000	28-Apr-15	10-Aug-15	64.005	1700	384.03	63.9529
18	Inward	Sell Forward	US\$	43,000	4-Jun-15	14-Aug-15	64.435	1700	415.61	64.3858
19	Inward	Sell Forward	US\$	20,000	2-Jan-15	15-Sep-15	66.025	1700	198.08	65.9301
20	Inward	Sell Forward	US\$	35,000	14-Jul-15	16-Sep-15	63.8	1700	334.95	63.7419
21	Inward	Sell Forward	US\$	45,000	31-Jul-15	20-Oct-15	64.62	1700	436.19	64.5725
22	Inward	Sell Forward	US\$	50,000	17-Aug-15	10-Nov-15	65.87	1700	494.03	65.8261
23	Inward	Sell Forward	US\$	50,000	16-Oct-15	24-Nov-15	64.87	1700	486.53	64.8263
24	Inward	Sell Forward	US\$	50,000	16-Oct-15	16-Dec-15	65.12	1700	488.40	65.0762
25	Inward	Sell Forward	US\$	23,000	2-Nov-15	3-Feb-16	66.1375	1700	228.17	66.0537
26	Inward	Sell Forward	US\$	60,000	8-Jan-16	16-Feb-16	66.8525	1700	601.67	66.8141
27	Inward	Sell Forward	US\$	28,000	21-Jan-16	24-Feb-16	67.9000	1700	285.18	67.8291
28	Inward	Sell Forward	US\$	30,000	21-Jan-16	24-Mar-16	68.2300	1700	307.04	68.1631
29	Inward	Sell Forward	US\$	55,000	22-Jan-16	27-Apr-16	68.6000	1700	565.95	68.5588
30	Inward	Sell Forward	US\$	85,000	16-Feb-16	3-May-16	68.9050	1700	878.54	68.8747
31	Inward	Sell Forward	US\$	25,000	16-Feb-16	19-May-16	69.1300	1700	259.24	69.0516
32	Inward	Sell Forward	US\$	35,000	18-Apr-16	24-May-16	66.6325	1700	349.82	66.5739
33	Inward	Sell Forward	US\$	70,000	18-Apr-16	15-Jun-16	66.9000	1700	702.45	66.8657
34	Inward	Sell Forward	US\$	25,000	26-May-16	30-Jun-16	67.3175	1700	252.44	67.2394
35	Inward	Sell Forward	US\$	30,000	18-Apr-16	5-Jul-16	67.1600	1700	302.22	67.0933
36	Inward	Sell Forward	EURO	15,000	1-Aug-14	21-Oct-14	82.4925	1700	185.61	82.3668
37	Inward	Sell Forward	EURO	22,500	8-Aug-14	19-Nov-14	83.2275	1700	280.89	83.1395
38	Inward	Sell Forward	EURO	78,500	8-Aug-14	16-Dec-14	84.9125	1700	999.84	84.8781
39	Inward	Sell Forward	EURO	32,000	30-Jan-15	27-Feb-15	70.0550	1700	336.26	69.9914
40	Inward	Sell Forward	EURO	40,000	30-Mar-15	30-Apr-15	67.5200	1700	405.12	67.4674
41	Inward	Sell Forward	EURO	25,000	16-May-15	24-Jun-15	72.0550	1700	270.21	71.9762
42	Inward	Sell Forward	EURO	42,000	1-Jul-15	30-Sep-15	71.3750	1700	449.66	71.3238
43	Inward	Sell Forward	EURO	38,000	12-Aug-15	19-Nov-15	72.9400	1700	415.76	72.8843
44	Inward	Sell Forward	EURO	38,000	25-Aug-15	11-Jan-16	77.6775	1700	442.76	77.6211

45	Inward	Sell Forward	EURO	50,000	29-Jan-16	24-May-16	75.0175	1700	562.63	74.9722
46	Inward	Sell Forward	EURO	40,000	10-Feb-16	3-Jun-16	77.5025	1700	465.02	77.4484
47	Inward	Sell Forward	EURO	40,000	18-Apr-16	11-Jul-16	75.8850	1700	455.31	75.8311
48	Inward	Sell Forward	EURO	55,000	18-Apr-16	4-Aug-16	76.2575	1700	629.12	76.2152
49	Inward	Sell Forward	US\$	80,000	7-Apr-14	6-May-14	59.9450	1700	719.34	59.9148
50	Inward	Sell Forward	US\$	105,000	23-Apr-14	9-Jun-14	61.1525	1700	963.15	61.1271
51	Inward	Sell Forward	US\$	100,000	23-Apr-14	9-Jul-14	61.5825	1700	923.74	61.5563
52	Inward	Sell Forward	US\$	47,000	12-Jun-14	15-Jul-14	59.2700	1700	417.85	59.2249
53	Inward	Sell Forward	US\$	100,000	12-Jun-14	6-Aug-14	59.5400	1700	893.10	59.5141
54	Inward	Sell Forward	US\$	40,000	1-Aug-14	4-Sep-14	61.0400	1700	366.24	60.9883
55	Inward	Sell Forward	US\$	20,000	8-Aug-14	7-Nov-14	62.0175	1700	186.05	61.9232
56	Inward	Sell Forward	US\$	20,000	8-Aug-14	9-Dec-14	62.4550	1700	187.37	62.3606
57	Inward	Sell Forward	US\$	20,000	8-Aug-14	9-Jan-15	62.8325	1700	188.50	62.7381
58	Inward	Sell Forward	US\$	20,000	8-Aug-14	11-Feb-15	63.3425	1700	190.03	63.2480
59	Inward	Sell Forward	US\$	20,000	8-Aug-14	9-Mar-15	63.7525	1700	191.26	63.6579
60	Inward	Sell Forward	US\$	20,000	8-Aug-14	9-Apr-15	64.1325	1700	192.40	64.0379
61	Inward	Sell Forward	EURO	15,000	1-Aug-14	22-Sep-14	82.4925	1700	185.61	82.3668
62	Inward	Sell Forward	EURO	15,000	1-Aug-14	23-Sep-14	82.4925	1700	185.61	82.3668
63	Inward	Sell Forward	EURO	15,000	1-Aug-14	24-Sep-14	82.4925	1700	185.61	82.3668
64	Inward	Sell Forward	EURO	15,000	1-Aug-14	25-Sep-14	82.4925	1700	185.61	82.3668
65	Inward	Sell Forward	EURO	15,000	1-Aug-14	26-Sep-14	82.4925	1700	185.61	82.3668
66	Inward	Sell Forward	EURO	15,000	1-Aug-14	29-Sep-14	82.4925	1700	185.61	82.3668
67	Inward	Sell Forward	EURO	15,000	1-Aug-14	30-Sep-14	82.4925	1700	185.61	82.3668
68	Inward	Sell Forward	EURO	15,000	1-Aug-14	1-Oct-14	82.4925	1700	185.61	82.3668
69	Inward	Sell Forward	EURO	15,000	1-Aug-14	7-Oct-14	82.4925	1700	185.61	82.3668
70	Inward	Sell Forward	EURO	15,000	1-Aug-14	8-Oct-14	82.4925	1700	185.61	82.3668
71	Inward	Sell Forward	EURO	15,000	1-Aug-14	9-Oct-14	82.4925	1700	185.61	82.3668
72	Inward	Sell Forward	EURO	15,000	1-Aug-14	10-Oct-14	82.4925	1700	185.61	82.3668
73	Inward	Sell Forward	EURO	15,000	1-Aug-14	13-Oct-14	82.4925	1700	185.61	82.3668
74	Inward	Sell Forward	EURO	15,000	1-Aug-14	14-Oct-14	82.4925	1700	185.61	82.3668
75	Inward	Sell Forward	EURO	15,000	1-Aug-14	16-Oct-14	82.4925	1700	185.61	82.3668
76	Inward	Sell Forward	EURO	15,000	1-Aug-14	17-Oct-14	82.4925	1700	185.61	82.3668
77	Inward	Sell Forward	EURO	15,000	1-Aug-14	20-Oct-14	82.4925	1700	185.61	82.3668
78	Inward	Sell Forward	EURO	22,500	8-Aug-14	20-Oct-14	83.2275	1700	280.89	83.1395
79	Inward	Sell Forward	EURO	22,500	8-Aug-14	21-Oct-14	83.2275	1700	280.89	83.1395
80	Inward	Sell Forward	EURO	22,500	8-Aug-14	22-Oct-14	83.2275	1700	280.89	83.1395

81	Inward	Sell Forward	EURO	22,500	8-Aug-14	23-Oct-14	83.2275	1700	280.89	83.1395
82	Inward	Sell Forward	EURO	22,500	8-Aug-14	27-Oct-14	83.2275	1700	280.89	83.1395
83	Inward	Sell Forward	EURO	22,500	8-Aug-14	28-Oct-14	83.2275	1700	280.89	83.1395
84	Inward	Sell Forward	EURO	22,500	8-Aug-14	29-Oct-14	83.2275	1700	280.89	83.1395
85	Inward	Sell Forward	EURO	22,500	8-Aug-14	30-Oct-14	83.2275	1700	280.89	83.1395
86	Inward	Sell Forward	EURO	22,500	8-Aug-14	31-Oct-14	83.2275	1700	280.89	83.1395
87	Inward	Sell Forward	EURO	22,500	8-Aug-14	3-Nov-14	83.2275	1700	280.89	83.1395
88	Inward	Sell Forward	EURO	22,500	8-Aug-14	5-Nov-14	83.2275	1700	280.89	83.1395
89	Inward	Sell Forward	EURO	22,500	8-Aug-14	7-Nov-14	83.2275	1700	280.89	83.1395
90	Inward	Sell Forward	EURO	22,500	8-Aug-14	10-Nov-14	83.2275	1700	280.89	83.1395
91	Inward	Sell Forward	EURO	22,500	8-Aug-14	11-Nov-14	83.2275	1700	280.89	83.1395
92	Inward	Sell Forward	EURO	22,500	8-Aug-14	12-Nov-14	83.2275	1700	280.89	83.1395
93	Inward	Sell Forward	EURO	22,500	8-Aug-14	13-Nov-14	83.2275	1700	280.89	83.1395
94	Inward	Sell Forward	EURO	22,500	8-Aug-14	14-Nov-14	83.2275	1700	280.89	83.1395
95	Inward	Sell Forward	EURO	22,500	8-Aug-14	17-Nov-14	83.2275	1700	280.89	83.1395
96	Inward	Sell Forward	EURO	22,500	8-Aug-14	18-Nov-14	83.2275	1700	280.89	83.1395
97	Inward	Sell Forward	EURO	78,500	8-Aug-14	17-Nov-14	84.9125	1700	999.84	84.8781
98	Inward	Sell Forward	EURO	78,500	8-Aug-14	18-Nov-14	84.9125	1700	999.84	84.8781
99	Inward	Sell Forward	EURO	78,500	8-Aug-14	19-Nov-14	84.9125	1700	999.84	84.8781
100	Inward	Sell Forward	EURO	78,500	8-Aug-14	20-Nov-14	84.9125	1700	999.84	84.8781
101	Inward	Sell Forward	EURO	78,500	8-Aug-14	21-Nov-14	84.9125	1700	999.84	84.8781
102	Inward	Sell Forward	EURO	78,500	8-Aug-14	24-Nov-14	84.9125	1700	999.84	84.8781
103	Inward	Sell Forward	EURO	78,500	8-Aug-14	25-Nov-14	84.9125	1700	999.84	84.8781
104	Inward	Sell Forward	EURO	78,500	8-Aug-14	26-Nov-14	84.9125	1700	999.84	84.8781
105	Inward	Sell Forward	EURO	78,500	8-Aug-14	27-Nov-14	84.9125	1700	999.84	84.8781
106	Inward	Sell Forward	EURO	78,500	8-Aug-14	28-Nov-14	84.9125	1700	999.84	84.8781
107	Inward	Sell Forward	EURO	78,500	8-Aug-14	1-Dec-14	84.9125	1700	999.84	84.8781
108	Inward	Sell Forward	EURO	78,500	8-Aug-14	2-Dec-14	84.9125	1700	999.84	84.8781
109	Inward	Sell Forward	EURO	78,500	8-Aug-14	3-Dec-14	84.9125	1700	999.84	84.8781
110	Inward	Sell Forward	EURO	78,500	8-Aug-14	4-Dec-14	84.9125	1700	999.84	84.8781
111	Inward	Sell Forward	EURO	78,500	8-Aug-14	5-Dec-14	84.9125	1700	999.84	84.8781
112	Inward	Sell Forward	EURO	78,500	8-Aug-14	8-Dec-14	84.9125	1700	999.84	84.8781
113	Inward	Sell Forward	EURO	78,500	8-Aug-14	9-Dec-14	84.9125	1700	999.84	84.8781
114	Inward	Sell Forward	EURO	78,500	8-Aug-14	10-Dec-14	84.9125	1700	999.84	84.8781
115	Inward	Sell Forward	EURO	78,500	8-Aug-14	11-Dec-14	84.9125	1700	999.84	84.8781
116	Inward	Sell Forward	EURO	78,500	8-Aug-14	12-Dec-14	84.9125	1700	999.84	84.8781

117	Inward	Sell Forward	EURO	78,500	8-Aug-14	15-Dec-14	84.9125	1700	999.84	84.8781
118	Inward	Sell Forward	EURO	32,000	30-Jan-15	2-Feb-15	70.0550	1700	336.26	69.9914
119	Inward	Sell Forward	EURO	32,000	30-Jan-15	3-Feb-15	70.0550	1700	336.26	69.9914
120	Inward	Sell Forward	EURO	32,000	30-Jan-15	4-Feb-15	70.0550	1700	336.26	69.9914
121	Inward	Sell Forward	EURO	32,000	30-Jan-15	5-Feb-15	70.0550	1700	336.26	69.9914
122	Inward	Sell Forward	EURO	32,000	30-Jan-15	6-Feb-15	70.0550	1700	336.26	69.9914
123	Inward	Sell Forward	EURO	32,000	30-Jan-15	9-Feb-15	70.0550	1700	336.26	69.9914
124	Inward	Sell Forward	EURO	32,000	30-Jan-15	10-Feb-15	70.0550	1700	336.26	69.9914
125	Inward	Sell Forward	EURO	32,000	30-Jan-15	11-Feb-15	70.0550	1700	336.26	69.9914
126	Inward	Sell Forward	EURO	32,000	30-Jan-15	12-Feb-15	70.0550	1700	336.26	69.9914
127	Inward	Sell Forward	EURO	32,000	30-Jan-15	13-Feb-15	70.0550	1700	336.26	69.9914
128	Inward	Sell Forward	EURO	32,000	30-Jan-15	16-Feb-15	70.0550	1700	336.26	69.9914
129	Inward	Sell Forward	EURO	32,000	30-Jan-15	18-Feb-15	70.0550	1700	336.26	69.9914
130	Inward	Sell Forward	EURO	32,000	30-Jan-15	20-Feb-15	70.0550	1700	336.26	69.9914
131	Inward	Sell Forward	EURO	32,000	30-Jan-15	23-Feb-15	70.0550	1700	336.26	69.9914
132	Inward	Sell Forward	EURO	32,000	30-Jan-15	24-Feb-15	70.0550	1700	336.26	69.9914
133	Inward	Sell Forward	EURO	32,000	30-Jan-15	25-Feb-15	70.0550	1700	336.26	69.9914
134	Inward	Sell Forward	EURO	32,000	30-Jan-15	26-Feb-15	70.0550	1700	336.26	69.9914
135	Inward	Sell Forward	EURO	40,000	30-Mar-15	6-Apr-15	67.5200	1700	405.12	67.4674
136	Inward	Sell Forward	EURO	40,000	30-Mar-15	7-Apr-15	67.5200	1700	405.12	67.4674
137	Inward	Sell Forward	EURO	40,000	30-Mar-15	8-Apr-15	67.5200	1700	405.12	67.4674
138	Inward	Sell Forward	EURO	40,000	30-Mar-15	9-Apr-15	67.5200	1700	405.12	67.4674
139	Inward	Sell Forward	EURO	40,000	30-Mar-15	10-Apr-15	67.5200	1700	405.12	67.4674
140	Inward	Sell Forward	EURO	40,000	30-Mar-15	13-Apr-15	67.5200	1700	405.12	67.4674
141	Inward	Sell Forward	EURO	40,000	30-Mar-15	15-Apr-15	67.5200	1700	405.12	67.4674
142	Inward	Sell Forward	EURO	40,000	30-Mar-15	16-Apr-15	67.5200	1700	405.12	67.4674
143	Inward	Sell Forward	EURO	40,000	30-Mar-15	17-Apr-15	67.5200	1700	405.12	67.4674
144	Inward	Sell Forward	EURO	40,000	30-Mar-15	20-Apr-15	67.5200	1700	405.12	67.4674
145	Inward	Sell Forward	EURO	40,000	30-Mar-15	21-Apr-15	67.5200	1700	405.12	67.4674
146	Inward	Sell Forward	EURO	40,000	30-Mar-15	22-Apr-15	67.5200	1700	405.12	67.4674
147	Inward	Sell Forward	EURO	40,000	30-Mar-15	23-Apr-15	67.5200	1700	405.12	67.4674
148	Inward	Sell Forward	EURO	40,000	30-Mar-15	24-Apr-15	67.5200	1700	405.12	67.4674
149	Inward	Sell Forward	EURO	40,000	30-Mar-15	27-Apr-15	67.5200	1700	405.12	67.4674
150	Inward	Sell Forward	EURO	40,000	30-Mar-15	28-Apr-15	67.5200	1700	405.12	67.4674
151	Inward	Sell Forward	EURO	40,000	30-Mar-15	29-Apr-15	67.5200	1700	405.12	67.4674
152	Inward	Sell Forward	EURO	25,000	16-May-15	25-May-15	72.0550	1700	270.21	71.9762

153	Inward	Sell Forward	EURO	25,000	16-May-15	26-May-15	72.0550	1700	270.21	71.9762
154	Inward	Sell Forward	EURO	25,000	16-May-15	27-May-15	72.0550	1700	270.21	71.9762
155	Inward	Sell Forward	EURO	25,000	16-May-15	28-May-15	72.0550	1700	270.21	71.9762
156	Inward	Sell Forward	EURO	25,000	16-May-15	29-May-15	72.0550	1700	270.21	71.9762
157	Inward	Sell Forward	EURO	25,000	16-May-15	1-Jun-15	72.0550	1700	270.21	71.9762
158	Inward	Sell Forward	EURO	25,000	16-May-15	2-Jun-15	72.0550	1700	270.21	71.9762
159	Inward	Sell Forward	EURO	25,000	16-May-15	3-Jun-15	72.0550	1700	270.21	71.9762
160	Inward	Sell Forward	EURO	25,000	16-May-15	4-Jun-15	72.0550	1700	270.21	71.9762
161	Inward	Sell Forward	EURO	25,000	16-May-15	5-Jun-15	72.0550	1700	270.21	71.9762
162	Inward	Sell Forward	EURO	25,000	16-May-15	8-Jun-15	72.0550	1700	270.21	71.9762
163	Inward	Sell Forward	EURO	25,000	16-May-15	9-Jun-15	72.0550	1700	270.21	71.9762
164	Inward	Sell Forward	EURO	25,000	16-May-15	10-Jun-15	72.0550	1700	270.21	71.9762
165	Inward	Sell Forward	EURO	25,000	16-May-15	11-Jun-15	72.0550	1700	270.21	71.9762
166	Inward	Sell Forward	EURO	25,000	16-May-15	12-Jun-15	72.0550	1700	270.21	71.9762
167	Inward	Sell Forward	EURO	25,000	16-May-15	15-Jun-15	72.0550	1700	270.21	71.9762
168	Inward	Sell Forward	EURO	25,000	16-May-15	16-Jun-15	72.0550	1700	270.21	71.9762
169	Inward	Sell Forward	EURO	25,000	16-May-15	17-Jun-15	72.0550	1700	270.21	71.9762
170	Inward	Sell Forward	EURO	25,000	16-May-15	18-Jun-15	72.0550	1700	270.21	71.9762
171	Inward	Sell Forward	EURO	25,000	16-May-15	19-Jun-15	72.0550	1700	270.21	71.9762
172	Inward	Sell Forward	EURO	25,000	16-May-15	22-Jun-15	72.0550	1700	270.21	71.9762
173	Inward	Sell Forward	EURO	25,000	16-May-15	23-Jun-15	72.0550	1700	270.21	71.9762
174	Inward	Sell Forward	EURO	42,000	1-Jul-15	1-Sep-15	71.3750	1700	449.66	71.3238
175	Inward	Sell Forward	EURO	42,000	1-Jul-15	2-Sep-15	71.3750	1700	449.66	71.3238
176	Inward	Sell Forward	EURO	42,000	1-Jul-15	3-Sep-15	71.3750	1700	449.66	71.3238
177	Inward	Sell Forward	EURO	42,000	1-Jul-15	4-Sep-15	71.3750	1700	449.66	71.3238
178	Inward	Sell Forward	EURO	42,000	1-Jul-15	7-Sep-15	71.3750	1700	449.66	71.3238
179	Inward	Sell Forward	EURO	42,000	1-Jul-15	8-Sep-15	71.3750	1700	449.66	71.3238
180	Inward	Sell Forward	EURO	42,000	1-Jul-15	9-Sep-15	71.3750	1700	449.66	71.3238
181	Inward	Sell Forward	EURO	42,000	1-Jul-15	10-Sep-15	71.3750	1700	449.66	71.3238
182	Inward	Sell Forward	EURO	42,000	1-Jul-15	11-Sep-15	71.3750	1700	449.66	71.3238
183	Inward	Sell Forward	EURO	42,000	1-Jul-15	14-Sep-15	71.3750	1700	449.66	71.3238
184	Inward	Sell Forward	EURO	42,000	1-Jul-15	15-Sep-15	71.3750	1700	449.66	71.3238
185	Inward	Sell Forward	EURO	42,000	1-Jul-15	16-Sep-15	71.3750	1700	449.66	71.3238
186	Inward	Sell Forward	EURO	42,000	1-Jul-15	18-Sep-15	71.3750	1700	449.66	71.3238
187	Inward	Sell Forward	EURO	42,000	1-Jul-15	21-Sep-15	71.3750	1700	449.66	71.3238
188	Inward	Sell Forward	EURO	42,000	1-Jul-15	22-Sep-15	71.3750	1700	449.66	71.3238

189	Inward	Sell Forward	EURO	42,000	1-Jul-15	23-Sep-15	71.3750	1700	449.66	71.3238
190	Inward	Sell Forward	EURO	42,000	1-Jul-15	24-Sep-15	71.3750	1700	449.66	71.3238
191	Inward	Sell Forward	EURO	42,000	1-Jul-15	28-Sep-15	71.3750	1700	449.66	71.3238
192	Inward	Sell Forward	EURO	42,000	1-Jul-15	29-Sep-15	71.3750	1700	449.66	71.3238
193	Inward	Sell Forward	EURO	38,000	12-Aug-15	20-Oct-15	72.9400	1700	415.76	72.8843
194	Inward	Sell Forward	EURO	38,000	12-Aug-15	21-Oct-15	72.9400	1700	415.76	72.8843
195	Inward	Sell Forward	EURO	38,000	12-Aug-15	23-Oct-15	72.9400	1700	415.76	72.8843
196	Inward	Sell Forward	EURO	38,000	12-Aug-15	26-Oct-15	72.9400	1700	415.76	72.8843
197	Inward	Sell Forward	EURO	38,000	12-Aug-15	27-Oct-15	72.9400	1700	415.76	72.8843
198	Inward	Sell Forward	EURO	38,000	12-Aug-15	28-Oct-15	72.9400	1700	415.76	72.8843
199	Inward	Sell Forward	EURO	38,000	12-Aug-15	29-Oct-15	72.9400	1700	415.76	72.8843
200	Inward	Sell Forward	EURO	38,000	12-Aug-15	30-Oct-15	72.9400	1700	415.76	72.8843
201	Inward	Sell Forward	EURO	38,000	12-Aug-15	2-Nov-15	72.9400	1700	415.76	72.8843
202	Inward	Sell Forward	EURO	38,000	12-Aug-15	3-Nov-15	72.9400	1700	415.76	72.8843
203	Inward	Sell Forward	EURO	38,000	12-Aug-15	4-Nov-15	72.9400	1700	415.76	72.8843
204	Inward	Sell Forward	EURO	38,000	12-Aug-15	5-Nov-15	72.9400	1700	415.76	72.8843
205	Inward	Sell Forward	EURO	38,000	12-Aug-15	6-Nov-15	72.9400	1700	415.76	72.8843
206	Inward	Sell Forward	EURO	38,000	12-Aug-15	9-Nov-15	72.9400	1700	415.76	72.8843
207	Inward	Sell Forward	EURO	38,000	12-Aug-15	10-Nov-15	72.9400	1700	415.76	72.8843
208	Inward	Sell Forward	EURO	38,000	12-Aug-15	11-Nov-15	72.9400	1700	415.76	72.8843
209	Inward	Sell Forward	EURO	38,000	12-Aug-15	13-Nov-15	72.9400	1700	415.76	72.8843
210	Inward	Sell Forward	EURO	38,000	12-Aug-15	16-Nov-15	72.9400	1700	415.76	72.8843
211	Inward	Sell Forward	EURO	38,000	12-Aug-15	17-Nov-15	72.9400	1700	415.76	72.8843
212	Inward	Sell Forward	EURO	38,000	12-Aug-15	18-Nov-15	72.9400	1700	415.76	72.8843
213	Inward	Sell Forward	EURO	50,000	29-Jan-16	25-Apr-16	75.0175	1700	562.63	74.9722
214	Inward	Sell Forward	EURO	50,000	29-Jan-16	26-Apr-16	75.0175	1700	562.63	74.9722
215	Inward	Sell Forward	EURO	50,000	29-Jan-16	27-Apr-16	75.0175	1700	562.63	74.9722
216	Inward	Sell Forward	EURO	50,000	29-Jan-16	28-Apr-16	75.0175	1700	562.63	74.9722
217	Inward	Sell Forward	EURO	50,000	29-Jan-16	29-Apr-16	75.0175	1700	562.63	74.9722
218	Inward	Sell Forward	EURO	50,000	29-Jan-16	2-May-16	75.0175	1700	562.63	74.9722
219	Inward	Sell Forward	EURO	50,000	29-Jan-16	3-May-16	75.0175	1700	562.63	74.9722
220	Inward	Sell Forward	EURO	50,000	29-Jan-16	4-May-16	75.0175	1700	562.63	74.9722
221	Inward	Sell Forward	EURO	50,000	29-Jan-16	5-May-16	75.0175	1700	562.63	74.9722
222	Inward	Sell Forward	EURO	50,000	29-Jan-16	6-May-16	75.0175	1700	562.63	74.9722
223	Inward	Sell Forward	EURO	50,000	29-Jan-16	9-May-16	75.0175	1700	562.63	74.9722
224	Inward	Sell Forward	EURO	50,000	29-Jan-16	10-May-16	75.0175	1700	562.63	74.9722

225	Inward	Sell Forward	EURO	50,000	29-Jan-16	11-May-16	75.0175	1700	562.63	74.9722
226	Inward	Sell Forward	EURO	50,000	29-Jan-16	12-May-16	75.0175	1700	562.63	74.9722
227	Inward	Sell Forward	EURO	50,000	29-Jan-16	13-May-16	75.0175	1700	562.63	74.9722
228	Inward	Sell Forward	EURO	50,000	29-Jan-16	16-May-16	75.0175	1700	562.63	74.9722
229	Inward	Sell Forward	EURO	50,000	29-Jan-16	17-May-16	75.0175	1700	562.63	74.9722
230	Inward	Sell Forward	EURO	50,000	29-Jan-16	18-May-16	75.0175	1700	562.63	74.9722
231	Inward	Sell Forward	EURO	50,000	29-Jan-16	19-May-16	75.0175	1700	562.63	74.9722
232	Inward	Sell Forward	EURO	50,000	29-Jan-16	20-May-16	75.0175	1700	562.63	74.9722
233	Inward	Sell Forward	EURO	50,000	29-Jan-16	23-May-16	75.0175	1700	562.63	74.9722
234	Inward	Sell Forward	US\$	40,000	30-Sep-14	10-Oct-14	61.67	1700	370.02	61.6182
235	Inward	Sell Forward	US\$	40,000	30-Sep-14	13-Oct-14	61.67	1700	370.02	61.6182
236	Inward	Sell Forward	US\$	40,000	30-Sep-14	14-Oct-14	61.67	1700	370.02	61.6182
237	Inward	Sell Forward	US\$	40,000	30-Sep-14	16-Oct-14	61.67	1700	370.02	61.6182
238	Inward	Sell Forward	US\$	40,000	30-Sep-14	17-Oct-14	61.67	1700	370.02	61.6182
239	Inward	Sell Forward	US\$	40,000	30-Sep-14	20-Oct-14	61.67	1700	370.02	61.6182
240	Inward	Sell Forward	US\$	40,000	30-Sep-14	21-Oct-14	61.67	1700	370.02	61.6182
241	Inward	Sell Forward	US\$	40,000	30-Sep-14	22-Oct-14	61.67	1700	370.02	61.6182
242	Inward	Sell Forward	US\$	40,000	30-Sep-14	23-Oct-14	61.67	1700	370.02	61.6182
243	Inward	Sell Forward	US\$	40,000	30-Sep-14	27-Oct-14	61.67	1700	370.02	61.6182
244	Inward	Sell Forward	US\$	40,000	30-Sep-14	28-Oct-14	61.67	1700	370.02	61.6182
245	Inward	Sell Forward	US\$	40,000	30-Sep-14	29-Oct-14	61.67	1700	370.02	61.6182
246	Inward	Sell Forward	US\$	40,000	30-Sep-14	30-Oct-14	61.67	1700	370.02	61.6182
247	Inward	Sell Forward	US\$	40,000	30-Sep-14	31-Oct-14	61.67	1700	370.02	61.6182
248	Inward	Sell Forward	US\$	40,000	30-Sep-14	3-Nov-14	61.67	1700	370.02	61.6182
249	Inward	Sell Forward	US\$	40,000	30-Sep-14	5-Nov-14	61.67	1700	370.02	61.6182
250	Inward	Sell Forward	US\$	40,000	30-Sep-14	7-Nov-14	61.67	1700	370.02	61.6182
251	Inward	Sell Forward	US\$	19,000	16-Oct-14	21-Oct-14	61.405	1700	175.00	61.3063
252	Inward	Sell Forward	US\$	19,000	16-Oct-14	22-Oct-14	61.405	1700	175.00	61.3063
253	Inward	Sell Forward	US\$	19,000	16-Oct-14	23-Oct-14	61.405	1700	175.00	61.3063
254	Inward	Sell Forward	US\$	19,000	16-Oct-14	27-Oct-14	61.405	1700	175.00	61.3063
255	Inward	Sell Forward	US\$	19,000	16-Oct-14	28-Oct-14	61.405	1700	175.00	61.3063
256	Inward	Sell Forward	US\$	19,000	16-Oct-14	29-Oct-14	61.405	1700	175.00	61.3063
257	Inward	Sell Forward	US\$	19,000	16-Oct-14	30-Oct-14	61.405	1700	175.00	61.3063
258	Inward	Sell Forward	US\$	19,000	16-Oct-14	31-Oct-14	61.405	1700	175.00	61.3063
259	Inward	Sell Forward	US\$	19,000	16-Oct-14	3-Nov-14	61.405	1700	175.00	61.3063
260	Inward	Sell Forward	US\$	19,000	16-Oct-14	5-Nov-14	61.405	1700	175.00	61.3063

261	Inward	Sell Forward	US\$	19,000	16-Oct-14	7-Nov-14	61.405	1700	175.00	61.3063
262	Inward	Sell Forward	US\$	19,000	16-Oct-14	10-Nov-14	61.405	1700	175.00	61.3063
263	Inward	Sell Forward	US\$	19,000	16-Oct-14	11-Nov-14	61.405	1700	175.00	61.3063
264	Inward	Sell Forward	US\$	19,000	16-Oct-14	12-Nov-14	61.405	1700	175.00	61.3063
265	Inward	Sell Forward	US\$	19,000	16-Oct-14	13-Nov-14	61.405	1700	175.00	61.3063
266	Inward	Sell Forward	US\$	19,000	16-Oct-14	14-Nov-14	61.405	1700	175.00	61.3063
267	Inward	Sell Forward	US\$	50,000	3-Nov-14	25-Nov-14	61.5775	1700	461.83	61.5343
268	Inward	Sell Forward	US\$	50,000	3-Nov-14	26-Nov-14	61.5775	1700	461.83	61.5343
269	Inward	Sell Forward	US\$	50,000	3-Nov-14	27-Nov-14	61.5775	1700	461.83	61.5343
270	Inward	Sell Forward	US\$	50,000	3-Nov-14	28-Nov-14	61.5775	1700	461.83	61.5343
271	Inward	Sell Forward	US\$	50,000	3-Nov-14	1-Dec-14	61.5775	1700	461.83	61.5343
272	Inward	Sell Forward	US\$	50,000	3-Nov-14	2-Dec-14	61.5775	1700	461.83	61.5343
273	Inward	Sell Forward	US\$	50,000	3-Nov-14	3-Dec-14	61.5775	1700	461.83	61.5343
274	Inward	Sell Forward	US\$	50,000	3-Nov-14	4-Dec-14	61.5775	1700	461.83	61.5343
275	Inward	Sell Forward	US\$	50,000	3-Nov-14	5-Dec-14	61.5775	1700	461.83	61.5343
276	Inward	Sell Forward	US\$	50,000	3-Nov-14	8-Dec-14	61.5775	1700	461.83	61.5343
277	Inward	Sell Forward	US\$	50,000	3-Nov-14	9-Dec-14	61.5775	1700	461.83	61.5343
278	Inward	Sell Forward	US\$	50,000	3-Nov-14	10-Dec-14	61.5775	1700	461.83	61.5343
279	Inward	Sell Forward	US\$	50,000	3-Nov-14	11-Dec-14	61.5775	1700	461.83	61.5343
280	Inward	Sell Forward	US\$	50,000	3-Nov-14	12-Dec-14	61.5775	1700	461.83	61.5343
281	Inward	Sell Forward	US\$	50,000	3-Nov-14	15-Dec-14	61.5775	1700	461.83	61.5343
282	Inward	Sell Forward	US\$	50,000	3-Nov-14	16-Dec-14	61.5775	1700	461.83	61.5343
283	Inward	Sell Forward	US\$	50,000	3-Nov-14	17-Dec-14	61.5775	1700	461.83	61.5343
284	Inward	Sell Forward	US\$	50,000	3-Nov-14	18-Dec-14	61.5775	1700	461.83	61.5343
285	Inward	Sell Forward	US\$	50,000	3-Nov-14	19-Dec-14	61.5775	1700	461.83	61.5343
286	Inward	Sell Forward	US\$	50,000	3-Nov-14	22-Dec-14	61.5775	1700	461.83	61.5343
287	Inward	Sell Forward	US\$	50,000	3-Nov-14	23-Dec-14	61.5775	1700	461.83	61.5343
288	Inward	Sell Forward	US\$	16,000	30-Mar-15	24-Apr-15	62.7925	1700	150.70	62.6768
289	Inward	Sell Forward	US\$	16,000	30-Mar-15	27-Apr-15	62.7925	1700	150.70	62.6768
290	Inward	Sell Forward	US\$	16,000	30-Mar-15	28-Apr-15	62.7925	1700	150.70	62.6768
291	Inward	Sell Forward	US\$	16,000	30-Mar-15	29-Apr-15	62.7925	1700	150.70	62.6768
292	Inward	Sell Forward	US\$	16,000	30-Mar-15	30-Apr-15	62.7925	1700	150.70	62.6768
293	Inward	Sell Forward	US\$	16,000	30-Mar-15	5-May-15	62.7925	1700	150.70	62.6768
294	Inward	Sell Forward	US\$	16,000	30-Mar-15	6-May-15	62.7925	1700	150.70	62.6768
295	Inward	Sell Forward	US\$	16,000	30-Mar-15	7-May-15	62.7925	1700	150.70	62.6768
296	Inward	Sell Forward	US\$	16,000	30-Mar-15	8-May-15	62.7925	1700	150.70	62.6768

297	Inward	Sell Forward	US\$	16,000	30-Mar-15	11-May-15	62.7925	1700	150.70	62.6768
298	Inward	Sell Forward	US\$	16,000	30-Mar-15	12-May-15	62.7925	1700	150.70	62.6768
299	Inward	Sell Forward	US\$	16,000	30-Mar-15	13-May-15	62.7925	1700	150.70	62.6768
300	Inward	Sell Forward	US\$	16,000	30-Mar-15	14-May-15	62.7925	1700	150.70	62.6768
301	Inward	Sell Forward	US\$	16,000	30-Mar-15	15-May-15	62.7925	1700	150.70	62.6768
302	Inward	Sell Forward	US\$	16,000	30-Mar-15	18-May-15	62.7925	1700	150.70	62.6768
303	Inward	Sell Forward	US\$	16,000	30-Mar-15	19-May-15	62.7925	1700	150.70	62.6768
304	Inward	Sell Forward	US\$	16,000	30-Mar-15	20-May-15	62.7925	1700	150.70	62.6768
305	Inward	Sell Forward	US\$	16,000	30-Mar-15	21-May-15	62.7925	1700	150.70	62.6768
306	Inward	Sell Forward	US\$	50,000	16-Oct-15	26-Oct-15	64.87	1700	486.53	64.8263
307	Inward	Sell Forward	US\$	50,000	16-Oct-15	27-Oct-15	64.87	1700	486.53	64.8263
308	Inward	Sell Forward	US\$	50,000	16-Oct-15	28-Oct-15	64.87	1700	486.53	64.8263
309	Inward	Sell Forward	US\$	50,000	16-Oct-15	29-Oct-15	64.87	1700	486.53	64.8263
310	Inward	Sell Forward	US\$	50,000	16-Oct-15	30-Oct-15	64.87	1700	486.53	64.8263
311	Inward	Sell Forward	US\$	50,000	16-Oct-15	2-Nov-15	64.87	1700	486.53	64.8263
312	Inward	Sell Forward	US\$	50,000	16-Oct-15	3-Nov-15	64.87	1700	486.53	64.8263
313	Inward	Sell Forward	US\$	50,000	16-Oct-15	4-Nov-15	64.87	1700	486.53	64.8263
314	Inward	Sell Forward	US\$	50,000	16-Oct-15	5-Nov-15	64.87	1700	486.53	64.8263
315	Inward	Sell Forward	US\$	50,000	16-Oct-15	6-Nov-15	64.87	1700	486.53	64.8263
316	Inward	Sell Forward	US\$	50,000	16-Oct-15	9-Nov-15	64.87	1700	486.53	64.8263
317	Inward	Sell Forward	US\$	50,000	16-Oct-15	10-Nov-15	64.87	1700	486.53	64.8263
318	Inward	Sell Forward	US\$	50,000	16-Oct-15	11-Nov-15	64.87	1700	486.53	64.8263
319	Inward	Sell Forward	US\$	50,000	16-Oct-15	13-Nov-15	64.87	1700	486.53	64.8263
320	Inward	Sell Forward	US\$	50,000	16-Oct-15	16-Nov-15	64.87	1700	486.53	64.8263
321	Inward	Sell Forward	US\$	50,000	16-Oct-15	17-Nov-15	64.87	1700	486.53	64.8263
322	Inward	Sell Forward	US\$	50,000	16-Oct-15	18-Nov-15	64.87	1700	486.53	64.8263
323	Inward	Sell Forward	US\$	50,000	16-Oct-15	19-Nov-15	64.87	1700	486.53	64.8263
324	Inward	Sell Forward	US\$	50,000	16-Oct-15	20-Nov-15	64.87	1700	486.53	64.8263
325	Inward	Sell Forward	US\$	50,000	16-Oct-15	23-Nov-15	64.87	1700	486.53	64.8263
326	Inward	Sell Forward	US\$	60,000	8-Jan-16	18-Jan-16	66.8525	1700	601.67	66.8141
327	Inward	Sell Forward	US\$	60,000	8-Jan-16	19-Jan-16	66.8525	1700	601.67	66.8141
328	Inward	Sell Forward	US\$	60,000	8-Jan-16	20-Jan-16	66.8525	1700	601.67	66.8141
329	Inward	Sell Forward	US\$	60,000	8-Jan-16	21-Jan-16	66.8525	1700	601.67	66.8141
330	Inward	Sell Forward	US\$	60,000	8-Jan-16	22-Jan-16	66.8525	1700	601.67	66.8141
331	Inward	Sell Forward	US\$	60,000	8-Jan-16	25-Jan-16	66.8525	1700	601.67	66.8141
332	Inward	Sell Forward	US\$	60,000	8-Jan-16	27-Jan-16	66.8525	1700	601.67	66.8141

333	Inward	Sell Forward	US\$	60,000	8-Jan-16	28-Jan-16	66.8525	1700	601.67	66.8141
334	Inward	Sell Forward	US\$	60,000	8-Jan-16	29-Jan-16	66.8525	1700	601.67	66.8141
335	Inward	Sell Forward	US\$	60,000	8-Jan-16	1-Feb-16	66.8525	1700	601.67	66.8141
336	Inward	Sell Forward	US\$	60,000	8-Jan-16	2-Feb-16	66.8525	1700	601.67	66.8141
337	Inward	Sell Forward	US\$	60,000	8-Jan-16	3-Feb-16	66.8525	1700	601.67	66.8141
338	Inward	Sell Forward	US\$	60,000	8-Jan-16	4-Feb-16	66.8525	1700	601.67	66.8141
339	Inward	Sell Forward	US\$	60,000	8-Jan-16	5-Feb-16	66.8525	1700	601.67	66.8141
340	Inward	Sell Forward	US\$	60,000	8-Jan-16	8-Feb-16	66.8525	1700	601.67	66.8141
341	Inward	Sell Forward	US\$	60,000	8-Jan-16	9-Feb-16	66.8525	1700	601.67	66.8141
342	Inward	Sell Forward	US\$	60,000	8-Jan-16	10-Feb-16	66.8525	1700	601.67	66.8141
343	Inward	Sell Forward	US\$	60,000	8-Jan-16	11-Feb-16	66.8525	1700	601.67	66.8141
344	Inward	Sell Forward	US\$	60,000	8-Jan-16	12-Feb-16	66.8525	1700	601.67	66.8141
345	Inward	Sell Forward	US\$	60,000	8-Jan-16	15-Feb-16	66.8525	1700	601.67	66.8141
346	Inward	Sell Forward	US\$	28,000	21-Jan-16	25-Jan-16	67.9000	1700	285.18	67.8291
347	Inward	Sell Forward	US\$	28,000	21-Jan-16	27-Jan-16	67.9000	1700	285.18	67.8291
348	Inward	Sell Forward	US\$	28,000	21-Jan-16	28-Jan-16	67.9000	1700	285.18	67.8291
349	Inward	Sell Forward	US\$	28,000	21-Jan-16	29-Jan-16	67.9000	1700	285.18	67.8291
350	Inward	Sell Forward	US\$	28,000	21-Jan-16	1-Feb-16	67.9000	1700	285.18	67.8291
351	Inward	Sell Forward	US\$	28,000	21-Jan-16	2-Feb-16	67.9000	1700	285.18	67.8291
352	Inward	Sell Forward	US\$	28,000	21-Jan-16	3-Feb-16	67.9000	1700	285.18	67.8291
353	Inward	Sell Forward	US\$	28,000	21-Jan-16	4-Feb-16	67.9000	1700	285.18	67.8291
354	Inward	Sell Forward	US\$	28,000	21-Jan-16	5-Feb-16	67.9000	1700	285.18	67.8291
355	Inward	Sell Forward	US\$	28,000	21-Jan-16	8-Feb-16	67.9000	1700	285.18	67.8291
356	Inward	Sell Forward	US\$	28,000	21-Jan-16	9-Feb-16	67.9000	1700	285.18	67.8291
357	Inward	Sell Forward	US\$	28,000	21-Jan-16	10-Feb-16	67.9000	1700	285.18	67.8291
358	Inward	Sell Forward	US\$	28,000	21-Jan-16	11-Feb-16	67.9000	1700	285.18	67.8291
359	Inward	Sell Forward	US\$	28,000	21-Jan-16	12-Feb-16	67.9000	1700	285.18	67.8291
360	Inward	Sell Forward	US\$	28,000	21-Jan-16	15-Feb-16	67.9000	1700	285.18	67.8291
361	Inward	Sell Forward	US\$	28,000	21-Jan-16	16-Feb-16	67.9000	1700	285.18	67.8291
362	Inward	Sell Forward	US\$	28,000	21-Jan-16	17-Feb-16	67.9000	1700	285.18	67.8291
363	Inward	Sell Forward	US\$	28,000	21-Jan-16	18-Feb-16	67.9000	1700	285.18	67.8291
364	Inward	Sell Forward	US\$	28,000	21-Jan-16	22-Feb-16	67.9000	1700	285.18	67.8291
365	Inward	Sell Forward	US\$	28,000	21-Jan-16	23-Feb-16	67.9000	1700	285.18	67.8291
366	Inward	Sell Forward	US\$	30,000	21-Jan-16	25-Feb-16	68.2300	1700	307.04	68.1631
367	Inward	Sell Forward	US\$	30,000	21-Jan-16	26-Feb-16	68.2300	1700	307.04	68.1631
368	Inward	Sell Forward	US\$	30,000	21-Jan-16	29-Feb-16	68.2300	1700	307.04	68.1631

369	Inward	Sell Forward	US\$	30,000	21-Jan-16	1-Mar-16	68.2300	1700	307.04	68.1631
370	Inward	Sell Forward	US\$	30,000	21-Jan-16	2-Mar-16	68.2300	1700	307.04	68.1631
371	Inward	Sell Forward	US\$	30,000	21-Jan-16	3-Mar-16	68.2300	1700	307.04	68.1631
372	Inward	Sell Forward	US\$	30,000	21-Jan-16	4-Mar-16	68.2300	1700	307.04	68.1631
373	Inward	Sell Forward	US\$	30,000	21-Jan-16	8-Mar-16	68.2300	1700	307.04	68.1631
374	Inward	Sell Forward	US\$	30,000	21-Jan-16	9-Mar-16	68.2300	1700	307.04	68.1631
375	Inward	Sell Forward	US\$	30,000	21-Jan-16	10-Mar-16	68.2300	1700	307.04	68.1631
376	Inward	Sell Forward	US\$	30,000	21-Jan-16	11-Mar-16	68.2300	1700	307.04	68.1631
377	Inward	Sell Forward	US\$	30,000	21-Jan-16	14-Mar-16	68.2300	1700	307.04	68.1631
378	Inward	Sell Forward	US\$	30,000	21-Jan-16	15-Mar-16	68.2300	1700	307.04	68.1631
379	Inward	Sell Forward	US\$	30,000	21-Jan-16	16-Mar-16	68.2300	1700	307.04	68.1631
380	Inward	Sell Forward	US\$	30,000	21-Jan-16	17-Mar-16	68.2300	1700	307.04	68.1631
381	Inward	Sell Forward	US\$	30,000	21-Jan-16	18-Mar-16	68.2300	1700	307.04	68.1631
382	Inward	Sell Forward	US\$	30,000	21-Jan-16	21-Mar-16	68.2300	1700	307.04	68.1631
383	Inward	Sell Forward	US\$	30,000	21-Jan-16	22-Mar-16	68.2300	1700	307.04	68.1631
384	Inward	Sell Forward	US\$	35,000	18-Apr-16	25-Apr-16	66.6325	1700	349.82	66.5739
385	Inward	Sell Forward	US\$	35,000	18-Apr-16	26-Apr-16	66.6325	1700	349.82	66.5739
386	Inward	Sell Forward	US\$	35,000	18-Apr-16	27-Apr-16	66.6325	1700	349.82	66.5739
387	Inward	Sell Forward	US\$	35,000	18-Apr-16	28-Apr-16	66.6325	1700	349.82	66.5739
388	Inward	Sell Forward	US\$	35,000	18-Apr-16	29-Apr-16	66.6325	1700	349.82	66.5739
389	Inward	Sell Forward	US\$	35,000	18-Apr-16	2-May-16	66.6325	1700	349.82	66.5739
390	Inward	Sell Forward	US\$	35,000	18-Apr-16	3-May-16	66.6325	1700	349.82	66.5739
391	Inward	Sell Forward	US\$	35,000	18-Apr-16	4-May-16	66.6325	1700	349.82	66.5739
392	Inward	Sell Forward	US\$	35,000	18-Apr-16	5-May-16	66.6325	1700	349.82	66.5739
393	Inward	Sell Forward	US\$	35,000	18-Apr-16	6-May-16	66.6325	1700	349.82	66.5739
394	Inward	Sell Forward	US\$	35,000	18-Apr-16	9-May-16	66.6325	1700	349.82	66.5739
395	Inward	Sell Forward	US\$	35,000	18-Apr-16	10-May-16	66.6325	1700	349.82	66.5739
396	Inward	Sell Forward	US\$	35,000	18-Apr-16	11-May-16	66.6325	1700	349.82	66.5739
397	Inward	Sell Forward	US\$	35,000	18-Apr-16	12-May-16	66.6325	1700	349.82	66.5739
398	Inward	Sell Forward	US\$	35,000	18-Apr-16	13-May-16	66.6325	1700	349.82	66.5739
399	Inward	Sell Forward	US\$	35,000	18-Apr-16	16-May-16	66.6325	1700	349.82	66.5739
400	Inward	Sell Forward	US\$	35,000	18-Apr-16	17-May-16	66.6325	1700	349.82	66.5739
401	Inward	Sell Forward	US\$	35,000	18-Apr-16	18-May-16	66.6325	1700	349.82	66.5739
402	Inward	Sell Forward	US\$	35,000	18-Apr-16	19-May-16	66.6325	1700	349.82	66.5739
403	Inward	Sell Forward	US\$	35,000	18-Apr-16	20-May-16	66.6325	1700	349.82	66.5739
404	Inward	Sell Forward	US\$	35,000	18-Apr-16	23-May-16	66.6325	1700	349.82	66.5739

405	Inward	Sell Forward	US\$	80,000	7-Apr-14	9-Apr-14	59.9450	1700	719.34	59.9148
406	Inward	Sell Forward	US\$	80,000	7-Apr-14	10-Apr-14	59.9450	1700	719.34	59.9148
407	Inward	Sell Forward	US\$	80,000	7-Apr-14	11-Apr-14	59.9450	1700	719.34	59.9148
408	Inward	Sell Forward	US\$	80,000	7-Apr-14	15-Apr-14	59.9450	1700	719.34	59.9148
409	Inward	Sell Forward	US\$	80,000	7-Apr-14	16-Apr-14	59.9450	1700	719.34	59.9148
410	Inward	Sell Forward	US\$	80,000	7-Apr-14	17-Apr-14	59.9450	1700	719.34	59.9148
411	Inward	Sell Forward	US\$	80,000	7-Apr-14	21-Apr-14	59.9450	1700	719.34	59.9148
412	Inward	Sell Forward	US\$	80,000	7-Apr-14	22-Apr-14	59.9450	1700	719.34	59.9148
413	Inward	Sell Forward	US\$	80,000	7-Apr-14	23-Apr-14	59.9450	1700	719.34	59.9148
414	Inward	Sell Forward	US\$	80,000	7-Apr-14	25-Apr-14	59.9450	1700	719.34	59.9148
415	Inward	Sell Forward	US\$	80,000	7-Apr-14	28-Apr-14	59.9450	1700	719.34	59.9148
416	Inward	Sell Forward	US\$	80,000	7-Apr-14	29-Apr-14	59.9450	1700	719.34	59.9148
417	Inward	Sell Forward	US\$	80,000	7-Apr-14	30-Apr-14	59.9450	1700	719.34	59.9148
418	Inward	Sell Forward	US\$	80,000	7-Apr-14	2-May-14	59.9450	1700	719.34	59.9148
419	Inward	Sell Forward	US\$	80,000	7-Apr-14	5-May-14	59.9450	1700	719.34	59.9148
420	Inward	Sell Forward	US\$	47,000	12-Jun-14	16-Jun-14	59.2700	1700	417.85	59.2249
421	Inward	Sell Forward	US\$	47,000	12-Jun-14	17-Jun-14	59.2700	1700	417.85	59.2249
422	Inward	Sell Forward	US\$	47,000	12-Jun-14	18-Jun-14	59.2700	1700	417.85	59.2249
423	Inward	Sell Forward	US\$	47,000	12-Jun-14	19-Jun-14	59.2700	1700	417.85	59.2249
424	Inward	Sell Forward	US\$	47,000	12-Jun-14	20-Jun-14	59.2700	1700	417.85	59.2249
425	Inward	Sell Forward	US\$	47,000	12-Jun-14	23-Jun-14	59.2700	1700	417.85	59.2249
426	Inward	Sell Forward	US\$	47,000	12-Jun-14	24-Jun-14	59.2700	1700	417.85	59.2249
427	Inward	Sell Forward	US\$	47,000	12-Jun-14	25-Jun-14	59.2700	1700	417.85	59.2249
428	Inward	Sell Forward	US\$	47,000	12-Jun-14	26-Jun-14	59.2700	1700	417.85	59.2249
429	Inward	Sell Forward	US\$	47,000	12-Jun-14	27-Jun-14	59.2700	1700	417.85	59.2249
430	Inward	Sell Forward	US\$	47,000	12-Jun-14	30-Jun-14	59.2700	1700	417.85	59.2249
431	Inward	Sell Forward	US\$	47,000	12-Jun-14	1-Jul-14	59.2700	1700	417.85	59.2249
432	Inward	Sell Forward	US\$	47,000	12-Jun-14	2-Jul-14	59.2700	1700	417.85	59.2249
433	Inward	Sell Forward	US\$	47,000	12-Jun-14	3-Jul-14	59.2700	1700	417.85	59.2249
434	Inward	Sell Forward	US\$	47,000	12-Jun-14	4-Jul-14	59.2700	1700	417.85	59.2249
435	Inward	Sell Forward	US\$	47,000	12-Jun-14	7-Jul-14	59.2700	1700	417.85	59.2249
436	Inward	Sell Forward	US\$	47,000	12-Jun-14	8-Jul-14	59.2700	1700	417.85	59.2249
437	Inward	Sell Forward	US\$	47,000	12-Jun-14	9-Jul-14	59.2700	1700	417.85	59.2249
438	Inward	Sell Forward	US\$	47,000	12-Jun-14	10-Jul-14	59.2700	1700	417.85	59.2249
439	Inward	Sell Forward	US\$	47,000	12-Jun-14	11-Jul-14	59.2700	1700	417.85	59.2249
440	Inward	Sell Forward	US\$	47,000	12-Jun-14	14-Jul-14	59.2700	1700	417.85	59.2249

441	Inward	Sell Forward	US\$	40,000	1-Aug-14	5-Aug-14	61.0400	1700	366.24	60.9883
442	Inward	Sell Forward	US\$	40,000	1-Aug-14	6-Aug-14	61.0400	1700	366.24	60.9883
443	Inward	Sell Forward	US\$	40,000	1-Aug-14	7-Aug-14	61.0400	1700	366.24	60.9883
444	Inward	Sell Forward	US\$	40,000	1-Aug-14	8-Aug-14	61.0400	1700	366.24	60.9883
445	Inward	Sell Forward	US\$	40,000	1-Aug-14	11-Aug-14	61.0400	1700	366.24	60.9883
446	Inward	Sell Forward	US\$	40,000	1-Aug-14	12-Aug-14	61.0400	1700	366.24	60.9883
447	Inward	Sell Forward	US\$	40,000	1-Aug-14	13-Aug-14	61.0400	1700	366.24	60.9883
448	Inward	Sell Forward	US\$	40,000	1-Aug-14	14-Aug-14	61.0400	1700	366.24	60.9883
449	Inward	Sell Forward	US\$	40,000	1-Aug-14	19-Aug-14	61.0400	1700	366.24	60.9883
450	Inward	Sell Forward	US\$	40,000	1-Aug-14	20-Aug-14	61.0400	1700	366.24	60.9883
451	Inward	Sell Forward	US\$	40,000	1-Aug-14	21-Aug-14	61.0400	1700	366.24	60.9883
452	Inward	Sell Forward	US\$	40,000	1-Aug-14	22-Aug-14	61.0400	1700	366.24	60.9883
453	Inward	Sell Forward	US\$	40,000	1-Aug-14	25-Aug-14	61.0400	1700	366.24	60.9883
454	Inward	Sell Forward	US\$	40,000	1-Aug-14	26-Aug-14	61.0400	1700	366.24	60.9883
455	Inward	Sell Forward	US\$	40,000	1-Aug-14	27-Aug-14	61.0400	1700	366.24	60.9883
456	Inward	Sell Forward	US\$	40,000	1-Aug-14	28-Aug-14	61.0400	1700	366.24	60.9883
457	Inward	Sell Forward	US\$	40,000	1-Aug-14	1-Sep-14	61.0400	1700	366.24	60.9883
458	Inward	Sell Forward	US\$	40,000	1-Aug-14	2-Sep-14	61.0400	1700	366.24	60.9883
459	Inward	Sell Forward	US\$	40,000	1-Aug-14	3-Sep-14	61.0400	1700	366.24	60.9883
460	Inward	Sell Forward	EURO	13,000	4-Jun-15	5-Jun-15	72.0425	1700	140.48	71.9009
461	Inward	Sell Forward	EURO	13,000	4-Jun-15	8-Jun-15	72.0425	1700	140.48	71.9009
462	Inward	Sell Forward	EURO	13,000	4-Jun-15	9-Jun-15	72.0425	1700	140.48	71.9009
463	Inward	Sell Forward	EURO	13,000	4-Jun-15	10-Jun-15	72.0425	1700	140.48	71.9009
464	Inward	Sell Forward	EURO	13,000	4-Jun-15	11-Jun-15	72.0425	1700	140.48	71.9009
465	Inward	Sell Forward	EURO	13,000	4-Jun-15	12-Jun-15	72.0425	1700	140.48	71.9009
466	Inward	Sell Forward	EURO	13,000	4-Jun-15	15-Jun-15	72.0425	1700	140.48	71.9009
467	Inward	Sell Forward	EURO	13,000	4-Jun-15	16-Jun-15	72.0425	1700	140.48	71.9009
468	Inward	Sell Forward	EURO	13,000	4-Jun-15	17-Jun-15	72.0425	1700	140.48	71.9009
469	Inward	Sell Forward	EURO	13,000	4-Jun-15	18-Jun-15	72.0425	1700	140.48	71.9009
470	Inward	Sell Forward	EURO	13,000	4-Jun-15	19-Jun-15	72.0425	1700	140.48	71.9009
471	Inward	Sell Forward	EURO	13,000	4-Jun-15	22-Jun-15	72.0425	1700	140.48	71.9009
472	Inward	Sell Forward	EURO	13,000	4-Jun-15	23-Jun-15	72.0425	1700	140.48	71.9009
473	Inward	Sell Forward	EURO	13,000	4-Jun-15	24-Jun-15	72.0425	1700	140.48	71.9009
474	Inward	Sell Forward	EURO	13,000	4-Jun-15	25-Jun-15	72.0425	1700	140.48	71.9009
475	Inward	Sell Forward	EURO	13,000	4-Jun-15	26-Jun-15	72.0425	1700	140.48	71.9009
476	Inward	Sell Forward	EURO	13,000	4-Jun-15	29-Jun-15	72.0425	1700	140.48	71.9009

477	Inward	Sell Forward	EURO	13,000	4-Jun-15	30-Jun-15	72.0425	1700	140.48	71.9009
478	Inward	Sell Forward	EURO	13,000	4-Jun-15	1-Jul-15	72.0425	1700	140.48	71.9009
479	Inward	Sell Forward	EURO	13,000	4-Jun-15	2-Jul-15	72.0425	1700	140.48	71.9009
480	Inward	Sell Forward	EURO	13,000	4-Jun-15	3-Jul-15	72.0425	1700	140.48	71.9009
481	Inward	Sell Forward	EURO	13,000	4-Jun-15	6-Jul-15	72.0425	1700	140.48	71.9009
482	Inward	Sell Forward	US\$	20,000	8-Aug-14	10-Oct-14	62.0175	1700	186.05	61.9232
483	Inward	Sell Forward	US\$	20,000	8-Aug-14	13-Oct-14	62.0175	1700	186.05	61.9232
484	Inward	Sell Forward	US\$	20,000	8-Aug-14	14-Oct-14	62.0175	1700	186.05	61.9232
485	Inward	Sell Forward	US\$	20,000	8-Aug-14	16-Oct-14	62.0175	1700	186.05	61.9232
486	Inward	Sell Forward	US\$	20,000	8-Aug-14	17-Oct-14	62.0175	1700	186.05	61.9232
487	Inward	Sell Forward	US\$	20,000	8-Aug-14	20-Oct-14	62.0175	1700	186.05	61.9232
488	Inward	Sell Forward	US\$	20,000	8-Aug-14	21-Oct-14	62.0175	1700	186.05	61.9232
489	Inward	Sell Forward	US\$	20,000	8-Aug-14	22-Oct-14	62.0175	1700	186.05	61.9232
490	Inward	Sell Forward	US\$	20,000	8-Aug-14	23-Oct-14	62.0175	1700	186.05	61.9232
491	Inward	Sell Forward	US\$	20,000	8-Aug-14	27-Oct-14	62.0175	1700	186.05	61.9232
492	Inward	Sell Forward	US\$	20,000	8-Aug-14	28-Oct-14	62.0175	1700	186.05	61.9232
493	Inward	Sell Forward	US\$	20,000	8-Aug-14	29-Oct-14	62.0175	1700	186.05	61.9232
494	Inward	Sell Forward	US\$	20,000	8-Aug-14	30-Oct-14	62.0175	1700	186.05	61.9232
495	Inward	Sell Forward	US\$	20,000	8-Aug-14	31-Oct-14	62.0175	1700	186.05	61.9232
496	Inward	Sell Forward	US\$	20,000	8-Aug-14	3-Nov-14	62.0175	1700	186.05	61.9232
497	Inward	Sell Forward	US\$	20,000	8-Aug-14	5-Nov-14	62.0175	1700	186.05	61.9232
498	Inward	Sell Forward	US\$	20,000	8-Aug-14	10-Nov-14	62.4550	1700	187.37	62.3606
499	Inward	Sell Forward	US\$	20,000	8-Aug-14	11-Nov-14	62.4550	1700	187.37	62.3606
500	Inward	Sell Forward	US\$	20,000	8-Aug-14	12-Nov-14	62.4550	1700	187.37	62.3606
501	Inward	Sell Forward	US\$	20,000	8-Aug-14	13-Nov-14	62.4550	1700	187.37	62.3606
502	Inward	Sell Forward	US\$	20,000	8-Aug-14	14-Nov-14	62.4550	1700	187.37	62.3606
503	Inward	Sell Forward	US\$	20,000	8-Aug-14	17-Nov-14	62.4550	1700	187.37	62.3606
504	Inward	Sell Forward	US\$	20,000	8-Aug-14	18-Nov-14	62.4550	1700	187.37	62.3606
505	Inward	Sell Forward	US\$	20,000	8-Aug-14	19-Nov-14	62.4550	1700	187.37	62.3606
506	Inward	Sell Forward	US\$	20,000	8-Aug-14	20-Nov-14	62.4550	1700	187.37	62.3606
507	Inward	Sell Forward	US\$	20,000	8-Aug-14	21-Nov-14	62.4550	1700	187.37	62.3606
508	Inward	Sell Forward	US\$	20,000	8-Aug-14	24-Nov-14	62.4550	1700	187.37	62.3606
509	Inward	Sell Forward	US\$	20,000	8-Aug-14	25-Nov-14	62.4550	1700	187.37	62.3606
510	Inward	Sell Forward	US\$	20,000	8-Aug-14	26-Nov-14	62.4550	1700	187.37	62.3606
511	Inward	Sell Forward	US\$	20,000	8-Aug-14	27-Nov-14	62.4550	1700	187.37	62.3606
512	Inward	Sell Forward	US\$	20,000	8-Aug-14	28-Nov-14	62.4550	1700	187.37	62.3606

513	Inward	Sell Forward	US\$	20,000	8-Aug-14	1-Dec-14	62.4550	1700	187.37	62.3606
514	Inward	Sell Forward	US\$	20,000	8-Aug-14	2-Dec-14	62.4550	1700	187.37	62.3606
515	Inward	Sell Forward	US\$	20,000	8-Aug-14	3-Dec-14	62.4550	1700	187.37	62.3606
516	Inward	Sell Forward	US\$	20,000	8-Aug-14	4-Dec-14	62.4550	1700	187.37	62.3606
517	Inward	Sell Forward	US\$	20,000	8-Aug-14	5-Dec-14	62.4550	1700	187.37	62.3606
518	Inward	Sell Forward	US\$	20,000	8-Aug-14	8-Dec-14	62.4550	1700	187.37	62.3606
519	Inward	Sell Forward	US\$	20,000	8-Aug-14	10-Dec-14	62.8325	1700	188.50	62.7381
520	Inward	Sell Forward	US\$	20,000	8-Aug-14	11-Dec-14	62.8325	1700	188.50	62.7381
521	Inward	Sell Forward	US\$	20,000	8-Aug-14	12-Dec-14	62.8325	1700	188.50	62.7381
522	Inward	Sell Forward	US\$	20,000	8-Aug-14	15-Dec-14	62.8325	1700	188.50	62.7381
523	Inward	Sell Forward	US\$	20,000	8-Aug-14	16-Dec-14	62.8325	1700	188.50	62.7381
524	Inward	Sell Forward	US\$	20,000	8-Aug-14	17-Dec-14	62.8325	1700	188.50	62.7381
525	Inward	Sell Forward	US\$	20,000	8-Aug-14	18-Dec-14	62.8325	1700	188.50	62.7381
526	Inward	Sell Forward	US\$	20,000	8-Aug-14	19-Dec-14	62.8325	1700	188.50	62.7381
527	Inward	Sell Forward	US\$	20,000	8-Aug-14	22-Dec-14	62.8325	1700	188.50	62.7381
528	Inward	Sell Forward	US\$	20,000	8-Aug-14	23-Dec-14	62.8325	1700	188.50	62.7381
529	Inward	Sell Forward	US\$	20,000	8-Aug-14	24-Dec-14	62.8325	1700	188.50	62.7381
530	Inward	Sell Forward	US\$	20,000	8-Aug-14	26-Dec-14	62.8325	1700	188.50	62.7381
531	Inward	Sell Forward	US\$	20,000	8-Aug-14	29-Dec-14	62.8325	1700	188.50	62.7381
532	Inward	Sell Forward	US\$	20,000	8-Aug-14	30-Dec-14	62.8325	1700	188.50	62.7381
533	Inward	Sell Forward	US\$	20,000	8-Aug-14	31-Dec-14	62.8325	1700	188.50	62.7381
534	Inward	Sell Forward	US\$	20,000	8-Aug-14	1-Jan-15	62.8325	1700	188.50	62.7381
535	Inward	Sell Forward	US\$	20,000	8-Aug-14	2-Jan-15	62.8325	1700	188.50	62.7381
536	Inward	Sell Forward	US\$	20,000	8-Aug-14	5-Jan-15	62.8325	1700	188.50	62.7381
537	Inward	Sell Forward	US\$	20,000	8-Aug-14	6-Jan-15	62.8325	1700	188.50	62.7381
538	Inward	Sell Forward	US\$	20,000	8-Aug-14	7-Jan-15	62.8325	1700	188.50	62.7381
539	Inward	Sell Forward	US\$	20,000	8-Aug-14	8-Jan-15	62.8325	1700	188.50	62.7381
540	Inward	Sell Forward	US\$	20,000	8-Aug-14	12-Jan-15	63.3425	1700	190.03	63.2480
541	Inward	Sell Forward	US\$	20,000	8-Aug-14	13-Jan-15	63.3425	1700	190.03	63.2480
542	Inward	Sell Forward	US\$	20,000	8-Aug-14	14-Jan-15	63.3425	1700	190.03	63.2480
543	Inward	Sell Forward	US\$	20,000	8-Aug-14	15-Jan-15	63.3425	1700	190.03	63.2480
544	Inward	Sell Forward	US\$	20,000	8-Aug-14	16-Jan-15	63.3425	1700	190.03	63.2480
545	Inward	Sell Forward	US\$	20,000	8-Aug-14	19-Jan-15	63.3425	1700	190.03	63.2480
546	Inward	Sell Forward	US\$	20,000	8-Aug-14	20-Jan-15	63.3425	1700	190.03	63.2480
547	Inward	Sell Forward	US\$	20,000	8-Aug-14	21-Jan-15	63.3425	1700	190.03	63.2480
548	Inward	Sell Forward	US\$	20,000	8-Aug-14	22-Jan-15	63.3425	1700	190.03	63.2480

549	Inward	Sell Forward	US\$	20,000	8-Aug-14	23-Jan-15	63.3425	1700	190.03	63.2480
550	Inward	Sell Forward	US\$	20,000	8-Aug-14	27-Jan-15	63.3425	1700	190.03	63.2480
551	Inward	Sell Forward	US\$	20,000	8-Aug-14	28-Jan-15	63.3425	1700	190.03	63.2480
552	Inward	Sell Forward	US\$	20,000	8-Aug-14	29-Jan-15	63.3425	1700	190.03	63.2480
553	Inward	Sell Forward	US\$	20,000	8-Aug-14	30-Jan-15	63.3425	1700	190.03	63.2480
554	Inward	Sell Forward	US\$	20,000	8-Aug-14	2-Feb-15	63.3425	1700	190.03	63.2480
555	Inward	Sell Forward	US\$	20,000	8-Aug-14	3-Feb-15	63.3425	1700	190.03	63.2480
556	Inward	Sell Forward	US\$	20,000	8-Aug-14	4-Feb-15	63.3425	1700	190.03	63.2480
557	Inward	Sell Forward	US\$	20,000	8-Aug-14	5-Feb-15	63.3425	1700	190.03	63.2480
558	Inward	Sell Forward	US\$	20,000	8-Aug-14	6-Feb-15	63.3425	1700	190.03	63.2480
559	Inward	Sell Forward	US\$	20,000	8-Aug-14	9-Feb-15	63.3425	1700	190.03	63.2480
560	Inward	Sell Forward	US\$	20,000	8-Aug-14	10-Feb-15	63.3425	1700	190.03	63.2480
561	Inward	Sell Forward	US\$	20,000	8-Aug-14	10-Feb-15	63.7525	1700	191.26	63.6579
562	Inward	Sell Forward	US\$	20,000	8-Aug-14	11-Feb-15	63.7525	1700	191.26	63.6579
563	Inward	Sell Forward	US\$	20,000	8-Aug-14	12-Feb-15	63.7525	1700	191.26	63.6579
564	Inward	Sell Forward	US\$	20,000	8-Aug-14	13-Feb-15	63.7525	1700	191.26	63.6579
565	Inward	Sell Forward	US\$	20,000	8-Aug-14	16-Feb-15	63.7525	1700	191.26	63.6579
566	Inward	Sell Forward	US\$	20,000	8-Aug-14	18-Feb-15	63.7525	1700	191.26	63.6579
567	Inward	Sell Forward	US\$	20,000	8-Aug-14	20-Feb-15	63.7525	1700	191.26	63.6579
568	Inward	Sell Forward	US\$	20,000	8-Aug-14	23-Feb-15	63.7525	1700	191.26	63.6579
569	Inward	Sell Forward	US\$	20,000	8-Aug-14	24-Feb-15	63.7525	1700	191.26	63.6579
570	Inward	Sell Forward	US\$	20,000	8-Aug-14	25-Feb-15	63.7525	1700	191.26	63.6579
571	Inward	Sell Forward	US\$	20,000	8-Aug-14	26-Feb-15	63.7525	1700	191.26	63.6579
572	Inward	Sell Forward	US\$	20,000	8-Aug-14	27-Feb-15	63.7525	1700	191.26	63.6579
573	Inward	Sell Forward	US\$	20,000	8-Aug-14	2-Mar-15	63.7525	1700	191.26	63.6579
574	Inward	Sell Forward	US\$	20,000	8-Aug-14	3-Mar-15	63.7525	1700	191.26	63.6579
575	Inward	Sell Forward	US\$	20,000	8-Aug-14	4-Mar-15	63.7525	1700	191.26	63.6579
576	Inward	Sell Forward	US\$	20,000	8-Aug-14	5-Mar-15	63.7525	1700	191.26	63.6579
577	Inward	Sell Forward	US\$	20,000	8-Aug-14	10-Mar-15	64.1325	1700	192.40	64.0379
578	Inward	Sell Forward	US\$	20,000	8-Aug-14	11-Mar-15	64.1325	1700	192.40	64.0379
579	Inward	Sell Forward	US\$	20,000	8-Aug-14	12-Mar-15	64.1325	1700	192.40	64.0379
580	Inward	Sell Forward	US\$	20,000	8-Aug-14	13-Mar-15	64.1325	1700	192.40	64.0379
581	Inward	Sell Forward	US\$	20,000	8-Aug-14	16-Mar-15	64.1325	1700	192.40	64.0379
582	Inward	Sell Forward	US\$	20,000	8-Aug-14	17-Mar-15	64.1325	1700	192.40	64.0379
583	Inward	Sell Forward	US\$	20,000	8-Aug-14	18-Mar-15	64.1325	1700	192.40	64.0379
584	Inward	Sell Forward	US\$	20,000	8-Aug-14	19-Mar-15	64.1325	1700	192.40	64.0379

585	Inward	Sell Forward	US\$	20,000	8-Aug-14	20-Mar-15	64.1325	1700	192.40	64.0379
586	Inward	Sell Forward	US\$	20,000	8-Aug-14	23-Mar-15	64.1325	1700	192.40	64.0379
587	Inward	Sell Forward	US\$	20,000	8-Aug-14	24-Mar-15	64.1325	1700	192.40	64.0379
588	Inward	Sell Forward	US\$	20,000	8-Aug-14	25-Mar-15	64.1325	1700	192.40	64.0379
589	Inward	Sell Forward	US\$	20,000	8-Aug-14	26-Mar-15	64.1325	1700	192.40	64.0379
590	Inward	Sell Forward	US\$	20,000	8-Aug-14	27-Mar-15	64.1325	1700	192.40	64.0379
591	Inward	Sell Forward	US\$	20,000	8-Aug-14	30-Mar-15	64.1325	1700	192.40	64.0379
592	Inward	Sell Forward	US\$	20,000	8-Aug-14	31-Mar-15	64.1325	1700	192.40	64.0379
593	Inward	Sell Forward	US\$	20,000	8-Aug-14	6-Apr-15	64.1325	1700	192.40	64.0379
594	Inward	Sell Forward	US\$	20,000	8-Aug-14	7-Apr-15	64.1325	1700	192.40	64.0379
595	Inward	Sell Forward	US\$	20,000	8-Aug-14	8-Apr-15	64.1325	1700	192.40	64.0379
596	Inward	Sell Forward	US\$	105,000	23-Apr-14	12-May-14	61.1525	1700	963.15	61.1271
597	Inward	Sell Forward	US\$	105,000	23-Apr-14	13-May-14	61.1525	1700	963.15	61.1271
598	Inward	Sell Forward	US\$	105,000	23-Apr-14	15-May-14	61.1525	1700	963.15	61.1271
599	Inward	Sell Forward	US\$	105,000	23-Apr-14	16-May-14	61.1525	1700	963.15	61.1271
600	Inward	Sell Forward	US\$	105,000	23-Apr-14	19-May-14	61.1525	1700	963.15	61.1271
601	Inward	Sell Forward	US\$	105,000	23-Apr-14	20-May-14	61.1525	1700	963.15	61.1271
602	Inward	Sell Forward	US\$	105,000	23-Apr-14	21-May-14	61.1525	1700	963.15	61.1271
603	Inward	Sell Forward	US\$	105,000	23-Apr-14	22-May-14	61.1525	1700	963.15	61.1271
604	Inward	Sell Forward	US\$	105,000	23-Apr-14	23-May-14	61.1525	1700	963.15	61.1271
605	Inward	Sell Forward	US\$	105,000	23-Apr-14	26-May-14	61.1525	1700	963.15	61.1271
606	Inward	Sell Forward	US\$	105,000	23-Apr-14	27-May-14	61.1525	1700	963.15	61.1271
607	Inward	Sell Forward	US\$	105,000	23-Apr-14	28-May-14	61.1525	1700	963.15	61.1271
608	Inward	Sell Forward	US\$	105,000	23-Apr-14	29-May-14	61.1525	1700	963.15	61.1271
609	Inward	Sell Forward	US\$	105,000	23-Apr-14	30-May-14	61.1525	1700	963.15	61.1271
610	Inward	Sell Forward	US\$	105,000	23-Apr-14	2-Jun-14	61.1525	1700	963.15	61.1271
611	Inward	Sell Forward	US\$	105,000	23-Apr-14	3-Jun-14	61.1525	1700	963.15	61.1271
612	Inward	Sell Forward	US\$	105,000	23-Apr-14	4-Jun-14	61.1525	1700	963.15	61.1271
613	Inward	Sell Forward	US\$	105,000	23-Apr-14	5-Jun-14	61.1525	1700	963.15	61.1271
614	Inward	Sell Forward	US\$	105,000	23-Apr-14	6-Jun-14	61.1525	1700	963.15	61.1271
615	Inward	Sell Forward	US\$	42,000	25-May-16	24-Jun-16	67.6200	1700	426.01	67.5694
616	Inward	Sell Forward	US\$	42,000	25-May-16	27-Jun-16	67.6200	1700	426.01	67.5694
617	Inward	Sell Forward	US\$	42,000	25-May-16	28-Jun-16	67.6200	1700	426.01	67.5694
618	Inward	Sell Forward	US\$	42,000	25-May-16	29-Jun-16	67.6200	1700	426.01	67.5694
619	Inward	Sell Forward	US\$	42,000	25-May-16	30-Jun-16	67.6200	1700	426.01	67.5694
620	Inward	Sell Forward	US\$	42,000	25-May-16	1-Jul-16	67.6200	1700	426.01	67.5694

621	Inward	Sell Forward	US\$	42,000	25-May-16	4-Jul-16	67.6200	1700	426.01	67.5694
622	Inward	Sell Forward	US\$	42,000	25-May-16	5-Jul-16	67.6200	1700	426.01	67.5694
623	Inward	Sell Forward	US\$	42,000	25-May-16	7-Jul-16	67.6200	1700	426.01	67.5694
624	Inward	Sell Forward	US\$	42,000	25-May-16	8-Jul-16	67.6200	1700	426.01	67.5694
625	Inward	Sell Forward	US\$	42,000	25-May-16	11-Jul-16	67.6200	1700	426.01	67.5694
626	Inward	Sell Forward	US\$	42,000	25-May-16	12-Jul-16	67.6200	1700	426.01	67.5694
627	Inward	Sell Forward	US\$	42,000	25-May-16	13-Jul-16	67.6200	1700	426.01	67.5694
628	Inward	Sell Forward	US\$	42,000	25-May-16	14-Jul-16	67.6200	1700	426.01	67.5694
629	Inward	Sell Forward	US\$	42,000	25-May-16	15-Jul-16	67.6200	1700	426.01	67.5694
630	Inward	Sell Forward	US\$	42,000	25-May-16	18-Jul-16	67.6200	1700	426.01	67.5694
631	Inward	Sell Forward	US\$	42,000	25-May-16	19-Jul-16	67.6200	1700	426.01	67.5694
632	Inward	Sell Forward	US\$	42,000	25-May-16	20-Jul-16	67.6200	1700	426.01	67.5694
633	Inward	Sell Forward	US\$	42,000	25-May-16	21-Jul-16	67.6200	1700	426.01	67.5694
634	Inward	Sell Forward	US\$	42,000	25-May-16	22-Jul-16	67.6200	1700	426.01	67.5694
635	Inward	Sell Forward	US\$	50,000	3-Nov-14	22-Dec-14	61.895	1700	464.21	61.8517
636	Inward	Sell Forward	US\$	50,000	3-Nov-14	23-Dec-14	61.895	1700	464.21	61.8517
637	Inward	Sell Forward	US\$	50,000	3-Nov-14	24-Dec-14	61.895	1700	464.21	61.8517
638	Inward	Sell Forward	US\$	50,000	3-Nov-14	26-Dec-14	61.895	1700	464.21	61.8517
639	Inward	Sell Forward	US\$	50,000	3-Nov-14	29-Dec-14	61.895	1700	464.21	61.8517
640	Inward	Sell Forward	US\$	50,000	3-Nov-14	30-Dec-14	61.895	1700	464.21	61.8517
641	Inward	Sell Forward	US\$	50,000	3-Nov-14	31-Dec-14	61.895	1700	464.21	61.8517
642	Inward	Sell Forward	US\$	50,000	3-Nov-14	1-Jan-15	61.895	1700	464.21	61.8517
643	Inward	Sell Forward	US\$	50,000	3-Nov-14	2-Jan-15	61.895	1700	464.21	61.8517
644	Inward	Sell Forward	US\$	50,000	3-Nov-14	5-Jan-15	61.895	1700	464.21	61.8517
645	Inward	Sell Forward	US\$	50,000	3-Nov-14	6-Jan-15	61.895	1700	464.21	61.8517
646	Inward	Sell Forward	US\$	50,000	3-Nov-14	7-Jan-15	61.895	1700	464.21	61.8517
647	Inward	Sell Forward	US\$	50,000	3-Nov-14	8-Jan-15	61.895	1700	464.21	61.8517
648	Inward	Sell Forward	US\$	50,000	3-Nov-14	9-Jan-15	61.895	1700	464.21	61.8517
649	Inward	Sell Forward	US\$	50,000	3-Nov-14	12-Jan-15	61.895	1700	464.21	61.8517
650	Inward	Sell Forward	US\$	50,000	3-Nov-14	13-Jan-15	61.895	1700	464.21	61.8517
651	Inward	Sell Forward	US\$	50,000	3-Nov-14	14-Jan-15	61.895	1700	464.21	61.8517
652	Inward	Sell Forward	US\$	50,000	3-Nov-14	15-Jan-15	61.895	1700	464.21	61.8517
653	Inward	Sell Forward	US\$	50,000	3-Nov-14	16-Jan-15	61.895	1700	464.21	61.8517
654	Inward	Sell Forward	US\$	67,000	25-May-16	20-Jul-16	67.9125	1700	682.52	67.8769
655	Inward	Sell Forward	US\$	67,000	25-May-16	21-Jul-16	67.9125	1700	682.52	67.8769
656	Inward	Sell Forward	US\$	67,000	25-May-16	22-Jul-16	67.9125	1700	682.52	67.8769

657	Inward	Sell Forward	US\$	67,000	25-May-16	25-Jul-16	67.9125	1700	682.52	67.8769
658	Inward	Sell Forward	US\$	67,000	25-May-16	26-Jul-16	67.9125	1700	682.52	67.8769
659	Inward	Sell Forward	US\$	67,000	25-May-16	27-Jul-16	67.9125	1700	682.52	67.8769
660	Inward	Sell Forward	US\$	67,000	25-May-16	28-Jul-16	67.9125	1700	682.52	67.8769
661	Inward	Sell Forward	US\$	67,000	25-May-16	29-Jul-16	67.9125	1700	682.52	67.8769
662	Inward	Sell Forward	US\$	67,000	25-May-16	1-Aug-16	67.9125	1700	682.52	67.8769
663	Inward	Sell Forward	US\$	67,000	25-May-16	2-Aug-16	67.9125	1700	682.52	67.8769
664	Inward	Sell Forward	US\$	67,000	25-May-16	3-Aug-16	67.9125	1700	682.52	67.8769
665	Inward	Sell Forward	US\$	67,000	25-May-16	4-Aug-16	67.9125	1700	682.52	67.8769
666	Inward	Sell Forward	US\$	67,000	25-May-16	5-Aug-16	67.9125	1700	682.52	67.8769
667	Inward	Sell Forward	US\$	67,000	25-May-16	8-Aug-16	67.9125	1700	682.52	67.8769
668	Inward	Sell Forward	US\$	67,000	25-May-16	9-Aug-16	67.9125	1700	682.52	67.8769
669	Inward	Sell Forward	US\$	67,000	25-May-16	10-Aug-16	67.9125	1700	682.52	67.8769
670	Inward	Sell Forward	US\$	67,000	25-May-16	11-Aug-16	67.9125	1700	682.52	67.8769
671	Inward	Sell Forward	US\$	67,000	25-May-16	12-Aug-16	67.9125	1700	682.52	67.8769
672	Inward	Sell Forward	US\$	67,000	25-May-16	16-Aug-16	67.9125	1700	682.52	67.8769
673	Inward	Sell Forward	US\$	67,000	25-May-16	18-Aug-16	67.9125	1700	682.52	67.8769
674	Inward	Sell Forward	US\$	67,000	25-May-16	19-Aug-16	67.9125	1700	682.52	67.8769
675	Inward	Sell Forward	US\$	33,000	15-Oct-15	20-Oct-15	64.73	1700	320.41	64.6688
676	Inward	Sell Forward	US\$	33,000	15-Oct-15	21-Oct-15	64.73	1700	320.41	64.6688
677	Inward	Sell Forward	US\$	33,000	15-Oct-15	23-Oct-15	64.73	1700	320.41	64.6688
678	Inward	Sell Forward	US\$	33,000	15-Oct-15	26-Oct-15	64.73	1700	320.41	64.6688
679	Inward	Sell Forward	US\$	33,000	15-Oct-15	27-Oct-15	64.73	1700	320.41	64.6688
680	Inward	Sell Forward	US\$	33,000	15-Oct-15	28-Oct-15	64.73	1700	320.41	64.6688
681	Inward	Sell Forward	US\$	33,000	15-Oct-15	29-Oct-15	64.73	1700	320.41	64.6688
682	Inward	Sell Forward	US\$	33,000	15-Oct-15	30-Oct-15	64.73	1700	320.41	64.6688
683	Inward	Sell Forward	US\$	33,000	15-Oct-15	2-Nov-15	64.73	1700	320.41	64.6688
684	Inward	Sell Forward	US\$	33,000	15-Oct-15	3-Nov-15	64.73	1700	320.41	64.6688
685	Inward	Sell Forward	US\$	33,000	15-Oct-15	4-Nov-15	64.73	1700	320.41	64.6688
686	Inward	Sell Forward	US\$	33,000	15-Oct-15	5-Nov-15	64.73	1700	320.41	64.6688
687	Inward	Sell Forward	US\$	33,000	15-Oct-15	6-Nov-15	64.73	1700	320.41	64.6688
688	Inward	Sell Forward	US\$	33,000	15-Oct-15	9-Nov-15	64.73	1700	320.41	64.6688
689	Inward	Sell Forward	US\$	33,000	15-Oct-15	10-Nov-15	64.73	1700	320.41	64.6688
690	Inward	Sell Forward	US\$	33,000	15-Oct-15	11-Nov-15	64.73	1700	320.41	64.6688
691	Inward	Sell Forward	US\$	33,000	15-Oct-15	13-Nov-15	64.73	1700	320.41	64.6688
692	Inward	Sell Forward	US\$	33,000	15-Oct-15	16-Nov-15	64.73	1700	320.41	64.6688

693	Inward	Sell Forward	US\$	33,000	15-Oct-15	17-Nov-15	64.73	1700	320.41	64.6688
694	Inward	Sell Forward	US\$	33,000	15-Oct-15	18-Nov-15	64.73	1700	320.41	64.6688
695	Inward	Sell Forward	US\$	40,000	25-May-16	1-Aug-16	68.05	1700	408.30	67.9973
696	Inward	Sell Forward	US\$	40,000	25-May-16	2-Aug-16	68.05	1700	408.30	67.9973
697	Inward	Sell Forward	US\$	40,000	25-May-16	3-Aug-16	68.05	1700	408.30	67.9973
698	Inward	Sell Forward	US\$	40,000	25-May-16	4-Aug-16	68.05	1700	408.30	67.9973
699	Inward	Sell Forward	US\$	40,000	25-May-16	5-Aug-16	68.05	1700	408.30	67.9973
700	Inward	Sell Forward	US\$	40,000	25-May-16	8-Aug-16	68.05	1700	408.30	67.9973
701	Inward	Sell Forward	US\$	40,000	25-May-16	9-Aug-16	68.05	1700	408.30	67.9973
702	Inward	Sell Forward	US\$	40,000	25-May-16	10-Aug-16	68.05	1700	408.30	67.9973
703	Inward	Sell Forward	US\$	40,000	25-May-16	11-Aug-16	68.05	1700	408.30	67.9973
704	Inward	Sell Forward	US\$	40,000	25-May-16	12-Aug-16	68.05	1700	408.30	67.9973
705	Inward	Sell Forward	US\$	40,000	25-May-16	16-Aug-16	68.05	1700	408.30	67.9973
706	Inward	Sell Forward	US\$	40,000	25-May-16	18-Aug-16	68.05	1700	408.30	67.9973
707	Inward	Sell Forward	US\$	40,000	25-May-16	19-Aug-16	68.05	1700	408.30	67.9973
708	Inward	Sell Forward	US\$	40,000	25-May-16	22-Aug-16	68.05	1700	408.30	67.9973
709	Inward	Sell Forward	US\$	40,000	25-May-16	23-Aug-16	68.05	1700	408.30	67.9973
710	Inward	Sell Forward	US\$	40,000	25-May-16	24-Aug-16	68.05	1700	408.30	67.9973
711	Inward	Sell Forward	US\$	40,000	25-May-16	25-Aug-16	68.05	1700	408.30	67.9973
712	Inward	Sell Forward	US\$	40,000	25-May-16	26-Aug-16	68.05	1700	408.30	67.9973
713	Inward	Sell Forward	US\$	40,000	25-May-16	29-Aug-16	68.05	1700	408.30	67.9973
714	Inward	Sell Forward	US\$	40,000	25-May-16	30-Aug-16	68.05	1700	408.30	67.9973
715	Outward	Buy Forward	US\$	158,000	9-Dec-16	16-Dec-16	67.81	1700	1607.10	67.8309
716	Outward	Buy Forward	US\$	75,000	12-Jan-17	27-Jan-17	68.31	1700	768.49	68.3429
717	Outward	Buy Forward	US\$	49,000	12-Jan-17	30-Jan-17	68.33	1700	502.23	68.3749
718	Outward	Buy Forward	US\$	145,000	12-Jan-17	6-Feb-17	68.37	1700	1487.05	68.3920
719	Outward	Buy Forward	US\$	104,000	12-Jan-17	21-Feb-17	68.52	1700	1068.91	68.5466
720	Inward	Sell Forward	US\$	50,000	29-Mar-17	31-Mar-17	64.7589	1700	485.69	64.7152
721	Inward	Sell Forward	US\$	50,000	29-Mar-17	3-Apr-17	64.7589	1700	485.69	64.7152
722	Inward	Sell Forward	US\$	50,000	29-Mar-17	5-Apr-17	64.7589	1700	485.69	64.7152
723	Inward	Sell Forward	US\$	50,000	29-Mar-17	6-Apr-17	64.7589	1700	485.69	64.7152
724	Inward	Sell Forward	US\$	50,000	29-Mar-17	7-Apr-17	64.7589	1700	485.69	64.7152
725	Inward	Sell Forward	US\$	50,000	29-Mar-17	10-Apr-17	64.7589	1700	485.69	64.7152
726	Inward	Sell Forward	US\$	50,000	29-Mar-17	11-Apr-17	64.7589	1700	485.69	64.7152
727	Inward	Sell Forward	US\$	50,000	29-Mar-17	12-Apr-17	64.7589	1700	485.69	64.7152
728	Inward	Sell Forward	US\$	50,000	29-Mar-17	13-Apr-17	64.7589	1700	485.69	64.7152

729	Inward	Sell Forward	US\$	50,000	29-Mar-17	17-Apr-17	64.7589	1700	485.69	64.7152
730	Inward	Sell Forward	US\$	50,000	29-Mar-17	18-Apr-17	64.7589	1700	485.69	64.7152
731	Inward	Sell Forward	US\$	50,000	29-Mar-17	19-Apr-17	64.7589	1700	485.69	64.7152
732	Inward	Sell Forward	US\$	50,000	29-Mar-17	20-Apr-17	64.7589	1700	485.69	64.7152
733	Inward	Sell Forward	US\$	50,000	29-Mar-17	21-Apr-17	64.7589	1700	485.69	64.7152
734	Inward	Sell Forward	US\$	50,000	29-Mar-17	24-Apr-17	64.7589	1700	485.69	64.7152
735	Inward	Sell Forward	US\$	50,000	29-Mar-17	25-Apr-17	64.7589	1700	485.69	64.7152
736	Inward	Sell Forward	US\$	50,000	29-Mar-17	26-Apr-17	64.7589	1700	485.69	64.7152
737	Inward	Sell Forward	US\$	50,000	29-Mar-17	27-Apr-17	64.7589	1700	485.69	64.7152
738	Inward	Sell Forward	US\$	50,000	29-Mar-17	28-Apr-17	64.7589	1700	485.69	64.7152
739	Outward	Buy Forward	US\$	50,000	29-Mar-17	31-Mar-17	65.5189	1700	491.39	65.5627
740	Outward	Buy Forward	US\$	50,000	29-Mar-17	3-Apr-17	65.5189	1700	491.39	65.5627
741	Outward	Buy Forward	US\$	50,000	29-Mar-17	5-Apr-17	65.5189	1700	491.39	65.5627
742	Outward	Buy Forward	US\$	50,000	29-Mar-17	6-Apr-17	65.5189	1700	491.39	65.5627
743	Outward	Buy Forward	US\$	50,000	29-Mar-17	7-Apr-17	65.5189	1700	491.39	65.5627
744	Outward	Buy Forward	US\$	50,000	29-Mar-17	10-Apr-17	65.5189	1700	491.39	65.5627
745	Outward	Buy Forward	US\$	50,000	29-Mar-17	11-Apr-17	65.5189	1700	491.39	65.5627
746	Outward	Buy Forward	US\$	50,000	29-Mar-17	12-Apr-17	65.5189	1700	491.39	65.5627
747	Outward	Buy Forward	US\$	50,000	29-Mar-17	13-Apr-17	65.5189	1700	491.39	65.5627
748	Outward	Buy Forward	US\$	50,000	29-Mar-17	17-Apr-17	65.5189	1700	491.39	65.5627
749	Outward	Buy Forward	US\$	50,000	29-Mar-17	18-Apr-17	65.5189	1700	491.39	65.5627
750	Outward	Buy Forward	US\$	50,000	29-Mar-17	19-Apr-17	65.5189	1700	491.39	65.5627
751	Outward	Buy Forward	US\$	50,000	29-Mar-17	20-Apr-17	65.5189	1700	491.39	65.5627
752	Outward	Buy Forward	US\$	50,000	29-Mar-17	21-Apr-17	65.5189	1700	491.39	65.5627
753	Outward	Buy Forward	US\$	50,000	29-Mar-17	24-Apr-17	65.5189	1700	491.39	65.5627
754	Outward	Buy Forward	US\$	50,000	29-Mar-17	25-Apr-17	65.5189	1700	491.39	65.5627
755	Outward	Buy Forward	US\$	50,000	29-Mar-17	26-Apr-17	65.5189	1700	491.39	65.5627
756	Outward	Buy Forward	US\$	50,000	29-Mar-17	27-Apr-17	65.5189	1700	491.39	65.5627
757	Outward	Buy Forward	US\$	50,000	29-Mar-17	28-Apr-17	65.5189	1700	491.39	65.5627
758	Inward	Sell Forward	US\$	100,000	24-Nov-16	4-Jan-17	68.76	1700	1031.40	68.7327
759	Inward	Sell Forward	US\$	100,000	24-Nov-16	5-Jan-17	68.76	1700	1031.40	68.7327
760	Inward	Sell Forward	US\$	100,000	24-Nov-16	6-Jan-17	68.76	1700	1031.40	68.7327
761	Inward	Sell Forward	US\$	100,000	24-Nov-16	9-Jan-17	68.76	1700	1031.40	68.7327
762	Inward	Sell Forward	US\$	100,000	24-Nov-16	10-Jan-17	68.76	1700	1031.40	68.7327
763	Inward	Sell Forward	US\$	100,000	24-Nov-16	11-Jan-17	68.76	1700	1031.40	68.7327
764	Inward	Sell Forward	US\$	100,000	24-Nov-16	12-Jan-17	68.76	1700	1031.40	68.7327

765	Inward	Sell Forward	US\$	100,000	24-Nov-16	13-Jan-17	68.76	1700	1031.40	68.7327
766	Inward	Sell Forward	US\$	100,000	24-Nov-16	16-Jan-17	68.76	1700	1031.40	68.7327
767	Inward	Sell Forward	US\$	100,000	24-Nov-16	17-Jan-17	68.76	1700	1031.40	68.7327
768	Inward	Sell Forward	US\$	100,000	24-Nov-16	18-Jan-17	68.76	1700	1031.40	68.7327
769	Inward	Sell Forward	US\$	100,000	24-Nov-16	19-Jan-17	68.76	1700	1031.40	68.7327
770	Inward	Sell Forward	US\$	100,000	24-Nov-16	20-Jan-17	68.76	1700	1031.40	68.7327
771	Inward	Sell Forward	US\$	100,000	24-Nov-16	23-Jan-17	68.76	1700	1031.40	68.7327
772	Inward	Sell Forward	US\$	100,000	24-Nov-16	24-Jan-17	68.76	1700	1031.40	68.7327
773	Inward	Sell Forward	US\$	100,000	24-Nov-16	25-Jan-17	68.76	1700	1031.40	68.7327
774	Inward	Sell Forward	US\$	100,000	24-Nov-16	27-Jan-17	68.76	1700	1031.40	68.7327
775	Inward	Sell Forward	US\$	100,000	24-Nov-16	30-Jan-17	68.76	1700	1031.40	68.7327
776	Inward	Sell Forward	US\$	100,000	24-Nov-16	31-Jan-17	68.76	1700	1031.40	68.7327
777	Inward	Sell Forward	US\$	100,000	27-Nov-15	1-Jun-16	68.77	1700	1031.55	68.7427
778	Inward	Sell Forward	US\$	100,000	27-Nov-15	2-Jun-16	68.77	1700	1031.55	68.7427
779	Inward	Sell Forward	US\$	100,000	27-Nov-15	3-Jun-16	68.77	1700	1031.55	68.7427
780	Inward	Sell Forward	US\$	100,000	27-Nov-15	6-Jun-16	68.77	1700	1031.55	68.7427
781	Inward	Sell Forward	US\$	100,000	27-Nov-15	7-Jun-16	68.77	1700	1031.55	68.7427
782	Inward	Sell Forward	US\$	100,000	27-Nov-15	8-Jun-16	68.77	1700	1031.55	68.7427
783	Inward	Sell Forward	US\$	100,000	27-Nov-15	9-Jun-16	68.77	1700	1031.55	68.7427
784	Inward	Sell Forward	US\$	100,000	27-Nov-15	10-Jun-16	68.77	1700	1031.55	68.7427
785	Inward	Sell Forward	US\$	100,000	27-Nov-15	13-Jun-16	68.77	1700	1031.55	68.7427
786	Inward	Sell Forward	US\$	100,000	27-Nov-15	14-Jun-16	68.77	1700	1031.55	68.7427
787	Inward	Sell Forward	US\$	100,000	27-Nov-15	15-Jun-16	68.77	1700	1031.55	68.7427
788	Inward	Sell Forward	US\$	100,000	27-Nov-15	16-Jun-16	68.77	1700	1031.55	68.7427
789	Inward	Sell Forward	US\$	100,000	27-Nov-15	17-Jun-16	68.77	1700	1031.55	68.7427
790	Inward	Sell Forward	US\$	100,000	27-Nov-15	20-Jun-16	68.77	1700	1031.55	68.7427
791	Inward	Sell Forward	US\$	100,000	27-Nov-15	21-Jun-16	68.77	1700	1031.55	68.7427
792	Inward	Sell Forward	US\$	100,000	27-Nov-15	22-Jun-16	68.77	1700	1031.55	68.7427
793	Inward	Sell Forward	US\$	100,000	27-Nov-15	23-Jun-16	68.77	1700	1031.55	68.7427
794	Inward	Sell Forward	US\$	100,000	27-Nov-15	24-Jun-16	68.77	1700	1031.55	68.7427
795	Inward	Sell Forward	US\$	100,000	27-Nov-15	27-Jun-16	68.77	1700	1031.55	68.7427
796	Inward	Sell Forward	US\$	100,000	27-Nov-15	28-Jun-16	68.77	1700	1031.55	68.7427
797	Inward	Sell Forward	US\$	100,000	27-Nov-15	29-Jun-16	68.77	1700	1031.55	68.7427
798	Inward	Sell Forward	US\$	100,000	27-Nov-15	30-Jun-16	68.77	1700	1031.55	68.7427
799	Inward	Sell Forward	US\$	100,000	27-Nov-15	2-May-16	68.44	1700	1026.60	68.4127
800	Inward	Sell Forward	US\$	100,000	27-Nov-15	3-May-16	68.44	1700	1026.60	68.4127

801	Inward	Sell Forward	US\$	100,000	27-Nov-15	4-May-16	68.44	1700	1026.60	68.4127
802	Inward	Sell Forward	US\$	100,000	27-Nov-15	5-May-16	68.44	1700	1026.60	68.4127
803	Inward	Sell Forward	US\$	100,000	27-Nov-15	6-May-16	68.44	1700	1026.60	68.4127
804	Inward	Sell Forward	US\$	100,000	27-Nov-15	9-May-16	68.44	1700	1026.60	68.4127
805	Inward	Sell Forward	US\$	100,000	27-Nov-15	10-May-16	68.44	1700	1026.60	68.4127
806	Inward	Sell Forward	US\$	100,000	27-Nov-15	11-May-16	68.44	1700	1026.60	68.4127
807	Inward	Sell Forward	US\$	100,000	27-Nov-15	12-May-16	68.44	1700	1026.60	68.4127
808	Inward	Sell Forward	US\$	100,000	27-Nov-15	13-May-16	68.44	1700	1026.60	68.4127
809	Inward	Sell Forward	US\$	100,000	27-Nov-15	16-May-16	68.44	1700	1026.60	68.4127
810	Inward	Sell Forward	US\$	100,000	27-Nov-15	17-May-16	68.44	1700	1026.60	68.4127
811	Inward	Sell Forward	US\$	100,000	27-Nov-15	18-May-16	68.44	1700	1026.60	68.4127
812	Inward	Sell Forward	US\$	100,000	27-Nov-15	19-May-16	68.44	1700	1026.60	68.4127
813	Inward	Sell Forward	US\$	100,000	27-Nov-15	20-May-16	68.44	1700	1026.60	68.4127
814	Inward	Sell Forward	US\$	100,000	27-Nov-15	23-May-16	68.44	1700	1026.60	68.4127
815	Inward	Sell Forward	US\$	100,000	27-Nov-15	24-May-16	68.44	1700	1026.60	68.4127
816	Inward	Sell Forward	US\$	100,000	27-Nov-15	25-May-16	68.44	1700	1026.60	68.4127
817	Inward	Sell Forward	US\$	100,000	27-Nov-15	26-May-16	68.44	1700	1026.60	68.4127
818	Inward	Sell Forward	US\$	100,000	27-Nov-15	27-May-16	68.44	1700	1026.60	68.4127
819	Inward	Sell Forward	US\$	100,000	27-Nov-15	30-May-16	68.44	1700	1026.60	68.4127
820	Inward	Sell Forward	US\$	100,000	27-Nov-15	31-May-16	68.44	1700	1026.60	68.4127
821	Inward	Sell Forward	US\$	100,000	27-Nov-15	4-Apr-16	68.07	1700	1021.05	68.0428
822	Inward	Sell Forward	US\$	100,000	27-Nov-15	5-Apr-16	68.07	1700	1021.05	68.0428
823	Inward	Sell Forward	US\$	100,000	27-Nov-15	6-Apr-16	68.07	1700	1021.05	68.0428
824	Inward	Sell Forward	US\$	100,000	27-Nov-15	7-Apr-16	68.07	1700	1021.05	68.0428
825	Inward	Sell Forward	US\$	100,000	27-Nov-15	11-Apr-16	68.07	1700	1021.05	68.0428
826	Inward	Sell Forward	US\$	100,000	27-Nov-15	12-Apr-16	68.07	1700	1021.05	68.0428
827	Inward	Sell Forward	US\$	100,000	27-Nov-15	13-Apr-16	68.07	1700	1021.05	68.0428
828	Inward	Sell Forward	US\$	100,000	27-Nov-15	18-Apr-16	68.07	1700	1021.05	68.0428
829	Inward	Sell Forward	US\$	100,000	27-Nov-15	20-Apr-16	68.07	1700	1021.05	68.0428
830	Inward	Sell Forward	US\$	100,000	27-Nov-15	21-Apr-16	68.07	1700	1021.05	68.0428
831	Inward	Sell Forward	US\$	100,000	27-Nov-15	22-Apr-16	68.07	1700	1021.05	68.0428
832	Inward	Sell Forward	US\$	100,000	27-Nov-15	25-Apr-16	68.07	1700	1021.05	68.0428
833	Inward	Sell Forward	US\$	100,000	27-Nov-15	26-Apr-16	68.07	1700	1021.05	68.0428
834	Inward	Sell Forward	US\$	100,000	27-Nov-15	27-Apr-16	68.07	1700	1021.05	68.0428
835	Inward	Sell Forward	US\$	100,000	27-Nov-15	28-Apr-16	68.07	1700	1021.05	68.0428
836	Inward	Sell Forward	US\$	100,000	27-Nov-15	29-Apr-16	68.07	1700	1021.05	68.0428

837	Inward	Sell Forward	US\$	100,000	27-Nov-15	1-Mar-16	67.6825	1700	1015.24	67.6553
838	Inward	Sell Forward	US\$	100,000	27-Nov-15	2-Mar-16	67.6825	1700	1015.24	67.6553
839	Inward	Sell Forward	US\$	100,000	27-Nov-15	3-Mar-16	67.6825	1700	1015.24	67.6553
840	Inward	Sell Forward	US\$	100,000	27-Nov-15	4-Mar-16	67.6825	1700	1015.24	67.6553
841	Inward	Sell Forward	US\$	100,000	27-Nov-15	8-Mar-16	67.6825	1700	1015.24	67.6553
842	Inward	Sell Forward	US\$	100,000	27-Nov-15	9-Mar-16	67.6825	1700	1015.24	67.6553
843	Inward	Sell Forward	US\$	100,000	27-Nov-15	10-Mar-16	67.6825	1700	1015.24	67.6553
844	Inward	Sell Forward	US\$	100,000	27-Nov-15	11-Mar-16	67.6825	1700	1015.24	67.6553
845	Inward	Sell Forward	US\$	100,000	27-Nov-15	14-Mar-16	67.6825	1700	1015.24	67.6553
846	Inward	Sell Forward	US\$	100,000	27-Nov-15	15-Mar-16	67.6825	1700	1015.24	67.6553
847	Inward	Sell Forward	US\$	100,000	27-Nov-15	16-Mar-16	67.6825	1700	1015.24	67.6553
848	Inward	Sell Forward	US\$	100,000	27-Nov-15	17-Mar-16	67.6825	1700	1015.24	67.6553
849	Inward	Sell Forward	US\$	100,000	27-Nov-15	18-Mar-16	67.6825	1700	1015.24	67.6553
850	Inward	Sell Forward	US\$	100,000	27-Nov-15	21-Mar-16	67.6825	1700	1015.24	67.6553
851	Inward	Sell Forward	US\$	100,000	27-Nov-15	22-Mar-16	67.6825	1700	1015.24	67.6553
852	Inward	Sell Forward	US\$	100,000	27-Nov-15	23-Mar-16	67.6825	1700	1015.24	67.6553
853	Inward	Sell Forward	US\$	100,000	27-Nov-15	28-Mar-16	67.6825	1700	1015.24	67.6553
854	Inward	Sell Forward	US\$	100,000	27-Nov-15	29-Mar-16	67.6825	1700	1015.24	67.6553
855	Inward	Sell Forward	US\$	100,000	27-Nov-15	30-Mar-16	67.6825	1700	1015.24	67.6553
856	Inward	Sell Forward	US\$	100,000	27-Nov-15	31-Mar-16	67.6825	1700	1015.24	67.6553
857	Inward	Sell Forward	US\$	100,000	22-Feb-16	1-Sep-16	70.84	1700	1062.60	70.8124
858	Inward	Sell Forward	US\$	100,000	22-Feb-16	2-Sep-16	70.84	1700	1062.60	70.8124
859	Inward	Sell Forward	US\$	100,000	22-Feb-16	6-Sep-16	70.84	1700	1062.60	70.8124
860	Inward	Sell Forward	US\$	100,000	22-Feb-16	7-Sep-16	70.84	1700	1062.60	70.8124
861	Inward	Sell Forward	US\$	100,000	22-Feb-16	8-Sep-16	70.84	1700	1062.60	70.8124
862	Inward	Sell Forward	US\$	100,000	22-Feb-16	9-Sep-16	70.84	1700	1062.60	70.8124
863	Inward	Sell Forward	US\$	100,000	22-Feb-16	12-Sep-16	70.84	1700	1062.60	70.8124
864	Inward	Sell Forward	US\$	100,000	22-Feb-16	14-Sep-16	70.84	1700	1062.60	70.8124
865	Inward	Sell Forward	US\$	100,000	22-Feb-16	15-Sep-16	70.84	1700	1062.60	70.8124
866	Inward	Sell Forward	US\$	100,000	22-Feb-16	16-Sep-16	70.84	1700	1062.60	70.8124
867	Inward	Sell Forward	US\$	100,000	22-Feb-16	19-Sep-16	70.84	1700	1062.60	70.8124
868	Inward	Sell Forward	US\$	100,000	22-Feb-16	20-Sep-16	70.84	1700	1062.60	70.8124
869	Inward	Sell Forward	US\$	100,000	22-Feb-16	21-Sep-16	70.84	1700	1062.60	70.8124
870	Inward	Sell Forward	US\$	100,000	22-Feb-16	22-Sep-16	70.84	1700	1062.60	70.8124
871	Inward	Sell Forward	US\$	100,000	22-Feb-16	23-Sep-16	70.84	1700	1062.60	70.8124
872	Inward	Sell Forward	US\$	100,000	22-Feb-16	26-Sep-16	70.84	1700	1062.60	70.8124

873	Inward	Sell Forward	US\$	100,000	22-Feb-16	27-Sep-16	70.84	1700	1062.60	70.8124
874	Inward	Sell Forward	US\$	100,000	22-Feb-16	28-Sep-16	70.84	1700	1062.60	70.8124
875	Inward	Sell Forward	US\$	100,000	22-Feb-16	29-Sep-16	70.84	1700	1062.60	70.8124
876	Outward	Buy Forward	US\$	50,000	29-Mar-17	31-Mar-17	65.8089	1700	493.57	65.8528
877	Outward	Buy Forward	US\$	50,000	29-Mar-17	3-Apr-17	65.8089	1700	493.57	65.8528
878	Outward	Buy Forward	US\$	50,000	29-Mar-17	5-Apr-17	65.8089	1700	493.57	65.8528
879	Outward	Buy Forward	US\$	50,000	29-Mar-17	6-Apr-17	65.8089	1700	493.57	65.8528
880	Outward	Buy Forward	US\$	50,000	29-Mar-17	7-Apr-17	65.8089	1700	493.57	65.8528
881	Outward	Buy Forward	US\$	50,000	29-Mar-17	10-Apr-17	65.8089	1700	493.57	65.8528
882	Outward	Buy Forward	US\$	50,000	29-Mar-17	11-Apr-17	65.8089	1700	493.57	65.8528
883	Outward	Buy Forward	US\$	50,000	29-Mar-17	12-Apr-17	65.8089	1700	493.57	65.8528
884	Outward	Buy Forward	US\$	50,000	29-Mar-17	13-Apr-17	65.8089	1700	493.57	65.8528
885	Outward	Buy Forward	US\$	50,000	29-Mar-17	17-Apr-17	65.8089	1700	493.57	65.8528
886	Outward	Buy Forward	US\$	50,000	29-Mar-17	18-Apr-17	65.8089	1700	493.57	65.8528
887	Outward	Buy Forward	US\$	50,000	29-Mar-17	19-Apr-17	65.8089	1700	493.57	65.8528
888	Outward	Buy Forward	US\$	50,000	29-Mar-17	20-Apr-17	65.8089	1700	493.57	65.8528
889	Outward	Buy Forward	US\$	50,000	29-Mar-17	21-Apr-17	65.8089	1700	493.57	65.8528
890	Outward	Buy Forward	US\$	50,000	29-Mar-17	24-Apr-17	65.8089	1700	493.57	65.8528
891	Outward	Buy Forward	US\$	50,000	29-Mar-17	25-Apr-17	65.8089	1700	493.57	65.8528
892	Outward	Buy Forward	US\$	50,000	29-Mar-17	26-Apr-17	65.8089	1700	493.57	65.8528
893	Outward	Buy Forward	US\$	50,000	29-Mar-17	27-Apr-17	65.8089	1700	493.57	65.8528
894	Outward	Buy Forward	US\$	50,000	29-Mar-17	28-Apr-17	65.8089	1700	493.57	65.8528
895	Outward	Buy Forward	US\$	50,000	29-Mar-17	2-May-17	65.8089	1700	493.57	65.8528
896	Outward	Buy Forward	US\$	50,000	29-Mar-17	3-May-17	65.8089	1700	493.57	65.8528
897	Outward	Buy Forward	US\$	50,000	29-Mar-17	4-May-17	65.8089	1700	493.57	65.8528
898	Outward	Buy Forward	US\$	50,000	29-Mar-17	5-May-17	65.8089	1700	493.57	65.8528
899	Outward	Buy Forward	US\$	50,000	29-Mar-17	8-May-17	65.8089	1700	493.57	65.8528
900	Outward	Buy Forward	US\$	50,000	29-Mar-17	9-May-17	65.8089	1700	493.57	65.8528
901	Outward	Buy Forward	US\$	50,000	29-Mar-17	11-May-17	65.8089	1700	493.57	65.8528
902	Outward	Buy Forward	US\$	50,000	29-Mar-17	12-May-17	65.8089	1700	493.57	65.8528
903	Outward	Buy Forward	US\$	50,000	29-Mar-17	15-May-17	65.8089	1700	493.57	65.8528
904	Outward	Buy Forward	US\$	50,000	29-Mar-17	16-May-17	65.8089	1700	493.57	65.8528
905	Outward	Buy Forward	US\$	50,000	29-Mar-17	17-May-17	65.8089	1700	493.57	65.8528
906	Outward	Buy Forward	US\$	50,000	29-Mar-17	18-May-17	65.8089	1700	493.57	65.8528
907	Outward	Buy Forward	US\$	50,000	29-Mar-17	19-May-17	65.8089	1700	493.57	65.8528
908	Outward	Buy Forward	US\$	50,000	29-Mar-17	22-May-17	65.8089	1700	493.57	65.8528

909	Outward	Buy Forward	US\$	50,000	29-Mar-17	23-May-17	65.8089	1700	493.57	65.8528
910	Outward	Buy Forward	US\$	50,000	29-Mar-17	24-May-17	65.8089	1700	493.57	65.8528
911	Outward	Buy Forward	US\$	50,000	29-Mar-17	25-May-17	65.8089	1700	493.57	65.8528
912	Outward	Buy Forward	US\$	50,000	29-Mar-17	26-May-17	65.8089	1700	493.57	65.8528
913	Outward	Buy Forward	US\$	50,000	29-Mar-17	29-May-17	65.8089	1700	493.57	65.8528
914	Outward	Buy Forward	US\$	50,000	29-Mar-17	30-May-17	65.8089	1700	493.57	65.8528
915	Outward	Buy Forward	US\$	50,000	29-Mar-17	31-May-17	65.8089	1700	493.57	65.8528

Appendix – 4 Calculation of Cost of Financing the Margin

Calculation of cost of financing the margin for Futures hedge is contained in this appendix. Cost of funds for financing the currency hedge is taken to be 12.5 % p.a. based on the information received from the exporter. The finance cost has been calculated for each observation considering the MTM gain or loss on Futures hedge. Figures are in Indian Rupees except otherwise stated.

Table 4A.1 Cost of financing the margin for observation no.1

Date	Settle. Price	Booking Price/Prev .Day Settlement	Amount of U.S. Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/ Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Invest- ment in Margin
8-Aug-14	62.22	62.22	35000	Sell	108885	0	108885	0	108885	108885	37.29
11-Aug-14	62.16	62.22	35000	Sell	108885	2100	110985	2100	108885	106785	109.71
12-Aug-14	62.0825	62.16	35000	Sell	108885	2712	111598	2712.5	108885	104072.5	35.64
13-Aug-14	62.1425	62.0825	35000	Sell	108885	-2100	106785	-2100	108885	106172.5	36.36
14-Aug-14	61.7075	62.1425	35000	Sell	108885	15225	124110	15225	108885	90947.5	31.15
19-Aug-14	61.575	61.7075	35000	Sell	108885	4638	113523	4637.5	108885	86310	147.79
20-Aug-14	61.54	61.575	35000	Sell	108885	1225	110110	1225	108885	85085	29.14
21-Aug-14	61.5575	61.54	35000	Sell	108885	-612	108273	-612.5	108885	85697.5	29.35
22-Aug-14	61.3375	61.5575	35000	Sell	108885	7700	116585	7700	108885	77997.5	26.71
25-Aug-14	61.4075	61.3375	35000	Sell	108885	-2450	106435	-2450	108885	80447.5	82.65

26-Aug-14	61.3025	61.4075	35000	Sell	108885	3675	112560	3675	108885	76772.5	26.29
27-Aug-14	61.2175	61.3025	35000	Sell	108885	2975	111860	2975	108885	73797.5	25.27
28-Aug-14	61.355	61.2175	35000	Sell	108885	-4812	104073	-4812.5	108885	78610	26.92
1-Sep-14	61.27	61.355	35000	Sell	108885	2975	111860	2975	108885	75635	103.61
2-Sep-14	61.4125	61.27	35000	Sell	108885	-4987	103898	-4987.5	108885	80622.5	27.61
3-Sep-14	61.18	61.4125	35000	Sell	108885	8138	117023	8137.5	108885	72485	24.82
4-Sep-14	61.0775	61.18	35000	Sell	108885	3587	112473	3587.5	108885	68897.5	23.60
5-Sep-14	61.075	61.0775	35000	Sell	108885	87	108973	87.5	108885	68810	23.57
8-Sep-14	60.9375	61.075	35000	Sell	108885	4813	113698	4812.5	108885	63997.5	65.75
9-Sep-14	61.2725	60.9375	35000	Sell	108885	-11725	97160	-11725	108885	75722.5	25.93
10-Sep-14	61.5725	61.2725	35000	Sell	108885	-10500	98385	-10500	108885	86222.5	29.53
11-Sep-14	61.5275	61.5725	35000	Sell	108885	1575	110460	1575	108885	84647.5	28.99
12-Sep-14	61.28	61.5275	35000	Sell	108885	8663	117548	8662.5	108885	75985	26.02
15-Sep-14	61.7175	61.28	35000	Sell	108885	-15313	93573	-15312.5	108885	91297.5	93.80
16-Sep-14	61.6525	61.7175	35000	Sell	108885	2275	111160	2275	108885	89022.5	30.49
17-Sep-14	61.4675	61.6525	35000	Sell	108885	6475	115360	6475	108885	82547.5	28.27
18-Sep-14	61.375	61.4675	35000	Sell	108885	3238	112123	3237.5	108885	79310	27.16
19-Sep-14	61.31	61.375	35000	Sell	108885	2275	111160	2275	108885	77035	26.38
22-Sep-14	61.3025	61.31	35000	Sell	108885	263	109148	262.5	108885	76772.5	78.88
23-Sep-14	61.42	61.3025	35000	Sell	108885	-4112	104773	-4112.5	108885	80885	27.70
24-Sep-14	61.415	61.42	35000	Sell	108885	175	109060	175	108885	80710	27.64
25-Sep-14	61.7625	61.415	35000	Sell	108885	-12163	96722	-12162.5	108885	92872.5	31.81
26-Sep-14	61.5825	61.7625	35000	Sell	108885	6300	115185	6300	108885	86572.5	29.65
29-Sep-14	61.9525	61.5825	35000	Sell	108885	-12950	95935	-12950	108885	99522.5	102.25
30-Sep-14	62.1075	61.9525	35000	Sell	108885	-5425	103460	-5425	108885	104947.5	35.94
1-Oct-14	61.9275	62.1075	35000	Sell	108885	6300	115185	6300	108885	98647.5	33.78
7-Oct-14	61.7125	61.9275	35000	Sell	108885	7525	116410	7525	108885	91122.5	187.24
8-Oct-14	61.675	61.7125	35000	Sell	108885	1313	110198	1312.5	108885	89810	30.76
9-Oct-14	61.23	61.675	35000	Sell	108885	15575	124460	15575	108885	74235	25.42
Total										1840.86	

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 29-Oct-2014 (Source - NSE)

Table 4A.2 Cost of financing the margin for observation no.2 and observations no. 234 – 250

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
30-Sep-14	62.4875	62.4875	40000	Sell	124975	0	124975	0	124975	124975	42.80		
1-Oct-14	62.3	62.4875	40000	Sell	124975	7500	132475	7500	124975	117475	40.23		
7-Oct-14	62.0825	62.3	40000	Sell	124975	8700	133675	8700	124975	108775	223.51		
8-Oct-14	62.05	62.0825	40000	Sell	124975	1300	126275	1300	124975	107475	36.81		
9-Oct-14	61.59	62.05	40000	Sell	124975	18400	143375	18400	124975	89075	30.51		
10-Oct-14	61.89	61.59	40000	Sell	124975	-12000	112975	-12000	124975	101075	34.61	408.47	234
13-Oct-14	61.6725	61.89	40000	Sell	124975	8700	133675	8700	124975	92375	94.91	503.37	235
14-Oct-14	61.97	61.6725	40000	Sell	124975	-11900	113075	-11900	124975	104275	35.71	539.08	236
16-Oct-14	62.3825	61.97	40000	Sell	124975	-16500	108475	-16500	124975	120775	82.72	621.81	237
17-Oct-14	61.9525	62.3825	40000	Sell	124975	17200	142175	17200	124975	103575	35.47	657.28	238
20-Oct-14	61.815	61.9525	40000	Sell	124975	5500	130475	5500	124975	98075	100.76	758.04	239
21-Oct-14	61.695	61.815	40000	Sell	124975	4800	129775	4800	124975	93275	31.94	789.98	240
22-Oct-14	61.5925	61.695	40000	Sell	124975	4100	129075	4100	124975	89175	30.54	820.52	241
23-Oct-14	61.6125	61.5925	40000	Sell	124975	-800	124175	-800	124975	89975	30.81	851.34	242
27-Oct-14	61.6975	61.6125	40000	Sell	124975	-3400	121575	-3400	124975	93375	127.91	979.25	243

28-Oct-14	61.6775	61.6975	40000	Sell	124975	800	125775	800	124975	92575	31.70	1010.95	244
29-Oct-14	61.655	61.6775	40000	Sell	124975	900	125875	900	124975	91675	31.40	1042.35	245
30-Oct-14	61.76	61.655	40000	Sell	124975	-4200	120775	-4200	124975	95875	32.83	1075.18	246
31-Oct-14	61.64	61.76	40000	Sell	124975	4800	129775	4800	124975	91075	31.19	1106.37	247
3-Nov-14	61.655	61.64	40000	Sell	124975	-600	124375	-600	124975	91675	94.19	1200.56	248
5-Nov-14	61.6425	61.655	40000	Sell	124975	500	125475	500	124975	91175	62.45	1263.01	249
7-Nov-14	61.8525	61.6425	40000	Sell	124975	-8400	116575	-8400	124975	99575	68.20	1331.21	250
10-Nov-14	61.6925	61.8525	40000	Sell	124975	6400	131375	6400	124975	93175	95.73		
Total											1426.93		2

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **26-Nov-2014** (Source - NSE)

Table 4A.3 Cost of financing the margin for observation no.3 and observations no. 251 – 266

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/ Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
16-Oct-14	62.3825	62.3825	19000	Sell	59263.38	0	59263.38	0	59263.38	59263.38	20.30		
17-Oct-14	61.9525	62.3825	19000	Sell	59263.38	8170	67433.38	8170	59263.38	51093.38	17.50		
20-Oct-14	61.815	61.9525	19000	Sell	59263.38	2613	61876	2612.5	59263.38	48480.87	49.81		
21-Oct-14	61.695	61.815	19000	Sell	59263.38	2280	61543	2280	59263.38	46200.88	15.82	103.42	251
22-Oct-14	61.5925	61.695	19000	Sell	59263.38	1947	61211	1947.5	59263.38	44253.38	15.16	118.58	252
23-Oct-14	61.6125	61.5925	19000	Sell	59263.38	-380	58883	-380	59263.38	44633.37	15.29	133.87	253
27-Oct-14	61.6975	61.6125	19000	Sell	59263.38	-1615	57648	-1615	59263.38	46248.38	63.35	197.22	254
28-Oct-14	61.6775	61.6975	19000	Sell	59263.38	380	59643	380	59263.38	45868.38	15.71	212.93	255
29-Oct-14	61.655	61.6775	19000	Sell	59263.38	428	59691	427.5	59263.38	45440.88	15.56	228.49	256
30-Oct-14	61.76	61.655	19000	Sell	59263.38	-1995	57268	-1995	59263.38	47435.88	16.25	244.73	257
31-Oct-14	61.64	61.76	19000	Sell	59263.38	2280	61543	2280	59263.38	45155.88	15.46	260.20	258
3-Nov-14	61.655	61.64	19000	Sell	59263.38	-285	58978	-285	59263.38	45440.88	46.69	306.88	259
5-Nov-14	61.6425	61.655	19000	Sell	59263.38	238	59501	237.5	59263.38	45203.38	30.96	337.85	260
7-Nov-14	61.8525	61.6425	19000	Sell	59263.38	-3990	55273	-3990	59263.38	49193.38	33.69	371.54	261
10-Nov-14	61.6925	61.8525	19000	Sell	59263.38	3040	62303	3040	59263.38	46153.38	47.42	418.96	262
11-Nov-14	61.77	61.6925	19000	Sell	59263.38	-1473	57791	-1472.5	59263.38	47625.88	16.31	435.27	263
12-Nov-14	61.665	61.77	19000	Sell	59263.38	1995	61258	1995	59263.38	45630.88	15.63	450.90	264
13-Nov-14	61.6825	61.665	19000	Sell	59263.38	-332	58931	-332.5	59263.38	45963.38	15.74	466.64	265
14-Nov-14	61.865	61.6825	19000	Sell	59263.38	-3468	55796	-3467.5	59263.38	49430.88	16.93	483.56	266
17-Nov-14	61.855	61.865	19000	Sell	59263.38	190	59453	190	59263.38	49240.87	50.59		
Total											534.15		3

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **26-Nov-2014** (Source - NSE)**Table 4A.4 Cost of financing the margin for observation no.4 and observations no. 267-287**

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/ Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
3-Nov-14	62.055	62.055	50000	Sell	155137.5	0	155137.5	0	155137.5	155137.5	53.13		
5-Nov-14	62.04	62.055	50000	Sell	155137.5	750	155887.5	750	155137.5	154387.5	105.74		
7-Nov-14	62.2375	62.04	50000	Sell	155137.5	-9875	145263	-9875	155137.5	164262.5	112.51		
10-Nov-14	62.085	62.2375	50000	Sell	155137.5	7625	162763	7625	155137.5	156637.5	160.93		
11-Nov-14	62.1525	62.085	50000	Sell	155137.5	-3375	151763	-3375	155137.5	160012.5	54.80		
12-Nov-14	62.0575	62.1525	50000	Sell	155137.5	4750	159888	4750	155137.5	155262.5	53.17		
13-Nov-14	62.07	62.0575	50000	Sell	155137.5	-625	154513	-625	155137.5	155887.5	53.39		
14-Nov-14	62.2625	62.07	50000	Sell	155137.5	-9625	145513	-9625	155137.5	165512.5	56.68		
17-Nov-14	62.2525	62.2625	50000	Sell	155137.5	500	155638	500	155137.5	165012.5	169.53		
18-Nov-14	62.23	62.2525	50000	Sell	155137.5	1125	156263	1125	155137.5	163887.5	56.13		
19-Nov-14	62.445	62.23	50000	Sell	155137.5	-10750	144388	-10750	155137.5	174637.5	59.81		
20-Nov-14	62.4075	62.445	50000	Sell	155137.5	1875	157013	1875	155137.5	172762.5	59.17		
21-Nov-14	62.1875	62.4075	50000	Sell	155137.5	11000	166138	11000	155137.5	161762.5	55.40		
24-Nov-14	62.3375	62.1875	50000	Sell	155137.5	-7500	147638	-7500	155137.5	169262.5	173.90		
25-Nov-14	62.265	62.3375	50000	Sell	155137.5	3625	158763	3625	155137.5	165637.5	56.73	1281.01	267
26-Nov-14	62.2525	62.265	50000	Sell	155137.5	625	155763	625	155137.5	165012.5	56.51	1337.52	268
27-Nov-14	62.235	62.2525	50000	Sell	155137.5	875	156013	875	155137.5	164137.5	56.21	1393.73	269

28-Nov-14	62.3875	62.235	50000	Sell	155137.5	-7625	147513	-7625	155137.5	171762.5	58.82	1452.55	270
1-Dec-14	62.37	62.3875	50000	Sell	155137.5	875	156013	875	155137.5	170887.5	175.57	1628.12	271
2-Dec-14	62.2275	62.37	50000	Sell	155137.5	7125	162263	7125	155137.5	163762.5	56.08	1684.20	272
3-Dec-14	62.2075	62.2275	50000	Sell	155137.5	1000	156138	1000	155137.5	162762.5	55.74	1739.94	273
4-Dec-14	62.225	62.2075	50000	Sell	155137.5	-875	154263	-875	155137.5	163637.5	56.04	1795.98	274
5-Dec-14	62.1	62.225	50000	Sell	155137.5	6250	161388	6250	155137.5	157387.5	53.90	1849.88	275
8-Dec-14	62.1425	62.1	50000	Sell	155137.5	-2125	153013	-2125	155137.5	159512.5	163.88	2013.77	276
9-Dec-14	62.16	62.1425	50000	Sell	155137.5	-875	154263	-875	155137.5	160387.5	54.93	2068.69	277
10-Dec-14	62.285	62.16	50000	Sell	155137.5	-6250	148888	-6250	155137.5	166637.5	57.07	2125.76	278
11-Dec-14	62.56	62.285	50000	Sell	155137.5	-13750	141388	-13750	155137.5	180387.5	61.78	2187.54	279
12-Dec-14	62.485	62.56	50000	Sell	155137.5	3750	158888	3750	155137.5	176637.5	60.49	2248.03	280
15-Dec-14	63.1225	62.485	50000	Sell	155137.5	-31875	123263	-31875	155137.5	208512.5	214.23	2462.26	281
16-Dec-14	63.7575	63.1225	50000	Sell	155137.5	-31750	123388	-31750	155137.5	240262.5	82.28	2544.54	282
17-Dec-14	63.785	63.7575	50000	Sell	155137.5	-1375	153763	-1375	155137.5	241637.5	82.75	2627.29	283
18-Dec-14	63.26	63.785	50000	Sell	155137.5	26250	181388	26250	155137.5	215387.5	73.76	2701.05	284
19-Dec-14	63.425	63.26	50000	Sell	155137.5	-8250	146888	-8250	155137.5	223637.5	76.59	2777.64	285
22-Dec-14	63.3425	63.425	50000	Sell	155137.5	4125	159263	4125	155137.5	219512.5	225.53	3003.17	286
23-Dec-14	63.38	63.3425	50000	Sell	155137.5	-1875	153263	-1875	155137.5	221387.5	75.82	3078.99	287
24-Dec-14	63.57	63.38	50000	Sell	155137.5	-9500	145638	-9500	155137.5	230887.5	79.07		
Total											3158.06		4

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **26-Dec-2014** (Source - NSE)

Table 4A.5 Cost of financing the margin for observation no.5 and observations no. 635 – 653

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/ Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
3-Nov-14	62.4225	62.4225	50000	Sell	156056.3	0	156056.3	0	156056.3	156056.3	53.44		
5-Nov-14	62.4175	62.4225	50000	Sell	156056.3	250	156306.3	250	156056.3	155806.3	106.72		
7-Nov-14	62.605	62.4175	50000	Sell	156056.3	-9375	146681	-9375	156056.3	165181.3	113.14		
10-Nov-14	62.4575	62.605	50000	Sell	156056.3	7375	163431	7375	156056.3	157806.3	162.13		
11-Nov-14	62.53	62.4575	50000	Sell	156056.3	-3625	152431	-3625	156056.3	161431.3	55.28		
12-Nov-14	62.43	62.53	50000	Sell	156056.3	5000	161056	5000	156056.3	156431.3	53.57		
13-Nov-14	62.44	62.43	50000	Sell	156056.3	-500	155556	-500	156056.3	156931.3	53.74		
14-Nov-14	62.635	62.44	50000	Sell	156056.3	-9750	146306	-9750	156056.3	166681.3	57.08		
17-Nov-14	62.615	62.635	50000	Sell	156056.3	1000	157056	1000	156056.3	165681.3	170.22		
18-Nov-14	62.6025	62.615	50000	Sell	156056.3	625	156681	625	156056.3	165056.3	56.53		
19-Nov-14	62.8075	62.6025	50000	Sell	156056.3	-10250	145806	-10250	156056.3	175306.3	60.04		
20-Nov-14	62.7625	62.8075	50000	Sell	156056.3	2250	158306	2250	156056.3	173056.3	59.27		
21-Nov-14	62.5525	62.7625	50000	Sell	156056.3	10500	166556	10500	156056.3	162556.3	55.67		
24-Nov-14	62.695	62.5525	50000	Sell	156056.3	-7125	148931	-7125	156056.3	169681.3	174.33		
25-Nov-14	62.6175	62.695	50000	Sell	156056.3	3875	159931	3875	156056.3	165806.3	56.78		
26-Nov-14	62.6175	62.6175	50000	Sell	156056.3	0	156056	0	156056.3	165806.3	56.78		
27-Nov-14	62.595	62.6175	50000	Sell	156056.3	1125	157181	1125	156056.3	164681.3	56.40		
28-Nov-14	62.74	62.595	50000	Sell	156056.3	-7250	148806	-7250	156056.3	171931.3	58.88		
1-Dec-14	62.735	62.74	50000	Sell	156056.3	250	156306	250	156056.3	171681.3	176.38		
2-Dec-14	62.585	62.735	50000	Sell	156056.3	7500	163556	7500	156056.3	164181.3	56.23		
3-Dec-14	62.5475	62.585	50000	Sell	156056.3	1875	157931	1875	156056.3	162306.3	55.58		

4-Dec-14	62.59	62.5475	50000	Sell	156056.3	-2125	153931	-2125	156056.3	164431.3	56.31		
5-Dec-14	62.47	62.59	50000	Sell	156056.3	6000	162056	6000	156056.3	158431.3	54.26		
8-Dec-14	62.5125	62.47	50000	Sell	156056.3	-2125	153931	-2125	156056.3	160556.3	164.96		
9-Dec-14	62.5375	62.5125	50000	Sell	156056.3	-1250	154806	-1250	156056.3	161806.3	55.41		
10-Dec-14	62.66	62.5375	50000	Sell	156056.3	-6125	149931	-6125	156056.3	167931.3	57.51		
11-Dec-14	62.93	62.66	50000	Sell	156056.3	-13500	142556	-13500	156056.3	181431.3	62.13		
12-Dec-14	62.86	62.93	50000	Sell	156056.3	3500	159556	3500	156056.3	177931.3	60.94		
15-Dec-14	63.4925	62.86	50000	Sell	156056.3	-31625	124431	-31625	156056.3	209556.3	215.30		
16-Dec-14	64.1475	63.4925	50000	Sell	156056.3	-32750	123306	-32750	156056.3	242306.3	82.98		
17-Dec-14	64.1675	64.1475	50000	Sell	156056.3	-1000	155056	-1000	156056.3	243306.3	83.32		
18-Dec-14	63.645	64.1675	50000	Sell	156056.3	26125	182181	26125	156056.3	217181.3	74.38		
19-Dec-14	63.815	63.645	50000	Sell	156056.3	-8500	147556	-8500	156056.3	225681.3	77.29		
22-Dec-14	63.7325	63.815	50000	Sell	156056.3	4125	160181	4125	156056.3	221556.3	227.63	3020.61	635
23-Dec-14	63.7725	63.7325	50000	Sell	156056.3	-2000	154056	-2000	156056.3	223556.3	76.56	3097.17	636
24-Dec-14	63.9675	63.7725	50000	Sell	156056.3	-9750	146306	-9750	156056.3	233306.3	79.90	3177.07	637
26-Dec-14	64.015	63.9675	50000	Sell	156056.3	-2375	153681	-2375	156056.3	235681.3	161.43	3338.50	638
29-Dec-14	64.075	64.015	50000	Sell	156056.3	-3000	153056	-3000	156056.3	238681.3	245.22	3583.72	639
30-Dec-14	63.74	64.075	50000	Sell	156056.3	16750	172806	16750	156056.3	221931.3	76.00	3659.72	640
31-Dec-14	63.4675	63.74	50000	Sell	156056.3	13625	169681	13625	156056.3	208306.3	71.34	3731.06	641
1-Jan-15	63.74	63.4675	50000	Sell	156056.3	-13625	142431	-13625	156056.3	221931.3	76.00	3807.06	642
2-Jan-15	63.62	63.74	50000	Sell	156056.3	6000	162056	6000	156056.3	215931.3	73.95	3881.01	643
5-Jan-15	63.695	63.62	50000	Sell	156056.3	-3750	152306	-3750	156056.3	219681.3	225.70	4106.71	644
6-Jan-15	63.885	63.695	50000	Sell	156056.3	-9500	146556	-9500	156056.3	229181.3	78.49	4185.20	645
7-Jan-15	63.4775	63.885	50000	Sell	156056.3	20375	176431	20375	156056.3	208806.3	71.51	4256.71	646
8-Jan-15	62.9475	63.4775	50000	Sell	156056.3	26500	182556	26500	156056.3	182306.3	62.43	4319.14	647
9-Jan-15	62.595	62.9475	50000	Sell	156056.3	17625	173681	17625	156056.3	164681.3	56.40	4375.54	648
12-Jan-15	62.3925	62.595	50000	Sell	156056.3	10125	166181	10125	156056.3	154556.3	158.79	4534.33	649
13-Jan-15	62.3075	62.3925	50000	Sell	156056.3	4250	160306	4250	156056.3	150306.3	51.47	4585.80	650
14-Jan-15	62.3675	62.3075	50000	Sell	156056.3	-3000	153056	-3000	156056.3	153306.3	52.50	4638.31	651
15-Jan-15	62.1925	62.3675	50000	Sell	156056.3	8750	164806	8750	156056.3	144556.3	49.51	4687.81	652

16-Jan-15	62.02	62.1925	50000	Sell	156056.3	8625	164681	8625	156056.3	135931.3	46.55	4734.36	653
19-Jan-15	61.8075	62.02	50000	Sell	156056.3	10625	166681	10625	156056.3	125306.3	128.74		
											Total	4863.10	5

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **28-Jan-2015** (Source - NSE)

Table 4A.6 Cost of financing the margin for observation no.6

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/ Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
18-Dec-14	63.9775	63.9775	35000	Sell	111960.6	0	111960.6	0	111960.6	111960.6	38.34
19-Dec-14	64.1575	63.9775	35000	Sell	111960.6	-6300	105660.6	-6300	111960.6	118260.6	40.50
22-Dec-14	64.0675	64.1575	35000	Sell	111960.6	3150	115111	3150	111960.6	115110.6	118.26
23-Dec-14	64.1175	64.0675	35000	Sell	111960.6	-1750	110211	-1750	111960.6	116860.6	40.02
24-Dec-14	64.3125	64.1175	35000	Sell	111960.6	-6825	105136	-6825	111960.6	123685.6	42.36
26-Dec-14	64.4	64.3125	35000	Sell	111960.6	-3063	108898	-3062.5	111960.6	126748.1	86.81
29-Dec-14	64.415	64.4	35000	Sell	111960.6	-525	111436	-525	111960.6	127273.1	130.76
30-Dec-14	64.0975	64.415	35000	Sell	111960.6	11113	123073	11112.5	111960.6	116160.6	39.78
31-Dec-14	63.82	64.0975	35000	Sell	111960.6	9712	121673	9712.5	111960.6	106448.1	36.45
1-Jan-15	64.0875	63.82	35000	Sell	111960.6	-9363	102598	-9362.5	111960.6	115810.6	39.66
2-Jan-15	63.975	64.0875	35000	Sell	111960.6	3938	115898	3937.5	111960.6	111873.1	38.31
5-Jan-15	64.0675	63.975	35000	Sell	111960.6	-3237	108723	-3237.5	111960.6	115110.6	118.26
6-Jan-15	64.2375	64.0675	35000	Sell	111960.6	-5950	106011	-5950	111960.6	121060.6	41.46
7-Jan-15	63.8425	64.2375	35000	Sell	111960.6	13825	125786	13825	111960.6	107235.6	36.72
8-Jan-15	63.3275	63.8425	35000	Sell	111960.6	18025	129986	18025	111960.6	89210.63	30.55
9-Jan-15	62.9575	63.3275	35000	Sell	111960.6	12950	124911	12950	111960.6	76260.63	26.12
12-Jan-15	62.745	62.9575	35000	Sell	111960.6	7438	119398	7437.5	111960.6	68823.13	70.71
13-Jan-15	62.6575	62.745	35000	Sell	111960.6	3062	115023	3062.5	111960.6	65760.63	22.52
14-Jan-15	62.72	62.6575	35000	Sell	111960.6	-2188	109773	-2187.5	111960.6	67948.13	23.27
15-Jan-15	62.5325	62.72	35000	Sell	111960.6	6563	118523	6562.5	111960.6	61385.63	21.02
16-Jan-15	62.3725	62.5325	35000	Sell	111960.6	5600	117561	5600	111960.6	55785.63	19.10
19-Jan-15	62.15	62.3725	35000	Sell	111960.6	7788	119748	7787.5	111960.6	47998.13	49.31

20-Jan-15	62.155	62.15	35000	Sell	111960.6	-175	111786	-175	111960.6	48173.13	16.50
21-Jan-15	62.065	62.155	35000	Sell	111960.6	3150	115111	3150	111960.6	45023.13	15.42
22-Jan-15	62.0775	62.065	35000	Sell	111960.6	-438	111523	-437.5	111960.6	45460.63	15.57
23-Jan-15	61.84	62.0775	35000	Sell	111960.6	8312	120273	8312.5	111960.6	37148.13	12.72
27-Jan-15	61.7275	61.84	35000	Sell	111960.6	3938	115898	3937.5	111960.6	33210.63	45.49
28-Jan-15	61.6775	61.7275	35000	Sell	111960.6	1750	113711	1750	111960.6	31460.63	10.77
29-Jan-15	62.1625	61.6775	35000	Sell	111960.6	-16975	94986	-16975	111960.6	48435.63	16.59
30-Jan-15	62.235	62.1625	35000	Sell	111960.6	-2537	109423	-2537.5	111960.6	50973.13	17.46
2-Feb-15	62.1225	62.235	35000	Sell	111960.6	3937	115898	3937.5	111960.6	47035.63	48.32
3-Feb-15	61.9875	62.1225	35000	Sell	111960.6	4725	116686	4725	111960.6	42310.63	14.49
4-Feb-15	62.0425	61.9875	35000	Sell	111960.6	-1925	110036	-1925	111960.6	44235.62	15.15
5-Feb-15	61.97	62.0425	35000	Sell	111960.6	2537	114498	2537.5	111960.6	41698.13	14.28
6-Feb-15	61.93	61.97	35000	Sell	111960.6	1400	113361	1400	111960.6	40298.13	13.80
9-Feb-15	62.375	61.93	35000	Sell	111960.6	-15575	96386	-15575	111960.6	55873.13	57.40
10-Feb-15	62.3525	62.375	35000	Sell	111960.6	788	112748	787.5	111960.6	55085.63	18.86
11-Feb-15	62.44	62.3525	35000	Sell	111960.6	-3062	108898	-3062.5	111960.6	58148.13	19.91
12-Feb-15	62.405	62.44	35000	Sell	111960.6	1225	113186	1225	111960.6	56923.13	19.49
13-Feb-15	62.3	62.405	35000	Sell	111960.6	3675	115636	3675	111960.6	53248.13	18.24
16-Feb-15	62.285	62.3	35000	Sell	111960.6	525	112486	525	111960.6	52723.12	54.17
18-Feb-15	62.3925	62.285	35000	Sell	111960.6	-3763	108198	-3762.5	111960.6	56485.63	38.69
Total										1593.66	

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **25-Feb-2015** (Source - NSE)

Table 4A.7 Cost of financing the margin for observation no.7

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/ Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
18-Dec-14	64.315	64.315	62000	Sell	199376.5	0	199376.5	0	199376.5	199376.5	68.28
19-Dec-14	64.5125	64.315	62000	Sell	199376.5	-12245	187131.5	-12245	199376.5	211621.5	72.47
22-Dec-14	64.4275	64.5125	62000	Sell	199376.5	5270	204647	5270	199376.5	206351.5	212.00
23-Dec-14	64.4775	64.4275	62000	Sell	199376.5	-3100	196276	-3100	199376.5	209451.5	71.73
24-Dec-14	64.675	64.4775	62000	Sell	199376.5	-12245	187132	-12245	199376.5	221696.5	75.92
26-Dec-14	64.7675	64.675	62000	Sell	199376.5	-5735	193642	-5735	199376.5	227431.5	155.78
29-Dec-14	64.795	64.7675	62000	Sell	199376.5	-1705	197672	-1705	199376.5	229136.5	235.41
30-Dec-14	64.4925	64.795	62000	Sell	199376.5	18755	218132	18755	199376.5	210381.5	72.05
31-Dec-14	64.205	64.4925	62000	Sell	199376.5	17825	217202	17825	199376.5	192556.5	65.94
1-Jan-15	64.455	64.205	62000	Sell	199376.5	-15500	183877	-15500	199376.5	208056.5	71.25
2-Jan-15	64.3775	64.455	62000	Sell	199376.5	4805	204182	4805	199376.5	203251.5	69.61
5-Jan-15	64.46	64.3775	62000	Sell	199376.5	-5115	194262	-5115	199376.5	208366.5	214.08
6-Jan-15	64.6475	64.46	62000	Sell	199376.5	-11625	187752	-11625	199376.5	219991.5	75.34
7-Jan-15	64.2525	64.6475	62000	Sell	199376.5	24490	223867	24490	199376.5	195501.5	66.95
8-Jan-15	63.705	64.2525	62000	Sell	199376.5	33945	233322	33945	199376.5	161556.5	55.33
9-Jan-15	63.3525	63.705	62000	Sell	199376.5	21855	221232	21855	199376.5	139701.5	47.84
12-Jan-15	63.1375	63.3525	62000	Sell	199376.5	13330	212707	13330	199376.5	126371.5	129.83
13-Jan-15	63.065	63.1375	62000	Sell	199376.5	4495	203872	4495	199376.5	121876.5	41.74
14-Jan-15	63.105	63.065	62000	Sell	199376.5	-2480	196897	-2480	199376.5	124356.5	42.59
15-Jan-15	62.91	63.105	62000	Sell	199376.5	12090	211467	12090	199376.5	112266.5	38.45
16-Jan-15	62.735	62.91	62000	Sell	199376.5	10850	210227	10850	199376.5	101416.5	34.73
19-Jan-15	62.56	62.735	62000	Sell	199376.5	10850	210227	10850	199376.5	90566.5	93.05

20-Jan-15	62.54	62.56	62000	Sell	199376.5	1240	200617	1240	199376.5	89326.5	30.59
21-Jan-15	62.46	62.54	62000	Sell	199376.5	4960	204337	4960	199376.5	84366.5	28.89
22-Jan-15	62.475	62.46	62000	Sell	199376.5	-930	198447	-930	199376.5	85296.5	29.21
23-Jan-15	62.2125	62.475	62000	Sell	199376.5	16275	215652	16275	199376.5	69021.5	23.64
27-Jan-15	62.1125	62.2125	62000	Sell	199376.5	6200	205577	6200	199376.5	62821.5	86.06
28-Jan-15	62.0425	62.1125	62000	Sell	199376.5	4340	203717	4340	199376.5	58481.5	20.03
29-Jan-15	62.54	62.0425	62000	Sell	199376.5	-30845	168532	-30845	199376.5	89326.5	30.59
30-Jan-15	62.6075	62.54	62000	Sell	199376.5	-4185	195192	-4185	199376.5	93511.5	32.02
2-Feb-15	62.505	62.6075	62000	Sell	199376.5	6355	205732	6355	199376.5	87156.5	89.54
3-Feb-15	62.3725	62.505	62000	Sell	199376.5	8215	207592	8215	199376.5	78941.5	27.03
4-Feb-15	62.4375	62.3725	62000	Sell	199376.5	-4030	195347	-4030	199376.5	82971.5	28.41
5-Feb-15	62.3675	62.4375	62000	Sell	199376.5	4340	203717	4340	199376.5	78631.5	26.93
6-Feb-15	62.3225	62.3675	62000	Sell	199376.5	2790	202167	2790	199376.5	75841.5	25.97
9-Feb-15	62.7625	62.3225	62000	Sell	199376.5	-27280	172097	-27280	199376.5	103121.5	105.95
10-Feb-15	62.7475	62.7625	62000	Sell	199376.5	930	200307	930	199376.5	102191.5	35.00
11-Feb-15	62.8425	62.7475	62000	Sell	199376.5	-5890	193487	-5890	199376.5	108081.5	37.01
12-Feb-15	62.8025	62.8425	62000	Sell	199376.5	2480	201857	2480	199376.5	105601.5	36.16
13-Feb-15	62.695	62.8025	62000	Sell	199376.5	6665	206042	6665	199376.5	98936.5	33.88
16-Feb-15	62.685	62.695	62000	Sell	199376.5	620	199997	620	199376.5	98316.5	101.01
18-Feb-15	62.7875	62.685	62000	Sell	199376.5	-6355	193022	-6355	199376.5	104671.5	71.69
20-Feb-15	62.6775	62.7875	62000	Sell	199376.5	6820	206197	6820	199376.5	97851.5	67.02
23-Feb-15	62.7175	62.6775	62000	Sell	199376.5	-2480	196897	-2480	199376.5	100331.5	103.08
24-Feb-15	62.67	62.7175	62000	Sell	199376.5	2945	202322	2945	199376.5	97386.5	33.35
25-Feb-15	62.3825	62.67	62000	Sell	199376.5	17825	217202	17825	199376.5	79561.5	27.25
26-Feb-15	62.115	62.3825	62000	Sell	199376.5	16585	215962	16585	199376.5	62976.5	21.57
27-Feb-15	62.2175	62.115	62000	Sell	199376.5	-6355	193022	-6355	199376.5	69331.5	23.74
2-Mar-15	62.2675	62.2175	62000	Sell	199376.5	-3100	196277	-3100	199376.5	72431.5	74.42
3-Mar-15	62.27	62.2675	62000	Sell	199376.5	-155	199222	-155	199376.5	72586.5	24.86
4-Mar-15	62.5425	62.27	62000	Sell	199376.5	-16895	182482	-16895	199376.5	89481.5	30.64
5-Mar-15	62.475	62.5425	62000	Sell	199376.5	4185	203562	4185	199376.5	85296.5	29.21

9-Mar-15	62.8325	62.475	62000	Sell	199376.5	-22165	177212	-22165	199376.5	107461.5	147.21
10-Mar-15	63.0025	62.8325	62000	Sell	199376.5	-10540	188837	-10540	199376.5	118001.5	40.41
11-Mar-15	63.0675	63.0025	62000	Sell	199376.5	-4030	195347	-4030	199376.5	122031.5	41.79
12-Mar-15	62.745	63.0675	62000	Sell	199376.5	19995	219372	19995	199376.5	102036.5	34.94
13-Mar-15	63.1975	62.745	62000	Sell	199376.5	-28055	171322	-28055	199376.5	130091.5	44.55
16-Mar-15	63.0225	63.1975	62000	Sell	199376.5	10850	210227	10850	199376.5	119241.5	122.51
17-Mar-15	62.8925	63.0225	62000	Sell	199376.5	8060	207437	8060	199376.5	111181.5	38.08
18-Mar-15	62.8775	62.8925	62000	Sell	199376.5	930	200307	930	199376.5	110251.5	37.76
19-Mar-15	62.6525	62.8775	62000	Sell	199376.5	13950	213327	13950	199376.5	96301.5	32.98
Total										3885.38	

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **27-Mar-2015** (Source - NSE)

Table 4A.8 Cost of financing the margin for observation no.8

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
4-Mar-15	62.9525	62.9525	25000	Sell	78690.63	0	78690.63	0	78690.63	78690.63	26.95
5-Mar-15	62.89	62.9525	25000	Sell	78690.63	1562.5	80253.13	1562.5	78690.63	77128.13	26.41
9-Mar-15	63.26	62.89	25000	Sell	78690.63	-9250	69441	-9250	78690.63	86378.12	118.33
10-Mar-15	63.4475	63.26	25000	Sell	78690.63	-4688	74003	-4687.5	78690.63	91065.62	31.19
11-Mar-15	63.4925	63.4475	25000	Sell	78690.63	-1125	77566	-1125	78690.63	92190.63	31.57
12-Mar-15	63.1725	63.4925	25000	Sell	78690.63	8000	86691	8000	78690.63	84190.63	28.83
13-Mar-15	63.6075	63.1725	25000	Sell	78690.63	-10875	67816	-10875	78690.63	95065.63	32.56
16-Mar-15	63.4625	63.6075	25000	Sell	78690.63	3625	82316	3625	78690.63	91440.63	93.95
17-Mar-15	63.3375	63.4625	25000	Sell	78690.63	3125	81816	3125	78690.63	88315.63	30.25
18-Mar-15	63.32	63.3375	25000	Sell	78690.63	437	79128	437.5	78690.63	87878.13	30.10
19-Mar-15	63.0925	63.32	25000	Sell	78690.63	5687	84378	5687.5	78690.63	82190.63	28.15
20-Mar-15	63	63.0925	25000	Sell	78690.63	2313	81003	2312.5	78690.63	79878.13	27.36
23-Mar-15	62.8075	63	25000	Sell	78690.63	4813	83503	4812.5	78690.63	75065.62	77.12
24-Mar-15	62.7775	62.8075	25000	Sell	78690.63	750	79441	750	78690.63	74315.63	25.45
25-Mar-15	62.8725	62.7775	25000	Sell	78690.63	-2375	76316	-2375	78690.63	76690.63	26.26
26-Mar-15	63.2175	62.8725	25000	Sell	78690.63	-8625	70066	-8625	78690.63	85315.63	29.22
27-Mar-15	62.96	63.2175	25000	Sell	78690.63	6438	85128	6437.5	78690.63	78878.13	27.01
30-Mar-15	63	62.96	25000	Sell	78690.63	-1000	77691	-1000	78690.63	79878.13	82.07
31-Mar-15	62.83	63	25000	Sell	78690.63	4250	82941	4250	78690.63	75628.13	25.90
6-Apr-15	62.4925	62.83	25000	Sell	78690.63	8437	87128	8437.5	78690.63	67190.63	138.06
7-Apr-15	62.555	62.4925	25000	Sell	78690.63	-1563	77128	-1562.5	78690.63	68753.13	23.55
8-Apr-15	62.51	62.555	25000	Sell	78690.63	1125	79816	1125	78690.63	67628.13	23.16

9-Apr-15	62.46	62.51	25000	Sell	78690.63	1250	79941	1250	78690.63	66378.13	22.73
10-Apr-15	62.515	62.46	25000	Sell	78690.63	-1375	77316	-1375	78690.63	67753.13	23.20
13-Apr-15	62.7125	62.515	25000	Sell	78690.63	-4937	73753	-4937.5	78690.63	72690.63	74.68
15-Apr-15	62.5575	62.7125	25000	Sell	78690.63	3875	82566	3875	78690.63	68815.63	47.13
										Total	1151.18

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **28-Apr-2015** (Source - NSE)

Table 4A.9 Cost of financing the margin for observation no.9

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
2-Jan-15	65.115	65.115	20000	Sell	65115	0	65115	0	65115	65115	22.30
5-Jan-15	65.185	65.115	20000	Sell	65115	-1400	63715	-1400	65115	66515	68.34
6-Jan-15	65.4	65.185	20000	Sell	65115	-4300	60815	-4300	65115	70815	24.25
7-Jan-15	65.035	65.4	20000	Sell	65115	7300	72415	7300	65115	63515	21.75
8-Jan-15	64.445	65.035	20000	Sell	65115	11800	76915	11800	65115	51715	17.71
9-Jan-15	64.13	64.445	20000	Sell	65115	6300	71415	6300	65115	45415	15.55
12-Jan-15	63.96	64.13	20000	Sell	65115	3400	68515	3400	65115	42015	43.17
13-Jan-15	63.8625	63.96	20000	Sell	65115	1950	67065	1950	65115	40065	13.72
14-Jan-15	63.895	63.8625	20000	Sell	65115	-650	64465	-650	65115	40715	13.94
15-Jan-15	63.6975	63.895	20000	Sell	65115	3950	69065	3950	65115	36765	12.59
16-Jan-15	63.49	63.6975	20000	Sell	65115	4150	69265	4150	65115	32615	11.17
19-Jan-15	63.3275	63.49	20000	Sell	65115	3250	68365	3250	65115	29365	30.17
20-Jan-15	63.33	63.3275	20000	Sell	65115	-50	65065	-50	65115	29415	10.07
21-Jan-15	63.225	63.33	20000	Sell	65115	2100	67215	2100	65115	27315	9.35
22-Jan-15	63.23	63.225	20000	Sell	65115	-100	65015	-100	65115	27415	9.39
23-Jan-15	62.955	63.23	20000	Sell	65115	5500	70615	5500	65115	21915	7.51
27-Jan-15	62.865	62.955	20000	Sell	65115	1800	66915	1800	65115	20115	27.55
28-Jan-15	62.8225	62.865	20000	Sell	65115	850	65965	850	65115	19265	6.60
29-Jan-15	63.295	62.8225	20000	Sell	65115	-9450	55665	-9450	65115	28715	9.83
30-Jan-15	63.38	63.295	20000	Sell	65115	-1700	63415	-1700	65115	30415	10.42
2-Feb-15	63.2325	63.38	20000	Sell	65115	2950	68065	2950	65115	27465	28.22
3-Feb-15	63.1	63.2325	20000	Sell	65115	2650	67765	2650	65115	24815	8.50

4-Feb-15	63.14	63.1	20000	Sell	65115	-800	64315	-800	65115	25615	8.77
5-Feb-15	63.13	63.14	20000	Sell	65115	200	65315	200	65115	25415	8.70
6-Feb-15	63.11	63.13	20000	Sell	65115	400	65515	400	65115	25015	8.57
9-Feb-15	63.525	63.11	20000	Sell	65115	-8300	56815	-8300	65115	33315	34.23
10-Feb-15	63.5075	63.525	20000	Sell	65115	350	65465	350	65115	32965	11.29
11-Feb-15	63.6075	63.5075	20000	Sell	65115	-2000	63115	-2000	65115	34965	11.97
12-Feb-15	63.555	63.6075	20000	Sell	65115	1050	66165	1050	65115	33915	11.61
13-Feb-15	63.445	63.555	20000	Sell	65115	2200	67315	2200	65115	31715	10.86
16-Feb-15	63.4675	63.445	20000	Sell	65115	-450	64665	-450	65115	32165	33.05
18-Feb-15	63.5575	63.4675	20000	Sell	65115	-1800	63315	-1800	65115	33965	23.26
20-Feb-15	63.425	63.5575	20000	Sell	65115	2650	67765	2650	65115	31315	21.45
23-Feb-15	63.465	63.425	20000	Sell	65115	-800	64315	-800	65115	32115	32.99
24-Feb-15	63.4525	63.465	20000	Sell	65115	250	65365	250	65115	31865	10.91
25-Feb-15	63.145	63.4525	20000	Sell	65115	6150	71265	6150	65115	25715	8.81
26-Feb-15	62.8825	63.145	20000	Sell	65115	5250	70365	5250	65115	20465	7.01
27-Feb-15	63.0025	62.8825	20000	Sell	65115	-2400	62715	-2400	65115	22865	7.83
2-Mar-15	63.04	63.0025	20000	Sell	65115	-750	64365	-750	65115	23615	24.26
3-Mar-15	63.0425	63.04	20000	Sell	65115	-50	65065	-50	65115	23665	8.10
4-Mar-15	63.2725	63.0425	20000	Sell	65115	-4600	60515	-4600	65115	28265	9.68
5-Mar-15	63.235	63.2725	20000	Sell	65115	750	65865	750	65115	27515	9.42
9-Mar-15	63.6175	63.235	20000	Sell	65115	-7650	57465	-7650	65115	35165	48.17
10-Mar-15	63.775	63.6175	20000	Sell	65115	-3150	61965	-3150	65115	38315	13.12
11-Mar-15	63.8275	63.775	20000	Sell	65115	-1050	64065	-1050	65115	39365	13.48
12-Mar-15	63.525	63.8275	20000	Sell	65115	6050	71165	6050	65115	33315	11.41
13-Mar-15	63.95	63.525	20000	Sell	65115	-8500	56615	-8500	65115	41815	14.32
16-Mar-15	63.82	63.95	20000	Sell	65115	2600	67715	2600	65115	39215	40.29
17-Mar-15	63.685	63.82	20000	Sell	65115	2700	67815	2700	65115	36515	12.51
18-Mar-15	63.67	63.685	20000	Sell	65115	300	65415	300	65115	36215	12.40
19-Mar-15	63.455	63.67	20000	Sell	65115	4300	69415	4300	65115	31915	10.93
20-Mar-15	63.3675	63.455	20000	Sell	65115	1750	66865	1750	65115	30165	10.33

23-Mar-15	63.19	63.3675	20000	Sell	65115	3550	68665	3550	65115	26615	27.34
24-Mar-15	63.1725	63.19	20000	Sell	65115	350	65465	350	65115	26265	8.99
25-Mar-15	63.2525	63.1725	20000	Sell	65115	-1600	63515	-1600	65115	27865	9.54
26-Mar-15	63.5875	63.2525	20000	Sell	65115	-6700	58415	-6700	65115	34565	11.84
27-Mar-15	63.345	63.5875	20000	Sell	65115	4850	69965	4850	65115	29715	10.18
30-Mar-15	63.3825	63.345	20000	Sell	65115	-750	64365	-750	65115	30465	31.30
31-Mar-15	63.2075	63.3825	20000	Sell	65115	3500	68615	3500	65115	26965	9.23
6-Apr-15	62.8725	63.2075	20000	Sell	65115	6700	71815	6700	65115	20265	41.64
7-Apr-15	62.9325	62.8725	20000	Sell	65115	-1200	63915	-1200	65115	21465	7.35
8-Apr-15	62.8875	62.9325	20000	Sell	65115	900	66015	900	65115	20565	7.04
9-Apr-15	62.8375	62.8875	20000	Sell	65115	1000	66115	1000	65115	19565	6.70
10-Apr-15	62.89	62.8375	20000	Sell	65115	-1050	64065	-1050	65115	20615	7.06
13-Apr-15	63.1025	62.89	20000	Sell	65115	-4250	60865	-4250	65115	24865	25.55
15-Apr-15	62.9475	63.1025	20000	Sell	65115	3100	68215	3100	65115	21765	14.91
16-Apr-15	62.8075	62.9475	20000	Sell	65115	2800	67915	2800	65115	18965	6.49
17-Apr-15	62.8575	62.8075	20000	Sell	65115	-1000	64115	-1000	65115	19965	6.84
20-Apr-15	63.3975	62.8575	20000	Sell	65115	-10800	54315	-10800	65115	30765	31.61
21-Apr-15	63.3625	63.3975	20000	Sell	65115	700	65815	700	65115	30065	10.30
22-Apr-15	63.3225	63.3625	20000	Sell	65115	800	65915	800	65115	29265	10.02
23-Apr-15	63.75	63.3225	20000	Sell	65115	-8550	56565	-8550	65115	37815	12.95
24-Apr-15	63.9975	63.75	20000	Sell	65115	-4950	60165	-4950	65115	42765	14.65
27-Apr-15	63.905	63.9975	20000	Sell	65115	1850	66965	1850	65115	40915	42.04
28-Apr-15	63.555	63.905	20000	Sell	65115	7000	72115	7000	65115	33915	11.61
29-Apr-15	63.6625	63.555	20000	Sell	65115	-2150	62965	-2150	65115	36065	12.35
30-Apr-15	63.805	63.6625	20000	Sell	65115	-2850	62265	-2850	65115	38915	13.33
5-May-15	63.7525	63.805	20000	Sell	65115	1050	66165	1050	65115	37865	64.84
6-May-15	63.835	63.7525	20000	Sell	65115	-1650	63465	-1650	65115	39515	13.53
7-May-15	64.48	63.835	20000	Sell	65115	-12900	52215	-12900	65115	52415	17.95
8-May-15	64.195	64.48	20000	Sell	65115	5700	70815	5700	65115	46715	16.00
11-May-15	64.0875	64.195	20000	Sell	65115	2150	67265	2150	65115	44565	45.79

12-May-15	64.37	64.0875	20000	Sell	65115	-5650	59465	-5650	65115	50215	17.20
13-May-15	64.185	64.37	20000	Sell	65115	3700	68815	3700	65115	46515	15.93
14-May-15	63.7825	64.185	20000	Sell	65115	8050	73165	8050	65115	38465	13.17
										Total	1507.12

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **27-May-2015** (Source - NSE)

Table 4A.10 Cost of financing the margin for observation no.10 observations no. 288-305

Date	Settle. Price	Booking Price/Prev. Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
30-Mar-15	63.3825	63.3825	16000	Sell	50706	0	50706	0	50706	50706	17.37		
31-Mar-15	63.2075	63.3825	16000	Sell	50706	2800	53506	2800	50706	47906	16.41		
6-Apr-15	62.8725	63.2075	16000	Sell	50706	5360	56066	5360	50706	42546	87.42		
7-Apr-15	62.9325	62.8725	16000	Sell	50706	-960	49746	-960	50706	43506	14.90		
8-Apr-15	62.8875	62.9325	16000	Sell	50706	720	51426	720	50706	42786	14.65		
9-Apr-15	62.8375	62.8875	16000	Sell	50706	800	51506	800	50706	41986	14.38		
10-Apr-15	62.89	62.8375	16000	Sell	50706	-840	49866	-840	50706	42826	14.67		
13-Apr-15	63.1025	62.89	16000	Sell	50706	-3400	47306	-3400	50706	46226	47.49		
15-Apr-15	62.9475	63.1025	16000	Sell	50706	2480	53186	2480	50706	43746	29.96		
16-Apr-15	62.8075	62.9475	16000	Sell	50706	2240	52946	2240	50706	41506	14.21		
17-Apr-15	62.8575	62.8075	16000	Sell	50706	-800	49906	-800	50706	42306	14.49		
20-Apr-15	63.3975	62.8575	16000	Sell	50706	-8640	42066	-8640	50706	50946	52.34		
21-Apr-15	63.3625	63.3975	16000	Sell	50706	560	51266	560	50706	50386	17.26		
22-Apr-15	63.3225	63.3625	16000	Sell	50706	640	51346	640	50706	49746	17.04		
23-Apr-15	63.75	63.3225	16000	Sell	50706	-6840	43866	-6840	50706	56586	19.38		
24-Apr-15	63.9975	63.75	16000	Sell	50706	-3960	46746	-3960	50706	60546	20.73	412.70	288
27-Apr-15	63.905	63.9975	16000	Sell	50706	1480	52186	1480	50706	59066	60.68	473.38	289
28-Apr-15	63.555	63.905	16000	Sell	50706	5600	56306	5600	50706	53466	18.31	491.69	290
29-Apr-15	63.6625	63.555	16000	Sell	50706	-1720	48986	-1720	50706	55186	18.90	510.59	291
30-Apr-15	63.805	63.6625	16000	Sell	50706	-2280	48426	-2280	50706	57466	19.68	530.27	292
5-May-15	63.7525	63.805	16000	Sell	50706	840	51546	840	50706	56626	96.96	627.23	293

6-May-15	63.835	63.7525	16000	Sell	50706	-1320	49386	-1320	50706	57946	19.84	647.08	294
7-May-15	64.48	63.835	16000	Sell	50706	-10320	40386	-10320	50706	68266	23.38	670.46	295
8-May-15	64.195	64.48	16000	Sell	50706	4560	55266	4560	50706	63706	21.82	692.27	296
11-May-15	64.0875	64.195	16000	Sell	50706	1720	52426	1720	50706	61986	63.68	755.96	297
12-May-15	64.37	64.0875	16000	Sell	50706	-4520	46186	-4520	50706	66506	22.78	778.73	298
13-May-15	64.185	64.37	16000	Sell	50706	2960	53666	2960	50706	63546	21.76	800.50	299
14-May-15	63.7825	64.185	16000	Sell	50706	6440	57146	6440	50706	57106	19.56	820.05	300
15-May-15	63.6525	63.7825	16000	Sell	50706	2080	52786	2080	50706	55026	18.84	838.90	301
18-May-15	63.82	63.6525	16000	Sell	50706	-2680	48026	-2680	50706	57706	59.29	898.18	302
19-May-15	63.765	63.82	16000	Sell	50706	880	51586	880	50706	56826	19.46	917.65	303
20-May-15	63.9375	63.765	16000	Sell	50706	-2760	47946	-2760	50706	59586	20.41	938.05	304
21-May-15	63.6875	63.9375	16000	Sell	50706	4000	54706	4000	50706	55586	19.04	957.09	305
22-May-15	63.5575	63.6875	16000	Sell	50706	2080	52786	2080	50706	53506	18.32		
										Total	975.41		10

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **27-May-2015** (Source - NSE)

Table 4A.11 Cost of financing the margin for observation no.11

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
28-Apr-15	63.9425	63.9425	20000	Sell	63942.5	0	63942.5	0	63942.5	63942.5	21.90
29-Apr-15	64.055	63.9425	20000	Sell	63942.5	-2250	61692.5	-2250	63942.5	66192.5	22.67
30-Apr-15	64.2125	64.055	20000	Sell	63942.5	-3150	60793	-3150	63942.5	69342.5	23.75
5-May-15	64.175	64.2125	20000	Sell	63942.5	750	64693	750	63942.5	68592.5	117.45
6-May-15	64.24	64.175	20000	Sell	63942.5	-1300	62643	-1300	63942.5	69892.5	23.94
7-May-15	64.895	64.24	20000	Sell	63942.5	-13100	50843	-13100	63942.5	82992.5	28.42
8-May-15	64.6125	64.895	20000	Sell	63942.5	5650	69593	5650	63942.5	77342.5	26.49
11-May-15	64.5025	64.6125	20000	Sell	63942.5	2200	66143	2200	63942.5	75142.5	77.20
12-May-15	64.7825	64.5025	20000	Sell	63942.5	-5600	58343	-5600	63942.5	80742.5	27.65
13-May-15	64.595	64.7825	20000	Sell	63942.5	3750	67693	3750	63942.5	76992.5	26.37
14-May-15	64.2	64.595	20000	Sell	63942.5	7900	71842	7900	63942.5	69092.5	23.66
15-May-15	64.075	64.2	20000	Sell	63942.5	2500	66443	2500	63942.5	66592.5	22.81
18-May-15	64.2375	64.075	20000	Sell	63942.5	-3250	60693	-3250	63942.5	69842.5	71.76
19-May-15	64.1775	64.2375	20000	Sell	63942.5	1200	65143	1200	63942.5	68642.5	23.51
20-May-15	64.365	64.1775	20000	Sell	63942.5	-3750	60193	-3750	63942.5	72392.5	24.79
21-May-15	64.105	64.365	20000	Sell	63942.5	5200	69142	5200	63942.5	67192.5	23.01
22-May-15	63.97	64.105	20000	Sell	63942.5	2700	66643	2700	63942.5	64492.5	22.09
25-May-15	63.9925	63.97	20000	Sell	63942.5	-450	63493	-450	63942.5	64942.5	66.72
26-May-15	64.38	63.9925	20000	Sell	63942.5	-7750	56193	-7750	63942.5	72692.5	24.89
27-May-15	64.4325	64.38	20000	Sell	63942.5	-1050	62892	-1050	63942.5	73742.5	25.25
28-May-15	64.165	64.4325	20000	Sell	63942.5	5350	69293	5350	63942.5	68392.5	23.42
29-May-15	64.2	64.165	20000	Sell	63942.5	-700	63243	-700	63942.5	69092.5	23.66

1-Jun-15	64.065	64.2	20000	Sell	63942.5	2700	66643	2700	63942.5	66392.5	68.21
2-Jun-15	64.1625	64.065	20000	Sell	63942.5	-1950	61993	-1950	63942.5	68342.5	23.40
3-Jun-15	64.23	64.1625	20000	Sell	63942.5	-1350	62592	-1350	63942.5	69692.5	23.87
4-Jun-15	64.2825	64.23	20000	Sell	63942.5	-1050	62893	-1050	63942.5	70742.5	24.23
										Total	911.12

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **26-Jun-2015** (Source - NSE)

Table 4A.12 Cost of financing the margin for observation no.12

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
30-Mar-15	63.775	63.775	44000	Sell	140305	0	140305	0	140305	140305	48.05
31-Mar-15	63.5975	63.775	44000	Sell	140305	7810	148115	7810	140305	132495	45.38
6-Apr-15	63.285	63.5975	44000	Sell	140305	13750	154055	13750	140305	118745	244.00
7-Apr-15	63.34	63.285	44000	Sell	140305	-2420	137885	-2420	140305	121165	41.49
8-Apr-15	63.2975	63.34	44000	Sell	140305	1870	142175	1870	140305	119295	40.85
9-Apr-15	63.255	63.2975	44000	Sell	140305	1870	142175	1870	140305	117425	40.21
10-Apr-15	63.31	63.255	44000	Sell	140305	-2420	137885	-2420	140305	119845	41.04
13-Apr-15	63.505	63.31	44000	Sell	140305	-8580	131725	-8580	140305	128425	131.94
15-Apr-15	63.3575	63.505	44000	Sell	140305	6490	146795	6490	140305	121935	83.52
16-Apr-15	63.21	63.3575	44000	Sell	140305	6490	146795	6490	140305	115445	39.54
17-Apr-15	63.265	63.21	44000	Sell	140305	-2420	137885	-2420	140305	117865	40.36
20-Apr-15	63.795	63.265	44000	Sell	140305	-23320	116985	-23320	140305	141185	145.05
21-Apr-15	63.7575	63.795	44000	Sell	140305	1650	141955	1650	140305	139535	47.79
22-Apr-15	63.73	63.7575	44000	Sell	140305	1210	141515	1210	140305	138325	47.37
23-Apr-15	64.16	63.73	44000	Sell	140305	-18920	121385	-18920	140305	157245	53.85
24-Apr-15	64.3825	64.16	44000	Sell	140305	-9790	130515	-9790	140305	167035	57.20
27-Apr-15	64.295	64.3825	44000	Sell	140305	3850	144155	3850	140305	163185	167.66
28-Apr-15	63.9425	64.295	44000	Sell	140305	15510	155815	15510	140305	147675	50.57
29-Apr-15	64.055	63.9425	44000	Sell	140305	-4950	135355	-4950	140305	152625	52.27
30-Apr-15	64.2125	64.055	44000	Sell	140305	-6930	133375	-6930	140305	159555	54.64
5-May-15	64.175	64.2125	44000	Sell	140305	1650	141955	1650	140305	157905	270.39
6-May-15	64.24	64.175	44000	Sell	140305	-2860	137445	-2860	140305	160765	55.06

7-May-15	64.895	64.24	44000	Sell	140305	-28820	111485	-28820	140305	189585	64.93
8-May-15	64.6125	64.895	44000	Sell	140305	12430	152735	12430	140305	177155	60.67
11-May-15	64.5025	64.6125	44000	Sell	140305	4840	145145	4840	140305	172315	177.04
12-May-15	64.7825	64.5025	44000	Sell	140305	-12320	127985	-12320	140305	184635	63.23
13-May-15	64.595	64.7825	44000	Sell	140305	8250	148555	8250	140305	176385	60.41
14-May-15	64.2	64.595	44000	Sell	140305	17380	157685	17380	140305	159005	54.45
15-May-15	64.075	64.2	44000	Sell	140305	5500	145805	5500	140305	153505	52.57
18-May-15	64.2375	64.075	44000	Sell	140305	-7150	133155	-7150	140305	160655	165.06
19-May-15	64.1775	64.2375	44000	Sell	140305	2640	142945	2640	140305	158015	54.11
20-May-15	64.365	64.1775	44000	Sell	140305	-8250	132055	-8250	140305	166265	56.94
21-May-15	64.105	64.365	44000	Sell	140305	11440	151745	11440	140305	154825	53.02
22-May-15	63.97	64.105	44000	Sell	140305	5940	146245	5940	140305	148885	50.99
25-May-15	63.9925	63.97	44000	Sell	140305	-990	139315	-990	140305	149875	153.98
26-May-15	64.38	63.9925	44000	Sell	140305	-17050	123255	-17050	140305	166925	57.17
27-May-15	64.4325	64.38	44000	Sell	140305	-2310	137995	-2310	140305	169235	57.96
28-May-15	64.165	64.4325	44000	Sell	140305	11770	152075	11770	140305	157465	53.93
29-May-15	64.2	64.165	44000	Sell	140305	-1540	138765	-1540	140305	159005	54.45
1-Jun-15	64.065	64.2	44000	Sell	140305	5940	146245	5940	140305	153065	157.26
2-Jun-15	64.1625	64.065	44000	Sell	140305	-4290	136015	-4290	140305	157355	53.89
3-Jun-15	64.23	64.1625	44000	Sell	140305	-2970	137335	-2970	140305	160325	54.91
4-Jun-15	64.2825	64.23	44000	Sell	140305	-2310	137995	-2310	140305	162635	55.70
5-Jun-15	64.0475	64.2825	44000	Sell	140305	10340	150645	10340	140305	152295	52.16
8-Jun-15	64.3525	64.0475	44000	Sell	140305	-13420	126885	-13420	140305	165715	170.26
9-Jun-15	64.1625	64.3525	44000	Sell	140305	8360	148665	8360	140305	157355	53.89
10-Jun-15	64.07	64.1625	44000	Sell	140305	4070	144375	4070	140305	153285	52.49
11-Jun-15	64.16	64.07	44000	Sell	140305	-3960	136345	-3960	140305	157245	53.85
12-Jun-15	64.2675	64.16	44000	Sell	140305	-4730	135575	-4730	140305	161975	55.47
15-Jun-15	64.29	64.2675	44000	Sell	140305	-990	139315	-990	140305	162965	167.43
16-Jun-15	64.4225	64.29	44000	Sell	140305	-5830	134475	-5830	140305	168795	57.81
17-Jun-15	64.28	64.4225	44000	Sell	140305	6270	146575	6270	140305	162525	55.66

18-Jun-15	63.855	64.28	44000	Sell	140305	18700	159005	18700	140305	143825	49.26
19-Jun-15	63.625	63.855	44000	Sell	140305	10120	150425	10120	140305	133705	45.79
22-Jun-15	63.5775	63.625	44000	Sell	140305	2090	142395	2090	140305	131615	135.22
23-Jun-15	63.635	63.5775	44000	Sell	140305	-2530	137775	-2530	140305	134145	45.94
24-Jun-15	63.6525	63.635	44000	Sell	140305	-770	139535	-770	140305	134915	46.20
										Total	4452.31

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **26-Jun-2015** (Source - NSE)

Table 4A.13 Cost of financing the margin for observation no.13

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
9-Mar-15	64.005	64.005	45000	Sell	144011.3	0	144011.3	0	144011.3	144011.3	49.32
10-Mar-15	64.175	64.005	45000	Sell	144011.3	-7650	136361.3	-7650	144011.3	151661.3	51.94
11-Mar-15	64.23	64.175	45000	Sell	144011.3	-2475	141536	-2475	144011.3	154136.3	52.79
12-Mar-15	63.9225	64.23	45000	Sell	144011.3	13838	157849	13837.5	144011.3	140298.8	48.05
13-Mar-15	64.3575	63.9225	45000	Sell	144011.3	-19575	124436	-19575	144011.3	159873.8	54.75
16-Mar-15	64.2225	64.3575	45000	Sell	144011.3	6075	150086	6075	144011.3	153798.8	158.01
17-Mar-15	64.07	64.2225	45000	Sell	144011.3	6863	150874	6862.5	144011.3	146936.3	50.32
18-Mar-15	64.05	64.07	45000	Sell	144011.3	900	144911	900	144011.3	146036.3	50.01
19-Mar-15	63.855	64.05	45000	Sell	144011.3	8775	152786	8775	144011.3	137261.3	47.01
20-Mar-15	63.765	63.855	45000	Sell	144011.3	4050	148061	4050	144011.3	133211.3	45.62
23-Mar-15	63.59	63.765	45000	Sell	144011.3	7875	151886	7875	144011.3	125336.3	128.77
24-Mar-15	63.5875	63.59	45000	Sell	144011.3	113	144124	112.5	144011.3	125223.8	42.88
25-Mar-15	63.6575	63.5875	45000	Sell	144011.3	-3150	140861	-3150	144011.3	128373.8	43.96
26-Mar-15	64.0075	63.6575	45000	Sell	144011.3	-15750	128261	-15750	144011.3	144123.8	49.36
27-Mar-15	63.76	64.0075	45000	Sell	144011.3	11137	155149	11137.5	144011.3	132986.3	45.54
30-Mar-15	63.775	63.76	45000	Sell	144011.3	-675	143336	-675	144011.3	133661.3	137.32
31-Mar-15	63.5975	63.775	45000	Sell	144011.3	7988	151999	7987.5	144011.3	125673.8	43.04
6-Apr-15	63.285	63.5975	45000	Sell	144011.3	14063	158074	14062.5	144011.3	111611.3	229.34
7-Apr-15	63.34	63.285	45000	Sell	144011.3	-2475	141536	-2475	144011.3	114086.3	39.07
8-Apr-15	63.2975	63.34	45000	Sell	144011.3	1913	145924	1912.5	144011.3	112173.8	38.42
9-Apr-15	63.255	63.2975	45000	Sell	144011.3	1912	145924	1912.5	144011.3	110261.3	37.76
10-Apr-15	63.31	63.255	45000	Sell	144011.3	-2475	141536	-2475	144011.3	112736.3	38.61

13-Apr-15	63.505	63.31	45000	Sell	144011.3	-8775	135236	-8775	144011.3	121511.3	124.84
15-Apr-15	63.3575	63.505	45000	Sell	144011.3	6638	150649	6637.5	144011.3	114873.8	78.68
16-Apr-15	63.21	63.3575	45000	Sell	144011.3	6638	150649	6637.5	144011.3	108236.3	37.07
17-Apr-15	63.265	63.21	45000	Sell	144011.3	-2475	141536	-2475	144011.3	110711.3	37.91
20-Apr-15	63.795	63.265	45000	Sell	144011.3	-23850	120161	-23850	144011.3	134561.3	138.25
21-Apr-15	63.7575	63.795	45000	Sell	144011.3	1688	145699	1687.5	144011.3	132873.8	45.50
22-Apr-15	63.73	63.7575	45000	Sell	144011.3	1238	145249	1237.5	144011.3	131636.3	45.08
23-Apr-15	64.16	63.73	45000	Sell	144011.3	-19350	124661	-19350	144011.3	150986.3	51.71
24-Apr-15	64.3825	64.16	45000	Sell	144011.3	-10012	133999	-10012.5	144011.3	160998.8	55.14
27-Apr-15	64.295	64.3825	45000	Sell	144011.3	3937	147949	3937.5	144011.3	157061.3	161.36
28-Apr-15	63.9425	64.295	45000	Sell	144011.3	15863	159874	15862.5	144011.3	141198.8	48.36
29-Apr-15	64.055	63.9425	45000	Sell	144011.3	-5063	138949	-5062.5	144011.3	146261.3	50.09
30-Apr-15	64.2125	64.055	45000	Sell	144011.3	-7087	136924	-7087.5	144011.3	153348.8	52.52
5-May-15	64.175	64.2125	45000	Sell	144011.3	1688	145699	1687.5	144011.3	151661.3	259.69
6-May-15	64.24	64.175	45000	Sell	144011.3	-2925	141086	-2925	144011.3	154586.3	52.94
7-May-15	64.895	64.24	45000	Sell	144011.3	-29475	114536	-29475	144011.3	184061.3	63.03
8-May-15	64.6125	64.895	45000	Sell	144011.3	12712	156724	12712.5	144011.3	171348.8	58.68
11-May-15	64.5025	64.6125	45000	Sell	144011.3	4950	148961	4950	144011.3	166398.8	170.96
12-May-15	64.7825	64.5025	45000	Sell	144011.3	-12600	131411	-12600	144011.3	178998.8	61.30
13-May-15	64.595	64.7825	45000	Sell	144011.3	8438	152449	8437.5	144011.3	170561.3	58.41
14-May-15	64.2	64.595	45000	Sell	144011.3	17775	161786	17775	144011.3	152786.3	52.32
15-May-15	64.075	64.2	45000	Sell	144011.3	5625	149636	5625	144011.3	147161.3	50.40
18-May-15	64.2375	64.075	45000	Sell	144011.3	-7312	136699	-7312.5	144011.3	154473.8	158.71
19-May-15	64.1775	64.2375	45000	Sell	144011.3	2700	146711	2700	144011.3	151773.8	51.98
20-May-15	64.365	64.1775	45000	Sell	144011.3	-8438	135574	-8437.5	144011.3	160211.3	54.87
21-May-15	64.105	64.365	45000	Sell	144011.3	11700	155711	11700	144011.3	148511.3	50.86
22-May-15	63.97	64.105	45000	Sell	144011.3	6075	150086	6075	144011.3	142436.3	48.78
25-May-15	63.9925	63.97	45000	Sell	144011.3	-1013	142999	-1012.5	144011.3	143448.8	147.38
26-May-15	64.38	63.9925	45000	Sell	144011.3	-17437	126574	-17437.5	144011.3	160886.3	55.10
27-May-15	64.4325	64.38	45000	Sell	144011.3	-2363	141649	-2362.5	144011.3	163248.8	55.91

28-May-15	64.165	64.4325	45000	Sell	144011.3	12037	156049	12037.5	144011.3	151211.3	51.78
29-May-15	64.2	64.165	45000	Sell	144011.3	-1575	142436	-1575	144011.3	152786.3	52.32
1-Jun-15	64.065	64.2	45000	Sell	144011.3	6075	150086	6075	144011.3	146711.3	150.73
2-Jun-15	64.1625	64.065	45000	Sell	144011.3	-4387	139624	-4387.5	144011.3	151098.8	51.75
3-Jun-15	64.23	64.1625	45000	Sell	144011.3	-3038	140974	-3037.5	144011.3	154136.3	52.79
4-Jun-15	64.2825	64.23	45000	Sell	144011.3	-2362	141649	-2362.5	144011.3	156498.8	53.60
5-Jun-15	64.0475	64.2825	45000	Sell	144011.3	10575	154586	10575	144011.3	145923.8	49.97
8-Jun-15	64.3525	64.0475	45000	Sell	144011.3	-13725	130286	-13725	144011.3	159648.8	164.02
9-Jun-15	64.1625	64.3525	45000	Sell	144011.3	8550	152561	8550	144011.3	151098.8	51.75
10-Jun-15	64.07	64.1625	45000	Sell	144011.3	4163	148174	4162.5	144011.3	146936.3	50.32
11-Jun-15	64.16	64.07	45000	Sell	144011.3	-4050	139961	-4050	144011.3	150986.3	51.71
12-Jun-15	64.2675	64.16	45000	Sell	144011.3	-4838	139174	-4837.5	144011.3	155823.8	53.36
Total										4693.82	

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **26-Jun-2015** (Source - NSE)

Table 4A.14 Cost of financing the margin for observation no.14

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
28-Apr-15	64.32	64.32	20000	Sell	64320	0	64320	0	64320	64320	22.03
29-Apr-15	64.4325	64.32	20000	Sell	64320	-2250	62070	-2250	64320	66570	22.80
30-Apr-15	64.5725	64.4325	20000	Sell	64320	-2800	61520	-2800	64320	69370	23.76
5-May-15	64.545	64.5725	20000	Sell	64320	550	64870	550	64320	68820	117.84
6-May-15	64.625	64.545	20000	Sell	64320	-1600	62720	-1600	64320	70420	24.12
7-May-15	65.265	64.625	20000	Sell	64320	-12800	51520	-12800	64320	83220	28.50
8-May-15	64.995	65.265	20000	Sell	64320	5400	69720	5400	64320	77820	26.65
11-May-15	64.9125	64.995	20000	Sell	64320	1650	65970	1650	64320	76170	78.26
12-May-15	65.17	64.9125	20000	Sell	64320	-5150	59170	-5150	64320	81320	27.85
13-May-15	64.985	65.17	20000	Sell	64320	3700	68020	3700	64320	77620	26.58
14-May-15	64.6	64.985	20000	Sell	64320	7700	72020	7700	64320	69920	23.95
15-May-15	64.475	64.6	20000	Sell	64320	2500	66820	2500	64320	67420	23.09
18-May-15	64.64	64.475	20000	Sell	64320	-3300	61020	-3300	64320	70720	72.66
19-May-15	64.58	64.64	20000	Sell	64320	1200	65520	1200	64320	69520	23.81
20-May-15	64.7575	64.58	20000	Sell	64320	-3550	60770	-3550	64320	73070	25.02
21-May-15	64.505	64.7575	20000	Sell	64320	5050	69370	5050	64320	68020	23.29
22-May-15	64.38	64.505	20000	Sell	64320	2500	66820	2500	64320	65520	22.44
25-May-15	64.3875	64.38	20000	Sell	64320	-150	64170	-150	64320	65670	67.47
26-May-15	64.7725	64.3875	20000	Sell	64320	-7700	56620	-7700	64320	73370	25.13
27-May-15	64.8175	64.7725	20000	Sell	64320	-900	63420	-900	64320	74270	25.43
28-May-15	64.56	64.8175	20000	Sell	64320	5150	69470	5150	64320	69120	23.67
29-May-15	64.585	64.56	20000	Sell	64320	-500	63820	-500	64320	69620	23.84

1-Jun-15	64.4475	64.585	20000	Sell	64320	2750	67070	2750	64320	66870	68.70
2-Jun-15	64.555	64.4475	20000	Sell	64320	-2150	62170	-2150	64320	69020	23.64
3-Jun-15	64.62	64.555	20000	Sell	64320	-1300	63020	-1300	64320	70320	24.08
4-Jun-15	64.67	64.62	20000	Sell	64320	-1000	63320	-1000	64320	71320	24.42
5-Jun-15	64.445	64.67	20000	Sell	64320	4500	68820	4500	64320	66820	22.88
8-Jun-15	64.74	64.445	20000	Sell	64320	-5900	58420	-5900	64320	72720	74.71
9-Jun-15	64.555	64.74	20000	Sell	64320	3700	68020	3700	64320	69020	23.64
10-Jun-15	64.4575	64.555	20000	Sell	64320	1950	66270	1950	64320	67070	22.97
11-Jun-15	64.555	64.4575	20000	Sell	64320	-1950	62370	-1950	64320	69020	23.64
12-Jun-15	64.6575	64.555	20000	Sell	64320	-2050	62270	-2050	64320	71070	24.34
15-Jun-15	64.6875	64.6575	20000	Sell	64320	-600	63720	-600	64320	71670	73.63
16-Jun-15	64.82	64.6875	20000	Sell	64320	-2650	61670	-2650	64320	74320	25.45
17-Jun-15	64.6725	64.82	20000	Sell	64320	2950	67270	2950	64320	71370	24.44
18-Jun-15	64.2575	64.6725	20000	Sell	64320	8300	72620	8300	64320	63070	21.60
19-Jun-15	64.0025	64.2575	20000	Sell	64320	5100	69420	5100	64320	57970	19.85
22-Jun-15	63.955	64.0025	20000	Sell	64320	950	65270	950	64320	57020	58.58
23-Jun-15	64.015	63.955	20000	Sell	64320	-1200	63120	-1200	64320	58220	19.94
24-Jun-15	64.03	64.015	20000	Sell	64320	-300	64020	-300	64320	58520	20.04
25-Jun-15	63.975	64.03	20000	Sell	64320	1100	65420	1100	64320	57420	19.66
26-Jun-15	63.975	63.975	20000	Sell	64320	0	64320	0	64320	57420	19.66
29-Jun-15	64.2375	63.975	20000	Sell	64320	-5250	59070	-5250	64320	62670	64.39
30-Jun-15	64.0075	64.2375	20000	Sell	64320	4600	68920	4600	64320	58070	19.89
Total										1498.35	

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **29-Jul-2015** (Source - NSE)

Table 4A.15 Cost of financing the margin for observation no.15

Date	Settle. Price	Booking Price/ Prev. Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
2-Jan-15	66.01	66.01	20000	Sell	66010	0	66010	0	66010	66010	22.61
5-Jan-15	66.1225	66.01	20000	Sell	66010	-2250	63760	-2250	66010	68260	70.13
6-Jan-15	66.09	66.1225	20000	Sell	66010	650	66660	650	66010	67610	23.15
7-Jan-15	65.85	66.09	20000	Sell	66010	4800	70810	4800	66010	62810	21.51
8-Jan-15	65.24	65.85	20000	Sell	66010	12200	78210	12200	66010	50610	17.33
9-Jan-15	64.935	65.24	20000	Sell	66010	6100	72110	6100	66010	44510	15.24
12-Jan-15	64.65	64.935	20000	Sell	66010	5700	71710	5700	66010	38810	39.87
13-Jan-15	64.64	64.65	20000	Sell	66010	200	66210	200	66010	38610	13.22
14-Jan-15	64.64	64.64	20000	Sell	66010	0	66010	0	66010	38610	13.22
15-Jan-15	64.3425	64.64	20000	Sell	66010	5950	71960	5950	66010	32660	11.18
16-Jan-15	64.17	64.3425	20000	Sell	66010	3450	69460	3450	66010	29210	10.00
19-Jan-15	64.015	64.17	20000	Sell	66010	3100	69110	3100	66010	26110	26.83
20-Jan-15	64.005	64.015	20000	Sell	66010	200	66210	200	66010	25910	8.87
21-Jan-15	63.965	64.005	20000	Sell	66010	800	66810	800	66010	25110	8.60
22-Jan-15	64.08	63.965	20000	Sell	66010	-2300	63710	-2300	66010	27410	9.39
23-Jan-15	63.77	64.08	20000	Sell	66010	6200	72210	6200	66010	21210	7.26
27-Jan-15	63.5325	63.77	20000	Sell	66010	4750	70760	4750	66010	16460	22.55
28-Jan-15	63.5075	63.5325	20000	Sell	66010	500	66510	500	66010	15960	5.47
29-Jan-15	64.01	63.5075	20000	Sell	66010	-10050	55960	-10050	66010	26010	8.91
30-Jan-15	64.055	64.01	20000	Sell	66010	-900	65110	-900	66010	26910	9.22
2-Feb-15	63.9	64.055	20000	Sell	66010	3100	69110	3100	66010	23810	24.46
3-Feb-15	63.8025	63.9	20000	Sell	66010	1950	67960	1950	66010	21860	7.49

4-Feb-15	63.87	63.8025	20000	Sell	66010	-1350	64660	-1350	66010	23210	7.95
5-Feb-15	63.8475	63.87	20000	Sell	66010	450	66460	450	66010	22760	7.79
6-Feb-15	63.8425	63.8475	20000	Sell	66010	100	66110	100	66010	22660	7.76
9-Feb-15	64.2575	63.8425	20000	Sell	66010	-8300	57710	-8300	66010	30960	31.81
10-Feb-15	64.26	64.2575	20000	Sell	66010	-50	65960	-50	66010	31010	10.62
11-Feb-15	64.47	64.26	20000	Sell	66010	-4200	61810	-4200	66010	35210	12.06
12-Feb-15	64.2975	64.47	20000	Sell	66010	3450	69460	3450	66010	31760	10.88
13-Feb-15	64.215	64.2975	20000	Sell	66010	1650	67660	1650	66010	30110	10.31
16-Feb-15	64.2875	64.215	20000	Sell	66010	-1450	64560	-1450	66010	31560	32.42
18-Feb-15	64.31	64.2875	20000	Sell	66010	-450	65560	-450	66010	32010	21.92
20-Feb-15	64.1675	64.31	20000	Sell	66010	2850	68860	2850	66010	29160	19.97
23-Feb-15	64.2325	64.1675	20000	Sell	66010	-1300	64710	-1300	66010	30460	31.29
24-Feb-15	64.1775	64.2325	20000	Sell	66010	1100	67110	1100	66010	29360	10.05
25-Feb-15	63.93	64.1775	20000	Sell	66010	4950	70960	4950	66010	24410	8.36
26-Feb-15	63.7075	63.93	20000	Sell	66010	4450	70460	4450	66010	19960	6.84
27-Feb-15	63.7575	63.7075	20000	Sell	66010	-1000	65010	-1000	66010	20960	7.18
2-Mar-15	63.8025	63.7575	20000	Sell	66010	-900	65110	-900	66010	21860	22.46
3-Mar-15	63.885	63.8025	20000	Sell	66010	-1650	64360	-1650	66010	23510	8.05
4-Mar-15	64.07	63.885	20000	Sell	66010	-3700	62310	-3700	66010	27210	9.32
5-Mar-15	64.0525	64.07	20000	Sell	66010	350	66360	350	66010	26860	9.20
9-Mar-15	64.3725	64.0525	20000	Sell	66010	-6400	59610	-6400	66010	33260	45.56
10-Mar-15	64.5225	64.3725	20000	Sell	66010	-3000	63010	-3000	66010	36260	12.42
11-Mar-15	64.6025	64.5225	20000	Sell	66010	-1600	64410	-1600	66010	37860	12.97
12-Mar-15	64.2975	64.6025	20000	Sell	66010	6100	72110	6100	66010	31760	10.88
13-Mar-15	64.71	64.2975	20000	Sell	66010	-8250	57760	-8250	66010	40010	13.70
16-Mar-15	64.6	64.71	20000	Sell	66010	2200	68210	2200	66010	37810	38.85
17-Mar-15	64.455	64.6	20000	Sell	66010	2900	68910	2900	66010	34910	11.96
18-Mar-15	64.43	64.455	20000	Sell	66010	500	66510	500	66010	34410	11.78
19-Mar-15	64.2525	64.43	20000	Sell	66010	3550	69560	3550	66010	30860	10.57
20-Mar-15	64.1725	64.2525	20000	Sell	66010	1600	67610	1600	66010	29260	10.02

23-Mar-15	63.975	64.1725	20000	Sell	66010	3950	69960	3950	66010	25310	26.00
24-Mar-15	64.0075	63.975	20000	Sell	66010	-650	65360	-650	66010	25960	8.89
25-Mar-15	64.0575	64.0075	20000	Sell	66010	-1000	65010	-1000	66010	26960	9.23
26-Mar-15	64.3775	64.0575	20000	Sell	66010	-6400	59610	-6400	66010	33360	11.42
27-Mar-15	64.15	64.3775	20000	Sell	66010	4550	70560	4550	66010	28810	9.87
30-Mar-15	64.15	64.15	20000	Sell	66010	0	66010	0	66010	28810	29.60
31-Mar-15	63.97	64.15	20000	Sell	66010	3600	69610	3600	66010	25210	8.63
6-Apr-15	63.655	63.97	20000	Sell	66010	6300	72310	6300	66010	18910	38.86
7-Apr-15	63.7325	63.655	20000	Sell	66010	-1550	64460	-1550	66010	20460	7.01
8-Apr-15	63.705	63.7325	20000	Sell	66010	550	66560	550	66010	19910	6.82
9-Apr-15	63.6475	63.705	20000	Sell	66010	1150	67160	1150	66010	18760	6.42
10-Apr-15	63.7025	63.6475	20000	Sell	66010	-1100	64910	-1100	66010	19860	6.80
13-Apr-15	63.8825	63.7025	20000	Sell	66010	-3600	62410	-3600	66010	23460	24.10
15-Apr-15	63.74	63.8825	20000	Sell	66010	2850	68860	2850	66010	20610	14.12
16-Apr-15	63.5875	63.74	20000	Sell	66010	3050	69060	3050	66010	17560	6.01
17-Apr-15	63.6475	63.5875	20000	Sell	66010	-1200	64810	-1200	66010	18760	6.42
20-Apr-15	64.17	63.6475	20000	Sell	66010	-10450	55560	-10450	66010	29210	30.01
21-Apr-15	64.1325	64.17	20000	Sell	66010	750	66760	750	66010	28460	9.75
22-Apr-15	64.0975	64.1325	20000	Sell	66010	700	66710	700	66010	27760	9.51
23-Apr-15	64.545	64.0975	20000	Sell	66010	-8950	57060	-8950	66010	36710	12.57
24-Apr-15	64.7475	64.545	20000	Sell	66010	-4050	61960	-4050	66010	40760	13.96
27-Apr-15	64.6725	64.7475	20000	Sell	66010	1500	67510	1500	66010	39260	40.34
28-Apr-15	64.32	64.6725	20000	Sell	66010	7050	73060	7050	66010	32210	11.03
29-Apr-15	64.4325	64.32	20000	Sell	66010	-2250	63760	-2250	66010	34460	11.80
30-Apr-15	64.5725	64.4325	20000	Sell	66010	-2800	63210	-2800	66010	37260	12.76
5-May-15	64.545	64.5725	20000	Sell	66010	550	66560	550	66010	36710	62.86
6-May-15	64.625	64.545	20000	Sell	66010	-1600	64410	-1600	66010	38310	13.12
7-May-15	65.265	64.625	20000	Sell	66010	-12800	53210	-12800	66010	51110	17.50
8-May-15	64.995	65.265	20000	Sell	66010	5400	71410	5400	66010	45710	15.65
11-May-15	64.9125	64.995	20000	Sell	66010	1650	67660	1650	66010	44060	45.27

12-May-15	65.17	64.9125	20000	Sell	66010	-5150	60860	-5150	66010	49210	16.85
13-May-15	64.985	65.17	20000	Sell	66010	3700	69710	3700	66010	45510	15.59
14-May-15	64.6	64.985	20000	Sell	66010	7700	73710	7700	66010	37810	12.95
15-May-15	64.475	64.6	20000	Sell	66010	2500	68510	2500	66010	35310	12.09
18-May-15	64.64	64.475	20000	Sell	66010	-3300	62710	-3300	66010	38610	39.67
19-May-15	64.58	64.64	20000	Sell	66010	1200	67210	1200	66010	37410	12.81
20-May-15	64.7575	64.58	20000	Sell	66010	-3550	62460	-3550	66010	40960	14.03
21-May-15	64.505	64.7575	20000	Sell	66010	5050	71060	5050	66010	35910	12.30
22-May-15	64.38	64.505	20000	Sell	66010	2500	68510	2500	66010	33410	11.44
25-May-15	64.3875	64.38	20000	Sell	66010	-150	65860	-150	66010	33560	34.48
26-May-15	64.7725	64.3875	20000	Sell	66010	-7700	58310	-7700	66010	41260	14.13
27-May-15	64.8175	64.7725	20000	Sell	66010	-900	65110	-900	66010	42160	14.44
28-May-15	64.56	64.8175	20000	Sell	66010	5150	71160	5150	66010	37010	12.67
29-May-15	64.585	64.56	20000	Sell	66010	-500	65510	-500	66010	37510	12.85
1-Jun-15	64.4475	64.585	20000	Sell	66010	2750	68760	2750	66010	34760	35.71
2-Jun-15	64.555	64.4475	20000	Sell	66010	-2150	63860	-2150	66010	36910	12.64
3-Jun-15	64.62	64.555	20000	Sell	66010	-1300	64710	-1300	66010	38210	13.09
4-Jun-15	64.67	64.62	20000	Sell	66010	-1000	65010	-1000	66010	39210	13.43
5-Jun-15	64.445	64.67	20000	Sell	66010	4500	70510	4500	66010	34710	11.89
8-Jun-15	64.74	64.445	20000	Sell	66010	-5900	60110	-5900	66010	40610	41.72
9-Jun-15	64.555	64.74	20000	Sell	66010	3700	69710	3700	66010	36910	12.64
10-Jun-15	64.4575	64.555	20000	Sell	66010	1950	67960	1950	66010	34960	11.97
11-Jun-15	64.555	64.4575	20000	Sell	66010	-1950	64060	-1950	66010	36910	12.64
12-Jun-15	64.6575	64.555	20000	Sell	66010	-2050	63960	-2050	66010	38960	13.34
15-Jun-15	64.6875	64.6575	20000	Sell	66010	-600	65410	-600	66010	39560	40.64
16-Jun-15	64.82	64.6875	20000	Sell	66010	-2650	63360	-2650	66010	42210	14.46
17-Jun-15	64.6725	64.82	20000	Sell	66010	2950	68960	2950	66010	39260	13.45
18-Jun-15	64.2575	64.6725	20000	Sell	66010	8300	74310	8300	66010	30960	10.60
19-Jun-15	64.0025	64.2575	20000	Sell	66010	5100	71110	5100	66010	25860	8.86
22-Jun-15	63.955	64.0025	20000	Sell	66010	950	66960	950	66010	24910	25.59

23-Jun-15	64.015	63.955	20000	Sell	66010	-1200	64810	-1200	66010	26110	8.94
24-Jun-15	64.03	64.015	20000	Sell	66010	-300	65710	-300	66010	26410	9.04
25-Jun-15	63.975	64.03	20000	Sell	66010	1100	67110	1100	66010	25310	8.67
26-Jun-15	63.975	63.975	20000	Sell	66010	0	66010	0	66010	25310	8.67
29-Jun-15	64.2375	63.975	20000	Sell	66010	-5250	60760	-5250	66010	30560	31.40
30-Jun-15	64.0075	64.2375	20000	Sell	66010	4600	70610	4600	66010	25960	8.89
1-Jul-15	63.9325	64.0075	20000	Sell	66010	1500	67510	1500	66010	24460	8.38
2-Jul-15	63.81	63.9325	20000	Sell	66010	2450	68460	2450	66010	22010	7.54
3-Jul-15	63.735	63.81	20000	Sell	66010	1500	67510	1500	66010	20510	7.02
6-Jul-15	63.7025	63.735	20000	Sell	66010	650	66660	650	66010	19860	20.40
7-Jul-15	63.7175	63.7025	20000	Sell	66010	-300	65710	-300	66010	20160	6.90
8-Jul-15	63.83	63.7175	20000	Sell	66010	-2250	63760	-2250	66010	22410	7.67
9-Jul-15	63.6225	63.83	20000	Sell	66010	4150	70160	4150	66010	18260	6.25
10-Jul-15	63.5725	63.6225	20000	Sell	66010	1000	67010	1000	66010	17260	5.91
13-Jul-15	63.7075	63.5725	20000	Sell	66010	-2700	63310	-2700	66010	19960	20.51
14-Jul-15	63.59	63.7075	20000	Sell	66010	2350	68360	2350	66010	17610	6.03
										Total	2089.00

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **29-Jul-2015** (Source - NSE)

Table 4A.16 Cost of financing the margin for observation no.16

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
30-Mar-15	64.15	64.15	35000	Sell	112262.5	0	112262.5	0	112262.5	112262.5	38.45
31-Mar-15	63.97	64.15	35000	Sell	112262.5	6300	118562.5	6300	112262.5	105962.5	36.29
6-Apr-15	63.655	63.97	35000	Sell	112262.5	11025	123288	11025	112262.5	94937.5	195.08
7-Apr-15	63.7325	63.655	35000	Sell	112262.5	-2713	109550	-2712.5	112262.5	97650	33.44
8-Apr-15	63.705	63.7325	35000	Sell	112262.5	963	113225	962.5	112262.5	96687.5	33.11
9-Apr-15	63.6475	63.705	35000	Sell	112262.5	2012	114275	2012.5	112262.5	94675	32.42
10-Apr-15	63.7025	63.6475	35000	Sell	112262.5	-1925	110338	-1925	112262.5	96600	33.08
13-Apr-15	63.8825	63.7025	35000	Sell	112262.5	-6300	105963	-6300	112262.5	102900	105.72
15-Apr-15	63.74	63.8825	35000	Sell	112262.5	4987	117250	4987.5	112262.5	97912.5	67.06
16-Apr-15	63.5875	63.74	35000	Sell	112262.5	5338	117600	5337.5	112262.5	92575	31.70
17-Apr-15	63.6475	63.5875	35000	Sell	112262.5	-2100	110163	-2100	112262.5	94675	32.42
20-Apr-15	64.17	63.6475	35000	Sell	112262.5	-18288	93975	-18287.5	112262.5	112962.5	116.06
21-Apr-15	64.1325	64.17	35000	Sell	112262.5	1313	113575	1312.5	112262.5	111650	38.24
22-Apr-15	64.0975	64.1325	35000	Sell	112262.5	1225	113488	1225	112262.5	110425	37.82
23-Apr-15	64.545	64.0975	35000	Sell	112262.5	-15663	96600	-15662.5	112262.5	126087.5	43.18
24-Apr-15	64.7475	64.545	35000	Sell	112262.5	-7088	105175	-7087.5	112262.5	133175	45.61
27-Apr-15	64.6725	64.7475	35000	Sell	112262.5	2625	114888	2625	112262.5	130550	134.13
28-Apr-15	64.32	64.6725	35000	Sell	112262.5	12338	124600	12337.5	112262.5	118212.5	40.48
29-Apr-15	64.4325	64.32	35000	Sell	112262.5	-3938	108325	-3937.5	112262.5	122150	41.83
30-Apr-15	64.5725	64.4325	35000	Sell	112262.5	-4900	107363	-4900	112262.5	127050	43.51
5-May-15	64.545	64.5725	35000	Sell	112262.5	963	113225	962.5	112262.5	126087.5	215.90
6-May-15	64.625	64.545	35000	Sell	112262.5	-2800	109463	-2800	112262.5	128887.5	44.14

7-May-15	65.265	64.625	35000	Sell	112262.5	-22400	89863	-22400	112262.5	151287.5	51.81
8-May-15	64.995	65.265	35000	Sell	112262.5	9450	121713	9450	112262.5	141837.5	48.57
11-May-15	64.9125	64.995	35000	Sell	112262.5	2888	115150	2887.5	112262.5	138950	142.76
12-May-15	65.17	64.9125	35000	Sell	112262.5	-9013	103250	-9012.5	112262.5	147962.5	50.67
13-May-15	64.985	65.17	35000	Sell	112262.5	6475	118738	6475	112262.5	141487.5	48.45
14-May-15	64.6	64.985	35000	Sell	112262.5	13475	125738	13475	112262.5	128012.5	43.84
15-May-15	64.475	64.6	35000	Sell	112262.5	4375	116638	4375	112262.5	123637.5	42.34
18-May-15	64.64	64.475	35000	Sell	112262.5	-5775	106488	-5775	112262.5	129412.5	132.96
19-May-15	64.58	64.64	35000	Sell	112262.5	2100	114363	2100	112262.5	127312.5	43.60
20-May-15	64.7575	64.58	35000	Sell	112262.5	-6212	106050	-6212.5	112262.5	133525	45.73
21-May-15	64.505	64.7575	35000	Sell	112262.5	8837	121100	8837.5	112262.5	124687.5	42.70
22-May-15	64.38	64.505	35000	Sell	112262.5	4375	116638	4375	112262.5	120312.5	41.20
25-May-15	64.3875	64.38	35000	Sell	112262.5	-263	112000	-262.5	112262.5	120575	123.88
26-May-15	64.7725	64.3875	35000	Sell	112262.5	-13475	98788	-13475	112262.5	134050	45.91
27-May-15	64.8175	64.7725	35000	Sell	112262.5	-1575	110688	-1575	112262.5	135625	46.45
28-May-15	64.56	64.8175	35000	Sell	112262.5	9012	121275	9012.5	112262.5	126612.5	43.36
29-May-15	64.585	64.56	35000	Sell	112262.5	-875	111388	-875	112262.5	127487.5	43.66
1-Jun-15	64.4475	64.585	35000	Sell	112262.5	4812	117075	4812.5	112262.5	122675	126.04
2-Jun-15	64.555	64.4475	35000	Sell	112262.5	-3763	108500	-3762.5	112262.5	126437.5	43.30
3-Jun-15	64.62	64.555	35000	Sell	112262.5	-2275	109988	-2275	112262.5	128712.5	44.08
4-Jun-15	64.67	64.62	35000	Sell	112262.5	-1750	110513	-1750	112262.5	130462.5	44.68
5-Jun-15	64.445	64.67	35000	Sell	112262.5	7875	120138	7875	112262.5	122587.5	41.98
8-Jun-15	64.74	64.445	35000	Sell	112262.5	-10325	101938	-10325	112262.5	132912.5	136.55
9-Jun-15	64.555	64.74	35000	Sell	112262.5	6475	118738	6475	112262.5	126437.5	43.30
10-Jun-15	64.4575	64.555	35000	Sell	112262.5	3413	115675	3412.5	112262.5	123025	42.13
11-Jun-15	64.555	64.4575	35000	Sell	112262.5	-3413	108850	-3412.5	112262.5	126437.5	43.30
12-Jun-15	64.6575	64.555	35000	Sell	112262.5	-3587	108675	-3587.5	112262.5	130025	44.53
15-Jun-15	64.6875	64.6575	35000	Sell	112262.5	-1050	111213	-1050	112262.5	131075	134.67
16-Jun-15	64.82	64.6875	35000	Sell	112262.5	-4637	107625	-4637.5	112262.5	135712.5	46.48
17-Jun-15	64.6725	64.82	35000	Sell	112262.5	5162	117425	5162.5	112262.5	130550	44.71

18-Jun-15	64.2575	64.6725	35000	Sell	112262.5	14525	126788	14525	112262.5	116025	39.73
19-Jun-15	64.0025	64.2575	35000	Sell	112262.5	8925	121188	8925	112262.5	107100	36.68
22-Jun-15	63.955	64.0025	35000	Sell	112262.5	1662	113925	1662.5	112262.5	105437.5	108.33
23-Jun-15	64.015	63.955	35000	Sell	112262.5	-2100	110163	-2100	112262.5	107537.5	36.83
24-Jun-15	64.03	64.015	35000	Sell	112262.5	-525	111738	-525	112262.5	108062.5	37.01
25-Jun-15	63.975	64.03	35000	Sell	112262.5	1925	114188	1925	112262.5	106137.5	36.35
26-Jun-15	63.975	63.975	35000	Sell	112262.5	0	112263	0	112262.5	106137.5	36.35
29-Jun-15	64.2375	63.975	35000	Sell	112262.5	-9187	103075	-9187.5	112262.5	115325	118.48
30-Jun-15	64.0075	64.2375	35000	Sell	112262.5	8050	120313	8050	112262.5	107275	36.74
1-Jul-15	63.9325	64.0075	35000	Sell	112262.5	2625	114888	2625	112262.5	104650	35.84
2-Jul-15	63.81	63.9325	35000	Sell	112262.5	4287	116550	4287.5	112262.5	100362.5	34.37
3-Jul-15	63.735	63.81	35000	Sell	112262.5	2625	114888	2625	112262.5	97737.5	33.47
6-Jul-15	63.7025	63.735	35000	Sell	112262.5	1137	113400	1137.5	112262.5	96600	99.25
7-Jul-15	63.7175	63.7025	35000	Sell	112262.5	-525	111738	-525	112262.5	97125	33.26
8-Jul-15	63.83	63.7175	35000	Sell	112262.5	-3937	108325	-3937.5	112262.5	101062.5	34.61
9-Jul-15	63.6225	63.83	35000	Sell	112262.5	7262	119525	7262.5	112262.5	93800	32.12
10-Jul-15	63.5725	63.6225	35000	Sell	112262.5	1750	114013	1750	112262.5	92050	31.52
13-Jul-15	63.7075	63.5725	35000	Sell	112262.5	-4725	107538	-4725	112262.5	96775	99.43
14-Jul-15	63.59	63.7075	35000	Sell	112262.5	4112	116375	4112.5	112262.5	92662.5	31.73
15-Jul-15	63.585	63.59	35000	Sell	112262.5	175	112438	175	112262.5	92487.5	31.67
16-Jul-15	63.6475	63.585	35000	Sell	112262.5	-2188	110075	-2187.5	112262.5	94675	32.42
17-Jul-15	63.5575	63.6475	35000	Sell	112262.5	3150	115413	3150	112262.5	91525	31.34
4360.86											

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **29-Jul-2015** (Source - NSE)

Table 4A.17 Cost of financing the margin for observation no.17

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
28-Apr-15	64.72	64.72	40000	Sell	129440	0	129440	0	129440	129440	44.33
29-Apr-15	64.8125	64.72	40000	Sell	129440	-3700	125740	-3700	129440	133140	45.60
30-Apr-15	64.935	64.8125	40000	Sell	129440	-4900	124540	-4900	129440	138040	47.27
5-May-15	64.93	64.935	40000	Sell	129440	200	129640	200	129440	137840	236.03
6-May-15	65.0125	64.93	40000	Sell	129440	-3300	126140	-3300	129440	141140	48.34
7-May-15	65.625	65.0125	40000	Sell	129440	-24500	104940	-24500	129440	165640	56.73
8-May-15	65.39	65.625	40000	Sell	129440	9400	138840	9400	129440	156240	53.51
11-May-15	65.27	65.39	40000	Sell	129440	4800	134240	4800	129440	151440	155.59
12-May-15	65.55	65.27	40000	Sell	129440	-11200	118240	-11200	129440	162640	55.70
13-May-15	65.3725	65.55	40000	Sell	129440	7100	136540	7100	129440	155540	53.27
14-May-15	64.9925	65.3725	40000	Sell	129440	15200	144640	15200	129440	140340	48.06
15-May-15	64.875	64.9925	40000	Sell	129440	4700	134140	4700	129440	135640	46.45
18-May-15	65.0175	64.875	40000	Sell	129440	-5700	123740	-5700	129440	141340	145.21
19-May-15	64.9625	65.0175	40000	Sell	129440	2200	131640	2200	129440	139140	47.65
20-May-15	65.1575	64.9625	40000	Sell	129440	-7800	121640	-7800	129440	146940	50.32
21-May-15	64.9025	65.1575	40000	Sell	129440	10200	139640	10200	129440	136740	46.83
22-May-15	64.78	64.9025	40000	Sell	129440	4900	134340	4900	129440	131840	45.15
25-May-15	64.78	64.78	40000	Sell	129440	0	129440	0	129440	131840	135.45
26-May-15	65.1475	64.78	40000	Sell	129440	-14700	114740	-14700	129440	146540	50.18
27-May-15	65.2025	65.1475	40000	Sell	129440	-2200	127240	-2200	129440	148740	50.94
28-May-15	64.925	65.2025	40000	Sell	129440	11100	140540	11100	129440	137640	47.14
29-May-15	64.97	64.925	40000	Sell	129440	-1800	127640	-1800	129440	139440	47.75

1-Jun-15	64.8375	64.97	40000	Sell	129440	5300	134740	5300	129440	134140	137.82
2-Jun-15	64.95	64.8375	40000	Sell	129440	-4500	124940	-4500	129440	138640	47.48
3-Jun-15	65.01	64.95	40000	Sell	129440	-2400	127040	-2400	129440	141040	48.30
4-Jun-15	65.055	65.01	40000	Sell	129440	-1800	127640	-1800	129440	142840	48.92
5-Jun-15	64.8375	65.055	40000	Sell	129440	8700	138140	8700	129440	134140	45.94
8-Jun-15	65.105	64.8375	40000	Sell	129440	-10700	118740	-10700	129440	144840	148.81
9-Jun-15	64.945	65.105	40000	Sell	129440	6400	135840	6400	129440	138440	47.41
10-Jun-15	64.8475	64.945	40000	Sell	129440	3900	133340	3900	129440	134540	46.08
11-Jun-15	64.9275	64.8475	40000	Sell	129440	-3200	126240	-3200	129440	137740	47.17
12-Jun-15	65.0475	64.9275	40000	Sell	129440	-4800	124640	-4800	129440	142540	48.82
15-Jun-15	65.0675	65.0475	40000	Sell	129440	-800	128640	-800	129440	143340	147.27
16-Jun-15	65.19	65.0675	40000	Sell	129440	-4900	124540	-4900	129440	148240	50.77
17-Jun-15	65.0375	65.19	40000	Sell	129440	6100	135540	6100	129440	142140	48.68
18-Jun-15	64.625	65.0375	40000	Sell	129440	16500	145940	16500	129440	125640	43.03
19-Jun-15	64.39	64.625	40000	Sell	129440	9400	138840	9400	129440	116240	39.81
22-Jun-15	64.325	64.39	40000	Sell	129440	2600	132040	2600	129440	113640	116.75
23-Jun-15	64.39	64.325	40000	Sell	129440	-2600	126840	-2600	129440	116240	39.81
24-Jun-15	64.4075	64.39	40000	Sell	129440	-700	128740	-700	129440	116940	40.05
25-Jun-15	64.355	64.4075	40000	Sell	129440	2100	131540	2100	129440	114840	39.33
26-Jun-15	64.35	64.355	40000	Sell	129440	200	129640	200	129440	114640	39.26
29-Jun-15	64.6125	64.35	40000	Sell	129440	-10500	118940	-10500	129440	125140	128.57
30-Jun-15	64.3875	64.6125	40000	Sell	129440	9000	138440	9000	129440	116140	39.77
1-Jul-15	64.3125	64.3875	40000	Sell	129440	3000	132440	3000	129440	113140	38.75
2-Jul-15	64.19	64.3125	40000	Sell	129440	4900	134340	4900	129440	108240	37.07
3-Jul-15	64.12	64.19	40000	Sell	129440	2800	132240	2800	129440	105440	36.11
6-Jul-15	64.0775	64.12	40000	Sell	129440	1700	131140	1700	129440	103740	106.58
7-Jul-15	64.095	64.0775	40000	Sell	129440	-700	128740	-700	129440	104440	35.77
8-Jul-15	64.205	64.095	40000	Sell	129440	-4400	125040	-4400	129440	108840	37.27
9-Jul-15	63.9975	64.205	40000	Sell	129440	8300	137740	8300	129440	100540	34.43
10-Jul-15	63.955	63.9975	40000	Sell	129440	1700	131140	1700	129440	98840	33.85

13-Jul-15	64.0775	63.955	40000	Sell	129440	-4900	124540	-4900	129440	103740	106.58
14-Jul-15	63.9675	64.0775	40000	Sell	129440	4400	133840	4400	129440	99340	34.02
15-Jul-15	63.9575	63.9675	40000	Sell	129440	400	129840	400	129440	98940	33.88
16-Jul-15	64.02	63.9575	40000	Sell	129440	-2500	126940	-2500	129440	101440	34.74
17-Jul-15	63.9275	64.02	40000	Sell	129440	3700	133140	3700	129440	97740	33.47
20-Jul-15	64.115	63.9275	40000	Sell	129440	-7500	121940	-7500	129440	105240	108.12
21-Jul-15	64.015	64.115	40000	Sell	129440	4000	133440	4000	129440	101240	34.67
22-Jul-15	64.035	64.015	40000	Sell	129440	-800	128640	-800	129440	102040	34.95
23-Jul-15	64.19	64.035	40000	Sell	129440	-6200	123240	-6200	129440	108240	37.07
24-Jul-15	64.4375	64.19	40000	Sell	129440	-9900	119540	-9900	129440	118140	40.46
27-Jul-15	64.595	64.4375	40000	Sell	129440	-6300	123140	-6300	129440	124440	127.85
28-Jul-15	64.2825	64.595	40000	Sell	129440	12500	141940	12500	129440	111940	38.34
29-Jul-15	64.255	64.2825	40000	Sell	129440	1100	130540	1100	129440	110840	37.96
30-Jul-15	64.3725	64.255	40000	Sell	129440	-4700	124740	-4700	129440	115540	39.57
31-Jul-15	64.4875	64.3725	40000	Sell	129440	-4600	124840	-4600	129440	120140	41.14
3-Aug-15	64.3575	64.4875	40000	Sell	129440	5200	134640	5200	129440	114940	118.09
4-Aug-15	64.05	64.3575	40000	Sell	129440	12300	141740	12300	129440	102640	35.15
5-Aug-15	64.025	64.05	40000	Sell	129440	1000	130440	1000	129440	101640	34.81
6-Aug-15	64.0175	64.025	40000	Sell	129440	300	129740	300	129440	101340	34.71
7-Aug-15	64.06	64.0175	40000	Sell	129440	-1700	127740	-1700	129440	103040	35.29
10-Aug-15	64.105	64.06	40000	Sell	129440	-1800	127640	-1800	129440	104840	107.71
Total										4505.72	

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **27-Aug-2015** (Source - NSE)

Table 4A.18 Cost of financing the margin for observation no.18

Date	Settle. Price	Booking Price/Prev. Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
4-Jun-15	65.055	65.055	43000	Sell	139868.3	0	139868.3	0	139868.3	139868.3	47.90
5-Jun-15	64.8375	65.055	43000	Sell	139868.3	9352.5	149220.8	9352.5	139868.3	130515.8	44.70
8-Jun-15	65.105	64.8375	43000	Sell	139868.3	-11502	128366	-11502.5	139868.3	142018.3	145.91
9-Jun-15	64.945	65.105	43000	Sell	139868.3	6880	146748	6880	139868.3	135138.2	46.28
10-Jun-15	64.8475	64.945	43000	Sell	139868.3	4192	144061	4192.5	139868.3	130945.8	44.84
11-Jun-15	64.9275	64.8475	43000	Sell	139868.3	-3440	136428	-3440	139868.3	134385.7	46.02
12-Jun-15	65.0475	64.9275	43000	Sell	139868.3	-5160	134708	-5160	139868.3	139545.8	47.79
15-Jun-15	65.0675	65.0475	43000	Sell	139868.3	-860	139008	-860	139868.3	140405.8	144.25
16-Jun-15	65.19	65.0675	43000	Sell	139868.3	-5268	134601	-5267.5	139868.3	145673.3	49.89
17-Jun-15	65.0375	65.19	43000	Sell	139868.3	6558	146426	6557.5	139868.3	139115.7	47.64
18-Jun-15	64.625	65.0375	43000	Sell	139868.3	17737	157606	17737.5	139868.3	121378.3	41.57
19-Jun-15	64.39	64.625	43000	Sell	139868.3	10105	149973	10105	139868.3	111273.3	38.11
22-Jun-15	64.325	64.39	43000	Sell	139868.3	2795	142663	2795	139868.3	108478.3	111.45
23-Jun-15	64.39	64.325	43000	Sell	139868.3	-2795	137073	-2795	139868.3	111273.3	38.11

24-Jun-15	64.4075	64.39	43000	Sell	139868. 3	-752	139116	-752.5	139868. 3	112025.8	38.36
25-Jun-15	64.355	64.4075	43000	Sell	139868. 3	2257	142126	2257.5	139868. 3	109768.3	37.59
26-Jun-15	64.35	64.355	43000	Sell	139868. 3	215	140083	215	139868. 3	109553.2	37.52
29-Jun-15	64.6125	64.35	43000	Sell	139868. 3	-11288	128581	-11287.5	139868. 3	120840.8	124.15
30-Jun-15	64.3875	64.6125	43000	Sell	139868. 3	9675	149543	9675	139868. 3	111165.8	38.07
1-Jul-15	64.3125	64.3875	43000	Sell	139868. 3	3225	143093	3225	139868. 3	107940.8	36.97
2-Jul-15	64.19	64.3125	43000	Sell	139868. 3	5268	145136	5267.5	139868. 3	102673.3	35.16
3-Jul-15	64.12	64.19	43000	Sell	139868. 3	3010	142878	3010	139868. 3	99663.25	34.13
6-Jul-15	64.0775	64.12	43000	Sell	139868. 3	1828	141696	1827.5	139868. 3	97835.75	100.52
7-Jul-15	64.095	64.0775	43000	Sell	139868. 3	-752	139116	-752.5	139868. 3	98588.25	33.76
8-Jul-15	64.205	64.095	43000	Sell	139868. 3	-4730	135138	-4730	139868. 3	103318.3	35.38
9-Jul-15	63.9975	64.205	43000	Sell	139868. 3	8922	148791	8922.5	139868. 3	94395.75	32.33
10-Jul-15	63.955	63.9975	43000	Sell	139868. 3	1828	141696	1827.5	139868. 3	92568.25	31.70
13-Jul-15	64.0775	63.955	43000	Sell	139868. 3	-5268	134601	-5267.5	139868. 3	97835.75	100.52
14-Jul-15	63.9675	64.0775	43000	Sell	139868. 3	4730	144598	4730	139868. 3	93105.75	31.89
15-Jul-15	63.9575	63.9675	43000	Sell	139868. 3	430	140298	430	139868. 3	92675.75	31.74
16-Jul-15	64.02	63.9575	43000	Sell	139868. 3	-2687	137181	-2687.5	139868. 3	95363.25	32.66
17-Jul-15	63.9275	64.02	43000	Sell	139868. 3	3977	143846	3977.5	139868. 3	91385.75	31.30
20-Jul-15	64.115	63.9275	43000	Sell	139868. 3	-8062	131806	-8062.5	139868. 3	99448.25	102.17

21-Jul-15	64.015	64.115	43000	Sell	139868. 3	4300	144168	4300	139868. 3	95148.25	32.59
22-Jul-15	64.035	64.015	43000	Sell	139868. 3	-860	139008	-860	139868. 3	96008.25	32.88
23-Jul-15	64.19	64.035	43000	Sell	139868. 3	-6665	133203	-6665	139868. 3	102673.3	35.16
24-Jul-15	64.4375	64.19	43000	Sell	139868. 3	-10643	129226	-10642.5	139868. 3	113315.8	38.81
27-Jul-15	64.595	64.4375	43000	Sell	139868. 3	-6772	133096	-6772.5	139868. 3	120088.3	123.38
28-Jul-15	64.2825	64.595	43000	Sell	139868. 3	13438	153306	13437.5	139868. 3	106650.8	36.52
29-Jul-15	64.255	64.2825	43000	Sell	139868. 3	1183	141051	1182.5	139868. 3	105468.2	36.12
30-Jul-15	64.3725	64.255	43000	Sell	139868. 3	-5053	134816	-5052.5	139868. 3	110520.8	37.85
31-Jul-15	64.4875	64.3725	43000	Sell	139868. 3	-4945	134923	-4945	139868. 3	115465.7	39.54
3-Aug-15	64.3575	64.4875	43000	Sell	139868. 3	5590	145458	5590	139868. 3	109875.8	112.89
4-Aug-15	64.05	64.3575	43000	Sell	139868. 3	13223	153091	13222.5	139868. 3	96653.25	33.10
5-Aug-15	64.025	64.05	43000	Sell	139868. 3	1075	140943	1075	139868. 3	95578.25	32.73
6-Aug-15	64.0175	64.025	43000	Sell	139868. 3	323	140191	322.5	139868. 3	95255.75	32.62
7-Aug-15	64.06	64.0175	43000	Sell	139868. 3	-1828	138041	-1827.5	139868. 3	97083.25	33.25
10-Aug-15	64.105	64.06	43000	Sell	139868. 3	-1935	137933	-1935	139868. 3	99018.25	101.73
11-Aug-15	64.4425	64.105	43000	Sell	139868. 3	-14512	125356	-14512.5	139868. 3	113530.7	38.88
12-Aug-15	64.985	64.4425	43000	Sell	139868. 3	-23328	116541	-23327.5	139868. 3	136858.3	46.87
13-Aug-15	65.3575	64.985	43000	Sell	139868. 3	-16018	123851	-16017.5	139868. 3	152875.8	52.35
14-Aug-15	65.1425	65.3575	43000	Sell	139868. 3	9245	149113	9245	139868. 3	143630.8	49.19

Total 2786.83

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **27-Aug-2015** (Source - NSE)**Table 4A.19 Cost of financing the margin for observation no.19**

Date	Settle. Price	Booking Price/Prev. Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
2-Jan-15	66.58	66.58	43000	Sell	143147	0	143147	0	143147	143147	49.02
5-Jan-15	66.7075	66.58	43000	Sell	143147	5482.5	137664.5	-5482.5	143147	148629.5	152.70
6-Jan-15	66.4975	66.7075	43000	Sell	143147	9030	152177	9030	143147	139599.5	47.81
7-Jan-15	66.4525	66.4975	43000	Sell	143147	1935	145082	1935	143147	137664.5	47.15
8-Jan-15	65.8575	66.4525	43000	Sell	143147	25585	168732	25585	143147	112079.5	38.38
9-Jan-15	65.505	65.8575	43000	Sell	143147	15158	158305	15157.5	143147	96922	33.19
12-Jan-15	65.33	65.505	43000	Sell	143147	7525	150672	7525	143147	89397	91.85
13-Jan-15	65.1825	65.33	43000	Sell	143147	6342	149490	6342.5	143147	83054.5	28.44
14-Jan-15	65.3625	65.1825	43000	Sell	143147	-7740	135407	-7740	143147	90794.5	31.09
15-Jan-15	65.125	65.3625	43000	Sell	143147	10212	153360	10212.5	143147	80582	27.60
16-Jan-15	64.9425	65.125	43000	Sell	143147	7848	150995	7847.5	143147	72734.5	24.91
19-Jan-15	64.6575	64.9425	43000	Sell	143147	12255	155402	12255	143147	60479.5	62.14
20-Jan-15	64.67	64.6575	43000	Sell	143147	-538	142610	-537.5	143147	61017	20.90
21-Jan-15	64.6375	64.67	43000	Sell	143147	1397	144545	1397.5	143147	59619.5	20.42
22-Jan-15	64.62	64.6375	43000	Sell	143147	752	143900	752.5	143147	58867	20.16
23-Jan-15	64.4	64.62	43000	Sell	143147	9460	152607	9460	143147	49407	16.92
27-Jan-15	64.31	64.4	43000	Sell	143147	3870	147017	3870	143147	45537	62.38
28-Jan-15	64.25	64.31	43000	Sell	143147	2580	145727	2580	143147	42957	14.71

29-Jan-15	64.725	64.25	43000	Sell	143147	-20425	122722	-20425	143147	63382	21.71
30-Jan-15	64.8375	64.725	43000	Sell	143147	-4838	138310	-4837.5	143147	68219.5	23.36
2-Feb-15	64.64	64.8375	43000	Sell	143147	8493	151640	8492.5	143147	59727	61.36
3-Feb-15	64.515	64.64	43000	Sell	143147	5375	148522	5375	143147	54352	18.61
4-Feb-15	64.5625	64.515	43000	Sell	143147	-2042	141105	-2042.5	143147	56394.5	19.31
5-Feb-15	64.6475	64.5625	43000	Sell	143147	-3655	139492	-3655	143147	60049.5	20.56
6-Feb-15	64.57	64.6475	43000	Sell	143147	3333	146480	3332.5	143147	56717	19.42
9-Feb-15	65.0625	64.57	43000	Sell	143147	-21178	121970	-21177.5	143147	77894.5	80.03
10-Feb-15	65.005	65.0625	43000	Sell	143147	2473	145620	2472.5	143147	75422	25.83
11-Feb-15	65.0775	65.005	43000	Sell	143147	-3118	140030	-3117.5	143147	78539.5	26.90
12-Feb-15	64.99	65.0775	43000	Sell	143147	3763	146910	3762.5	143147	74777	25.61
13-Feb-15	64.86	64.99	43000	Sell	143147	5590	148737	5590	143147	69187	23.69
16-Feb-15	64.875	64.86	43000	Sell	143147	-645	142502	-645	143147	69832	71.75
18-Feb-15	64.97	64.875	43000	Sell	143147	-4085	139062	-4085	143147	73917	50.63
20-Feb-15	64.83	64.97	43000	Sell	143147	6020	149167	6020	143147	67897	46.50
23-Feb-15	64.95	64.83	43000	Sell	143147	-5160	137987	-5160	143147	73057	75.06
24-Feb-15	64.9	64.95	43000	Sell	143147	2150	145297	2150	143147	70907	24.28
25-Feb-15	64.6625	64.9	43000	Sell	143147	10213	153360	10212.5	143147	60694.5	20.79
26-Feb-15	64.4575	64.6625	43000	Sell	143147	8815	151962	8815	143147	51879.5	17.77
27-Feb-15	64.545	64.4575	43000	Sell	143147	-3763	139385	-3762.5	143147	55642	19.06
2-Mar-15	64.7925	64.545	43000	Sell	143147	-10643	132505	-10642.5	143147	66284.5	68.10
3-Mar-15	64.63	64.7925	43000	Sell	143147	6988	150135	6987.5	143147	59297	20.31
4-Mar-15	64.82	64.63	43000	Sell	143147	-8170	134977	-8170	143147	67467	23.11
5-Mar-15	65.06	64.82	43000	Sell	143147	-10320	132827	-10320	143147	77787	26.64
9-Mar-15	65.1	65.06	43000	Sell	143147	-1720	141427	-1720	143147	79507	108.91
10-Mar-15	65.3225	65.1	43000	Sell	143147	-9568	133580	-9567.5	143147	89074.5	30.50
11-Mar-15	65.5325	65.3225	43000	Sell	143147	-9030	134117	-9030	143147	98104.5	33.60
12-Mar-15	65.23	65.5325	43000	Sell	143147	13007	156155	13007.5	143147	85097	29.14
13-Mar-15	65.455	65.23	43000	Sell	143147	-9675	133472	-9675	143147	94772	32.46
16-Mar-15	65.3525	65.455	43000	Sell	143147	4407	147555	4407.5	143147	90364.5	92.84

17-Mar-15	65.205	65.3525	43000	Sell	143147	6343	149490	6342.5	143147	84022	28.77
18-Mar-15	65.1575	65.205	43000	Sell	143147	2042	145190	2042.5	143147	81979.5	28.08
19-Mar-15	65.0575	65.1575	43000	Sell	143147	4300	147447	4300	143147	77679.5	26.60
20-Mar-15	64.9525	65.0575	43000	Sell	143147	4515	147662	4515	143147	73164.5	25.06
23-Mar-15	64.76	64.9525	43000	Sell	143147	8277	151425	8277.5	143147	64887	66.66
24-Mar-15	64.7975	64.76	43000	Sell	143147	-1612	141535	-1612.5	143147	66499.5	22.77
25-Mar-15	64.875	64.7975	43000	Sell	143147	-3333	139815	-3332.5	143147	69832	23.92
26-Mar-15	65.14	64.875	43000	Sell	143147	-11395	131752	-11395	143147	81227	27.82
27-Mar-15	64.9325	65.14	43000	Sell	143147	8922	152070	8922.5	143147	72304.5	24.76
30-Mar-15	64.925	64.9325	43000	Sell	143147	323	143470	322.5	143147	71982	73.95
31-Mar-15	64.755	64.925	43000	Sell	143147	7310	150457	7310	143147	64672	22.15
6-Apr-15	64.46	64.755	43000	Sell	143147	12685	155832	12685	143147	51987	106.82
7-Apr-15	64.545	64.46	43000	Sell	143147	-3655	139492	-3655	143147	55642	19.06
8-Apr-15	64.4925	64.545	43000	Sell	143147	2257	145405	2257.5	143147	53384.5	18.28
9-Apr-15	64.4375	64.4925	43000	Sell	143147	2365	145512	2365	143147	51019.5	17.47
10-Apr-15	64.4825	64.4375	43000	Sell	143147	-1935	141212	-1935	143147	52954.5	18.14
13-Apr-15	64.6825	64.4825	43000	Sell	143147	-8600	134547	-8600	143147	61554.5	63.24
15-Apr-15	64.5025	64.6825	43000	Sell	143147	7740	150887	7740	143147	53814.5	36.86
16-Apr-15	64.41	64.5025	43000	Sell	143147	3978	147125	3977.5	143147	49837	17.07
17-Apr-15	64.4875	64.41	43000	Sell	143147	-3333	139815	-3332.5	143147	53169.5	18.21
20-Apr-15	64.9475	64.4875	43000	Sell	143147	-19780	123367	-19780	143147	72949.5	74.95
21-Apr-15	64.8875	64.9475	43000	Sell	143147	2580	145727	2580	143147	70369.5	24.10
22-Apr-15	64.855	64.8875	43000	Sell	143147	1397	144545	1397.5	143147	68972	23.62
23-Apr-15	65.27	64.855	43000	Sell	143147	-17845	125302	-17845	143147	86817	29.73
24-Apr-15	65.495	65.27	43000	Sell	143147	-9675	133472	-9675	143147	96492	33.05
27-Apr-15	65.4025	65.495	43000	Sell	143147	3978	147125	3977.5	143147	92514.5	95.05
28-Apr-15	65.1025	65.4025	43000	Sell	143147	12900	156047	12900	143147	79614.5	27.27
29-Apr-15	65.205	65.1025	43000	Sell	143147	-4407	138740	-4407.5	143147	84022	28.77
30-Apr-15	65.3225	65.205	43000	Sell	143147	-5053	138095	-5052.5	143147	89074.5	30.50
5-May-15	65.345	65.3225	43000	Sell	143147	-967	142180	-967.5	143147	90042	154.18

6-May-15	65.3975	65.345	43000	Sell	143147	-2257	140890	-2257.5	143147	92299.5	31.61
7-May-15	66.015	65.3975	43000	Sell	143147	-26553	116595	-26552.5	143147	118852	40.70
8-May-15	65.7675	66.015	43000	Sell	143147	10643	153790	10642.5	143147	108209.5	37.06
11-May-15	65.71	65.7675	43000	Sell	143147	2473	145620	2472.5	143147	105737	108.63
12-May-15	65.9275	65.71	43000	Sell	143147	-9353	133795	-9352.5	143147	115089.5	39.41
13-May-15	65.7475	65.9275	43000	Sell	143147	7740	150887	7740	143147	107349.5	36.76
14-May-15	65.3775	65.7475	43000	Sell	143147	15910	159057	15910	143147	91439.5	31.31
15-May-15	65.2325	65.3775	43000	Sell	143147	6235	149382	6235	143147	85204.5	29.18
18-May-15	65.37	65.2325	43000	Sell	143147	-5913	137235	-5912.5	143147	91117	93.61
19-May-15	65.34	65.37	43000	Sell	143147	1290	144437	1290	143147	89827	30.76
20-May-15	65.515	65.34	43000	Sell	143147	-7525	135622	-7525	143147	97352	33.34
21-May-15	65.265	65.515	43000	Sell	143147	10750	153897	10750	143147	86602	29.66
22-May-15	65.1475	65.265	43000	Sell	143147	5053	148200	5052.5	143147	81549.5	27.93
25-May-15	65.1475	65.1475	43000	Sell	143147	0	143147	0	143147	81549.5	83.78
26-May-15	65.52	65.1475	43000	Sell	143147	-16018	127130	-16017.5	143147	97567	33.41
27-May-15	65.575	65.52	43000	Sell	143147	-2365	140782	-2365	143147	99932	34.22
28-May-15	65.29	65.575	43000	Sell	143147	12255	155402	12255	143147	87677	30.03
29-May-15	65.33	65.29	43000	Sell	143147	-1720	141427	-1720	143147	89397	30.62
1-Jun-15	65.175	65.33	43000	Sell	143147	6665	149812	6665	143147	82732	85.00
2-Jun-15	65.2925	65.175	43000	Sell	143147	-5053	138095	-5052.5	143147	87784.5	30.06
3-Jun-15	65.3775	65.2925	43000	Sell	143147	-3655	139492	-3655	143147	91439.5	31.31
4-Jun-15	65.4075	65.3775	43000	Sell	143147	-1290	141857	-1290	143147	92729.5	31.76
5-Jun-15	65.1975	65.4075	43000	Sell	143147	9030	152177	9030	143147	83699.5	28.66
8-Jun-15	65.4775	65.1975	43000	Sell	143147	-12040	131107	-12040	143147	95739.5	98.36
9-Jun-15	65.3175	65.4775	43000	Sell	143147	6880	150027	6880	143147	88859.5	30.43
10-Jun-15	65.2275	65.3175	43000	Sell	143147	3870	147017	3870	143147	84989.5	29.11
11-Jun-15	65.295	65.2275	43000	Sell	143147	-2902	140245	-2902.5	143147	87892	30.10
12-Jun-15	65.405	65.295	43000	Sell	143147	-4730	138417	-4730	143147	92622	31.72
15-Jun-15	65.4175	65.405	43000	Sell	143147	-538	142610	-537.5	143147	93159.5	95.71
16-Jun-15	65.56	65.4175	43000	Sell	143147	-6127	137020	-6127.5	143147	99287	34.00

17-Jun-15	65.43	65.56	43000	Sell	143147	5590	148737	5590	143147	93697	32.09
18-Jun-15	65.005	65.43	43000	Sell	143147	18275	161422	18275	143147	75422	25.83
19-Jun-15	64.775	65.005	43000	Sell	143147	9890	153037	9890	143147	65532	22.44
22-Jun-15	64.715	64.775	43000	Sell	143147	2580	145727	2580	143147	62952	64.68
23-Jun-15	64.765	64.715	43000	Sell	143147	-2150	140997	-2150	143147	65102	22.30
24-Jun-15	64.7825	64.765	43000	Sell	143147	-752	142395	-752.5	143147	65854.5	22.55
25-Jun-15	64.725	64.7825	43000	Sell	143147	2473	145620	2472.5	143147	63382	21.71
26-Jun-15	64.7225	64.725	43000	Sell	143147	107	143255	107.5	143147	63274.5	21.67
29-Jun-15	64.9775	64.7225	43000	Sell	143147	-10965	132182	-10965	143147	74239.5	76.27
30-Jun-15	64.77	64.9775	43000	Sell	143147	8923	152070	8922.5	143147	65317	22.37
1-Jul-15	64.6975	64.77	43000	Sell	143147	3117	146265	3117.5	143147	62199.5	21.30
2-Jul-15	64.5675	64.6975	43000	Sell	143147	5590	148737	5590	143147	56609.5	19.39
3-Jul-15	64.5075	64.5675	43000	Sell	143147	2580	145727	2580	143147	54029.5	18.50
6-Jul-15	64.4625	64.5075	43000	Sell	143147	1935	145082	1935	143147	52094.5	53.52
7-Jul-15	64.4825	64.4625	43000	Sell	143147	-860	142287	-860	143147	52954.5	18.14
8-Jul-15	64.585	64.4825	43000	Sell	143147	-4407	138740	-4407.5	143147	57362	19.64
9-Jul-15	64.3925	64.585	43000	Sell	143147	8277	151425	8277.5	143147	49084.5	16.81
10-Jul-15	64.315	64.3925	43000	Sell	143147	3333	146480	3332.5	143147	45752	15.67
13-Jul-15	64.4425	64.315	43000	Sell	143147	-5482	137665	-5482.5	143147	51234.5	52.64
14-Jul-15	64.325	64.4425	43000	Sell	143147	5052	148200	5052.5	143147	46182	15.82
15-Jul-15	64.3225	64.325	43000	Sell	143147	107	143255	107.5	143147	46074.5	15.78
16-Jul-15	64.3825	64.3225	43000	Sell	143147	-2580	140567	-2580	143147	48654.5	16.66
17-Jul-15	64.3025	64.3825	43000	Sell	143147	3440	146587	3440	143147	45214.5	15.48
20-Jul-15	64.4775	64.3025	43000	Sell	143147	-7525	135622	-7525	143147	52739.5	54.18
21-Jul-15	64.3825	64.4775	43000	Sell	143147	4085	147232	4085	143147	48654.5	16.66
22-Jul-15	64.225	64.3825	43000	Sell	143147	6772	149920	6772.5	143147	41882	14.34
23-Jul-15	64.5525	64.225	43000	Sell	143147	-14083	129065	-14082.5	143147	55964.5	19.17
24-Jul-15	64.7975	64.5525	43000	Sell	143147	-10535	132612	-10535	143147	66499.5	22.77
27-Jul-15	64.945	64.7975	43000	Sell	143147	-6342	136805	-6342.5	143147	72842	74.84
28-Jul-15	64.65	64.945	43000	Sell	143147	12685	155832	12685	143147	60157	20.60

29-Jul-15	64.605	64.65	43000	Sell	143147	1935	145082	1935	143147	58222	19.94
30-Jul-15	64.7375	64.605	43000	Sell	143147	-5697	137450	-5697.5	143147	63919.5	21.89
31-Jul-15	64.8425	64.7375	43000	Sell	143147	-4515	138632	-4515	143147	68434.5	23.44
3-Aug-15	64.7125	64.8425	43000	Sell	143147	5590	148737	5590	143147	62844.5	64.57
4-Aug-15	64.4175	64.7125	43000	Sell	143147	12685	155832	12685	143147	50159.5	17.18
5-Aug-15	64.3875	64.4175	43000	Sell	143147	1290	144437	1290	143147	48869.5	16.74
6-Aug-15	64.3825	64.3875	43000	Sell	143147	215	143362	215	143147	48654.5	16.66
7-Aug-15	64.415	64.3825	43000	Sell	143147	-1398	141749	-1397.5	143147	50052	17.14
10-Aug-15	64.455	64.415	43000	Sell	143147	-1720	141427	-1720	143147	51772	53.19
11-Aug-15	64.8	64.455	43000	Sell	143147	-14835	128312	-14835	143147	66607	22.81
12-Aug-15	65.35	64.8	43000	Sell	143147	-23650	119497	-23650	143147	90257	30.91
13-Aug-15	65.7225	65.35	43000	Sell	143147	-16018	127130	-16017.5	143147	106274.5	36.40
14-Aug-15	65.51	65.7225	43000	Sell	143147	9137	152285	9137.5	143147	97137	33.27
17-Aug-15	65.835	65.51	43000	Sell	143147	-13975	129172	-13975	143147	111112	114.16
19-Aug-15	65.7075	65.835	43000	Sell	143147	5482	148630	5482.5	143147	105629.5	72.35
20-Aug-15	65.995	65.7075	43000	Sell	143147	-12363	130785	-12362.5	143147	117992	40.41
21-Aug-15	66.3075	65.995	43000	Sell	143147	-13438	129710	-13437.5	143147	131429.5	45.01
24-Aug-15	67.13	66.3075	43000	Sell	143147	-35367	107780	-35367.5	143147	166797	171.37
25-Aug-15	66.47	67.13	43000	Sell	143147	28380	171527	28380	143147	138417	47.40
26-Aug-15	66.5575	66.47	43000	Sell	143147	-3763	139385	-3762.5	143147	142179.5	48.69
27-Aug-15	66.4	66.5575	43000	Sell	143147	6772	149920	6772.5	143147	135407	46.37
28-Aug-15	66.5125	66.4	43000	Sell	143147	-4837	138310	-4837.5	143147	140244.5	48.03
31-Aug-15	66.835	66.5125	43000	Sell	143147	-13867	129280	-13867.5	143147	154112	158.33
1-Sep-15	66.58	66.835	43000	Sell	143147	10965	154112	10965	143147	143147	49.02
2-Sep-15	66.5375	66.58	43000	Sell	143147	1828	144975	1827.5	143147	141319.5	48.40
3-Sep-15	66.5175	66.5375	43000	Sell	143147	860	144007	860	143147	140459.5	48.10
4-Sep-15	66.77	66.5175	43000	Sell	143147	-10857	132290	-10857.5	143147	151317	51.82
7-Sep-15	67.12	66.77	43000	Sell	143147	-15050	128097	-15050	143147	166367	170.93
8-Sep-15	66.8025	67.12	43000	Sell	143147	13653	156800	13652.5	143147	152714.5	52.30
9-Sep-15	66.67	66.8025	43000	Sell	143147	5697	148845	5697.5	143147	147017	50.35

10-Sep-15	66.65	66.67	43000	Sell	143147	860	144007	860	143147	146157	50.05
11-Sep-15	66.75	66.65	43000	Sell	143147	-4300	138847	-4300	143147	150457	51.53
14-Sep-15	66.5125	66.75	43000	Sell	143147	10212	153360	10212.5	143147	140244.5	144.09
15-Sep-15	66.5175	66.5125	43000	Sell	143147	-215	142932	-215	143147	140459.5	48.10

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **28-Sep-2015**(Source - NSE)

Total **7277.54**

Table 4A.20 Cost of financing the margin for observation no.20

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
14-Jul-15	64.325	64.325	35000	Sell	112568.8	0	112568.8	0	112568.8	112568.8	38.55
15-Jul-15	64.3225	64.325	35000	Sell	112568.8	87.5	112656.3	87.5	112568.8	112481.3	38.52
16-Jul-15	64.3825	64.3225	35000	Sell	112568.8	-2100	110469	-2100	112568.8	114581.3	39.24
17-Jul-15	64.3025	64.3825	35000	Sell	112568.8	2800	115369	2800	112568.8	111781.3	38.28
20-Jul-15	64.4775	64.3025	35000	Sell	112568.8	-6125	106444	-6125	112568.8	117906.3	121.14
21-Jul-15	64.3825	64.4775	35000	Sell	112568.8	3325	115894	3325	112568.8	114581.3	39.24
22-Jul-15	64.225	64.3825	35000	Sell	112568.8	5512	118081	5512.5	112568.8	109068.8	37.35
23-Jul-15	64.5525	64.225	35000	Sell	112568.8	-11463	101106	-11462.5	112568.8	120531.3	41.28
24-Jul-15	64.7975	64.5525	35000	Sell	112568.8	-8575	103994	-8575	112568.8	129106.3	44.21
27-Jul-15	64.945	64.7975	35000	Sell	112568.8	-5162	107406	-5162.5	112568.8	134268.8	137.95
28-Jul-15	64.65	64.945	35000	Sell	112568.8	10325	122894	10325	112568.8	123943.8	42.45
29-Jul-15	64.605	64.65	35000	Sell	112568.8	1575	114144	1575	112568.8	122368.8	41.91

30-Jul-15	64.7375	64.605	35000	Sell	112568.8	-4637	107931	-4637.5	112568.8	127006.3	43.50
31-Jul-15	64.8425	64.7375	35000	Sell	112568.8	-3675	108894	-3675	112568.8	130681.3	44.75
3-Aug-15	64.7125	64.8425	35000	Sell	112568.8	4550	117119	4550	112568.8	126131.3	129.59
4-Aug-15	64.4175	64.7125	35000	Sell	112568.8	10325	122894	10325	112568.8	115806.3	39.66
5-Aug-15	64.3875	64.4175	35000	Sell	112568.8	1050	113619	1050	112568.8	114756.3	39.30
6-Aug-15	64.3825	64.3875	35000	Sell	112568.8	175	112744	175	112568.8	114581.3	39.24
7-Aug-15	64.415	64.3825	35000	Sell	112568.8	-1138	111431	-1137.5	112568.8	115718.8	39.63
10-Aug-15	64.455	64.415	35000	Sell	112568.8	-1400	111169	-1400	112568.8	117118.8	120.33
11-Aug-15	64.8	64.455	35000	Sell	112568.8	-12075	100494	-12075	112568.8	129193.8	44.24
12-Aug-15	65.35	64.8	35000	Sell	112568.8	-19250	93319	-19250	112568.8	148443.8	50.84
13-Aug-15	65.7225	65.35	35000	Sell	112568.8	-13038	99531	-13037.5	112568.8	161481.3	55.30
14-Aug-15	65.51	65.7225	35000	Sell	112568.8	7437	120006	7437.5	112568.8	154043.8	52.75
17-Aug-15	65.835	65.51	35000	Sell	112568.8	-11375	101194	-11375	112568.8	165418.8	169.95
19-Aug-15	65.7075	65.835	35000	Sell	112568.8	4462	117031	4462.5	112568.8	160956.3	110.24
20-Aug-15	65.995	65.7075	35000	Sell	112568.8	-10063	102506	-10062.5	112568.8	171018.8	58.57
21-Aug-15	66.3075	65.995	35000	Sell	112568.8	-10938	101631	-10937.5	112568.8	181956.3	62.31
24-Aug-15	67.13	66.3075	35000	Sell	112568.8	-28787	83781	-28787.5	112568.8	210743.8	216.52
25-Aug-15	66.47	67.13	35000	Sell	112568.8	23100	135669	23100	112568.8	187643.8	64.26
26-Aug-15	66.5575	66.47	35000	Sell	112568.8	-3063	109506	-3062.5	112568.8	190706.3	65.31
27-Aug-15	66.4	66.5575	35000	Sell	112568.8	5512	118081	5512.5	112568.8	185193.8	63.42
28-Aug-15	66.5125	66.4	35000	Sell	112568.8	-3937	108631	-3937.5	112568.8	189131.3	64.77
31-Aug-15	66.835	66.5125	35000	Sell	112568.8	-11287	101281	-11287.5	112568.8	200418.8	205.91
1-Sep-15	66.58	66.835	35000	Sell	112568.8	8925	121494	8925	112568.8	191493.8	65.58
2-Sep-15	66.5375	66.58	35000	Sell	112568.8	1488	114056	1487.5	112568.8	190006.3	65.07
3-Sep-15	66.5175	66.5375	35000	Sell	112568.8	700	113269	700	112568.8	189306.3	64.83
4-Sep-15	66.77	66.5175	35000	Sell	112568.8	-8837	103731	-8837.5	112568.8	198143.8	67.86
7-Sep-15	67.12	66.77	35000	Sell	112568.8	-12250	100319	-12250	112568.8	210393.8	216.16
8-Sep-15	66.8025	67.12	35000	Sell	112568.8	11113	123681	11112.5	112568.8	199281.3	68.25
9-Sep-15	66.67	66.8025	35000	Sell	112568.8	4637	117206	4637.5	112568.8	194643.8	66.66
10-Sep-15	66.65	66.67	35000	Sell	112568.8	700	113269	700	112568.8	193943.8	66.42

11-Sep-15	66.75	66.65	35000	Sell	112568.8	-3500	109069	-3500	112568.8	197443.8	67.62
14-Sep-15	66.5125	66.75	35000	Sell	112568.8	8312	120881	8312.5	112568.8	189131.3	194.31
15-Sep-15	66.5175	66.5125	35000	Sell	112568.8	-175	112394	-175	112568.8	189306.3	64.83
16-Sep-15	66.5625	66.5175	35000	Sell	112568.8	-1575	110994	-1575	112568.8	190881.3	65.37
										Total	3513.47

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **28-Sep-2015** (Source - NSE)

Table 4A.21 Cost of financing the margin for observation no.21

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
31-Jul-15	65.2025	65.2025	45000	Sell	146705.6	0	146705.6	0	146705.6	146705.6	50.24
3-Aug-15	65.08	65.2025	45000	Sell	146705.6	5512.5	152218.1	5512.5	146705.6	141193.1	145.06
4-Aug-15	64.7775	65.08	45000	Sell	146705.6	13612	160318	13612.5	146705.6	127580.6	43.69
5-Aug-15	64.7425	64.7775	45000	Sell	146705.6	1575	148281	1575	146705.6	126005.6	43.15
6-Aug-15	64.7375	64.7425	45000	Sell	146705.6	225	146931	225	146705.6	125780.6	43.08
7-Aug-15	64.78	64.7375	45000	Sell	146705.6	-1913	144793	-1912.5	146705.6	127693.1	43.73
10-Aug-15	64.8025	64.78	45000	Sell	146705.6	-1012	145693	-1012.5	146705.6	128705.6	132.23
11-Aug-15	65.145	64.8025	45000	Sell	146705.6	-15413	131293	-15412.5	146705.6	144118.1	49.36
12-Aug-15	65.71	65.145	45000	Sell	146705.6	-25425	121281	-25425	146705.6	169543.1	58.06
13-Aug-15	66.065	65.71	45000	Sell	146705.6	-15975	130731	-15975	146705.6	185518.1	63.53
14-Aug-15	65.85	66.065	45000	Sell	146705.6	9675	156381	9675	146705.6	175843.1	60.22
17-Aug-15	66.1775	65.85	45000	Sell	146705.6	-14738	131968	-14737.5	146705.6	190580.6	195.80

19-Aug-15	66.04	66.1775	45000	Sell	146705.6	6187	152893	6187.5	146705.6	184393.1	126.30
20-Aug-15	66.3475	66.04	45000	Sell	146705.6	-13837	132868	-13837.5	146705.6	198230.6	67.89
21-Aug-15	66.655	66.3475	45000	Sell	146705.6	-13838	132868	-13837.5	146705.6	212068.1	72.63
24-Aug-15	67.485	66.655	45000	Sell	146705.6	-37350	109356	-37350	146705.6	249418.1	256.25
25-Aug-15	66.8275	67.485	45000	Sell	146705.6	29587	176293	29587.5	146705.6	219830.6	75.28
26-Aug-15	66.9025	66.8275	45000	Sell	146705.6	-3375	143331	-3375	146705.6	223205.6	76.44
27-Aug-15	66.7575	66.9025	45000	Sell	146705.6	6525	153231	6525	146705.6	216680.6	74.21
28-Aug-15	66.86	66.7575	45000	Sell	146705.6	-4613	142093	-4612.5	146705.6	221293.1	75.79
31-Aug-15	67.19	66.86	45000	Sell	146705.6	-14850	131856	-14850	146705.6	236143.1	242.61
1-Sep-15	66.935	67.19	45000	Sell	146705.6	11475	158181	11475	146705.6	224668.1	76.94
2-Sep-15	66.8925	66.935	45000	Sell	146705.6	1913	148618	1912.5	146705.6	222755.6	76.29
3-Sep-15	66.8725	66.8925	45000	Sell	146705.6	900	147606	900	146705.6	221855.6	75.98
4-Sep-15	67.1225	66.8725	45000	Sell	146705.6	-11250	135456	-11250	146705.6	233105.6	79.83
7-Sep-15	67.4675	67.1225	45000	Sell	146705.6	-15525	131181	-15525	146705.6	248630.6	255.44
8-Sep-15	67.16	67.4675	45000	Sell	146705.6	13838	160543	13837.5	146705.6	234793.1	80.41
9-Sep-15	67.0225	67.16	45000	Sell	146705.6	6188	152893	6187.5	146705.6	228605.6	78.29
10-Sep-15	67.0025	67.0225	45000	Sell	146705.6	900	147606	900	146705.6	227705.6	77.98
11-Sep-15	67.1025	67.0025	45000	Sell	146705.6	-4500	142206	-4500	146705.6	232205.6	79.52
14-Sep-15	66.87	67.1025	45000	Sell	146705.6	10463	157168	10462.5	146705.6	221743.1	227.82
15-Sep-15	66.8675	66.87	45000	Sell	146705.6	112	146818	112.5	146705.6	221630.6	75.90
16-Sep-15	66.9175	66.8675	45000	Sell	146705.6	-2250	144456	-2250	146705.6	223880.6	76.67
18-Sep-15	66.17	66.9175	45000	Sell	146705.6	33638	180343	33637.5	146705.6	190243.1	130.30
21-Sep-15	66.18	66.17	45000	Sell	146705.6	-450	146256	-450	146705.6	190693.1	195.92
22-Sep-15	66.3275	66.18	45000	Sell	146705.6	-6637	140068	-6637.5	146705.6	197330.6	67.58
23-Sep-15	66.4025	66.3275	45000	Sell	146705.6	-3375	143331	-3375	146705.6	200705.6	68.73
24-Sep-15	66.575	66.4025	45000	Sell	146705.6	-7762	138943	-7762.5	146705.6	208468.1	71.39
28-Sep-15	66.415	66.575	45000	Sell	146705.6	7200	153906	7200	146705.6	201268.1	275.71
29-Sep-15	66.3	66.415	45000	Sell	146705.6	5175	151881	5175	146705.6	196093.1	67.16
30-Sep-15	65.8975	66.3	45000	Sell	146705.6	18113	164818	18112.5	146705.6	177980.6	60.95
1-Oct-15	65.8175	65.8975	45000	Sell	146705.6	3600	150306	3600	146705.6	174380.6	59.72

5-Oct-15	65.55	65.8175	45000	Sell	146705.6	12037	158743	12037.5	146705.6	162343.1	222.39
6-Oct-15	65.665	65.55	45000	Sell	146705.6	-5175	141531	-5175	146705.6	167518.1	57.37
7-Oct-15	65.225	65.665	45000	Sell	146705.6	19800	166506	19800	146705.6	147718.1	50.59
8-Oct-15	65.3	65.225	45000	Sell	146705.6	-3375	143331	-3375	146705.6	151093.1	51.74
9-Oct-15	64.9325	65.3	45000	Sell	146705.6	16537	163243	16537.5	146705.6	134555.6	46.08
12-Oct-15	64.965	64.9325	45000	Sell	146705.6	-1462	145243	-1462.5	146705.6	136018.1	139.74
13-Oct-15	65.34	64.965	45000	Sell	146705.6	-16875	129831	-16875	146705.6	152893.1	52.36
14-Oct-15	65.18	65.34	45000	Sell	146705.6	7200	153906	7200	146705.6	145693.1	49.89
15-Oct-15	64.9375	65.18	45000	Sell	146705.6	10913	157618	10912.5	146705.6	134780.6	46.16
16-Oct-15	64.9375	64.9375	45000	Sell	146705.6	0	146706	0	146705.6	134780.6	46.16
19-Oct-15	64.8775	64.9375	45000	Sell	146705.6	2700	149406	2700	146705.6	132080.6	135.70
20-Oct-15	65.11	64.8775	45000	Sell	146705.6	-10463	136243	-10462.5	146705.6	142543.1	48.82
										Total	5201.09

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **28-OCT-2015** (Source - NSE)

Table 4A.22 Cost of financing the margin for observation no.22

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
17-Aug-15	66.5175	66.5175	50000	Sell	166293.8	0	166293.8	0	166293.8	166293.8	56.95
19-Aug-15	66.4275	66.5175	50000	Sell	166293.8	4500	170793.8	4500	166293.8	161793.8	110.82
20-Aug-15	66.675	66.4275	50000	Sell	166293.8	-12375	153919	-12375	166293.8	174168.8	59.65
21-Aug-15	66.985	66.675	50000	Sell	166293.8	-15500	150794	-15500	166293.8	189668.8	64.96
24-Aug-15	67.8225	66.985	50000	Sell	166293.8	-41875	124419	-41875	166293.8	231543.8	237.89
25-Aug-15	67.1325	67.8225	50000	Sell	166293.8	34500	200794	34500	166293.8	197043.8	67.48
26-Aug-15	67.23	67.1325	50000	Sell	166293.8	-4875	161419	-4875	166293.8	201918.8	69.15
27-Aug-15	67.0825	67.23	50000	Sell	166293.8	7375	173669	7375	166293.8	194543.8	66.62
28-Aug-15	67.2025	67.0825	50000	Sell	166293.8	-6000	160294	-6000	166293.8	200543.8	68.68
31-Aug-15	67.53	67.2025	50000	Sell	166293.8	-16375	149919	-16375	166293.8	216918.8	222.86
1-Sep-15	67.2825	67.53	50000	Sell	166293.8	12375	178669	12375	166293.8	204543.8	70.05
2-Sep-15	67.2475	67.2825	50000	Sell	166293.8	1750	168044	1750	166293.8	202793.8	69.45
3-Sep-15	67.23	67.2475	50000	Sell	166293.8	875	167169	875	166293.8	201918.8	69.15
4-Sep-15	67.4775	67.23	50000	Sell	166293.8	-12375	153919	-12375	166293.8	214293.8	73.39
7-Sep-15	67.8275	67.4775	50000	Sell	166293.8	-17500	148794	-17500	166293.8	231793.8	238.14
8-Sep-15	67.5175	67.8275	50000	Sell	166293.8	15500	181794	15500	166293.8	216293.8	74.07
9-Sep-15	67.38	67.5175	50000	Sell	166293.8	6875	173169	6875	166293.8	209418.8	71.72
10-Sep-15	67.36	67.38	50000	Sell	166293.8	1000	167294	1000	166293.8	208418.8	71.38
11-Sep-15	67.4525	67.36	50000	Sell	166293.8	-4625	161669	-4625	166293.8	213043.8	72.96
14-Sep-15	67.2275	67.4525	50000	Sell	166293.8	11250	177544	11250	166293.8	201793.8	207.32
15-Sep-15	67.23	67.2275	50000	Sell	166293.8	-125	166169	-125	166293.8	201918.8	69.15
16-Sep-15	67.265	67.23	50000	Sell	166293.8	-1750	164544	-1750	166293.8	203668.8	69.75

18-Sep-15	66.545	67.265	50000	Sell	166293.8	36000	202294	36000	166293.8	167668.8	114.84
21-Sep-15	66.55	66.545	50000	Sell	166293.8	-250	166044	-250	166293.8	167918.8	172.52
22-Sep-15	66.69	66.55	50000	Sell	166293.8	-7000	159294	-7000	166293.8	174918.8	59.90
23-Sep-15	66.7425	66.69	50000	Sell	166293.8	-2625	163669	-2625	166293.8	177543.8	60.80
24-Sep-15	66.925	66.7425	50000	Sell	166293.8	-9125	157169	-9125	166293.8	186668.8	63.93
28-Sep-15	66.775	66.925	50000	Sell	166293.8	7500	173794	7500	166293.8	179168.8	245.44
29-Sep-15	66.6575	66.775	50000	Sell	166293.8	5875	172169	5875	166293.8	173293.8	59.35
30-Sep-15	66.2475	66.6575	50000	Sell	166293.8	20500	186794	20500	166293.8	152793.8	52.33
1-Oct-15	66.175	66.2475	50000	Sell	166293.8	3625	169919	3625	166293.8	149168.8	51.09
5-Oct-15	65.915	66.175	50000	Sell	166293.8	13000	179294	13000	166293.8	136168.8	186.53
6-Oct-15	66.035	65.915	50000	Sell	166293.8	-6000	160294	-6000	166293.8	142168.8	48.69
7-Oct-15	65.5925	66.035	50000	Sell	166293.8	22125	188419	22125	166293.8	120043.8	41.11
8-Oct-15	65.66	65.5925	50000	Sell	166293.8	-3375	162919	-3375	166293.8	123418.8	42.27
9-Oct-15	65.2975	65.66	50000	Sell	166293.8	18125	184419	18125	166293.8	105293.8	36.06
12-Oct-15	65.33	65.2975	50000	Sell	166293.8	-1625	164669	-1625	166293.8	106918.8	109.85
13-Oct-15	65.705	65.33	50000	Sell	166293.8	-18750	147544	-18750	166293.8	125668.8	43.04
14-Oct-15	65.5375	65.705	50000	Sell	166293.8	8375	174669	8375	166293.8	117293.8	40.17
15-Oct-15	65.3	65.5375	50000	Sell	166293.8	11875	178169	11875	166293.8	105418.8	36.10
16-Oct-15	65.2975	65.3	50000	Sell	166293.8	125	166419	125	166293.8	105293.8	36.06
19-Oct-15	65.2375	65.2975	50000	Sell	166293.8	3000	169294	3000	166293.8	102293.8	105.10
20-Oct-15	65.47	65.2375	50000	Sell	166293.8	-11625	154669	-11625	166293.8	113918.8	39.01
21-Oct-15	65.54	65.47	50000	Sell	166293.8	-3500	162794	-3500	166293.8	117418.8	40.21
23-Oct-15	65.22	65.54	50000	Sell	166293.8	16000	182294	16000	166293.8	101418.8	69.46
26-Oct-15	65.31	65.22	50000	Sell	166293.8	-4500	161794	-4500	166293.8	105918.8	108.82
27-Oct-15	65.33	65.31	50000	Sell	166293.8	-1000	165294	-1000	166293.8	106918.8	36.62
28-Oct-15	65.3	65.33	50000	Sell	166293.8	1500	167794	1500	166293.8	105418.8	36.10
29-Oct-15	65.61	65.3	50000	Sell	166293.8	-15500	150794	-15500	166293.8	120918.8	41.41
30-Oct-15	65.61	65.61	50000	Sell	166293.8	0	166294	0	166293.8	120918.8	41.41
2-Nov-15	65.9	65.61	50000	Sell	166293.8	-14500	151794	-14500	166293.8	135418.8	139.13
3-Nov-15	65.9375	65.9	50000	Sell	166293.8	-1875	164419	-1875	166293.8	137293.8	47.02

4-Nov-15	65.7775	65.9375	50000	Sell	166293.8	8000	174294	8000	166293.8	129293.8	44.28
5-Nov-15	66	65.7775	50000	Sell	166293.8	-11125	155169	-11125	166293.8	140418.8	48.09
6-Nov-15	66.0125	66	50000	Sell	166293.8	-625	165669	-625	166293.8	141043.8	48.30
9-Nov-15	66.6475	66.0125	50000	Sell	166293.8	-31750	134544	-31750	166293.8	172793.8	177.53
10-Nov-15	66.5325	66.6475	50000	Sell	166293.8	5750	172044	5750	166293.8	167043.8	57.21
										Total	4761.35

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **26-Nov-2015** (Source - NSE)

Table 4A.23 Cost of financing the margin for observation no.23 and observations no. 306 -325

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
16-Oct-15	65.2975	65.2975	50000	Sell	163243.8	0	163243.8	0	163243.8	163243.8	55.91		
19-Oct-15	65.2375	65.2975	50000	Sell	163243.8	3000	166243.8	3000	163243.8	160243.8	164.63		
20-Oct-15	65.47	65.2375	50000	Sell	163243.8	-11625	151619	-11625	163243.8	171868.8	58.86		
21-Oct-15	65.54	65.47	50000	Sell	163243.8	-3500	159744	-3500	163243.8	175368.8	60.06		
23-Oct-15	65.22	65.54	50000	Sell	163243.8	16000	179244	16000	163243.8	159368.8	109.16		
26-Oct-15	65.31	65.22	50000	Sell	163243.8	-4500	158744	-4500	163243.8	163868.8	168.36	616.97	306
27-Oct-15	65.33	65.31	50000	Sell	163243.8	-1000	162244	-1000	163243.8	164868.8	56.46	673.43	307
28-Oct-15	65.3	65.33	50000	Sell	163243.8	1500	164744	1500	163243.8	163368.8	55.95	729.38	308
29-Oct-15	65.61	65.3	50000	Sell	163243.8	-15500	147744	-15500	163243.8	178868.8	61.26	790.64	309
30-Oct-15	65.61	65.61	50000	Sell	163243.8	0	163244	0	163243.8	178868.8	61.26	851.89	310
2-Nov-15	65.9	65.61	50000	Sell	163243.8	-14500	148744	-14500	163243.8	193368.8	198.67	1050.56	311
3-Nov-15	65.9375	65.9	50000	Sell	163243.8	-1875	161369	-1875	163243.8	195243.8	66.86	1117.43	312
4-Nov-15	65.7775	65.9375	50000	Sell	163243.8	8000	171244	8000	163243.8	187243.8	64.12	1181.55	313
5-Nov-15	66	65.7775	50000	Sell	163243.8	-11125	152119	-11125	163243.8	198368.8	67.93	1249.48	314
6-Nov-15	66.0125	66	50000	Sell	163243.8	-625	162619	-625	163243.8	198993.8	68.15	1317.63	315
9-Nov-15	66.6475	66.0125	50000	Sell	163243.8	-31750	131494	-31750	163243.8	230743.8	237.07	1554.70	316
10-Nov-15	66.5325	66.6475	50000	Sell	163243.8	5750	168994	5750	163243.8	224993.8	77.05	1631.75	317
11-Nov-15	66.2475	66.5325	50000	Sell	163243.8	14250	177494	14250	163243.8	210743.8	72.17	1703.92	318
13-Nov-15	66.275	66.2475	50000	Sell	163243.8	-1375	161869	-1375	163243.8	212118.8	145.29	1849.21	319
16-Nov-15	66.1375	66.275	50000	Sell	163243.8	6875	170119	6875	163243.8	205243.8	210.87	2060.08	320
17-Nov-15	66.165	66.1375	50000	Sell	163243.8	-1375	161869	-1375	163243.8	206618.8	70.76	2130.84	321

18-Nov-15	66.4075	66.165	50000	Sell	163243.8	-12125	151119	-12125	163243.8	218743.8	74.91	2205.75	322
19-Nov-15	66.265	66.4075	50000	Sell	163243.8	7125	170369	7125	163243.8	211618.8	72.47	2278.22	323
20-Nov-15	66.2325	66.265	50000	Sell	163243.8	1625	164869	1625	163243.8	209993.8	71.92	2350.14	324
23-Nov-15	66.4625	66.2325	50000	Sell	163243.8	-11500	151744	-11500	163243.8	221493.8	227.56	2577.70	325
24-Nov-15	66.3425	66.4625	50000	Sell	163243.8	6000	169244	6000	163243.8	215493.8	73.80		
Total											2651.50		23

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **26-Nov-2015** (Source - NSE)

Table 4A.24 Cost of financing the margin for observation no.24

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
16-Oct-15	65.66	65.66	50000	Sell	164150	0	164150	0	164150	164150	56.22
19-Oct-15	65.6025	65.66	50000	Sell	164150	2875	167025	2875	164150	161275	165.69
20-Oct-15	65.8275	65.6025	50000	Sell	164150	-11250	152900	-11250	164150	172525	59.08
21-Oct-15	65.91	65.8275	50000	Sell	164150	-4125	160025	-4125	164150	176650	60.50
23-Oct-15	65.575	65.91	50000	Sell	164150	16750	180900	16750	164150	159900	109.52
26-Oct-15	65.6675	65.575	50000	Sell	164150	-4625	159525	-4625	164150	164525	169.03
27-Oct-15	65.69	65.6675	50000	Sell	164150	-1125	163025	-1125	164150	165650	56.73
28-Oct-15	65.6625	65.69	50000	Sell	164150	1375	165525	1375	164150	164275	56.26
29-Oct-15	65.9675	65.6625	50000	Sell	164150	-15250	148900	-15250	164150	179525	61.48
30-Oct-15	65.9575	65.9675	50000	Sell	164150	500	164650	500	164150	179025	61.31
2-Nov-15	66.255	65.9575	50000	Sell	164150	-14875	149275	-14875	164150	193900	199.21
3-Nov-15	66.2925	66.255	50000	Sell	164150	-1875	162275	-1875	164150	195775	67.05
4-Nov-15	66.1375	66.2925	50000	Sell	164150	7750	171900	7750	164150	188025	64.39
5-Nov-15	66.3625	66.1375	50000	Sell	164150	-11250	152900	-11250	164150	199275	68.24
6-Nov-15	66.38	66.3625	50000	Sell	164150	-875	163275	-875	164150	200150	68.54
9-Nov-15	67.0075	66.38	50000	Sell	164150	-31375	132775	-31375	164150	231525	237.87
10-Nov-15	66.8975	67.0075	50000	Sell	164150	5500	169650	5500	164150	226025	77.41
11-Nov-15	66.6125	66.8975	50000	Sell	164150	14250	178400	14250	164150	211775	72.53
13-Nov-15	66.6375	66.6125	50000	Sell	164150	-1250	162900	-1250	164150	213025	145.91
16-Nov-15	66.4975	66.6375	50000	Sell	164150	7000	171150	7000	164150	206025	211.67
17-Nov-15	66.53	66.4975	50000	Sell	164150	-1625	162525	-1625	164150	207650	71.11
18-Nov-15	66.77	66.53	50000	Sell	164150	-12000	152150	-12000	164150	219650	75.22

19-Nov-15	66.615	66.77	50000	Sell	164150	7750	171900	7750	164150	211900	72.57
20-Nov-15	66.5775	66.615	50000	Sell	164150	1875	166025	1875	164150	210025	71.93
23-Nov-15	66.83	66.5775	50000	Sell	164150	-12625	151525	-12625	164150	222650	228.75
24-Nov-15	66.7075	66.83	50000	Sell	164150	6125	170275	6125	164150	216525	74.15
26-Nov-15	66.935	66.7075	50000	Sell	164150	-11375	152775	-11375	164150	227900	156.10
27-Nov-15	67.085	66.935	50000	Sell	164150	-7500	156650	-7500	164150	235400	80.62
30-Nov-15	66.975	67.085	50000	Sell	164150	5500	169650	5500	164150	229900	236.20
1-Dec-15	66.8175	66.975	50000	Sell	164150	7875	172025	7875	164150	222025	76.04
2-Dec-15	66.905	66.8175	50000	Sell	164150	-4375	159775	-4375	164150	226400	77.53
3-Dec-15	66.9125	66.905	50000	Sell	164150	-375	163775	-375	164150	226775	77.66
4-Dec-15	66.9825	66.9125	50000	Sell	164150	-3500	160650	-3500	164150	230275	78.86
7-Dec-15	66.96	66.9825	50000	Sell	164150	1125	165275	1125	164150	229150	235.43
8-Dec-15	67.0475	66.96	50000	Sell	164150	-4375	159775	-4375	164150	233525	79.97
9-Dec-15	67.065	67.0475	50000	Sell	164150	-875	163275	-875	164150	234400	80.27
10-Dec-15	66.93	67.065	50000	Sell	164150	6750	170900	6750	164150	227650	77.96
11-Dec-15	67.06	66.93	50000	Sell	164150	-6500	157650	-6500	164150	234150	80.19
14-Dec-15	67.23	67.06	50000	Sell	164150	-8500	155650	-8500	164150	242650	249.30
15-Dec-15	67.0975	67.23	50000	Sell	164150	6625	170775	6625	164150	236025	80.83
16-Dec-15	66.8575	67.0975	50000	Sell	164150	12000	176150	12000	164150	224025	76.72
Total										4406.05	

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **29-Dec-2015** (Source - NSE)

Table 4A.25 Cost of financing the margin for observation no.25

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
2-Nov-15	66.955	66.955	23,000	Sell	76998.25	0	76998.25	0	76998.25	76998.25	26.37
3-Nov-15	66.9775	66.955	23,000	Sell	76998.25	-517.5	76480.75	-517.5	76998.25	77515.75	26.55
4-Nov-15	66.81	66.9775	23,000	Sell	76998.25	3853	80851	3852.5	76998.25	73663.25	25.23
5-Nov-15	67.045	66.81	23,000	Sell	76998.25	-5405	71593	-5405	76998.25	79068.25	27.08
6-Nov-15	67.04	67.045	23,000	Sell	76998.25	115	77113	115	76998.25	78953.25	27.04
9-Nov-15	67.6825	67.04	23,000	Sell	76998.25	-14778	62221	-14777.5	76998.25	93730.75	96.30
10-Nov-15	67.5775	67.6825	23,000	Sell	76998.25	2415	79413	2415	76998.25	91315.75	31.27
11-Nov-15	67.2925	67.5775	23,000	Sell	76998.25	6555	83553	6555	76998.25	84760.75	29.03
13-Nov-15	67.3475	67.2925	23,000	Sell	76998.25	-1265	75733	-1265	76998.25	86025.75	58.92
16-Nov-15	67.175	67.3475	23,000	Sell	76998.25	3967	80966	3967.5	76998.25	82058.25	84.31
17-Nov-15	67.2075	67.175	23,000	Sell	76998.25	-747	76251	-747.5	76998.25	82805.75	28.36
18-Nov-15	67.43	67.2075	23,000	Sell	76998.25	-5118	71881	-5117.5	76998.25	87923.25	30.11
19-Nov-15	67.2925	67.43	23,000	Sell	76998.25	3163	80161	3162.5	76998.25	84760.75	29.03
20-Nov-15	67.25	67.2925	23,000	Sell	76998.25	978	77976	977.5	76998.25	83783.25	28.69
23-Nov-15	67.5025	67.25		Sell	76998.25	-5807	71191	-5807.5	76998.25	89590.75	92.05

			23,000								
24-Nov-15	67.38	67.5025	23,000	Sell	76998.25	2818	79816	2817.5	76998.25	86773.25	29.72
26-Nov-15	67.5975	67.38	23,000	Sell	76998.25	-5003	71996	-5002.5	76998.25	91775.75	62.86
27-Nov-15	67.7525	67.5975	23,000	Sell	76998.25	-3565	73433	-3565	76998.25	95340.75	32.65
30-Nov-15	67.6625	67.7525	23,000	Sell	76998.25	2070	79068	2070	76998.25	93270.75	95.83
1-Dec-15	67.5025	67.6625	23,000	Sell	76998.25	3680	80678	3680	76998.25	89590.75	30.68
2-Dec-15	67.575	67.5025	23,000	Sell	76998.25	-1668	75331	-1667.5	76998.25	91258.25	31.25
3-Dec-15	67.5975	67.575	23,000	Sell	76998.25	-517	76481	-517.5	76998.25	91775.75	31.43
4-Dec-15	67.6425	67.5975	23,000	Sell	76998.25	-1035	75963	-1035	76998.25	92810.75	31.78
7-Dec-15	67.6325	67.6425	23,000	Sell	76998.25	230	77228	230	76998.25	92580.75	95.12
8-Dec-15	67.735	67.6325	23,000	Sell	76998.25	-2358	74641	-2357.5	76998.25	94938.25	32.51
9-Dec-15	67.7475	67.735	23,000	Sell	76998.25	-288	76711	-287.5	76998.25	95225.75	32.61
10-Dec-15	67.5975	67.7475	23,000	Sell	76998.25	3450	80448	3450	76998.25	91775.75	31.43
11-Dec-15	67.7325	67.5975	23,000	Sell	76998.25	-3105	73893	-3105	76998.25	94880.75	32.49
14-Dec-15	67.915	67.7325	23,000	Sell	76998.25	-4198	72801	-4197.5	76998.25	99078.25	101.79
15-Dec-15	67.7825	67.915	23,000	Sell	76998.25	3048	80046	3047.5	76998.25	96030.75	32.89
16-Dec-15	67.55	67.7825	23,000	Sell	76998.25	5348	82346	5347.5	76998.25	90683.25	31.06
17-Dec-15	67.205	67.55	23,000	Sell	76998.25	7935	84933	7935	76998.25	82748.25	28.34
18-Dec-15	67.135	67.205	23,000	Sell	76998.25	1610	78608	1610	76998.25	81138.25	27.79
21-Dec-15	67.0625	67.135		Sell	76998.25	1668	78666	1667.5	76998.25	79470.75	81.65

			23,000								
22-Dec-15	67.0125	67.0625	23,000	Sell	76998.25	1150	78148	1150	76998.25	78320.75	26.82
23-Dec-15	66.8925	67.0125	23,000	Sell	76998.25	2760	79758	2760	76998.25	75560.75	25.88
28-Dec-15	66.835	66.8925	23,000	Sell	76998.25	1323	78321	1322.5	76998.25	74238.25	127.12
29-Dec-15	67.0125	66.835	23,000	Sell	76998.25	-4083	72916	-4082.5	76998.25	78320.75	26.82
30-Dec-15	66.9625	67.0125	23,000	Sell	76998.25	1150	78148	1150	76998.25	77170.75	26.43
31-Dec-15	66.7275	66.9625	23,000	Sell	76998.25	5405	82403	5405	76998.25	71765.75	24.58
1-Jan-16	66.7325	66.7275	23,000	Sell	76998.25	-115	76883	-115	76998.25	71880.75	24.62
4-Jan-16	67.165	66.7325	23,000	Sell	76998.25	-9948	67051	-9947.5	76998.25	81828.25	84.07
5-Jan-16	67.165	67.165	23,000	Sell	76998.25	0	76998	0	76998.25	81828.25	28.02
6-Jan-16	67.3475	67.165	23,000	Sell	76998.25	-4197	72801	-4197.5	76998.25	86025.75	29.46
7-Jan-16	67.43	67.3475	23,000	Sell	76998.25	-1898	75101	-1897.5	76998.25	87923.25	30.11
8-Jan-16	67.175	67.43	23,000	Sell	76998.25	5865	82863	5865	76998.25	82058.25	28.10
11-Jan-16	67.3075	67.175	23,000	Sell	76998.25	-3048	73951	-3047.5	76998.25	85105.75	87.44
12-Jan-16	67.3725	67.3075	23,000	Sell	76998.25	-1495	75503	-1495	76998.25	86600.75	29.66
13-Jan-16	67.315	67.3725	23,000	Sell	76998.25	1323	78321	1322.5	76998.25	85278.25	29.20
14-Jan-16	67.7325	67.315	23,000	Sell	76998.25	-9603	67396	-9602.5	76998.25	94880.75	32.49
15-Jan-16	68.0825	67.7325	23,000	Sell	76998.25	-8050	68948	-8050	76998.25	102930.8	35.25
18-Jan-16	68.135	68.0825	23,000	Sell	76998.25	-1208	75791	-1207.5	76998.25	104138.3	106.99
19-Jan-16	68.065	68.135		Sell	76998.25	1610	78608	1610	76998.25	102528.3	35.11

			23,000								
20-Jan-16	68.41	68.065	23,000	Sell	76998.25	-7935	69063	-7935	76998.25	110463.3	37.83
21-Jan-16	68.3825	68.41	23,000	Sell	76998.25	633	77631	632.5	76998.25	109830.8	37.61
22-Jan-16	67.995	68.3825	23,000	Sell	76998.25	8912	85911	8912.5	76998.25	100918.3	34.56
25-Jan-16	68.16	67.995	23,000	Sell	76998.25	-3795	73203	-3795	76998.25	104713.3	107.58
27-Jan-16	68.405	68.16	23,000	Sell	76998.25	-5635	71363	-5635	76998.25	110348.3	75.58
28-Jan-16	68.53	68.405	23,000	Sell	76998.25	-2875	74123	-2875	76998.25	113223.3	38.78
29-Jan-16	68.1025	68.53	23,000	Sell	76998.25	9832	86831	9832.5	76998.25	103390.8	35.41
1-Feb-16	68.1325	68.1025	23,000	Sell	76998.25	-690	76308	-690	76998.25	104080.8	106.93
2-Feb-16	68.27	68.1325	23,000	Sell	76998.25	-3163	73836	-3162.5	76998.25	107243.3	36.73
3-Feb-16	68.37	68.27	23,000	Sell	76998.25	-2300	74698	-2300	76998.25	109543.3	37.51
										Total	2900.90

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **25-Feb-2016** (Source - NSE)

Table 4A.26 Cost of financing the margin for observation no.26 and observations no. 326 – 345

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
8-Jan-16	67.175	67.175	60,000	Sell	201525	0	201525	0	201525	201525	69.02		
11-Jan-16	67.3075	67.175	60,000	Sell	201525	-7950	193575	-7950	201525	209475	215.21		
12-Jan-16	67.3725	67.3075	60,000	Sell	201525	-3900	197625	-3900	201525	213375	73.07		
13-Jan-16	67.315	67.3725	60,000	Sell	201525	3450	204975	3450	201525	209925	71.89		
14-Jan-16	67.7325	67.315	60,000	Sell	201525	-25050	176475	-25050	201525	234975	80.47		
15-Jan-16	68.0825	67.7325	60,000	Sell	201525	-21000	180525	-21000	201525	255975	87.66		
18-Jan-16	68.135	68.0825	60,000	Sell	201525	-3150	198375	-3150	201525	259125	266.22	863.55	326
19-Jan-16	68.065	68.135	60,000	Sell	201525	4200	205725	4200	201525	254925	87.30	950.86	327
20-Jan-16	68.41	68.065	60,000	Sell	201525	-20700	180825	-20700	201525	275625	94.39	1045.25	328
21-Jan-16	68.3825	68.41	60,000	Sell	201525	1650	203175	1650	201525	273975	93.83	1139.08	329
22-Jan-16	67.995	68.3825	60,000	Sell	201525	23250	224775	23250	201525	250725	85.86	1224.94	330
25-Jan-16	68.16	67.995	60,000	Sell	201525	-9900	191625	-9900	201525	260625	267.77	1492.71	331
27-Jan-16	68.405	68.16	60,000	Sell	201525	-14700	186825	-14700	201525	275325	188.58	1681.28	332
28-Jan-16	68.53	68.405		Sell	201525	-7500	194025	-7500	201525	282825	96.86	1778.14	333

			60,000										
29-Jan-16	68.1025	68.53	60,000	Sell	201525	25650	227175	25650	201525	257175	88.07	1866.22	334
1-Feb-16	68.1325	68.1025	60,000	Sell	201525	-1800	199725	-1800	201525	258975	266.07	2132.29	335
2-Feb-16	68.27	68.1325	60,000	Sell	201525	-8250	193275	-8250	201525	267225	91.52	2223.80	336
3-Feb-16	68.37	68.27	60,000	Sell	201525	-6000	195525	-6000	201525	273225	93.57	2317.37	337
4-Feb-16	67.83	68.37	60,000	Sell	201525	32400	233925	32400	201525	240825	82.47	2399.85	338
5-Feb-16	67.8775	67.83	60,000	Sell	201525	-2850	198675	-2850	201525	243675	83.45	2483.30	339
8-Feb-16	68.17	67.8775	60,000	Sell	201525	-17550	183975	-17550	201525	261225	268.38	2751.68	340
9-Feb-16	68.13	68.17	60,000	Sell	201525	2400	203925	2400	201525	258825	88.64	2840.32	341
10-Feb-16	68.05	68.13	60,000	Sell	201525	4800	206325	4800	201525	254025	86.99	2927.31	342
11-Feb-16	68.4725	68.05	60,000	Sell	201525	-25350	176175	-25350	201525	279375	95.68	3022.99	343
12-Feb-16	68.38	68.4725	60,000	Sell	201525	5550	207075	5550	201525	273825	93.78	3116.76	344
15-Feb-16	68.175	68.38	60,000	Sell	201525	12300	213825	12300	201525	261525	268.69	3385.45	345
16-Feb-16	68.5325	68.175	60,000	Sell	201525	-21450	180075	-21450	201525	282975	96.91		
										Total	3482.36		26

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **25-Feb-2016** (Source - NSE)

Table 4A.27 Cost of financing the margin for observation no.27 observations no. 346 – 365

Date	Settle. Price	Booking Price/Prev. Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
21-Jan-16	68.3825	68.3825	28,000	Sell	95735.5	0	95735.5	0	95735.5	95735.5	32.79		
22-Jan-16	67.995	68.3825	28,000	Sell	95735.5	10850	106585.5	10850	95735.5	84885.5	29.07		
25-Jan-16	68.16	67.995	28,000	Sell	95735.5	-4620	91116	-4620	95735.5	89505.5	91.96	153.81	346
27-Jan-16	68.405	68.16	28,000	Sell	95735.5	-6860	88875	-6860	95735.5	96365.5	66.00	219.82	347
28-Jan-16	68.53	68.405	28,000	Sell	95735.5	-3500	92236	-3500	95735.5	99865.5	34.20	254.02	348
29-Jan-16	68.1025	68.53	28,000	Sell	95735.5	11970	107706	11970	95735.5	87895.5	30.10	284.12	349
1-Feb-16	68.1325	68.1025	28,000	Sell	95735.5	-840	94896	-840	95735.5	88735.5	91.17	375.29	350
2-Feb-16	68.27	68.1325	28,000	Sell	95735.5	-3850	91885	-3850	95735.5	92585.5	31.71	406.99	351
3-Feb-16	68.37	68.27	28,000	Sell	95735.5	-2800	92935	-2800	95735.5	95385.5	32.67	439.66	352
4-Feb-16	67.83	68.37	28,000	Sell	95735.5	15120	110856	15120	95735.5	80265.5	27.49	467.15	353
5-Feb-16	67.8775	67.83	28,000	Sell	95735.5	-1330	94406	-1330	95735.5	81595.5	27.94	495.09	354
8-Feb-16	68.17	67.8775	28,000	Sell	95735.5	-8190	87545	-8190	95735.5	89785.5	92.25	587.34	355
9-Feb-16	68.13	68.17	28,000	Sell	95735.5	1120	96856	1120	95735.5	88665.5	30.36	617.70	356
10-Feb-16	68.05	68.13	28,000	Sell	95735.5	2240	97975	2240	95735.5	86425.5	29.60	647.30	357

11-Feb-16	68.4725	68.05	28,000	Sell	95735.5	-11830	83906	-11830	95735.5	98255.5	33.65	680.95	358
12-Feb-16	68.38	68.4725	28,000	Sell	95735.5	2590	98326	2590	95735.5	95665.5	32.76	713.71	359
15-Feb-16	68.175	68.38	28,000	Sell	95735.5	5740	101476	5740	95735.5	89925.5	92.39	806.10	360
16-Feb-16	68.5325	68.175	28,000	Sell	95735.5	-10010	85725	-10010	95735.5	99935.5	34.22	840.32	361
17-Feb-16	68.525	68.5325	28,000	Sell	95735.5	210	95945	210	95735.5	99725.5	34.15	874.48	362
18-Feb-16	68.55	68.525	28,000	Sell	95735.5	-700	95036	-700	95735.5	100425.5	34.39	908.87	363
22-Feb-16	68.6575	68.55	28,000	Sell	95735.5	-3010	92725	-3010	95735.5	103435.5	141.69	1050.56	364
23-Feb-16	68.63	68.6575	28,000	Sell	95735.5	770	96506	770	95735.5	102665.5	35.16	1085.72	365
24-Feb-16	68.605	68.63	28,000	Sell	95735.5	700	96435	700	95735.5	101965.5	34.92		
										Total	1120.64		27

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **25-Feb-2016** (Source - NSE)

Table 4A.28 Cost of financing the margin for observation no.28 and observations no. 366-383

Date	Settle. Price	Booking Price/ Prev. Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
21-Jan-16	68.7225	68.7225	30,000	Sell	103083.8	0	103083.8	0	103083.8	103083.8	35.30		
22-Jan-16	68.34	68.7225	30,000	Sell	103083.8	11475	114558.8	11475	103083.8	91608.75	31.37		
25-Jan-16	68.5	68.34	30,000	Sell	103083.8	-4800	98284	-4800	103083.8	96408.75	99.05		
27-Jan-16	68.74	68.5	30,000	Sell	103083.8	-7200	95884	-7200	103083.8	103608.8	70.96		
28-Jan-16	68.885	68.74	30,000	Sell	103083.8	-4350	98734	-4350	103083.8	107958.8	36.97		
29-Jan-16	68.455	68.885	30,000	Sell	103083.8	12900	115984	12900	103083.8	95058.75	32.55		
1-Feb-16	68.48	68.455	30,000	Sell	103083.8	-750	102334	-750	103083.8	95808.75	98.43		
2-Feb-16	68.62	68.48	30,000	Sell	103083.8	-4200	98884	-4200	103083.8	100008.8	34.25		
3-Feb-16	68.7275	68.62	30,000	Sell	103083.8	-3225	99859	-3225	103083.8	103233.8	35.35		
4-Feb-16	68.1925	68.7275	30,000	Sell	103083.8	16050	119134	16050	103083.8	87183.75	29.86		
5-Feb-16	68.2375	68.1925	30,000	Sell	103083.8	-1350	101734	-1350	103083.8	88533.75	30.32		
8-Feb-16	68.525	68.2375	30,000	Sell	103083.8	-8625	94459	-8625	103083.8	97158.75	99.82		
9-Feb-16	68.4875	68.525	30,000	Sell	103083.8	1125	104209	1125	103083.8	96033.75	32.89		
10-Feb-16	68.415	68.4875		Sell	103083.8	2175	105259	2175	103083.8	93858.75	32.14		

			30,000											
11-Feb-16	68.8375	68.415	30,000	Sell	103083.8	-12675	90409	-12675	103083.8	106533.8	36.48			
12-Feb-16	68.7375	68.8375	30,000	Sell	103083.8	3000	106084	3000	103083.8	103533.8	35.46			
15-Feb-16	68.545	68.7375	30,000	Sell	103083.8	5775	108859	5775	103083.8	97758.75	100.44			
16-Feb-16	68.9	68.545	30,000	Sell	103083.8	-10650	92434	-10650	103083.8	108408.8	37.13			
17-Feb-16	68.8825	68.9	30,000	Sell	103083.8	525	103609	525	103083.8	107883.8	36.95			
18-Feb-16	68.925	68.8825	30,000	Sell	103083.8	-1275	101809	-1275	103083.8	109158.8	37.38			
22-Feb-16	69.0475	68.925	30,000	Sell	103083.8	-3675	99409	-3675	103083.8	112833.8	154.57			
23-Feb-16	69.02	69.0475	30,000	Sell	103083.8	825	103909	825	103083.8	112008.8	38.36			
24-Feb-16	68.9975	69.02	30,000	Sell	103083.8	675	103759	675	103083.8	111333.8	38.13			
25-Feb-16	69.1275	68.9975	30,000	Sell	103083.8	-3900	99184	-3900	103083.8	115233.8	39.46	1253.64	366	
26-Feb-16	69.0625	69.1275	30,000	Sell	103083.8	1950	105034	1950	103083.8	113283.8	38.80	1292.43	367	
29-Feb-16	68.7675	69.0625	30,000	Sell	103083.8	8850	111934	8850	103083.8	104433.8	107.29	1399.73	368	
1-Mar-16	68.2225	68.7675	30,000	Sell	103083.8	16350	119434	16350	103083.8	88083.75	30.17	1429.89	369	
2-Mar-16	67.8675	68.2225	30,000	Sell	103083.8	10650	113734	10650	103083.8	77433.75	26.52	1456.41	370	
3-Mar-16	67.5875	67.8675	30,000	Sell	103083.8	8400	111484	8400	103083.8	69033.75	23.64	1480.05	371	
4-Mar-16	67.3675	67.5875	30,000	Sell	103083.8	6600	109684	6600	103083.8	62433.75	21.38	1501.43	372	
8-Mar-16	67.6625	67.3675	30,000	Sell	103083.8	-8850	94234	-8850	103083.8	71283.75	97.65	1599.08	373	
9-Mar-16	67.47	67.6625	30,000	Sell	103083.8	5775	108859	5775	103083.8	65508.75	22.43	1621.52	374	
10-Mar-16	67.28	67.47	30,000	Sell	103083.8	5700	108784	5700	103083.8	59808.75	20.48	1642.00	375	

11-Mar-16	67.2675	67.28	30,000	Sell	103083.8	375	103459	375	103083.8	59433.75	20.35	1662.35	376
14-Mar-16	67.305	67.2675	30,000	Sell	103083.8	-1125	101959	-1125	103083.8	60558.75	62.22	1724.57	377
15-Mar-16	67.57	67.305	30,000	Sell	103083.8	-7950	95134	-7950	103083.8	68508.75	23.46	1748.03	378
16-Mar-16	67.415	67.57	30,000	Sell	103083.8	4650	107734	4650	103083.8	63858.75	21.87	1769.90	379
17-Mar-16	66.8275	67.415	30,000	Sell	103083.8	17625	120709	17625	103083.8	46233.75	15.83	1785.74	380
18-Mar-16	66.6	66.8275	30,000	Sell	103083.8	6825	109909	6825	103083.8	39408.75	13.50	1799.23	381
21-Mar-16	66.5825	66.6	30,000	Sell	103083.8	525	103609	525	103083.8	38883.75	39.95	1839.18	382
22-Mar-16	66.7325	66.5825	30,000	Sell	103083.8	-4500	98584	-4500	103083.8	43383.75	14.86	1854.04	383
23-Mar-16	66.6675	66.7325	30,000	Sell	103083.8	1950	105034	1950	103083.8	41433.75	14.19		
										Total	1868.23		28

SETTLEMENTPRICES for USD-INR FUTURES EXPIRING 29-Mar-2016 (Source - NSE)

Table 4A.29 Cost of financing the margin for observation no.29

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
22-Jan-16	68.7175	68.7175	55,000	Sell	188973.1	0	188973.1	0	188973.1	188973.1	64.72
25-Jan-16	68.8925	68.7175	55,000	Sell	188973.1	-9625	179348.1	-9625	188973.1	198598.1	204.04
27-Jan-16	69.1025	68.8925	55,000	Sell	188973.1	-11550	177423	-11550	188973.1	210148.1	143.94
28-Jan-16	69.245	69.1025	55,000	Sell	188973.1	-7837	181136	-7837.5	188973.1	217985.6	74.65
29-Jan-16	68.8375	69.245	55,000	Sell	188973.1	22412	211386	22412.5	188973.1	195573.1	66.98
1-Feb-16	68.85	68.8375	55,000	Sell	188973.1	-687	188286	-687.5	188973.1	196260.6	201.64
2-Feb-16	68.9875	68.85	55,000	Sell	188973.1	-7563	181411	-7562.5	188973.1	203823.1	69.80
3-Feb-16	69.0875	68.9875	55,000	Sell	188973.1	-5500	183473	-5500	188973.1	209323.1	71.69
4-Feb-16	68.565	69.0875	55,000	Sell	188973.1	28738	217711	28737.5	188973.1	180585.6	61.84
5-Feb-16	68.6025	68.565	55,000	Sell	188973.1	-2063	186911	-2062.5	188973.1	182648.1	62.55
8-Feb-16	68.91	68.6025	55,000	Sell	188973.1	-16912	172061	-16912.5	188973.1	199560.6	205.03
9-Feb-16	68.865	68.91	55,000	Sell	188973.1	2475	191448	2475	188973.1	197085.6	67.50
10-Feb-16	68.8	68.865	55,000	Sell	188973.1	3575	192548	3575	188973.1	193510.6	66.27
11-Feb-16	69.2175	68.8	55,000	Sell	188973.1	-22963	166011	-22962.5	188973.1	216473.1	74.13
12-Feb-16	69.1325	69.2175	55,000	Sell	188973.1	4675	193648	4675	188973.1	211798.1	72.53

15-Feb-16	68.945	69.1325	55,000	Sell	188973.1	10313	199286	10312.5	188973.1	201485.6	207.01
16-Feb-16	69.295	68.945	55,000	Sell	188973.1	-19250	169723	-19250	188973.1	220735.6	75.59
17-Feb-16	69.275	69.295	55,000	Sell	188973.1	1100	190073	1100	188973.1	219635.6	75.22
18-Feb-16	69.3075	69.275	55,000	Sell	188973.1	-1787	187186	-1787.5	188973.1	221423.1	75.83
22-Feb-16	69.4525	69.3075	55,000	Sell	188973.1	-7975	180998	-7975	188973.1	229398.1	314.24
23-Feb-16	69.435	69.4525	55,000	Sell	188973.1	962	189936	962.5	188973.1	228435.6	78.23
24-Feb-16	69.4125	69.435	55,000	Sell	188973.1	1238	190211	1237.5	188973.1	227198.1	77.81
25-Feb-16	69.55	69.4125	55,000	Sell	188973.1	-7563	181411	-7562.5	188973.1	234760.6	80.40
26-Feb-16	69.4825	69.55	55,000	Sell	188973.1	3712	192686	3712.5	188973.1	231048.1	79.13
29-Feb-16	69.195	69.4825	55,000	Sell	188973.1	15813	204786	15812.5	188973.1	215235.6	221.13
1-Mar-16	68.625	69.195	55,000	Sell	188973.1	31350	220323	31350	188973.1	183885.6	62.97
2-Mar-16	68.2675	68.625	55,000	Sell	188973.1	19663	208636	19662.5	188973.1	164223.1	56.24
3-Mar-16	67.9925	68.2675	55,000	Sell	188973.1	15125	204098	15125	188973.1	149098.1	51.06
4-Mar-16	67.78	67.9925	55,000	Sell	188973.1	11688	200661	11687.5	188973.1	137410.6	47.06
8-Mar-16	68.09	67.78	55,000	Sell	188973.1	-17050	171923	-17050	188973.1	154460.6	211.59
9-Mar-16	67.905	68.09	55,000	Sell	188973.1	10175	199148	10175	188973.1	144285.6	49.41
10-Mar-16	67.7225	67.905	55,000	Sell	188973.1	10038	199011	10037.5	188973.1	134248.1	45.98
11-Mar-16	67.7125	67.7225	55,000	Sell	188973.1	550	189523	550	188973.1	133698.1	45.79
14-Mar-16	67.7475	67.7125	55,000	Sell	188973.1	-1925	187048	-1925	188973.1	135623.1	139.34
15-Mar-16	68.0225	67.7475	55,000	Sell	188973.1	-15125	173848	-15125	188973.1	150748.1	51.63

16-Mar-16	67.8775	68.0225	55,000	Sell	188973.1	7975	196948	7975	188973.1	142773.1	48.89
17-Mar-16	67.27	67.8775	55,000	Sell	188973.1	33413	222386	33412.5	188973.1	109360.6	37.45
18-Mar-16	67.04	67.27	55,000	Sell	188973.1	12650	201623	12650	188973.1	96710.63	33.12
21-Mar-16	67.01	67.04	55,000	Sell	188973.1	1650	190623	1650	188973.1	95060.63	97.67
22-Mar-16	67.175	67.01	55,000	Sell	188973.1	-9075	179898	-9075	188973.1	104135.6	35.66
23-Mar-16	67.16	67.175	55,000	Sell	188973.1	825	189798	825	188973.1	103310.6	35.38
28-Mar-16	67.0775	67.16	55,000	Sell	188973.1	4537	193511	4537.5	188973.1	98773.13	169.13
29-Mar-16	67.0775	67.0775	55,000	Sell	188973.1	0	188973	0	188973.1	98773.13	33.83
30-Mar-16	66.6325	67.0775	55,000	Sell	188973.1	24475	213448	24475	188973.1	74298.12	25.44
31-Mar-16	66.505	66.6325	55,000	Sell	188973.1	7012	195986	7012.5	188973.1	67285.62	23.04
4-Apr-16	66.4825	66.505	55,000	Sell	188973.1	1237	190211	1237.5	188973.1	66048.13	90.48
5-Apr-16	66.7175	66.4825	55,000	Sell	188973.1	-12925	176048	-12925	188973.1	78973.13	27.05
6-Apr-16	66.8625	66.7175	55,000	Sell	188973.1	-7975	180998	-7975	188973.1	86948.12	29.78
7-Apr-16	66.6975	66.8625	55,000	Sell	188973.1	9075	198048	9075	188973.1	77873.13	26.67
11-Apr-16	66.645	66.6975	55,000	Sell	188973.1	2888	191861	2887.5	188973.1	74985.62	102.72
12-Apr-16	66.56	66.645	55,000	Sell	188973.1	4675	193648	4675	188973.1	70310.63	24.08
13-Apr-16	66.725	66.56	55,000	Sell	188973.1	-9075	179898	-9075	188973.1	79385.62	27.19
18-Apr-16	66.64	66.725	55,000	Sell	188973.1	4675	193648	4675	188973.1	74710.63	127.93
20-Apr-16	66.29	66.64	55,000	Sell	188973.1	19250	208223	19250	188973.1	55460.63	37.99
21-Apr-16	66.425	66.29	55,000	Sell	188973.1	-7425	181548	-7425	188973.1	62885.62	21.54

22-Apr-16	66.53	66.425	55,000	Sell	188973.1	-5775	183198	-5775	188973.1	68660.63	23.51
25-Apr-16	66.65	66.53	55,000	Sell	188973.1	-6600	182373	-6600	188973.1	75260.63	77.32
26-Apr-16	66.535	66.65	55,000	Sell	188973.1	6325	195298	6325	188973.1	68935.62	23.61
27-Apr-16	66.546	66.535	55,000	Sell	188973.1	-605	188368	-605	188973.1	69540.63	23.82
										Total	4756.25

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **27-Apr-2016** (Source - NSE)

Table 4A.30 Cost of financing the margin for observation no.30

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
16-Feb-16	69.645	69.645	85,000	Sell	295991.3	0	295991.3	0	295991.3	295991.3	101.37
17-Feb-16	69.6375	69.645	85,000	Sell	295991.3	637.5	296628.7	637.5	295991.3	295353.8	101.15
18-Feb-16	69.6625	69.6375	85,000	Sell	295991.3	-2125	293866	-2125	295991.3	297478.8	101.88
22-Feb-16	69.8125	69.6625	85,000	Sell	295991.3	-12750	283241	-12750	295991.3	310228.8	424.97
23-Feb-16	69.8175	69.8125	85,000	Sell	295991.3	-425	295566	-425	295991.3	310653.8	106.39
24-Feb-16	69.7725	69.8175	85,000	Sell	295991.3	3825	299816	3825	295991.3	306828.8	105.08
25-Feb-16	69.915	69.7725	85,000	Sell	295991.3	-12113	283879	-12112.5	295991.3	318941.3	109.23
26-Feb-16	69.8575	69.915	85,000	Sell	295991.3	4888	300879	4887.5	295991.3	314053.8	107.55
29-Feb-16	69.57	69.8575	85,000	Sell	295991.3	24438	320429	24437.5	295991.3	289616.3	297.55
1-Mar-16	68.9975	69.57	85,000	Sell	295991.3	48662	344654	48662.5	295991.3	240953.8	82.52
2-Mar-16	68.64	68.9975	85,000	Sell	295991.3	30388	326379	30387.5	295991.3	210566.3	72.11
3-Mar-16	68.3625	68.64	85,000	Sell	295991.3	23588	319579	23587.5	295991.3	186978.8	64.03
4-Mar-16	68.17	68.3625	85,000	Sell	295991.3	16362	312354	16362.5	295991.3	170616.3	58.43
8-Mar-16	68.475	68.17	85,000	Sell	295991.3	-25925	270066	-25925	295991.3	196541.3	269.23
9-Mar-16	68.2975	68.475	85,000	Sell	295991.3	15087	311079	15087.5	295991.3	181453.8	62.14

10-Mar-16	68.1225	68.2975	85,000	Sell	295991.3	14875	310866	14875	295991.3	166578.8	57.05
11-Mar-16	68.1325	68.1225	85,000	Sell	295991.3	-850	295141	-850	295991.3	167428.8	57.34
14-Mar-16	68.1325	68.1325	85,000	Sell	295991.3	0	295991	0	295991.3	167428.8	172.02
15-Mar-16	68.42	68.1325	85,000	Sell	295991.3	-24438	271554	-24437.5	295991.3	191866.3	65.71
16-Mar-16	68.28	68.42	85,000	Sell	295991.3	11900	307891	11900	295991.3	179966.3	61.63
17-Mar-16	67.6525	68.28	85,000	Sell	295991.3	53337	349329	53337.5	295991.3	126628.8	43.37
18-Mar-16	67.4225	67.6525	85,000	Sell	295991.3	19550	315541	19550	295991.3	107078.8	36.67
21-Mar-16	67.3925	67.4225	85,000	Sell	295991.3	2550	298541	2550	295991.3	104528.8	107.39
22-Mar-16	67.55	67.3925	85,000	Sell	295991.3	-13387	282604	-13387.5	295991.3	117916.3	40.38
23-Mar-16	67.53	67.55	85,000	Sell	295991.3	1700	297691	1700	295991.3	116216.3	39.80
28-Mar-16	67.4575	67.53	85,000	Sell	295991.3	6163	302154	6162.5	295991.3	110053.8	188.45
29-Mar-16	67.47	67.4575	85,000	Sell	295991.3	-1063	294929	-1062.5	295991.3	111116.3	38.05
30-Mar-16	67.01	67.47	85,000	Sell	295991.3	39100	335091	39100	295991.3	72016.25	24.66
31-Mar-16	66.8725	67.01	85,000	Sell	295991.3	11688	307679	11687.5	295991.3	60328.75	20.66
4-Apr-16	66.87	66.8725	85,000	Sell	295991.3	212	296204	212.5	295991.3	60116.25	82.35
5-Apr-16	67.0875	66.87	85,000	Sell	295991.3	-18488	277504	-18487.5	295991.3	78603.75	26.92
6-Apr-16	67.2325	67.0875	85,000	Sell	295991.3	-12325	283666	-12325	295991.3	90928.75	31.14
7-Apr-16	67.065	67.2325	85,000	Sell	295991.3	14238	310229	14237.5	295991.3	76691.25	26.26
11-Apr-16	67.0275	67.065	85,000	Sell	295991.3	3187	299179	3187.5	295991.3	73503.75	100.69
12-Apr-16	66.9375	67.0275	85,000	Sell	295991.3	7650	303641	7650	295991.3	65853.75	22.55

13-Apr-16	67.1175	66.9375	85,000	Sell	295991.3	-15300	280691	-15300	295991.3	81153.75	27.79
18-Apr-16	67.035	67.1175	85,000	Sell	295991.3	7013	303004	7012.5	295991.3	74141.25	126.95
20-Apr-16	66.6875	67.035	85,000	Sell	295991.3	29537	325529	29537.5	295991.3	44603.75	30.55
21-Apr-16	66.8275	66.6875	85,000	Sell	295991.3	-11900	284091	-11900	295991.3	56503.75	19.35
22-Apr-16	66.9375	66.8275	85,000	Sell	295991.3	-9350	286641	-9350	295991.3	65853.75	22.55
25-Apr-16	67.05	66.9375	85,000	Sell	295991.3	-9562	286429	-9562.5	295991.3	75416.25	77.48
26-Apr-16	66.93	67.05	85,000	Sell	295991.3	10200	306191	10200	295991.3	65216.25	22.33
27-Apr-16	66.8375	66.93	85,000	Sell	295991.3	7863	303854	7862.5	295991.3	57353.75	19.64
28-Apr-16	66.8875	66.8375	85,000	Sell	295991.3	-4250	291741	-4250	295991.3	61603.75	21.10
29-Apr-16	66.665	66.8875	85,000	Sell	295991.3	18912	314904	18912.5	295991.3	42691.25	14.62
2-May-16	66.7725	66.665	85,000	Sell	295991.3	-9137	286854	-9137.5	295991.3	51828.75	53.25
3-May-16	66.7525	66.7725	85,000	Sell	295991.3	1700	297691	1700	295991.3	50128.75	17.17
										Total	3759.52

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **27-May-2016** (Source - NSE)

Table 4A.31 Cost of financing the margin for observation no.31

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
16-Feb-16	69.645	69.645	25,000	Sell	87056.25	0	87056.25	0	87056.25	87056.25	29.81
17-Feb-16	69.6375	69.645	25,000	Sell	87056.25	187.5	87243.75	187.5	87056.25	86868.75	29.75
18-Feb-16	69.6625	69.6375	25,000	Sell	87056.25	-625	86431	-625	87056.25	87493.75	29.96
22-Feb-16	69.8125	69.6625	25,000	Sell	87056.25	-3750	83306	-3750	87056.25	91243.75	124.99
23-Feb-16	69.8175	69.8125	25,000	Sell	87056.25	-125	86931	-125	87056.25	91368.75	31.29
24-Feb-16	69.7725	69.8175	25,000	Sell	87056.25	1125	88181	1125	87056.25	90243.75	30.91
25-Feb-16	69.915	69.7725	25,000	Sell	87056.25	-3563	83494	-3562.5	87056.25	93806.25	32.13
26-Feb-16	69.8575	69.915	25,000	Sell	87056.25	1438	88494	1437.5	87056.25	92368.75	31.63
29-Feb-16	69.57	69.8575	25,000	Sell	87056.25	7188	94244	7187.5	87056.25	85181.25	87.51
1-Mar-16	68.9975	69.57	25,000	Sell	87056.25	14312	101369	14312.5	87056.25	70868.75	24.27
2-Mar-16	68.64	68.9975	25,000	Sell	87056.25	8938	95994	8937.5	87056.25	61931.25	21.21
3-Mar-16	68.3625	68.64	25,000	Sell	87056.25	6938	93994	6937.5	87056.25	54993.75	18.83
4-Mar-16	68.17	68.3625	25,000	Sell	87056.25	4812	91869	4812.5	87056.25	50181.25	17.19
8-Mar-16	68.475	68.17	25,000	Sell	87056.25	-7625	79431	-7625	87056.25	57806.25	79.19
9-Mar-16	68.2975	68.475	25,000	Sell	87056.25	4437	91494	4437.5	87056.25	53368.75	18.28

10-Mar-16	68.1225	68.2975	25,000	Sell	87056.25	4375	91431	4375	87056.25	48993.75	16.78
11-Mar-16	68.1325	68.1225	25,000	Sell	87056.25	-250	86806	-250	87056.25	49243.75	16.86
14-Mar-16	68.1325	68.1325	25,000	Sell	87056.25	0	87056	0	87056.25	49243.75	50.59
15-Mar-16	68.42	68.1325	25,000	Sell	87056.25	-7188	79869	-7187.5	87056.25	56431.25	19.33
16-Mar-16	68.28	68.42	25,000	Sell	87056.25	3500	90556	3500	87056.25	52931.25	18.13
17-Mar-16	67.6525	68.28	25,000	Sell	87056.25	15687	102744	15687.5	87056.25	37243.75	12.75
18-Mar-16	67.4225	67.6525	25,000	Sell	87056.25	5750	92806	5750	87056.25	31493.75	10.79
21-Mar-16	67.3925	67.4225	25,000	Sell	87056.25	750	87806	750	87056.25	30743.75	31.59
22-Mar-16	67.55	67.3925	25,000	Sell	87056.25	-3937	83119	-3937.5	87056.25	34681.25	11.88
23-Mar-16	67.53	67.55	25,000	Sell	87056.25	500	87556	500	87056.25	34181.25	11.71
28-Mar-16	67.4575	67.53	25,000	Sell	87056.25	1813	88869	1812.5	87056.25	32368.75	55.43
29-Mar-16	67.47	67.4575	25,000	Sell	87056.25	-313	86744	-312.5	87056.25	32681.25	11.19
30-Mar-16	67.01	67.47	25,000	Sell	87056.25	11500	98556	11500	87056.25	21181.25	7.25
31-Mar-16	66.8725	67.01	25,000	Sell	87056.25	3438	90494	3437.5	87056.25	17743.75	6.08
4-Apr-16	66.87	66.8725	25,000	Sell	87056.25	62	87119	62.5	87056.25	17681.25	24.22
5-Apr-16	67.0875	66.87	25,000	Sell	87056.25	-5438	81619	-5437.5	87056.25	23118.75	7.92
6-Apr-16	67.2325	67.0875	25,000	Sell	87056.25	-3625	83431	-3625	87056.25	26743.75	9.16
7-Apr-16	67.065	67.2325	25,000	Sell	87056.25	4188	91244	4187.5	87056.25	22556.25	7.72
11-Apr-16	67.0275	67.065	25,000	Sell	87056.25	937	87994	937.5	87056.25	21618.75	29.61
12-Apr-16	66.9375	67.0275	25,000	Sell	87056.25	2250	89306	2250	87056.25	19368.75	6.63

13-Apr-16	67.1175	66.9375	25,000	Sell	87056.25	-4500	82556	-4500	87056.25	23868.75	8.17
18-Apr-16	67.035	67.1175	25,000	Sell	87056.25	2063	89119	2062.5	87056.25	21806.25	37.34
20-Apr-16	66.6875	67.035	25,000	Sell	87056.25	8687	95744	8687.5	87056.25	13118.75	8.99
21-Apr-16	66.8275	66.6875	25,000	Sell	87056.25	-3500	83556	-3500	87056.25	16618.75	5.69
22-Apr-16	66.9375	66.8275	25,000	Sell	87056.25	-2750	84306	-2750	87056.25	19368.75	6.63
25-Apr-16	67.05	66.9375	25,000	Sell	87056.25	-2812	84244	-2812.5	87056.25	22181.25	22.79
26-Apr-16	66.93	67.05	25,000	Sell	87056.25	3000	90056	3000	87056.25	19181.25	6.57
27-Apr-16	66.8375	66.93	25,000	Sell	87056.25	2313	89369	2312.5	87056.25	16868.75	5.78
28-Apr-16	66.8875	66.8375	25,000	Sell	87056.25	-1250	85806	-1250	87056.25	18118.75	6.21
29-Apr-16	66.665	66.8875	25,000	Sell	87056.25	5562	92619	5562.5	87056.25	12556.25	4.30
2-May-16	66.7725	66.665	25,000	Sell	87056.25	-2687	84369	-2687.5	87056.25	15243.75	15.66
3-May-16	66.7525	66.7725	25,000	Sell	87056.25	500	87556	500	87056.25	14743.75	5.05
4-May-16	66.885	66.7525	25,000	Sell	87056.25	-3313	83744	-3312.5	87056.25	18056.25	6.18
5-May-16	66.8075	66.885	25,000	Sell	87056.25	1938	88994	1937.5	87056.25	16118.75	5.52
6-May-16	66.81	66.8075	25,000	Sell	87056.25	-62	86994	-62.5	87056.25	16181.25	5.54
9-May-16	66.7925	66.81	25,000	Sell	87056.25	437	87494	437.5	87056.25	15743.75	16.18
10-May-16	66.8825	66.7925	25,000	Sell	87056.25	-2250	84806	-2250	87056.25	17993.75	6.16
11-May-16	66.805	66.8825	25,000	Sell	87056.25	1937	88994	1937.5	87056.25	16056.25	5.50
12-May-16	66.81	66.805	25,000	Sell	87056.25	-125	86931	-125	87056.25	16181.25	5.54
13-May-16	66.935	66.81	25,000	Sell	87056.25	-3125	83931	-3125	87056.25	19306.25	6.61

16-May-16	66.9675	66.935	25,000	Sell	87056.25	-812	86244	-812.5	87056.25	20118.75	20.67
17-May-16	66.9925	66.9675	25,000	Sell	87056.25	-625	86431	-625	87056.25	20743.75	7.10
18-May-16	67.1	66.9925	25,000	Sell	87056.25	-2687	84369	-2687.5	87056.25	23431.25	8.02
19-May-16	67.455	67.1	25,000	Sell	87056.25	-8875	78181	-8875	87056.25	32306.25	11.06
										Total	1209.84

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **27-May-2016** (Source - NSE)

Table 4A.32 Cost of financing the margin for observation no.32 & observation nos. 384-404

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin (Rs.)	Total interest cost till the date of lifting the hedge	Observation No.
18-Apr-16	67.035	67.035	35,000	Sell	117311.3	0	117311.3	0	117311.3	117311.3	40.18		
20-Apr-16	66.6875	67.035	35,000	Sell	117311.3	12162.5	129473.8	12162.5	117311.3	105148.8	72.02		
21-Apr-16	66.8275	66.6875	35,000	Sell	117311.3	-4900	112411	-4900	117311.3	110048.8	37.69		
22-Apr-16	66.9375	66.8275	35,000	Sell	117311.3	-3850	113461	-3850	117311.3	113898.8	39.01		
25-Apr-16	67.05	66.9375	35,000	Sell	117311.3	-3937	113374	-3937.5	117311.3	117836.3	121.06	309.95	384
26-Apr-16	66.93	67.05	35,000	Sell	117311.3	4200	121511	4200	117311.3	113636.3	38.92	348.87	385
27-Apr-16	66.8375	66.93	35,000	Sell	117311.3	3238	120549	3237.5	117311.3	110398.8	37.81	386.68	386
28-Apr-16	66.8875	66.8375	35,000	Sell	117311.3	-1750	115561	-1750	117311.3	112148.8	38.41	425.09	387
29-Apr-16	66.665	66.8875	35,000	Sell	117311.3	7787	125099	7787.5	117311.3	104361.3	35.74	460.83	388
2-May-16	66.7725	66.665	35,000	Sell	117311.3	-3762	113549	-3762.5	117311.3	108123.8	111.09	571.91	389
3-May-16	66.7525	66.7725	35,000	Sell	117311.3	700	118011	700	117311.3	107423.8	36.79	608.70	390
4-May-16	66.885	66.7525	35,000	Sell	117311.3	-4638	112674	-4637.5	117311.3	112061.3	38.38	647.08	391
5-May-16	66.8075	66.885	35,000	Sell	117311.3	2713	120024	2712.5	117311.3	109348.8	37.45	684.53	392
6-May-16	66.81	66.8075	35,000	Sell	117311.3	-87	117224	-87.5	117311.3	109436.3	37.48	722.00	393

9-May-16	66.7925	66.81	35,000	Sell	117311.3	612	117924	612.5	117311.3	108823.8	111.81	833.81	394
10-May-16	66.8825	66.7925	35,000	Sell	117311.3	-3150	114161	-3150	117311.3	111973.8	38.35	872.16	395
11-May-16	66.805	66.8825	35,000	Sell	117311.3	2712	120024	2712.5	117311.3	109261.3	37.42	909.57	396
12-May-16	66.81	66.805	35,000	Sell	117311.3	-175	117136	-175	117311.3	109436.3	37.48	947.05	397
13-May-16	66.935	66.81	35,000	Sell	117311.3	-4375	112936	-4375	117311.3	113811.3	38.98	986.03	398
16-May-16	66.9675	66.935	35,000	Sell	117311.3	-1137	116174	-1137.5	117311.3	114948.8	118.10	1104.13	399
17-May-16	66.9925	66.9675	35,000	Sell	117311.3	-875	116436	-875	117311.3	115823.8	39.67	1143.79	400
18-May-16	67.1	66.9925	35,000	Sell	117311.3	-3762	113549	-3762.5	117311.3	119586.3	40.95	1184.75	401
19-May-16	67.455	67.1	35,000	Sell	117311.3	-12425	104886	-12425	117311.3	132011.3	45.21	1229.96	402
20-May-16	67.5625	67.455	35,000	Sell	117311.3	-3763	113549	-3762.5	117311.3	135773.8	46.50	1276.45	403
23-May-16	67.5575	67.5625	35,000	Sell	117311.3	175	117486	175	117311.3	135598.8	139.31	1415.77	404
24-May-16	67.7825	67.5575	35,000	Sell	117311.3	-7875	109436	-7875	117311.3	143473.8	49.13		
Total											1464.90		32

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 27-May-2016 (Source - NSE)

Table 4A.33 Cost of financing the margin for observation no.33

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
18-Apr-16	67.385	67.385	70,000	Sell	235847.5	0	235847.5	0	235847.5	235847.5	80.77
20-Apr-16	67.0475	67.385	70,000	Sell	235847.5	23625	259472.5	23625	235847.5	212222.5	145.36
21-Apr-16	67.2025	67.0475	70,000	Sell	235847.5	-10850	224998	-10850	235847.5	223072.5	76.39
22-Apr-16	67.3125	67.2025	70,000	Sell	235847.5	-7700	228148	-7700	235847.5	230772.5	79.03
25-Apr-16	67.4325	67.3125	70,000	Sell	235847.5	-8400	227448	-8400	235847.5	239172.5	245.73
26-Apr-16	67.3025	67.4325	70,000	Sell	235847.5	9100	244948	9100	235847.5	230072.5	78.79
27-Apr-16	67.2	67.3025	70,000	Sell	235847.5	7175	243022	7175	235847.5	222897.5	76.33
28-Apr-16	67.2425	67.2	70,000	Sell	235847.5	-2975	232873	-2975	235847.5	225872.5	77.35
29-Apr-16	67.0225	67.2425	70,000	Sell	235847.5	15400	251248	15400	235847.5	210472.5	72.08
2-May-16	67.1325	67.0225	70,000	Sell	235847.5	-7700	228148	-7700	235847.5	218172.5	224.15
3-May-16	67.1225	67.1325	70,000	Sell	235847.5	700	236547	700	235847.5	217472.5	74.48
4-May-16	67.25	67.1225	70,000	Sell	235847.5	-8925	226923	-8925	235847.5	226397.5	77.53
5-May-16	67.1725	67.25	70,000	Sell	235847.5	5425	241273	5425	235847.5	220972.5	75.68
6-May-16	67.175	67.1725	70,000	Sell	235847.5	-175	235673	-175	235847.5	221147.5	75.74
9-May-16	67.15	67.175		Sell	235847.5	1750	237597	1750	235847.5	219397.5	225.41

			70,000								
10-May-16	67.23	67.15	70,000	Sell	235847.5	-5600	230248	-5600	235847.5	224997.5	77.05
11-May-16	67.16	67.23	70,000	Sell	235847.5	4900	240748	4900	235847.5	220097.5	75.38
12-May-16	67.165	67.16	70,000	Sell	235847.5	-350	235497	-350	235847.5	220447.5	75.50
13-May-16	67.2875	67.165	70,000	Sell	235847.5	-8575	227273	-8575	235847.5	229022.5	78.43
16-May-16	67.3225	67.2875	70,000	Sell	235847.5	-2450	233397	-2450	235847.5	231472.5	237.81
17-May-16	67.3375	67.3225	70,000	Sell	235847.5	-1050	234798	-1050	235847.5	232522.5	79.63
18-May-16	67.4525	67.3375	70,000	Sell	235847.5	-8050	227798	-8050	235847.5	240572.5	82.39
19-May-16	67.8225	67.4525	70,000	Sell	235847.5	-25900	209948	-25900	235847.5	266472.5	91.26
20-May-16	67.9175	67.8225	70,000	Sell	235847.5	-6650	229198	-6650	235847.5	273122.5	93.54
23-May-16	67.9	67.9175	70,000	Sell	235847.5	1225	237073	1225	235847.5	271897.5	279.35
24-May-16	68.1225	67.9	70,000	Sell	235847.5	-15575	220273	-15575	235847.5	287472.5	98.45
25-May-16	67.7675	68.1225	70,000	Sell	235847.5	24850	260698	24850	235847.5	262622.5	89.94
26-May-16	67.4975	67.7675	70,000	Sell	235847.5	18900	254748	18900	235847.5	243722.5	83.47
27-May-16	67.3625	67.4975	70,000	Sell	235847.5	9450	245298	9450	235847.5	234272.5	80.23
30-May-16	67.52	67.3625	70,000	Sell	235847.5	-11025	224823	-11025	235847.5	245297.5	252.02
31-May-16	67.6	67.52	70,000	Sell	235847.5	-5600	230248	-5600	235847.5	250897.5	85.92
1-Jun-16	67.7675	67.6	70,000	Sell	235847.5	-11725	224123	-11725	235847.5	262622.5	89.94
2-Jun-16	67.5875	67.7675	70,000	Sell	235847.5	12600	248448	12600	235847.5	250022.5	85.62
3-Jun-16	67.5475	67.5875		Sell	235847.5	2800	238648	2800	235847.5	247222.5	84.67

			70,000								
6-Jun-16	67.245	67.5475	70,000	Sell	235847.5	21175	257023	21175	235847.5	226047.5	232.24
7-Jun-16	66.98	67.245	70,000	Sell	235847.5	18550	254398	18550	235847.5	207497.5	71.06
8-Jun-16	66.8475	66.98	70,000	Sell	235847.5	9275	245123	9275	235847.5	198222.5	67.88
9-Jun-16	66.9225	66.8475	70,000	Sell	235847.5	-5250	230598	-5250	235847.5	203472.5	69.68
10-Jun-16	66.9375	66.9225	70,000	Sell	235847.5	-1050	234798	-1050	235847.5	204522.5	70.04
13-Jun-16	67.2875	66.9375	70,000	Sell	235847.5	-24500	211348	-24500	235847.5	229022.5	235.30
14-Jun-16	67.4275	67.2875	70,000	Sell	235847.5	-9800	226048	-9800	235847.5	238822.5	81.79
15-Jun-16	67.285	67.4275	70,000	Sell	235847.5	9975	245823	9975	235847.5	228847.5	78.37
										Total	4711.77

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **28-Jun-2016** (Source - NSE)

Table 4A.34 Cost of financing the margin for observation no.34

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
26-May-16	67.835	67.835	25,000	Sell	84793.75	0	84793.75	0	84793.75	84793.75	29.04
27-May-16	67.7075	67.835	25,000	Sell	84793.75	3187.5	87981.25	3187.5	84793.75	81606.25	27.95
30-May-16	67.8475	67.7075	25,000	Sell	84793.75	-3500	81294	-3500	84793.75	85106.25	87.44
31-May-16	67.9325	67.8475	25,000	Sell	84793.75	-2125	82669	-2125	84793.75	87231.25	29.87
1-Jun-16	68.1025	67.9325	25,000	Sell	84793.75	-4250	80544	-4250	84793.75	91481.25	31.33
2-Jun-16	67.915	68.1025	25,000	Sell	84793.75	4688	89481	4687.5	84793.75	86793.75	29.72
3-Jun-16	67.8825	67.915	25,000	Sell	84793.75	813	85606	812.5	84793.75	85981.25	29.45
6-Jun-16	67.585	67.8825	25,000	Sell	84793.75	7437	92231	7437.5	84793.75	78543.75	80.70
7-Jun-16	67.315	67.585	25,000	Sell	84793.75	6750	91544	6750	84793.75	71793.75	24.59
8-Jun-16	67.185	67.315	25,000	Sell	84793.75	3250	88044	3250	84793.75	68543.75	23.47
9-Jun-16	67.24	67.185	25,000	Sell	84793.75	-1375	83419	-1375	84793.75	69918.75	23.94
10-Jun-16	67.2675	67.24	25,000	Sell	84793.75	-688	84106	-687.5	84793.75	70606.25	24.18
13-Jun-16	67.625	67.2675	25,000	Sell	84793.75	-8938	75856	-8937.5	84793.75	79543.75	81.72
14-Jun-16	67.76	67.625	25,000	Sell	84793.75	-3375	81419	-3375	84793.75	82918.75	28.40
15-Jun-16	67.6325	67.76	25,000	Sell	84793.75	3188	87981	3187.5	84793.75	79731.25	27.31

16-Jun-16	67.7575	67.6325	25,000	Sell	84793.75	-3125	81669	-3125	84793.75	82856.25	28.38
17-Jun-16	67.5175	67.7575	25,000	Sell	84793.75	6000	90794	6000	84793.75	76856.25	26.32
20-Jun-16	67.75	67.5175	25,000	Sell	84793.75	-5813	78981	-5812.5	84793.75	82668.75	84.93
21-Jun-16	67.9375	67.75	25,000	Sell	84793.75	-4688	80106	-4687.5	84793.75	87356.25	29.92
22-Jun-16	67.8675	67.9375	25,000	Sell	84793.75	1750	86544	1750	84793.75	85606.25	29.32
23-Jun-16	67.63	67.8675	25,000	Sell	84793.75	5938	90731	5937.5	84793.75	79668.75	27.28
24-Jun-16	68.3325	67.63	25,000	Sell	84793.75	-17563	67231	-17562.5	84793.75	97231.25	33.30
27-Jun-16	68.3375	68.3325	25,000	Sell	84793.75	-125	84669	-125	84793.75	97356.25	100.02
28-Jun-16	68.2875	68.3375	25,000	Sell	84793.75	1250	86044	1250	84793.75	96106.25	32.91
29-Jun-16	67.9975	68.2875	25,000	Sell	84793.75	7250	92044	7250	84793.75	88856.25	30.43
30-Jun-16	67.7725	67.9975	25,000	Sell	84793.75	5625	90419	5625	84793.75	83231.25	28.50
1030.42											

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **27-Jul-2016** (Source - NSE)

Table 4A.35 Cost of financing the margin for observation no.35

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
18-Apr-16	67.7275	67.7275	30,000	Sell	101591.3	0	101591.3	0	101591.3	101591.3	34.79
20-Apr-16	67.385	67.7275	30,000	Sell	101591.3	10275	111866.3	10275	101591.3	91316.25	62.55
21-Apr-16	67.5575	67.385	30,000	Sell	101591.3	-5175	96416	-5175	101591.3	96491.25	33.04
22-Apr-16	67.68	67.5575	30,000	Sell	101591.3	-3675	97916	-3675	101591.3	100166.3	34.30
25-Apr-16	67.7825	67.68	30,000	Sell	101591.3	-3075	98516	-3075	101591.3	103241.3	106.07
26-Apr-16	67.655	67.7825	30,000	Sell	101591.3	3825	105416	3825	101591.3	99416.25	34.05
27-Apr-16	67.5525	67.655	30,000	Sell	101591.3	3075	104666	3075	101591.3	96341.25	32.99
28-Apr-16	67.6	67.5525	30,000	Sell	101591.3	-1425	100166	-1425	101591.3	97766.25	33.48
29-Apr-16	67.385	67.6	30,000	Sell	101591.3	6450	108041	6450	101591.3	91316.25	31.27
2-May-16	67.4825	67.385	30,000	Sell	101591.3	-2925	98666	-2925	101591.3	94241.25	96.82
3-May-16	67.4625	67.4825	30,000	Sell	101591.3	600	102191	600	101591.3	93641.25	32.07
4-May-16	67.58	67.4625	30,000	Sell	101591.3	-3525	98066	-3525	101591.3	97166.25	33.28
5-May-16	67.505	67.58	30,000	Sell	101591.3	2250	103841	2250	101591.3	94916.25	32.51
6-May-16	67.5275	67.505	30,000	Sell	101591.3	-675	100916	-675	101591.3	95591.25	32.74
9-May-16	67.5025	67.5275	30,000	Sell	101591.3	750	102341	750	101591.3	94841.25	97.44

10-May-16	67.595	67.5025	30,000	Sell	101591.3	-2775	98816	-2775	101591.3	97616.25	33.43
11-May-16	67.5125	67.595	30,000	Sell	101591.3	2475	104066	2475	101591.3	95141.25	32.58
12-May-16	67.52	67.5125	30,000	Sell	101591.3	-225	101366	-225	101591.3	95366.25	32.66
13-May-16	67.6475	67.52	30,000	Sell	101591.3	-3825	97766	-3825	101591.3	99191.25	33.97
16-May-16	67.665	67.6475	30,000	Sell	101591.3	-525	101066	-525	101591.3	99716.25	102.45
17-May-16	67.6925	67.665	30,000	Sell	101591.3	-825	100766	-825	101591.3	100541.3	34.43
18-May-16	67.7925	67.6925	30,000	Sell	101591.3	-3000	98591	-3000	101591.3	103541.3	35.46
19-May-16	68.145	67.7925	30,000	Sell	101591.3	-10575	91016	-10575	101591.3	114116.3	39.08
20-May-16	68.2425	68.145	30,000	Sell	101591.3	-2925	98666	-2925	101591.3	117041.3	40.08
23-May-16	68.2225	68.2425	30,000	Sell	101591.3	600	102191	600	101591.3	116441.3	119.63
24-May-16	68.4725	68.2225	30,000	Sell	101591.3	-7500	94091	-7500	101591.3	123941.3	42.45
25-May-16	68.1	68.4725	30,000	Sell	101591.3	11175	112766	11175	101591.3	112766.3	38.62
26-May-16	67.835	68.1	30,000	Sell	101591.3	7950	109541	7950	101591.3	104816.3	35.90
27-May-16	67.7075	67.835	30,000	Sell	101591.3	3825	105416	3825	101591.3	100991.3	34.59
30-May-16	67.8475	67.7075	30,000	Sell	101591.3	-4200	97391	-4200	101591.3	105191.3	108.07
31-May-16	67.9325	67.8475	30,000	Sell	101591.3	-2550	99041	-2550	101591.3	107741.3	36.90
1-Jun-16	68.1025	67.9325	30,000	Sell	101591.3	-5100	96491	-5100	101591.3	112841.3	38.64
2-Jun-16	67.915	68.1025	30,000	Sell	101591.3	5625	107216	5625	101591.3	107216.3	36.72
3-Jun-16	67.8825	67.915	30,000	Sell	101591.3	975	102566	975	101591.3	106241.3	36.38

6-Jun-16	67.585	67.8825	30,000	Sell	101591.3	8925	110516	8925	101591.3	97316.25	99.98
7-Jun-16	67.315	67.585	30,000	Sell	101591.3	8100	109691	8100	101591.3	89216.25	30.55
8-Jun-16	67.185	67.315	30,000	Sell	101591.3	3900	105491	3900	101591.3	85316.25	29.22
9-Jun-16	67.24	67.185	30,000	Sell	101591.3	-1650	99941	-1650	101591.3	86966.25	29.78
10-Jun-16	67.2675	67.24	30,000	Sell	101591.3	-825	100766	-825	101591.3	87791.25	30.07
13-Jun-16	67.625	67.2675	30,000	Sell	101591.3	-10725	90866	-10725	101591.3	98516.25	101.22
14-Jun-16	67.76	67.625	30,000	Sell	101591.3	-4050	97541	-4050	101591.3	102566.3	35.13
15-Jun-16	67.6325	67.76	30,000	Sell	101591.3	3825	105416	3825	101591.3	98741.25	33.82
16-Jun-16	67.7575	67.6325	30,000	Sell	101591.3	-3750	97841	-3750	101591.3	102491.3	35.10
17-Jun-16	67.5175	67.7575	30,000	Sell	101591.3	7200	108791	7200	101591.3	95291.25	32.63
20-Jun-16	67.75	67.5175	30,000	Sell	101591.3	-6975	94616	-6975	101591.3	102266.3	105.07
21-Jun-16	67.9375	67.75	30,000	Sell	101591.3	-5625	95966	-5625	101591.3	107891.3	36.95
22-Jun-16	67.8675	67.9375	30,000	Sell	101591.3	2100	103691	2100	101591.3	105791.3	36.23
23-Jun-16	67.63	67.8675	30,000	Sell	101591.3	7125	108716	7125	101591.3	98666.25	33.79
24-Jun-16	68.3325	67.63	30,000	Sell	101591.3	-21075	80516	-21075	101591.3	119741.3	41.01
27-Jun-16	68.3375	68.3325	30,000	Sell	101591.3	-150	101441	-150	101591.3	119891.3	123.18
28-Jun-16	68.2875	68.3375	30,000	Sell	101591.3	1500	103091	1500	101591.3	118391.3	40.54
29-Jun-16	67.9975	68.2875	30,000	Sell	101591.3	8700	110291	8700	101591.3	109691.3	37.57
30-Jun-16	67.7725	67.9975	30,000	Sell	101591.3	6750	108341	6750	101591.3	102941.3	35.25

1-Jul-16	67.605	67.7725	30,000	Sell	101591.3	5025	106616	5025	101591.3	97916.25	33.53
4-Jul-16	67.5	67.605	30,000	Sell	101591.3	3150	104741	3150	101591.3	94766.25	97.36
5-Jul-16	67.6975	67.5	30,000	Sell	101591.3	-5925	95666	-5925	101591.3	100691.3	34.48
										Total	2751.90

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **27-Jul-2016** (Source - NSE)

Table 4A.36 Cost of financing the margin for observation no.36 and observations no. 61 – 77

Date	Settle. Price	Booking Price/Prev. Day Settlement	Amount of EURO	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
1-Aug-14	83.2	83.2	15,000	Sell	62400	0	62400	0	62400	62400	21.37		
4-Aug-14	83.25	83.2	15,000	Sell	62400	-750	61650	-750	62400	63150	64.88		
5-Aug-14	82.805	83.25	15,000	Sell	62400	6675	69075	6675	62400	56475	19.34		
6-Aug-14	83.3625	82.805	15,000	Sell	62400	-8362	54038	-8362.5	62400	64837.5	22.20		
7-Aug-14	83.24	83.3625	15,000	Sell	62400	1838	64238	1837.5	62400	63000	21.58		
8-Aug-14	83.2175	83.24	15,000	Sell	62400	337	62737	337.5	62400	62662.5	21.46		
11-Aug-14	83.155	83.2175	15,000	Sell	62400	938	63338	937.5	62400	61725	63.42		
12-Aug-14	82.79	83.155	15,000	Sell	62400	5475	67875	5475	62400	56250	19.26		
13-Aug-14	82.99	82.79	15,000	Sell	62400	-3000	59400	-3000	62400	59250	20.29		
14-Aug-14	82.45	82.99	15,000	Sell	62400	8100	70500	8100	62400	51150	17.52		
19-Aug-14	82.15	82.45	15,000	Sell	62400	4500	66900	4500	62400	46650	79.88		
20-Aug-14	81.6675	82.15	15,000	Sell	62400	7238	69638	7237.5	62400	39412.5	13.50		
21-Aug-14	81.6575	81.6675	15,000	Sell	62400	150	62550	150	62400	39262.5	13.45		
22-Aug-14	81.29	81.6575	15,000	Sell	62400	5512	67912	5512.5	62400	33750	11.56		
25-Aug-14	80.9425	81.29	15,000	Sell	62400	5213	67613	5212.5	62400	28537.5	29.32		
26-Aug-14	80.8325	80.9425	15,000	Sell	62400	1650	64050	1650	62400	26887.5	9.21		
27-Aug-14	80.615	80.8325	15,000	Sell	62400	3263	65663	3262.5	62400	23625	8.09		
28-Aug-14	80.8325	80.615	15,000	Sell	62400	-3263	59138	-3262.5	62400	26887.5	9.21		
1-Sep-14	80.435	80.8325	15,000	Sell	62400	5962	68362	5962.5	62400	20925	28.66		
2-Sep-14	80.5275	80.435	15,000	Sell	62400	-1388	61013	-1387.5	62400	22312.5	7.64		

3-Sep-14	80.435	80.5275	15,000	Sell	62400	1388	63788	1387.5	62400	20925	7.17		
4-Sep-14	80.1425	80.435	15,000	Sell	62400	4388	66788	4387.5	62400	16537.5	5.66		
5-Sep-14	79.1375	80.1425	15,000	Sell	62400	15075	77475	15075	62400	1462.5	0.50		
8-Sep-14	78.91	79.1375	15,000	Sell	62400	3413	65813	3412.5	62400	-1950	-2.00		
9-Sep-14	78.9325	78.91	15,000	Sell	62400	-338	62062	-337.5	62400	-1612.5	-0.55		
10-Sep-14	79.6725	78.9325	15,000	Sell	62400	-11100	51300	-11100	62400	9487.5	3.25		
11-Sep-14	79.465	79.6725	15,000	Sell	62400	3112	65512	3112.5	62400	6375	2.18		
12-Sep-14	79.235	79.465	15,000	Sell	62400	3450	65850	3450	62400	2925	1.00		
15-Sep-14	79.715	79.235	15,000	Sell	62400	-7200	55200	-7200	62400	10125	10.40		
16-Sep-14	79.7875	79.715	15,000	Sell	62400	-1087	61313	-1087.5	62400	11212.5	3.84		
17-Sep-14	79.5775	79.7875	15,000	Sell	62400	3150	65550	3150	62400	8062.5	2.76		
18-Sep-14	79.0325	79.5775	15,000	Sell	62400	8175	70575	8175	62400	-112.5	-0.04		
19-Sep-14	78.9125	79.0325	15,000	Sell	62400	1800	64200	1800	62400	-1912.5	-0.65		
22-Sep-14	78.715	78.9125	15,000	Sell	62400	2962	65362	2962.5	62400	-4875	-5.01	530.34	61
23-Sep-14	79.175	78.715	15,000	Sell	62400	-6900	55500	-6900	62400	2025	0.69	531.04	62
24-Sep-14	78.835	79.175	15,000	Sell	62400	5100	67500	5100	62400	-3075	-1.05	529.98	63
25-Sep-14	78.5925	78.835	15,000	Sell	62400	3637	66037	3637.5	62400	-6712.5	-2.30	527.68	64
26-Sep-14	78.4475	78.5925	15,000	Sell	62400	2175	64575	2175	62400	-8887.5	-3.04	524.64	65
29-Sep-14	78.64	78.4475	15,000	Sell	62400	-2887	59513	-2887.5	62400	-6000	-6.16	518.48	66
30-Sep-14	78.125	78.64	15,000	Sell	62400	7725	70125	7725	62400	-13725	-4.70	513.78	67
1-Oct-14	78.0025	78.125	15,000	Sell	62400	1838	64238	1837.5	62400	-15562.5	-5.33	508.45	68
7-Oct-14	77.7525	78.0025	15,000	Sell	62400	3750	66150	3750	62400	-19312.5	-39.68	468.76	69
8-Oct-14	78.055	77.7525	15,000	Sell	62400	-4538	57862	-4537.5	62400	-14775	-5.06	463.70	70
9-Oct-14	78.18	78.055	15,000	Sell	62400	-1875	60525	-1875	62400	-12900	-4.42	459.29	71
10-Oct-14	77.935	78.18	15,000	Sell	62400	3675	66075	3675	62400	-16575	-5.68	453.61	72
13-Oct-14	77.7975	77.935	15,000	Sell	62400	2063	64463	2062.5	62400	-18637.5	-19.15	434.46	73
14-Oct-14	77.9825	77.7975	15,000	Sell	62400	-2775	59625	-2775	62400	-15862.5	-5.43	429.03	74
16-Oct-14	79.04	77.9825	15,000	Sell	62400	-15863	46537	-15862.5	62400	3.64E-11	0.00	429.03	75
17-Oct-14	78.935	79.04	15,000	Sell	62400	1575	63975	1575	62400	-1575	-0.54	428.49	76
20-Oct-14	78.54	78.935	15,000	Sell	62400	5925	68325	5925	62400	-7500	-7.71	420.78	77

21-Oct-14	78.23	78.54	15,000	Sell	62400	4650	67050	4650	62400	-12150	-4.16	
										Total	416.62	36

SETTLEMENTPRICES for EURO-INR FUTURES EXPIRING 29-Oct-2014 (Source - NSE)

Table 4A.37 Cost of financing the margin for observation no.37 and observations no. 78 - 96

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of EURO	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin (Rs.)	Total interest cost till the date of lifting the hedge	Observation No.
8-Aug-14	83.98	83.98	22,500	Sell	94477.5	0	94477.5	0	94477.5	94477.5	32.36		
11-Aug-14	83.5	83.98	22,500	Sell	94477.5	10800	105277.5	10800	94477.5	83677.5	85.97		
12-Aug-14	83.575	83.5	22,500	Sell	94477.5	-1688	92790	-1687.5	94477.5	85365	29.23		
13-Aug-14	83.86	83.575	22,500	Sell	94477.5	-6412	88065	-6412.5	94477.5	91777.5	31.43		
14-Aug-14	83.1	83.86	22,500	Sell	94477.5	17100	111578	17100	94477.5	74677.5	25.57		
19-Aug-14	82.6825	83.1	22,500	Sell	94477.5	9394	103871	9393.75	94477.5	65283.75	111.79		
20-Aug-14	82.4075	82.6825	22,500	Sell	94477.5	6188	100665	6187.5	94477.5	59096.25	20.24		
21-Aug-14	82.2975	82.4075	22,500	Sell	94477.5	2475	96953	2475	94477.5	56621.25	19.39		
22-Aug-14	82.0675	82.2975	22,500	Sell	94477.5	5175	99653	5175	94477.5	51446.25	17.62		
25-Aug-14	81.25	82.0675	22,500	Sell	94477.5	18394	112871	18393.75	94477.5	33052.5	33.96		
26-Aug-14	81.31	81.25	22,500	Sell	94477.5	-1350	93127	-1350	94477.5	34402.5	11.78		
27-Aug-14	81.2525	81.31	22,500	Sell	94477.5	1294	95771	1293.75	94477.5	33108.75	11.34		
28-Aug-14	81.4075	81.2525	22,500	Sell	94477.5	-3488	90990	-3487.5	94477.5	36596.25	12.53		
1-Sep-14	80.9175	81.4075	22,500	Sell	94477.5	11025	105503	11025	94477.5	25571.25	35.03		

2-Sep-14	80.995	80.9175	22,500	Sell	94477.5	-1744	92734	-1743.75	94477.5	27315	9.35
3-Sep-14	80.9	80.995	22,500	Sell	94477.5	2137	96615	2137.5	94477.5	25177.5	8.62
4-Sep-14	80.63	80.9	22,500	Sell	94477.5	6075	100553	6075	94477.5	19102.5	6.54
5-Sep-14	79.6	80.63	22,500	Sell	94477.5	23175	117653	23175	94477.5	-4072.5	-1.39
8-Sep-14	79.265	79.6	22,500	Sell	94477.5	7537	102015	7537.5	94477.5	-11610	-11.93
9-Sep-14	79.3475	79.265	22,500	Sell	94477.5	-1856	92621	-1856.25	94477.5	-9753.75	-3.34
10-Sep-14	80.23	79.3475	22,500	Sell	94477.5	-19856	74621	-19856.3	94477.5	10102.5	3.46
11-Sep-14	79.905	80.23	22,500	Sell	94477.5	7313	101790	7312.5	94477.5	2790	0.96
12-Sep-14	79.82	79.905	22,500	Sell	94477.5	1913	96390	1912.5	94477.5	877.5	0.30
15-Sep-14	80.165	79.82	22,500	Sell	94477.5	-7763	86715	-7762.5	94477.5	8640	8.88
16-Sep-14	80.2175	80.165	22,500	Sell	94477.5	-1181	93296	-1181.25	94477.5	9821.25	3.36
17-Sep-14	80.1	80.2175	22,500	Sell	94477.5	2644	97121	2643.75	94477.5	7177.5	2.46
18-Sep-14	79.55	80.1	22,500	Sell	94477.5	12375	106853	12375	94477.5	-5197.5	-1.78
19-Sep-14	79.515	79.55	22,500	Sell	94477.5	787	95265	787.5	94477.5	-5985	-2.05
22-Sep-14	79.3	79.515	22,500	Sell	94477.5	4838	99315	4837.5	94477.5	-10822.5	-11.12
23-Sep-14	79.62	79.3	22,500	Sell	94477.5	-7200	87277	-7200	94477.5	-3622.5	-1.24
24-Sep-14	79.2525	79.62	22,500	Sell	94477.5	8269	102746	8268.75	94477.5	-11891.3	-4.07
25-Sep-14	78.975	79.2525	22,500	Sell	94477.5	6244	100721	6243.75	94477.5	-18135	-6.21
26-Sep-14	78.865	78.975	22,500	Sell	94477.5	2475	96953	2475	94477.5	-20610	-7.06
29-Sep-14	79.0925	78.865	22,500	Sell	94477.5	-5119	89359	-5118.75	94477.5	-15491.3	-15.92

30-Sep-14	78.5475	79.0925	22,500	Sell	94477.5	12263	106740	12262.5	94477.5	-27753.8	-9.50		
1-Oct-14	78.4425	78.5475	22,500	Sell	94477.5	2363	96840	2362.5	94477.5	-30116.3	-10.31		
7-Oct-14	78.1925	78.4425	22,500	Sell	94477.5	5625	100103	5625	94477.5	-35741.3	-73.44		
8-Oct-14	78.485	78.1925	22,500	Sell	94477.5	-6581	87896	-6581.25	94477.5	-29160	-9.99		
9-Oct-14	78.61	78.485	22,500	Sell	94477.5	-2813	91665	-2812.5	94477.5	-26347.5	-9.02		
10-Oct-14	78.3675	78.61	22,500	Sell	94477.5	5456	99934	5456.25	94477.5	-31803.7	-10.89		
13-Oct-14	78.2375	78.3675	22,500	Sell	94477.5	2925	97403	2925	94477.5	-34728.8	-35.68		
14-Oct-14	78.425	78.2375	22,500	Sell	94477.5	-4219	90259	-4218.75	94477.5	-30510	-10.45		
16-Oct-14	79.4275	78.425	22,500	Sell	94477.5	-22556	71921	-22556.2	94477.5	-7953.75	-5.45		
17-Oct-14	79.3325	79.4275	22,500	Sell	94477.5	2137	96615	2137.5	94477.5	-10091.3	-3.46		
20-Oct-14	78.955	79.3325	22,500	Sell	94477.5	8494	102971	8493.75	94477.5	-18585	-19.09	258.78	78
21-Oct-14	78.635	78.955	22,500	Sell	94477.5	7200	101678	7200	94477.5	-25785	-8.83	249.95	79
22-Oct-14	78.2975	78.635	22,500	Sell	94477.5	7594	102071	7593.75	94477.5	-33378.8	-11.43	238.52	80
23-Oct-14	77.9775	78.2975	22,500	Sell	94477.5	7200	101678	7200	94477.5	-40578.7	-13.90	224.62	81
27-Oct-14	78.1175	77.9775	22,500	Sell	94477.5	-3150	91328	-3150	94477.5	-37428.7	-51.27	173.35	82
28-Oct-14	78.3025	78.1175	22,500	Sell	94477.5	-4162	90315	-4162.5	94477.5	-33266.3	-11.39	161.95	83
29-Oct-14	78.5325	78.3025	22,500	Sell	94477.5	-5175	89302	-5175	94477.5	-28091.3	-9.62	152.33	84
30-Oct-14	77.7225	78.5325	22,500	Sell	94477.5	18225	112703	18225	94477.5	-46316.3	-15.86	136.47	85
31-Oct-14	77.57	77.7225	22,500	Sell	94477.5	3431	97909	3431.25	94477.5	-49747.5	-17.04	119.43	86
3-Nov-14	77.0525	77.57	22,500	Sell	94477.5	11644	106121	11643.75	94477.5	-61391.3	-63.07	56.36	87
5-Nov-14	77.005	77.0525	22,500	Sell	94477.5	1069	95546	1068.75	94477.5	-62460	-42.78	13.58	88

7-Nov-14	76.7175	77.005	22,500	Sell	94477.5	6469	100946	6468.75	94477.5	-68928.8	-47.21	-33.63	89
10-Nov-14	77.1275	76.7175	22,500	Sell	94477.5	-9225	85253	-9225	94477.5	-59703.8	-61.34	-94.97	90
11-Nov-14	76.7225	77.1275	22,500	Sell	94477.5	9113	103590	9112.5	94477.5	-68816.3	-23.57	-118.54	91
12-Nov-14	76.9125	76.7225	22,500	Sell	94477.5	-4275	90203	-4275	94477.5	-64541.3	-22.10	-140.64	92
13-Nov-14	76.9325	76.9125	22,500	Sell	94477.5	-450	94027	-450	94477.5	-64091.2	-21.95	-162.59	93
14-Nov-14	77.095	76.9325	22,500	Sell	94477.5	-3656	90821	-3656.25	94477.5	-60435	-20.70	-183.29	94
17-Nov-14	77.3175	77.095	22,500	Sell	94477.5	-5006	89471	-5006.25	94477.5	-55428.8	-56.95	-240.23	95
18-Nov-14	77.4225	77.3175	22,500	Sell	94477.5	-2363	92115	-2362.5	94477.5	-53066.3	-18.17	-258.41	96
19-Nov-14	77.83	77.4225	22,500	Sell	94477.5	-9169	85309	-9168.75	94477.5	-43897.5	-15.03		
										Total		-273.44	37

SETTLEMENT PRICES for EURO-INR FUTURES EXPIRING 26-Nov-2014 (Source - NSE)

Table 4A.38 Cost of financing the margin for observation no.38 and observations no. 97 -117

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of EURO	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
8-Aug-14	84.6325	84.6325	78,500	Sell	332182.6	0	332182.6	0	332182.6	332182.6	113.76		
11-Aug-14	84.6575	84.6325	78,500	Sell	332182.6	-1962.5	330220.1	-1962.5	332182.6	334145.1	343.30		
12-Aug-14	84.205	84.6575	78,500	Sell	332182.6	35521	367704	35521.25	332182.6	298623.8	102.27		
13-Aug-14	84.51	84.205	78,500	Sell	332182.6	-23943	308240	-23942.5	332182.6	322566.3	110.47		
14-Aug-14	83.935	84.51	78,500	Sell	332182.6	45138	377320	45137.5	332182.6	277428.8	95.01		
19-Aug-14	83.55	83.935	78,500	Sell	332182.6	30223	362405	30222.5	332182.6	247206.3	423.30		
20-Aug-14	82.8875	83.55	78,500	Sell	332182.6	52006	384189	52006.25	332182.6	195200.1	66.85		
21-Aug-14	82.99	82.8875	78,500	Sell	332182.6	-8046	324136	-8046.25	332182.6	203246.3	69.60		
22-Aug-14	82.69	82.99	78,500	Sell	332182.6	23550	355733	23550	332182.6	179696.3	61.54		
25-Aug-14	82.3375	82.69	78,500	Sell	332182.6	27671	359854	27671.25	332182.6	152025.1	156.19		
26-Aug-14	82.12	82.3375	78,500	Sell	332182.6	17074	349256	17073.75	332182.6	134951.3	46.22		
27-Aug-14	82.5	82.12	78,500	Sell	332182.6	-29830	302353	-29830	332182.6	164781.3	56.43		
28-Aug-14	82.1225	82.5	78,500	Sell	332182.6	29634	361816	29633.75	332182.6	135147.6	46.28		
1-Sep-14	81.7625	82.1225	78,500	Sell	332182.6	28260	360443	28260	332182.6	106887.6	146.42		
2-Sep-14	81.5	81.7625	78,500	Sell	332182.6	20606	352789	20606.25	332182.6	86281.31	29.55		

3-Sep-14	81.7675	81.5	78,500	Sell	332182.6	-20999	311184	-20998.7	332182.6	107280.1	36.74
4-Sep-14	81.4175	81.7675	78,500	Sell	332182.6	27475	359658	27475	332182.6	79805.06	27.33
5-Sep-14	79.9625	81.4175	78,500	Sell	332182.6	114218	446400	114217.5	332182.6	-34412.4	-11.79
8-Sep-14	80.215	79.9625	78,500	Sell	332182.6	-19821	312361	-19821.2	332182.6	-14591.2	-14.99
9-Sep-14	80.23	80.215	78,500	Sell	332182.6	-1178	331005	-1177.5	332182.6	-13413.7	-4.59
10-Sep-14	80.7	80.23	78,500	Sell	332182.6	-36895	295288	-36895	332182.6	23481.31	8.04
11-Sep-14	80.79	80.7	78,500	Sell	332182.6	-7065	325118	-7065	332182.6	30546.31	10.46
12-Sep-14	80.5	80.79	78,500	Sell	332182.6	22765	354948	22765	332182.6	7781.313	2.66
15-Sep-14	80.68	80.5	78,500	Sell	332182.6	-14130	318053	-14130	332182.6	21911.31	22.51
16-Sep-14	81.0275	80.68	78,500	Sell	332182.6	-27279	304904	-27278.7	332182.6	49190.06	16.85
17-Sep-14	80.8925	81.0275	78,500	Sell	332182.6	10598	342780	10597.5	332182.6	38592.56	13.22
18-Sep-14	80.3	80.8925	78,500	Sell	332182.6	46511	378694	46511.25	332182.6	-7918.69	-2.71
19-Sep-14	80.095	80.3	78,500	Sell	332182.6	16092	348275	16092.5	332182.6	-24011.2	-8.22
22-Sep-14	79.96	80.095	78,500	Sell	332182.6	10598	342780	10597.5	332182.6	-34608.7	-35.56
23-Sep-14	80.0125	79.96	78,500	Sell	332182.6	-4121	328061	-4121.25	332182.6	-30487.4	-10.44
24-Sep-14	80.025	80.0125	78,500	Sell	332182.6	-981	331201	-981.25	332182.6	-29506.2	-10.10
25-Sep-14	79.44	80.025	78,500	Sell	332182.6	45923	378105	45922.5	332182.6	-75428.7	-25.83
26-Sep-14	79.35	79.44	78,500	Sell	332182.6	7065	339248	7065	332182.6	-82493.7	-28.25
29-Sep-14	79.5175	79.35	78,500	Sell	332182.6	-13149	319034	-13148.8	332182.6	-69344.9	-71.24

30-Sep-14	78.95	79.5175	78,500	Sell	332182.6	44549	376731	44548.75	332182.6	-113894	-39.00
1-Oct-14	79.17	78.95	78,500	Sell	332182.6	-17270	314913	-17270	332182.6	-96623.7	-33.09
7-Oct-14	78.8425	79.17	78,500	Sell	332182.6	25709	357891	25708.75	332182.6	-122332	-251.37
8-Oct-14	78.935	78.8425	78,500	Sell	332182.6	-7261	324921	-7261.25	332182.6	-115071	-39.41
9-Oct-14	79.045	78.935	78,500	Sell	332182.6	-8635	323548	-8635	332182.6	-106436	-36.45
10-Oct-14	78.8725	79.045	78,500	Sell	332182.6	13541	345724	13541.25	332182.6	-119977	-41.09
13-Oct-14	78.915	78.8725	78,500	Sell	332182.6	-3336	328846	-3336.25	332182.6	-116641	-119.84
14-Oct-14	79.0675	78.915	78,500	Sell	332182.6	-11971	320211	-11971.2	332182.6	-104670	-35.85
16-Oct-14	79.88	79.0675	78,500	Sell	332182.6	-63781	268401	-63781.3	332182.6	-40888.7	-28.01
17-Oct-14	79.745	79.88	78,500	Sell	332182.6	10597	342780	10597.5	332182.6	-51486.2	-17.63
20-Oct-14	79.405	79.745	78,500	Sell	332182.6	26690	358873	26690	332182.6	-78176.2	-80.32
21-Oct-14	79.0675	79.405	78,500	Sell	332182.6	26494	358676	26493.75	332182.6	-104670	-35.85
22-Oct-14	78.7075	79.0675	78,500	Sell	332182.6	28260	360443	28260	332182.6	-132930	-45.52
23-Oct-14	78.3675	78.7075	78,500	Sell	332182.6	26690	358873	26690	332182.6	-159620	-54.66
27-Oct-14	78.55	78.3675	78,500	Sell	332182.6	-14326	317856	-14326.2	332182.6	-145294	-199.03
28-Oct-14	78.7475	78.55	78,500	Sell	332182.6	-15504	316679	-15503.8	332182.6	-129790	-44.45
29-Oct-14	79.005	78.7475	78,500	Sell	332182.6	-20214	311969	-20213.7	332182.6	-109576	-37.53
30-Oct-14	78.22	79.005	78,500	Sell	332182.6	61622	393805	61622.5	332182.6	-171199	-58.63
31-Oct-14	78.03	78.22	78,500	Sell	332182.6	14915	347098	14915	332182.6	-186114	-63.74

3-Nov-14	77.52	78.03	78,500	Sell	332182.6	40035	372218	40035	332182.6	-226149	-232.34		
5-Nov-14	77.49	77.52	78,500	Sell	332182.6	2355	334538	2355	332182.6	-228504	-156.51		
7-Nov-14	77.1725	77.49	78,500	Sell	332182.6	24924	357106	24923.75	332182.6	-253427	-173.58		
10-Nov-14	77.5875	77.1725	78,500	Sell	332182.6	-32578	299605	-32577.5	332182.6	-220850	-226.90		
11-Nov-14	77.185	77.5875	78,500	Sell	332182.6	31596	363779	31596.25	332182.6	-252446	-86.45		
12-Nov-14	77.3675	77.185	78,500	Sell	332182.6	-14326	317856	-14326.3	332182.6	-238120	-81.55		
13-Nov-14	77.4	77.3675	78,500	Sell	332182.6	-2551	329631	-2551.25	332182.6	-235569	-80.67		
14-Nov-14	77.5275	77.4	78,500	Sell	332182.6	-10009	322174	-10008.7	332182.6	-225560	-77.25		
17-Nov-14	77.7825	77.5275	78,500	Sell	332182.6	-20017	312165	-20017.5	332182.6	-205542	-211.17	-806.62	97
18-Nov-14	77.895	77.7825	78,500	Sell	332182.6	-8831	323351	-8831.25	332182.6	-196711	-67.37	-873.99	98
19-Nov-14	78.29	77.895	78,500	Sell	332182.6	-31008	301175	-31007.5	332182.6	-165704	-56.75	-930.74	99
20-Nov-14	78.13	78.29	78,500	Sell	332182.6	12560	344743	12560	332182.6	-178264	-61.05	-991.78	100
21-Nov-14	77.2875	78.13	78,500	Sell	332182.6	66136	398319	66136.25	332182.6	-244400	-83.70	-1075.48	101
24-Nov-14	77.34	77.2875	78,500	Sell	332182.6	-4121	328061	-4121.25	332182.6	-240279	-246.86	-1322.35	102
25-Nov-14	77.405	77.34	78,500	Sell	332182.6	-5102	327080	-5102.5	332182.6	-235176	-80.54	-1402.89	103
26-Nov-14	77.4975	77.405	78,500	Sell	332182.6	-7261	324921	-7261.25	332182.6	-227915	-78.05	-1480.94	104
27-Nov-14	77.61	77.4975	78,500	Sell	332182.6	-8831	323351	-8831.25	332182.6	-219084	-75.03	-1555.97	105
28-Nov-14	77.6775	77.61	78,500	Sell	332182.6	-5299	326884	-5298.75	332182.6	-213785	-73.21	-1629.18	106
1-Dec-14	77.7625	77.6775	78,500	Sell	332182.6	-6673	325510	-6672.5	332182.6	-207112	-212.79	-1841.97	107

2-Dec-14	77.4225	77.7625	78,500	Sell	332182.6	26690	358873	26690	332182.6	-233802	-80.07	-1922.04	108
3-Dec-14	76.7275	77.4225	78,500	Sell	332182.6	54557	386740	54557.5	332182.6	-288360	-98.75	-2020.79	109
4-Dec-14	76.66	76.7275	78,500	Sell	332182.6	5299	337481	5298.75	332182.6	-293659	-100.57	-2121.36	110
5-Dec-14	76.74	76.66	78,500	Sell	332182.6	-6280	325903	-6280	332182.6	-287379	-98.42	-2219.78	111
8-Dec-14	76.19	76.74	78,500	Sell	332182.6	43175	375358	43175	332182.6	-330554	-339.61	-2559.39	112
9-Dec-14	76.815	76.19	78,500	Sell	332182.6	-49063	283120	-49062.5	332182.6	-281491	-96.40	-2655.79	113
10-Dec-14	77.105	76.815	78,500	Sell	332182.6	-22765	309418	-22765	332182.6	-258726	-88.60	-2744.39	114
11-Dec-14	77.895	77.105	78,500	Sell	332182.6	-62015	270168	-62015	332182.6	-196711	-67.37	-2811.76	115
12-Dec-14	77.705	77.895	78,500	Sell	332182.6	14915	347098	14915	332182.6	-211626	-72.47	-2884.23	116
15-Dec-14	78.405	77.705	78,500	Sell	332182.6	-54950	277233	-54950	332182.6	-156676	-160.97	-3045.20	117
16-Dec-14	79.7475	78.405	78,500	Sell	332182.6	-105386	226796	-105386	332182.6	-51289.9	-17.57		
											Total	-3062.77	38

SETTLEMENTPRICES for EURO-INR FUTURES EXPIRING 29-Dec-2014 (Source - NSE)

Table 4A.39 Cost of financing the margin for observation no.39 and observations no. 118 – 134

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of EURO	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin (Rs.)	Total interest cost till the date of lifting the hedge	Observation No.
30-Jan-15	71.04	71.04	32,000	Sell	113664	0	113664	0	113664	113664	38.93		
2-Feb-15	70.805	71.04	32,000	Sell	113664	7520	121184	7520	113664	106144	109.05	147.98	118
3-Feb-15	70.73	70.805	32,000	Sell	113664	2400	116064	2400	113664	103744	35.53	183.51	119
4-Feb-15	71.35	70.73	32,000	Sell	113664	-19840	93824	-19840	113664	123584	42.32	225.83	120
5-Feb-15	71.3025	71.35	32,000	Sell	113664	1520	115184	1520	113664	122064	41.80	267.63	121
6-Feb-15	71.25	71.3025	32,000	Sell	113664	1680	115344	1680	113664	120384	41.23	308.86	122
9-Feb-15	70.9925	71.25	32,000	Sell	113664	8240	121904	8240	113664	112144	115.22	424.08	123
10-Feb-15	70.7425	70.9925	32,000	Sell	113664	8000	121664	8000	113664	104144	35.67	459.74	124
11-Feb-15	70.9975	70.7425	32,000	Sell	113664	-8160	105504	-8160	113664	112304	38.46	498.20	125
12-Feb-15	71.1925	70.9975	32,000	Sell	113664	-6240	107424	-6240	113664	118544	40.60	538.80	126
13-Feb-15	71.5175	71.1925	32,000	Sell	113664	-10400	103264	-10400	113664	128944	44.16	582.96	127
16-Feb-15	71.57	71.5175	32,000	Sell	113664	-1680	111984	-1680	113664	130624	134.20	717.16	128
18-Feb-15	71.3675	71.57	32,000	Sell	113664	6480	120144	6480	113664	124144	85.03	802.19	129
20-Feb-15	70.9875	71.3675	32,000	Sell	113664	12160	125824	12160	113664	111984	76.70	878.89	130

23-Feb-15	70.84	70.9875	32,000	Sell	113664	4720	118384	4720	113664	107264	110.20	989.10	131
24-Feb-15	70.89	70.84	32,000	Sell	113664	-1600	112064	-1600	113664	108864	37.28	1026.38	132
25-Feb-15	70.7775	70.89	32,000	Sell	113664	3600	117264	3600	113664	105264	36.05	1062.43	133
26-Feb-15	70.515	70.7775	32,000	Sell	113664	8400	122064	8400	113664	96864	33.17	1095.60	134
27-Feb-15	69.91	70.515	32,000	Sell	113664	19360	133024	19360	113664	77504	26.54		
										Total	1122.14		39

SETTLEMENTPRICES for EURO-INR FUTURES EXPIRING 27-Mar-2014 (Source - NSE)

Table 4A.40 Cost of financing the margin for observation no.40 and observations no. 135– 151

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of EURO	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
30-Mar-15	68.645	68.645	40,000	Sell	137290	0	137290	0	137290	137290	47.02		
31-Mar-15	67.92	68.645	40,000	Sell	137290	29000	166290	29000	137290	108290	37.09		
6-Apr-15	69.03	67.92	40,000	Sell	137290	-44400	92890	-44400	137290	152690	313.75	397.85	135
7-Apr-15	68.3425	69.03	40,000	Sell	137290	27500	164790	27500	137290	125190	42.87	440.72	136
8-Apr-15	68.2775	68.3425	40,000	Sell	137290	2600	139890	2600	137290	122590	41.98	482.71	137
9-Apr-15	67.6575	68.2775	40,000	Sell	137290	24800	162090	24800	137290	97790	33.49	516.20	138
10-Apr-15	66.5875	67.6575	40,000	Sell	137290	42800	180090	42800	137290	54990	18.83	535.03	139
13-Apr-15	66.405	66.5875	40,000	Sell	137290	7300	144590	7300	137290	47690	49.00	584.02	140
15-Apr-15	66.675	66.405	40,000	Sell	137290	-10800	126490	-10800	137290	58490	40.06	624.09	141
16-Apr-15	67.35	66.675	40,000	Sell	137290	-27000	110290	-27000	137290	85490	29.28	653.36	142
17-Apr-15	67.895	67.35	40,000	Sell	137290	-21800	115490	-21800	137290	107290	36.74	690.11	143
20-Apr-15	68.0375	67.895	40,000	Sell	137290	-5700	131590	-5700	137290	112990	116.09	806.19	144
21-Apr-15	67.6825	68.0375	40,000	Sell	137290	14200	151490	14200	137290	98790	33.83	840.02	145
22-Apr-15	68.125	67.6825	40,000	Sell	137290	-17700	119590	-17700	137290	116490	39.89	879.92	146

23-Apr-15	68.435	68.125	40,000	Sell	137290	-12400	124890	-12400	137290	128890	44.14	924.06	147
24-Apr-15	69.2325	68.435	40,000	Sell	137290	-31900	105390	-31900	137290	160790	55.07	979.12	148
27-Apr-15	69.2225	69.2325	40,000	Sell	137290	400	137690	400	137290	160390	164.78	1143.91	149
28-Apr-15	69.495	69.2225	40,000	Sell	137290	-10900	126390	-10900	137290	171290	58.66	1202.57	150
29-Apr-15	69.99	69.495	40,000	Sell	137290	-19800	117490	-19800	137290	191090	65.44	1268.01	151
30-Apr-15	71.3025	69.99	40,000	Sell	137290	-52500	84790	-52500	137290	243590	83.42		
Total											1351.43		40

SETTLEMENTPRICES for EURO-INR FUTURES EXPIRING 27-May-2015 (Source - NSE)

Table 4A.41 Cost of financing the margin for observation no.41 and observations no. 152 – 173

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of EURO	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
18-May-15	73.2525	73.2525	25,000	Sell	91565.63	0	91565.63	0	91565.63	91565.63	31.36		
19-May-15	71.88	73.2525	25,000	Sell	91565.63	34312.5	125878.1	34312.5	91565.63	57253.12	19.61		
20-May-15	71.4175	71.88	25,000	Sell	91565.63	11562	103128	11562.5	91565.63	45690.63	15.65		
21-May-15	71.5075	71.4175	25,000	Sell	91565.63	-2250	89316	-2250	91565.63	47940.62	16.42		
22-May-15	71.47	71.5075	25,000	Sell	91565.63	937	92503	937.5	91565.63	47003.13	16.10		
25-May-15	70.2425	71.47	25,000	Sell	91565.63	30687	122253	30687.5	91565.63	16315.63	16.76	115.89	152
26-May-15	70.2625	70.2425	25,000	Sell	91565.63	-500	91066	-500	91565.63	16815.63	5.76	121.65	153
27-May-15	70.1025	70.2625	25,000	Sell	91565.63	4000	95566	4000	91565.63	12815.63	4.39	126.04	154
28-May-15	69.955	70.1025	25,000	Sell	91565.63	3688	95253	3687.5	91565.63	9128.125	3.13	129.16	155
29-May-15	70.3825	69.955	25,000	Sell	91565.63	-10687	80878	10687.5	91565.63	19815.62	6.79	135.95	156
1-Jun-15	69.9275	70.3825	25,000	Sell	91565.63	11375	102941	11375	91565.63	8440.625	8.67	144.62	157
2-Jun-15	70.8275	69.9275	25,000	Sell	91565.63	-22500	69066	-22500	91565.63	30940.63	10.60	155.22	158
3-Jun-15	71.375	70.8275	25,000	Sell	91565.63	-13688	77878	13687.5	91565.63	44628.13	15.28	170.50	159
4-Jun-15	72.9375	71.375	25,000	Sell	91565.63	-39063	52503	-	91565.63	83690.63	28.66	199.16	160

39062.5													
5-Jun-15	71.8725	72.9375	25,000	Sell	91565.63	26625	118191	26625	91565.63	57065.63	19.54	218.71	161
8-Jun-15	71.6725	71.8725	25,000	Sell	91565.63	5000	96566	5000	91565.63	52065.63	53.49	272.20	162
9-Jun-15	72.305	71.6725	25,000	Sell	91565.63	-15813	75753	15812.5	91565.63	67878.13	23.25	295.44	163
10-Jun-15	72.23	72.305	25,000	Sell	91565.63	1875	93441	1875	91565.63	66003.13	22.60	318.05	164
11-Jun-15	72.235	72.23	25,000	Sell	91565.63	-125	91441	-125	91565.63	66128.13	22.65	340.69	165
12-Jun-15	71.855	72.235	25,000	Sell	91565.63	9500	101066	9500	91565.63	56628.13	19.39	360.09	166
15-Jun-15	72.0525	71.855	25,000	Sell	91565.63	-4937	86628	-4937.5	91565.63	61565.62	63.25	423.34	167
16-Jun-15	72.5	72.0525	25,000	Sell	91565.63	-11188	80378	11187.5	91565.63	72753.13	24.92	448.26	168
17-Jun-15	72.3425	72.5	25,000	Sell	91565.63	3937	95503	3937.5	91565.63	68815.63	23.57	471.82	169
18-Jun-15	72.795	72.3425	25,000	Sell	91565.63	-11313	80253	11312.5	91565.63	80128.13	27.44	499.26	170
19-Jun-15	71.895	72.795	25,000	Sell	91565.63	22500	114066	22500	91565.63	57628.13	19.74	519.00	171
22-Jun-15	72.15	71.895	25,000	Sell	91565.63	-6375	85191	-6375	91565.63	64003.13	65.76	584.76	172
23-Jun-15	71.3725	72.15	25,000	Sell	91565.63	19438	111003	19437.5	91565.63	44565.63	15.26	600.02	173
24-Jun-15	71.28	71.3725	25,000	Sell	91565.63	2313	93878	2312.5	91565.63	42253.13	14.47		
Total											614.49		41

SETTLEMENTPRICES for EURO-INR FUTURES EXPIRING 26-Jun-2015 (Source - NSE)

Table 4A.42 Cost of financing the margin for observation no.42 and observations no. 174 – 192

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of EURO	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
1-Jul-15	72.385	72.385	42,000	Sell	152008.5	0	152008.5	0	152008.5	152008.5	52.06		
2-Jul-15	72.0575	72.385	42,000	Sell	152008.5	13755	165763.5	13755	152008.5	138253.5	47.35		
3-Jul-15	72.135	72.0575	42,000	Sell	152008.5	-3255	148754	-3255	152008.5	141508.5	48.46		
6-Jul-15	71.385	72.135	42,000	Sell	152008.5	31500	183509	31500	152008.5	110008.5	113.02		
7-Jul-15	71.1	71.385	42,000	Sell	152008.5	11970	163979	11970	152008.5	98038.5	33.57		
8-Jul-15	71.695	71.1	42,000	Sell	152008.5	-24990	127019	-24990	152008.5	123028.5	42.13		
9-Jul-15	71.6875	71.695	42,000	Sell	152008.5	315	152324	315	152008.5	122713.5	42.03		
10-Jul-15	72.39	71.6875	42,000	Sell	152008.5	-29505	122504	-29505	152008.5	152218.5	52.13		
13-Jul-15	71.89	72.39	42,000	Sell	152008.5	21000	173009	21000	152008.5	131218.5	134.81		
14-Jul-15	71.4525	71.89	42,000	Sell	152008.5	18375	170384	18375	152008.5	112843.5	38.65		
15-Jul-15	71.39	71.4525	42,000	Sell	152008.5	2625	154634	2625	152008.5	110218.5	37.75		
16-Jul-15	70.6275	71.39	42,000	Sell	152008.5	32025	184034	32025	152008.5	78193.5	26.78		
17-Jul-15	70.6175	70.6275	42,000	Sell	152008.5	420	152429	420	152008.5	77773.5	26.63		
20-Jul-15	70.4575	70.6175	42,000	Sell	152008.5	6720	158729	6720	152008.5	71053.5	73.00		

21-Jul-15	70.5025	70.4575	42,000	Sell	152008.5	-1890	150119	-1890	152008.5	72943.5	24.98
22-Jul-15	70.94	70.5025	42,000	Sell	152008.5	-18375	133634	-18375	152008.5	91318.5	31.27
23-Jul-15	71.5825	70.94	42,000	Sell	152008.5	-26985	125024	-26985	152008.5	118303.5	40.51
24-Jul-15	71.5	71.5825	42,000	Sell	152008.5	3465	155474	3465	152008.5	114838.5	39.33
27-Jul-15	72.435	71.5	42,000	Sell	152008.5	-39270	112739	-39270	152008.5	154108.5	158.33
28-Jul-15	71.61	72.435	42,000	Sell	152008.5	34650	186659	34650	152008.5	119458.5	40.91
29-Jul-15	71.735	71.61	42,000	Sell	152008.5	-5250	146759	-5250	152008.5	124708.5	42.71
30-Jul-15	71.505	71.735	42,000	Sell	152008.5	9660	161669	9660	152008.5	115048.5	39.40
31-Jul-15	71.5075	71.505	42,000	Sell	152008.5	-105	151904	-105	152008.5	115153.5	39.44
3-Aug-15	71.425	71.5075	42,000	Sell	152008.5	3465	155474	3465	152008.5	111688.5	114.75
4-Aug-15	71.1225	71.425	42,000	Sell	152008.5	12705	164714	12705	152008.5	98983.5	33.90
5-Aug-15	70.4625	71.1225	42,000	Sell	152008.5	27720	179729	27720	152008.5	71263.5	24.41
6-Aug-15	70.635	70.4625	42,000	Sell	152008.5	-7245	144764	-7245	152008.5	78508.5	26.89
7-Aug-15	70.94	70.635	42,000	Sell	152008.5	-12810	139199	-12810	152008.5	91318.5	31.27
10-Aug-15	70.8625	70.94	42,000	Sell	152008.5	3255	155264	3255	152008.5	88063.5	90.48
11-Aug-15	71.98	70.8625	42,000	Sell	152008.5	-46935	105074	-46935	152008.5	134998.5	46.23
12-Aug-15	73.12	71.98	42,000	Sell	152008.5	-47880	104129	-47880	152008.5	182878.5	62.63
13-Aug-15	73.28	73.12	42,000	Sell	152008.5	-6720	145289	-6720	152008.5	189598.5	64.93
14-Aug-15	73.56	73.28	42,000	Sell	152008.5	-11760	140249	-11760	152008.5	201358.5	68.96

17-Aug-15	73.4725	73.56	42,000	Sell	152008.5	3675	155684	3675	152008.5	197683.5	203.10		
19-Aug-15	72.81	73.4725	42,000	Sell	152008.5	27825	179834	27825	152008.5	169858.5	116.34		
20-Aug-15	73.9925	72.81	42,000	Sell	152008.5	-49665	102344	-49665	152008.5	219523.5	75.18		
21-Aug-15	75.045	73.9925	42,000	Sell	152008.5	-44205	107804	-44205	152008.5	263728.5	90.32		
24-Aug-15	77.31	75.045	42,000	Sell	152008.5	-95130	56879	-95130	152008.5	358858.5	368.69		
25-Aug-15	76.685	77.31	42,000	Sell	152008.5	26250	178259	26250	152008.5	332608.5	113.91		
26-Aug-15	76.2125	76.685	42,000	Sell	152008.5	19845	171854	19845	152008.5	312763.5	107.11		
27-Aug-15	75.37	76.2125	42,000	Sell	152008.5	35385	187394	35385	152008.5	277378.5	94.99		
28-Aug-15	75.3175	75.37	42,000	Sell	152008.5	2205	154214	2205	152008.5	275173.5	94.24		
31-Aug-15	75.2475	75.3175	42,000	Sell	152008.5	2940	154949	2940	152008.5	272233.5	279.69		
1-Sep-15	75.35	75.2475	42,000	Sell	152008.5	-4305	147704	-4305	152008.5	276538.5	94.70	3427.97	174
2-Sep-15	75.3	75.35	42,000	Sell	152008.5	2100	154109	2100	152008.5	274438.5	93.99	3521.95	175
3-Sep-15	75.0425	75.3	42,000	Sell	152008.5	10815	162824	10815	152008.5	263623.5	90.28	3612.23	176
4-Sep-15	74.7225	75.0425	42,000	Sell	152008.5	13440	165449	13440	152008.5	250183.5	85.68	3697.91	177
7-Sep-15	75.1925	74.7225	42,000	Sell	152008.5	-19740	132269	-19740	152008.5	269923.5	277.32	3975.23	178
8-Sep-15	74.93	75.1925	42,000	Sell	152008.5	11025	163034	11025	152008.5	258898.5	88.66	4063.90	179
9-Sep-15	74.6725	74.93	42,000	Sell	152008.5	10815	162824	10815	152008.5	248083.5	84.96	4148.86	180
10-Sep-15	74.9175	74.6725	42,000	Sell	152008.5	-10290	141719	-10290	152008.5	258373.5	88.48	4237.34	181
11-Sep-15	75.5175	74.9175	42,000	Sell	152008.5	-25200	126809	-25200	152008.5	283573.5	97.11	4334.45	182

14-Sep-15	75.62	75.5175	42,000	Sell	152008.5	-4305	147704	-4305	152008.5	287878.5	295.77	4630.22	183
15-Sep-15	75.61	75.62	42,000	Sell	152008.5	420	152429	420	152008.5	287458.5	98.44	4728.66	184
16-Sep-15	75.025	75.61	42,000	Sell	152008.5	24570	176579	24570	152008.5	262888.5	90.03	4818.69	185
18-Sep-15	75.5925	75.025	42,000	Sell	152008.5	-23835	128174	-23835	152008.5	286723.5	196.39	5015.08	186
21-Sep-15	74.5675	75.5925	42,000	Sell	152008.5	43050	195059	43050	152008.5	243673.5	250.35	5265.43	187
22-Sep-15	74.015	74.5675	42,000	Sell	152008.5	23205	175214	23205	152008.5	220468.5	75.50	5340.93	188
23-Sep-15	74.09	74.015	42,000	Sell	152008.5	-3150	148859	-3150	152008.5	223618.5	76.58	5417.51	189
24-Sep-15	74.7925	74.09	42,000	Sell	152008.5	-29505	122504	-29505	152008.5	253123.5	86.69	5504.20	190
28-Sep-15	74.195	74.7925	42,000	Sell	152008.5	25095	177104	25095	152008.5	228028.5	312.37	5816.57	191
29-Sep-15	74.4425	74.195	42,000	Sell	152008.5	-10395	141614	-10395	152008.5	238423.5	81.65	5898.22	192
30-Sep-15	73.895	74.4425	42,000	Sell	152008.5	22995	175004	22995	152008.5	215428.5	73.78		
Total											5972.00		42

SETTLEMENT PRICES for EURO-INR FUTURES EXPIRING 28-Oct-2015 (Source - NSE)

Table 4A.43 Cost of financing the margin for observation no.43 and observations no. 193 – 212

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of EURO	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
12-Aug-15	73.795	73.795	38,000	Sell	140210.5	0	140210.5	0	140210.5	140210.5	48.02		
13-Aug-15	73.8175	73.795	38,000	Sell	140210.5	-855	139355.5	-855	140210.5	141065.5	48.31		
14-Aug-15	74.2325	73.8175	38,000	Sell	140210.5	-15770	124441	-15770	140210.5	156835.5	53.71		
17-Aug-15	73.8925	74.2325	38,000	Sell	140210.5	12920	153131	12920	140210.5	143915.5	147.86		
19-Aug-15	73.1	73.8925	38,000	Sell	140210.5	30115	170326	30115	140210.5	113800.5	77.95		
20-Aug-15	74.6675	73.1	38,000	Sell	140210.5	-59565	80645	-59565	140210.5	173365.5	59.37		
21-Aug-15	75.72	74.6675	38,000	Sell	140210.5	-39995	100216	-39995	140210.5	213360.5	73.07		
24-Aug-15	77.9675	75.72	38,000	Sell	140210.5	-85405	54805	-85405	140210.5	298765.5	306.95		
25-Aug-15	77.435	77.9675	38,000	Sell	140210.5	20235	160446	20235	140210.5	278530.5	95.39		
26-Aug-15	76.8875	77.435	38,000	Sell	140210.5	20805	161016	20805	140210.5	257725.5	88.26		
27-Aug-15	75.66	76.8875	38,000	Sell	140210.5	46645	186856	46645	140210.5	211080.5	72.29		
28-Aug-15	75.6525	75.66	38,000	Sell	140210.5	285	140496	285	140210.5	210795.5	72.19		
31-Aug-15	75.8175	75.6525	38,000	Sell	140210.5	-6270	133941	-6270	140210.5	217065.5	223.01		
1-Sep-15	75.8275	75.8175		Sell	140210.5	-380	139831	-380	140210.5	217445.5	74.47		

			38,000								
2-Sep-15	75.79	75.8275	38,000	Sell	140210.5	1425	141636	1425	140210.5	216020.5	73.98
3-Sep-15	75.61	75.79	38,000	Sell	140210.5	6840	147051	6840	140210.5	209180.5	71.64
4-Sep-15	75.22	75.61	38,000	Sell	140210.5	14820	155031	14820	140210.5	194360.5	66.56
7-Sep-15	75.65	75.22	38,000	Sell	140210.5	-16340	123871	-16340	140210.5	210700.5	216.47
8-Sep-15	75.255	75.65	38,000	Sell	140210.5	15010	155221	15010	140210.5	195690.5	67.02
9-Sep-15	75.1125	75.255	38,000	Sell	140210.5	5415	145626	5415	140210.5	190275.5	65.16
10-Sep-15	75.26	75.1125	38,000	Sell	140210.5	-5605	134606	-5605	140210.5	195880.5	67.08
11-Sep-15	75.83	75.26	38,000	Sell	140210.5	-21660	118551	-21660	140210.5	217540.5	74.50
14-Sep-15	75.9325	75.83	38,000	Sell	140210.5	-3895	136316	-3895	140210.5	221435.5	227.50
15-Sep-15	76.1425	75.9325	38,000	Sell	140210.5	-7980	132231	-7980	140210.5	229415.5	78.57
16-Sep-15	75.5975	76.1425	38,000	Sell	140210.5	20710	160921	20710	140210.5	208705.5	71.47
18-Sep-15	75.905	75.5975	38,000	Sell	140210.5	-11685	128526	-11685	140210.5	220390.5	150.95
21-Sep-15	74.8825	75.905	38,000	Sell	140210.5	38855	179066	38855	140210.5	181535.5	186.51
22-Sep-15	74.3925	74.8825	38,000	Sell	140210.5	18620	158831	18620	140210.5	162915.5	55.79
23-Sep-15	74.42	74.3925	38,000	Sell	140210.5	-1045	139166	-1045	140210.5	163960.5	56.15
24-Sep-15	75.0325	74.42	38,000	Sell	140210.5	-23275	116936	-23275	140210.5	187235.5	64.12
28-Sep-15	74.55	75.0325	38,000	Sell	140210.5	18335	158546	18335	140210.5	168900.5	231.37
29-Sep-15	74.8075	74.55	38,000	Sell	140210.5	-9785	130426	-9785	140210.5	178685.5	61.19
30-Sep-15	74.3125	74.8075		Sell	140210.5	18810	159021	18810	140210.5	159875.5	54.75

38,000												
1-Oct-15	73.7675	74.3125	38,000	Sell	140210.5	20710	160921	20710	140210.5	139165.5	47.66	
5-Oct-15	74.01	73.7675	38,000	Sell	140210.5	-9215	130996	-9215	140210.5	148380.5	203.26	
6-Oct-15	74.045	74.01	38,000	Sell	140210.5	-1330	138881	-1330	140210.5	149710.5	51.27	
7-Oct-15	73.8075	74.045	38,000	Sell	140210.5	9025	149236	9025	140210.5	140685.5	48.18	
8-Oct-15	74.11	73.8075	38,000	Sell	140210.5	-11495	128716	-11495	140210.5	152180.5	52.12	
9-Oct-15	74.1775	74.11	38,000	Sell	140210.5	-2565	137646	-2565	140210.5	154745.5	53.00	
12-Oct-15	74.2225	74.1775	38,000	Sell	140210.5	-1710	138501	-1710	140210.5	156455.5	160.74	
13-Oct-15	74.7125	74.2225	38,000	Sell	140210.5	-18620	121591	-18620	140210.5	175075.5	59.96	
14-Oct-15	74.6425	74.7125	38,000	Sell	140210.5	2660	142871	2660	140210.5	172415.5	59.05	
15-Oct-15	74.6125	74.6425	38,000	Sell	140210.5	1140	141351	1140	140210.5	171275.5	58.66	
16-Oct-15	74.1225	74.6125	38,000	Sell	140210.5	18620	158831	18620	140210.5	152655.5	52.28	
19-Oct-15	73.885	74.1225	38,000	Sell	140210.5	9025	149236	9025	140210.5	143630.5	147.57	
20-Oct-15	74.4675	73.885	38,000	Sell	140210.5	-22135	118076	-22135	140210.5	165765.5	56.77	4432.14
21-Oct-15	74.3775	74.4675	38,000	Sell	140210.5	3420	143631	3420	140210.5	162345.5	55.60	4439.72
23-Oct-15	72.35	74.3775	38,000	Sell	140210.5	77045	217256	77045	140210.5	85300.5	58.42	4449.84
26-Oct-15	72.0775	72.35	38,000	Sell	140210.5	10355	150566	10355	140210.5	74945.5	77.00	4473.12
27-Oct-15	72.28	72.0775	38,000	Sell	140210.5	-7695	132516	-7695	140210.5	82640.5	28.30	4353.57
28-Oct-15	72.3025	72.28	38,000	Sell	140210.5	-855	139356	-855	140210.5	83495.5	28.59	4304.22
29-Oct-15	71.9925	72.3025		Sell	140210.5	11780	151991	11780	140210.5	71715.5	24.56	4269.40

			38,000										
30-Oct-15	72.2775	71.9925	38,000	Sell	140210.5	-10830	129381	-10830	140210.5	82545.5	28.27	4224.60	200
2-Nov-15	72.62	72.2775	38,000	Sell	140210.5	-13015	127196	-13015	140210.5	95560.5	98.18	4015.83	201
3-Nov-15	72.3875	72.62	38,000	Sell	140210.5	8835	149046	8835	140210.5	86725.5	29.70	3950.15	202
4-Nov-15	71.86	72.3875	38,000	Sell	140210.5	20045	160256	20045	140210.5	66680.5	22.84	3884.72	203
5-Nov-15	71.6875	71.86	38,000	Sell	140210.5	6555	146766	6555	140210.5	60125.5	20.59	3833.02	204
6-Nov-15	71.8225	71.6875	38,000	Sell	140210.5	-5130	135081	-5130	140210.5	65255.5	22.35	3783.18	205
9-Nov-15	71.8225	71.8225	38,000	Sell	140210.5	0	140211	0	140210.5	65255.5	67.04	3627.21	206
10-Nov-15	71.46	71.8225	38,000	Sell	140210.5	13775	153986	13775	140210.5	51480.5	17.63	3570.37	207
11-Nov-15	71.015	71.46	38,000	Sell	140210.5	16910	157121	16910	140210.5	34570.5	11.84	3508.23	208
13-Nov-15	71.525	71.015	38,000	Sell	140210.5	-19380	120831	-19380	140210.5	53950.5	36.95	3473.55	209
16-Nov-15	71.04	71.525	38,000	Sell	140210.5	18430	158641	18430	140210.5	35520.5	36.49	3443.48	210
17-Nov-15	70.6475	71.04	38,000	Sell	140210.5	14915	155126	14915	140210.5	20605.5	7.06	3234.06	211
18-Nov-15	70.865	70.6475	38,000	Sell	140210.5	-8265	131946	-8265	140210.5	28870.5	9.89	3176.93	212
19-Nov-15	70.97	70.865	38,000	Sell	140210.5	-3990	136221	-3990	140210.5	32860.5	11.25		
										Total	5124.70		43

SETTLEMENT PRICES for EURO-INR FUTURES EXPIRING 26-Nov-2015 (Source - NSE)

Table 4A.44 Cost of financing the margin for observation no.45 and observations no. 213 – 233

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of EURO	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-) / refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
29-Jan-16	75.7575	75.7575	50,000	Sell	189393.8	0	189393.8	0	189393.8	189393.8	64.86		
1-Feb-16	74.985	75.7575	50,000	Sell	189393.8	38625	228018.8	38625	189393.8	150768.8	154.90		
2-Feb-16	75.525	74.985	50,000	Sell	189393.8	-27000	162394	-27000	189393.8	177768.8	60.88		
3-Feb-16	75.69	75.525	50,000	Sell	189393.8	-8250	181144	-8250	189393.8	186018.8	63.71		
4-Feb-16	76.8275	75.69	50,000	Sell	189393.8	-56875	132519	-56875	189393.8	242893.8	83.18		
5-Feb-16	77.0325	76.8275	50,000	Sell	189393.8	-10250	179144	-10250	189393.8	253143.8	86.69		
8-Feb-16	77.2175	77.0325	50,000	Sell	189393.8	-9250	180144	-9250	189393.8	262393.8	269.58		
9-Feb-16	77.435	77.2175	50,000	Sell	189393.8	-10875	178519	-10875	189393.8	273268.8	93.59		
10-Feb-16	77.7025	77.435	50,000	Sell	189393.8	-13375	176019	-13375	189393.8	286643.8	98.17		
11-Feb-16	78.455	77.7025	50,000	Sell	189393.8	-37625	151769	-37625	189393.8	324268.8	111.05		
12-Feb-16	78.25	78.455	50,000	Sell	189393.8	10250	199644	10250	189393.8	314018.8	107.54		
15-Feb-16	77.9025	78.25	50,000	Sell	189393.8	17375	206769	17375	189393.8	296643.8	304.77		
16-Feb-16	77.995	77.9025	50,000	Sell	189393.8	-4625	184769	-4625	189393.8	301268.8	103.17		
17-Feb-16	77.91	77.995		Sell	189393.8	4250	193644	4250	189393.8	297018.8	101.72		

50,000											
18-Feb-16	77.395	77.91	50,000	Sell	189393.8	25750	215144	25750	189393.8	271268.8	92.90
22-Feb-16	77.3825	77.395	50,000	Sell	189393.8	625	190019	625	189393.8	270643.8	370.74
23-Feb-16	77.025	77.3825	50,000	Sell	189393.8	17875	207269	17875	189393.8	252768.8	86.56
24-Feb-16	76.8075	77.025	50,000	Sell	189393.8	10875	200269	10875	189393.8	241893.8	82.84
25-Feb-16	76.995	76.8075	50,000	Sell	189393.8	-9375	180019	-9375	189393.8	251268.8	86.05
26-Feb-16	76.8175	76.995	50,000	Sell	189393.8	8875	198269	8875	189393.8	242393.8	83.01
29-Feb-16	75.7675	76.8175	50,000	Sell	189393.8	52500	241894	52500	189393.8	189893.8	195.10
1-Mar-16	74.955	75.7675	50,000	Sell	189393.8	40625	230019	40625	189393.8	149268.8	51.12
2-Mar-16	74.7325	74.955	50,000	Sell	189393.8	11125	200519	11125	189393.8	138143.8	47.31
3-Mar-16	74.61	74.7325	50,000	Sell	189393.8	6125	195519	6125	189393.8	132018.8	45.21
4-Mar-16	74.855	74.61	50,000	Sell	189393.8	-12250	177144	-12250	189393.8	144268.8	49.41
8-Mar-16	75.51	74.855	50,000	Sell	189393.8	-32750	156644	-32750	189393.8	177018.8	242.49
9-Mar-16	74.8	75.51	50,000	Sell	189393.8	35500	224894	35500	189393.8	141518.8	48.47
10-Mar-16	74.9275	74.8	50,000	Sell	189393.8	-6375	183019	-6375	189393.8	147893.8	50.65
11-Mar-16	75.4175	74.9275	50,000	Sell	189393.8	-24500	164894	-24500	189393.8	172393.8	59.04
14-Mar-16	75.6625	75.4175	50,000	Sell	189393.8	-12250	177144	-12250	189393.8	184643.8	189.70
15-Mar-16	76.065	75.6625	50,000	Sell	189393.8	-20125	169269	-20125	189393.8	204768.8	70.13
16-Mar-16	75.6175	76.065	50,000	Sell	189393.8	22375	211769	22375	189393.8	182393.8	62.46
17-Mar-16	76.5	75.6175	50,000	Sell	189393.8	-44125	145269	-44125	189393.8	226518.8	77.57

18-Mar-16	75.9	76.5	50,000	Sell	189393.8	30000	219394	30000	189393.8	196518.8	67.30
21-Mar-16	75.91	75.9	50,000	Sell	189393.8	-500	188894	-500	189393.8	197018.8	202.42
22-Mar-16	75.7175	75.91	50,000	Sell	189393.8	9625	199019	9625	189393.8	187393.8	64.18
23-Mar-16	75.505	75.7175	50,000	Sell	189393.8	10625	200019	10625	189393.8	176768.8	60.54
28-Mar-16	75.2475	75.505	50,000	Sell	189393.8	12875	202269	12875	189393.8	163893.8	280.64
29-Mar-16	75.6	75.2475	50,000	Sell	189393.8	-17625	171769	-17625	189393.8	181518.8	62.16
30-Mar-16	75.935	75.6	50,000	Sell	189393.8	-16750	172644	-16750	189393.8	198268.8	67.90
31-Mar-16	76.1075	75.935	50,000	Sell	189393.8	-8625	180769	-8625	189393.8	206893.8	70.85
4-Apr-16	76.01	76.1075	50,000	Sell	189393.8	4875	194269	4875	189393.8	202018.8	276.74
5-Apr-16	76.2225	76.01	50,000	Sell	189393.8	-10625	178769	-10625	189393.8	212643.8	72.82
6-Apr-16	76.26	76.2225	50,000	Sell	189393.8	-1875	187519	-1875	189393.8	214518.8	73.47
7-Apr-16	76.3975	76.26	50,000	Sell	189393.8	-6875	182519	-6875	189393.8	221393.8	75.82
11-Apr-16	76.4175	76.3975	50,000	Sell	189393.8	-1000	188394	-1000	189393.8	222393.8	304.65
12-Apr-16	76.3975	76.4175	50,000	Sell	189393.8	1000	190394	1000	189393.8	221393.8	75.82
13-Apr-16	75.915	76.3975	50,000	Sell	189393.8	24125	213519	24125	189393.8	197268.8	67.56
18-Apr-16	75.86	75.915	50,000	Sell	189393.8	2750	192144	2750	189393.8	194518.8	333.08
20-Apr-16	75.8675	75.86	50,000	Sell	189393.8	-375	189019	-375	189393.8	194893.8	133.49
21-Apr-16	75.68	75.8675	50,000	Sell	189393.8	9375	198769	9375	189393.8	185518.8	63.53
22-Apr-16	75.49	75.68	50,000	Sell	189393.8	9500	198894	9500	189393.8	176018.8	60.28

25-Apr-16	75.49	75.49	50,000	Sell	189393.8	0	189394	0	189393.8	176018.8	180.84	6288.66	213
26-Apr-16	75.5125	75.49	50,000	Sell	189393.8	-1125	188269	-1125	189393.8	177143.8	60.67	6349.33	214
27-Apr-16	75.6	75.5125	50,000	Sell	189393.8	-4375	185019	-4375	189393.8	181518.8	62.16	6411.49	215
28-Apr-16	75.89	75.6	50,000	Sell	189393.8	-14500	174894	-14500	189393.8	196018.8	67.13	6478.62	216
29-Apr-16	75.97	75.89	50,000	Sell	189393.8	-4000	185394	-4000	189393.8	200018.8	68.50	6547.12	217
2-May-16	76.6125	75.97	50,000	Sell	189393.8	-32125	157269	-32125	189393.8	232143.8	238.50	6785.63	218
3-May-16	77.2875	76.6125	50,000	Sell	189393.8	-33750	155644	-33750	189393.8	265893.8	91.06	6876.69	219
4-May-16	76.865	77.2875	50,000	Sell	189393.8	21125	210519	21125	189393.8	244768.8	83.82	6960.51	220
5-May-16	76.3225	76.865	50,000	Sell	189393.8	27125	216519	27125	189393.8	217643.8	74.54	7035.05	221
6-May-16	76.355	76.3225	50,000	Sell	189393.8	-1625	187769	-1625	189393.8	219268.8	75.09	7110.14	222
9-May-16	76.065	76.355	50,000	Sell	189393.8	14500	203894	14500	189393.8	204768.8	210.38	7320.52	223
10-May-16	76.0475	76.065	50,000	Sell	189393.8	875	190269	875	189393.8	203893.8	69.83	7390.34	224
11-May-16	76.1725	76.0475	50,000	Sell	189393.8	-6250	183144	-6250	189393.8	210143.8	71.97	7462.31	225
12-May-16	76.1825	76.1725	50,000	Sell	189393.8	-500	188894	-500	189393.8	210643.8	72.14	7534.45	226
13-May-16	76.005	76.1825	50,000	Sell	189393.8	8875	198269	8875	189393.8	201768.8	69.10	7603.55	227
16-May-16	75.84	76.005	50,000	Sell	189393.8	8250	197644	8250	189393.8	193518.8	198.82	7802.37	228
17-May-16	75.87	75.84	50,000	Sell	189393.8	-1500	187894	-1500	189393.8	195018.8	66.79	7869.16	229
18-May-16	75.75	75.87	50,000	Sell	189393.8	6000	195394	6000	189393.8	189018.8	64.73	7933.89	230
19-May-16	75.645	75.75	50,000	Sell	189393.8	5250	194644	5250	189393.8	183768.8	62.93	7996.82	231

20-May-16	75.83	75.645	50,000	Sell	189393.8	-9250	180144	-9250	189393.8	193018.8	66.10	8062.93	232
23-May-16	75.7725	75.83	50,000	Sell	189393.8	2875	192269	2875	189393.8	190143.8	195.35	8258.28	233
24-May-16	75.8325	75.7725	50,000	Sell	189393.8	-3000	186394	-3000	189393.8	193143.8	66.15		
Total											8324.42		45

SETTLEMENT PRICES for EURO-INR FUTURES EXPIRING 27-May-2016 (Source - NSE)

Table 4A.45 Cost of financing the margin for observation no.49 and observations no. 405 – 419

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of US\$	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
7-Apr-14	60.8125	60.8125	80,000	Sell	243250	0	243250	0	243250	243250	83.30		
9-Apr-14	60.7875	60.8125	80,000	Sell	243250	2000	245250	2000	243250	241250	165.24	248.54	405
10-Apr-14	60.665	60.7875	80,000	Sell	243250	9800	253050	9800	243250	231450	79.26	327.81	406
11-Apr-14	60.7875	60.665	80,000	Sell	243250	-9800	233450	-9800	243250	241250	82.62	410.43	407
15-Apr-14	60.7825	60.7875	80,000	Sell	243250	400	243650	400	243250	240850	329.93	740.36	408
16-Apr-14	60.8475	60.7825	80,000	Sell	243250	-5200	238050	-5200	243250	246050	84.26	824.62	409
17-Apr-14	60.785	60.8475	80,000	Sell	243250	5000	248250	5000	243250	241050	82.55	907.17	410
21-Apr-14	60.9225	60.785	80,000	Sell	243250	-11000	232250	-11000	243250	252050	345.27	1252.45	411
22-Apr-14	61.2175	60.9225	80,000	Sell	243250	-23600	219650	-23600	243250	275650	94.40	1346.85	412
23-Apr-14	61.425	61.2175	80,000	Sell	243250	-16600	226650	-16600	243250	292250	100.09	1446.93	413
25-Apr-14	60.975	61.425	80,000	Sell	243250	36000	279250	36000	243250	256250	175.51	1622.45	414
28-Apr-14	61.0075	60.975	80,000	Sell	243250	-2600	240650	-2600	243250	258850	265.94	1888.39	415
29-Apr-14	60.72	61.0075	80,000	Sell	243250	23000	266250	23000	243250	235850	80.77	1969.16	416
30-Apr-14	60.555	60.72		Sell	243250	13200	256450	13200	243250	222650	76.25	2045.41	417

			80,000										
2-May-14	60.4725	60.555	80,000	Sell	243250	6600	249850	6600	243250	216050	147.98	2193.39	418
5-May-14	60.44	60.4725	80,000	Sell	243250	2600	245850	2600	243250	213450	219.30	2412.69	419
6-May-14	60.275	60.44	80,000	Sell	243250	13200	256450	13200	243250	200250	68.58		
										Total	2481.27		49

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 28-May-2014 (Source - NSE)

Table 4A.46 Cost of financing the margin for observation no.50 and observations no. 596 – 614

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of US\$	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
23-Apr-14	61.75	61.75	105,000	Sell	324187.5	0	324187.5	0	324187.5	324187.5	111.02		
25-Apr-14	61.305	61.75	105,000	Sell	324187.5	46725	370912.5	46725	324187.5	277462.5	190.04		
28-Apr-14	61.365	61.305	105,000	Sell	324187.5	-6300	317888	-6300	324187.5	283762.5	291.54		
29-Apr-14	61.075	61.365	105,000	Sell	324187.5	30450	354638	30450	324187.5	253312.5	86.75		
30-Apr-14	60.91	61.075	105,000	Sell	324187.5	17325	341513	17325	324187.5	235987.5	80.82		
2-May-14	60.8225	60.91	105,000	Sell	324187.5	9187	333375	9187.5	324187.5	226800	155.34		
5-May-14	60.78	60.8225	105,000	Sell	324187.5	4462	328650	4462.5	324187.5	222337.5	228.43		
6-May-14	60.615	60.78	105,000	Sell	324187.5	17325	341513	17325	324187.5	205012.5	70.21		
7-May-14	60.6425	60.615	105,000	Sell	324187.5	-2887	321300	-2887.5	324187.5	207900	71.20		
8-May-14	60.475	60.6425	105,000	Sell	324187.5	17587	341775	17587.5	324187.5	190312.5	65.18		
9-May-14	60.45	60.475	105,000	Sell	324187.5	2625	326813	2625	324187.5	187687.5	64.28		
12-May-14	60.2525	60.45	105,000	Sell	324187.5	20738	344925	20737.5	324187.5	166950	171.52	1586.33	596
13-May-14	60.08	60.2525	105,000	Sell	324187.5	18112	342300	18112.5	324187.5	148837.5	50.97	1637.30	597
15-May-14	59.5625	60.08	105,000	Sell	324187.5	54337	378525	54337.5	324187.5	94500	64.73	1702.02	598

16-May-14	59.3425	59.5625	105,000	Sell	324187.5	23100	347288	23100	324187.5	71400	24.45	1726.48	599
19-May-14	58.89	59.3425	105,000	Sell	324187.5	47513	371700	47512.5	324187.5	23887.5	24.54	1751.02	600
20-May-14	59.075	58.89	105,000	Sell	324187.5	-19425	304763	-19425	324187.5	43312.5	14.83	1765.85	601
21-May-14	59.195	59.075	105,000	Sell	324187.5	-12600	311588	-12600	324187.5	55912.5	19.15	1785.00	602
22-May-14	58.715	59.195	105,000	Sell	324187.5	50400	374588	50400	324187.5	5512.5	1.89	1786.89	603
23-May-14	58.6875	58.715	105,000	Sell	324187.5	2888	327075	2887.5	324187.5	2625	0.90	1787.79	604
26-May-14	59.0125	58.6875	105,000	Sell	324187.5	-34125	290063	-34125	324187.5	36750	37.76	1825.54	605
27-May-14	59.225	59.0125	105,000	Sell	324187.5	-22312	301875	22312.5	324187.5	59062.5	20.23	1845.77	606
28-May-14	59.1325	59.225	105,000	Sell	324187.5	9713	333900	9712.5	324187.5	49350	16.90	1862.67	607
29-May-14	59.24	59.1325	105,000	Sell	324187.5	-11288	312900	11287.5	324187.5	60637.5	20.77	1883.44	608
30-May-14	59.315	59.24	105,000	Sell	324187.5	-7875	316313	-7875	324187.5	68512.5	23.46	1906.90	609
2-Jun-14	59.325	59.315	105,000	Sell	324187.5	-1050	323137	-1050	324187.5	69562.5	71.47	1978.37	610
3-Jun-14	59.6625	59.325	105,000	Sell	324187.5	-35437	288750	35437.5	324187.5	105000	35.96	2014.33	611
4-Jun-14	59.5875	59.6625	105,000	Sell	324187.5	7875	332063	7875	324187.5	97125	33.26	2047.59	612
5-Jun-14	59.48	59.5875	105,000	Sell	324187.5	11288	335475	11287.5	324187.5	85837.5	29.40	2076.99	613
6-Jun-14	59.255	59.48	105,000	Sell	324187.5	23625	347812	23625	324187.5	62212.5	21.31	2098.29	614
9-Jun-14	59.285	59.255	105,000	Sell	324187.5	-3150	321038	-3150	324187.5	65362.5	67.15		
Total											2165.45		50

SETTLEMENTPRICES for USD-INR FUTURES EXPIRING 26-Jun-2014 (Source - NSE)

Table 4A.47 Cost of financing the margin for observation no.51

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of US\$	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
23-Apr-14	62.0925	62.0925	100,000	Sell	310462.5	0	310462.5	0	310462.5	310462.5	106.32
25-Apr-14	61.6425	62.0925	100,000	Sell	310462.5	45000	355462.5	45000	310462.5	265462.5	181.82
28-Apr-14	61.715	61.6425	100,000	Sell	310462.5	-7250	303212	-7250	310462.5	272712.5	280.18
29-Apr-14	61.415	61.715	100,000	Sell	310462.5	30000	340463	30000	310462.5	242712.5	83.12
30-Apr-14	61.2475	61.415	100,000	Sell	310462.5	16750	327213	16750	310462.5	225962.5	77.38
2-May-14	61.1725	61.2475	100,000	Sell	310462.5	7500	317963	7500	310462.5	218462.5	149.63
5-May-14	61.105	61.1725	100,000	Sell	310462.5	6750	317213	6750	310462.5	211712.5	217.51
6-May-14	60.955	61.105	100,000	Sell	310462.5	15000	325463	15000	310462.5	196712.5	67.37
7-May-14	60.9875	60.955	100,000	Sell	310462.5	-3250	307213	-3250	310462.5	199962.5	68.48
8-May-14	60.8075	60.9875	100,000	Sell	310462.5	18000	328463	18000	310462.5	181962.5	62.32
9-May-14	60.76	60.8075	100,000	Sell	310462.5	4750	315213	4750	310462.5	177212.5	60.69
12-May-14	60.5475	60.76	100,000	Sell	310462.5	21250	331713	21250	310462.5	155962.5	160.24
13-May-14	60.3775	60.5475	100,000	Sell	310462.5	17000	327463	17000	310462.5	138962.5	47.59
15-May-14	59.81	60.3775		Sell	310462.5	56750	367213	56750	310462.5	82212.5	56.31

100,000											
16-May-14	59.605	59.81	100,000	Sell	310462.5	20500	330963	20500	310462.5	61712.5	21.13
19-May-14	59.1525	59.605	100,000	Sell	310462.5	45250	355712	45250	310462.5	16462.5	16.91
20-May-14	59.39	59.1525	100,000	Sell	310462.5	-23750	286713	-23750	310462.5	40212.5	13.77
21-May-14	59.4875	59.39	100,000	Sell	310462.5	-9750	300713	-9750	310462.5	49962.5	17.11
22-May-14	59.0175	59.4875	100,000	Sell	310462.5	47000	357463	47000	310462.5	2962.5	1.01
23-May-14	58.9775	59.0175	100,000	Sell	310462.5	4000	314463	4000	310462.5	-1037.5	-0.36
26-May-14	59.28	58.9775	100,000	Sell	310462.5	-30250	280213	-30250	310462.5	29212.5	30.01
27-May-14	59.4975	59.28	100,000	Sell	310462.5	-21750	288713	-21750	310462.5	50962.5	17.45
28-May-14	59.405	59.4975	100,000	Sell	310462.5	9250	319713	9250	310462.5	41712.5	14.29
29-May-14	59.505	59.405	100,000	Sell	310462.5	-10000	300463	-10000	310462.5	51712.5	17.71
30-May-14	59.5875	59.505	100,000	Sell	310462.5	-8250	302213	-8250	310462.5	59962.5	20.54
2-Jun-14	59.6075	59.5875	100,000	Sell	310462.5	-2000	308463	-2000	310462.5	61962.5	63.66
3-Jun-14	59.9625	59.6075	100,000	Sell	310462.5	-35500	274963	-35500	310462.5	97462.5	33.38
4-Jun-14	59.875	59.9625	100,000	Sell	310462.5	8750	319213	8750	310462.5	88712.5	30.38
5-Jun-14	59.7725	59.875	100,000	Sell	310462.5	10250	320713	10250	310462.5	78462.5	26.87
6-Jun-14	59.5525	59.7725	100,000	Sell	310462.5	22000	332463	22000	310462.5	56462.5	19.34
9-Jun-14	59.57	59.5525	100,000	Sell	310462.5	-1750	308713	-1750	310462.5	58212.5	59.81
10-Jun-14	59.6575	59.57	100,000	Sell	310462.5	-8750	301713	-8750	310462.5	66962.5	22.93
11-Jun-14	59.735	59.6575		Sell	310462.5	-7750	302713	-7750	310462.5	74712.5	25.59

100,000											
12-Jun-14	59.625	59.735	100,000	Sell	310462.5	11000	321463	11000	310462.5	63712.5	21.82
13-Jun-14	60.1525	59.625	100,000	Sell	310462.5	-52750	257713	-52750	310462.5	116462.5	39.88
16-Jun-14	60.56	60.1525	100,000	Sell	310462.5	-40750	269713	-40750	310462.5	157212.5	161.52
17-Jun-14	60.4925	60.56	100,000	Sell	310462.5	6750	317213	6750	310462.5	150462.5	51.53
18-Jun-14	60.7625	60.4925	100,000	Sell	310462.5	-27000	283463	-27000	310462.5	177462.5	60.77
19-Jun-14	60.4575	60.7625	100,000	Sell	310462.5	30500	340963	30500	310462.5	146962.5	50.33
20-Jun-14	60.5275	60.4575	100,000	Sell	310462.5	-7000	303463	-7000	310462.5	153962.5	52.73
23-Jun-14	60.6525	60.5275	100,000	Sell	310462.5	-12500	297963	-12500	310462.5	166462.5	171.02
24-Jun-14	60.5275	60.6525	100,000	Sell	310462.5	12500	322963	12500	310462.5	153962.5	52.73
25-Jun-14	60.55	60.5275	100,000	Sell	310462.5	-2250	308213	-2250	310462.5	156212.5	53.50
26-Jun-14	60.5425	60.55	100,000	Sell	310462.5	750	311213	750	310462.5	155462.5	53.24
27-Jun-14	60.445	60.5425	100,000	Sell	310462.5	9750	320213	9750	310462.5	145712.5	49.90
30-Jun-14	60.5625	60.445	100,000	Sell	310462.5	-11750	298713	-11750	310462.5	157462.5	161.78
1-Jul-14	60.45	60.5625	100,000	Sell	310462.5	11250	321713	11250	310462.5	146212.5	50.07
2-Jul-14	59.94	60.45	100,000	Sell	310462.5	51000	361463	51000	310462.5	95212.5	32.61
3-Jul-14	60.0725	59.94	100,000	Sell	310462.5	-13250	297213	-13250	310462.5	108462.5	37.14
4-Jul-14	60.035	60.0725	100,000	Sell	310462.5	3750	314213	3750	310462.5	104712.5	35.86
7-Jul-14	60.2525	60.035	100,000	Sell	310462.5	-21750	288713	-21750	310462.5	126462.5	129.93
8-Jul-14	60.0675	60.2525		Sell	310462.5	18500	328963	18500	310462.5	107962.5	36.97

			100,000								
9-Jul-14	60.03	60.0675	100,000	Sell	310462.5	3750	314213	3750	310462.5	104212.5	35.69
										Total	3409.53

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **28-Jul-2014** (Source - NSE)

Table 4A.48 Cost of financing the margin for observation no.52 and observations no.420 – 440

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of US\$	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
12-Jun-14	59.625	59.625	47,000	Sell	140118.8	0	140118.8	0	140118.8	140118.8	47.99		
13-Jun-14	60.1525	59.625	47,000	Sell	140118.8	-24792.5	115326.3	24792.5	140118.8	164911.3	56.48		
16-Jun-14	60.56	60.1525	47,000	Sell	140118.8	-19152	120966	19152.5	140118.8	184063.8	189.11	293.57	420
17-Jun-14	60.4925	60.56	47,000	Sell	140118.8	3173	143291	3172.5	140118.8	180891.3	61.95	355.52	421
18-Jun-14	60.7625	60.4925	47,000	Sell	140118.8	-12690	127429	-12690	140118.8	193581.3	66.29	421.81	422
19-Jun-14	60.4575	60.7625	47,000	Sell	140118.8	14335	154454	14335	140118.8	179246.3	61.39	483.20	423
20-Jun-14	60.5275	60.4575	47,000	Sell	140118.8	-3290	136829	-3290	140118.8	182536.3	62.51	545.71	424
23-Jun-14	60.6525	60.5275	47,000	Sell	140118.8	-5875	134244	-5875	140118.8	188411.3	193.57	739.28	425
24-Jun-14	60.5275	60.6525	47,000	Sell	140118.8	5875	145994	5875	140118.8	182536.3	62.51	801.80	426
25-Jun-14	60.55	60.5275	47,000	Sell	140118.8	-1057	139061	-1057.5	140118.8	183593.8	62.87	864.67	427
26-Jun-14	60.5425	60.55	47,000	Sell	140118.8	353	140471	352.5	140118.8	183241.3	62.75	927.43	428
27-Jun-14	60.445	60.5425	47,000	Sell	140118.8	4582	144701	4582.5	140118.8	178658.8	61.18	988.61	429
30-Jun-14	60.5625	60.445	47,000	Sell	140118.8	-5522	134596	-5522.5	140118.8	184181.3	189.23	1177.84	430
1-Jul-14	60.45	60.5625	47,000	Sell	140118.8	5287	145406	5287.5	140118.8	178893.8	61.26	1239.10	431

2-Jul-14	59.94	60.45	47,000	Sell	140118.8	23970	164089	23970	140118.8	154923.8	53.06	1292.16	432
3-Jul-14	60.0725	59.94	47,000	Sell	140118.8	-6228	133891	-6227.5	140118.8	161151.3	55.19	1347.35	433
4-Jul-14	60.035	60.0725	47,000	Sell	140118.8	1763	141881	1762.5	140118.8	159388.8	54.59	1401.93	434
7-Jul-14	60.2525	60.035	47,000	Sell	140118.8	-10223	129896	10222.5	140118.8	169611.3	174.26	1576.19	435
8-Jul-14	60.0675	60.2525	47,000	Sell	140118.8	8695	148814	8695	140118.8	160916.3	55.11	1631.30	436
9-Jul-14	60.03	60.0675	47,000	Sell	140118.8	1763	141881	1762.5	140118.8	159153.8	54.50	1685.80	437
10-Jul-14	60.3375	60.03	47,000	Sell	140118.8	-14452	125666	14452.5	140118.8	173606.3	59.45	1745.26	438
11-Jul-14	60.185	60.3375	47,000	Sell	140118.8	7167	147286	7167.5	140118.8	166438.8	57.00	1802.26	439
14-Jul-14	60.2775	60.185	47,000	Sell	140118.8	-4348	135771	-4347.5	140118.8	170786.3	175.47	1977.72	440
15-Jul-14	60.265	60.2775	47,000	Sell	140118.8	588	140706	587.5	140118.8	170198.8	58.29		
Total											2036.01		52

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 28-jul-2014 (Source - NSE)

Table 4A.49 Cost of financing the margin for observation no.53

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of US\$	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
12-Jun-14	59.9075	59.9075	100,000	Sell	299537.5	0	299537.5	0	299537.5	299537.5	102.58
13-Jun-14	60.4425	59.9075	100,000	Sell	299537.5	-53500	246037.5	-53500	299537.5	353037.5	120.90
16-Jun-14	60.805	60.4425	100,000	Sell	299537.5	-36250	263288	-36250	299537.5	389287.5	399.95
17-Jun-14	60.7625	60.805	100,000	Sell	299537.5	4250	303788	4250	299537.5	385037.5	131.86
18-Jun-14	61.055	60.7625	100,000	Sell	299537.5	-29250	270288	-29250	299537.5	414287.5	141.88
19-Jun-14	60.72	61.055	100,000	Sell	299537.5	33500	333038	33500	299537.5	380787.5	130.41
20-Jun-14	60.815	60.72	100,000	Sell	299537.5	-9500	290038	-9500	299537.5	390287.5	133.66
23-Jun-14	60.9975	60.815	100,000	Sell	299537.5	-18250	281288	-18250	299537.5	408537.5	419.73
24-Jun-14	60.855	60.9975	100,000	Sell	299537.5	14250	313788	14250	299537.5	394287.5	135.03
25-Jun-14	60.9025	60.855	100,000	Sell	299537.5	-4750	294787	-4750	299537.5	399037.5	136.66
26-Jun-14	60.8725	60.9025	100,000	Sell	299537.5	3000	302538	3000	299537.5	396037.5	135.63
27-Jun-14	60.7975	60.8725	100,000	Sell	299537.5	7500	307038	7500	299537.5	388537.5	133.06
30-Jun-14	60.915	60.7975	100,000	Sell	299537.5	-11750	287788	-11750	299537.5	400287.5	411.25
1-Jul-14	60.8125	60.915	100,000	Sell	299537.5	10250	309788	10250	299537.5	390037.5	133.57
2-Jul-14	60.3125	60.8125		Sell	299537.5	50000	349538	50000	299537.5	340037.5	116.45

100,000											
3-Jul-14	60.45	60.3125	100,000	Sell	299537.5	-13750	285788	-13750	299537.5	353787.5	121.16
4-Jul-14	60.4	60.45	100,000	Sell	299537.5	5000	304538	5000	299537.5	348787.5	119.45
7-Jul-14	60.6	60.4	100,000	Sell	299537.5	-20000	279538	-20000	299537.5	368787.5	378.89
8-Jul-14	60.4075	60.6	100,000	Sell	299537.5	19250	318788	19250	299537.5	349537.5	119.70
9-Jul-14	60.3725	60.4075	100,000	Sell	299537.5	3500	303038	3500	299537.5	346037.5	118.51
10-Jul-14	60.67	60.3725	100,000	Sell	299537.5	-29750	269788	-29750	299537.5	375787.5	128.69
11-Jul-14	60.52	60.67	100,000	Sell	299537.5	15000	314538	15000	299537.5	360787.5	123.56
14-Jul-14	60.615	60.52	100,000	Sell	299537.5	-9500	290038	-9500	299537.5	370287.5	380.43
15-Jul-14	60.6	60.615	100,000	Sell	299537.5	1500	301038	1500	299537.5	368787.5	126.30
16-Jul-14	60.5975	60.6	100,000	Sell	299537.5	250	299788	250	299537.5	368537.5	126.21
17-Jul-14	60.6	60.5975	100,000	Sell	299537.5	-250	299288	-250	299537.5	368787.5	126.30
18-Jul-14	60.73	60.6	100,000	Sell	299537.5	-13000	286538	-13000	299537.5	381787.5	130.75
21-Jul-14	60.725	60.73	100,000	Sell	299537.5	500	300038	500	299537.5	381287.5	391.73
22-Jul-14	60.665	60.725	100,000	Sell	299537.5	6000	305538	6000	299537.5	375287.5	128.52
23-Jul-14	60.45	60.665	100,000	Sell	299537.5	21500	321038	21500	299537.5	353787.5	121.16
24-Jul-14	60.455	60.45	100,000	Sell	299537.5	-500	299038	-500	299537.5	354287.5	121.33
25-Jul-14	60.4325	60.455	100,000	Sell	299537.5	2250	301788	2250	299537.5	352037.5	120.56
28-Jul-14	60.4525	60.4325	100,000	Sell	299537.5	-2000	297538	-2000	299537.5	354037.5	363.74
30-Jul-14	60.4	60.4525		Sell	299537.5	5250	304788	5250	299537.5	348787.5	238.90

			100,000								
31-Jul-14	60.85	60.4	100,000	Sell	299537.5	-45000	254538	-45000	299537.5	393787.5	134.86
1-Aug-14	61.46	60.85	100,000	Sell	299537.5	-61000	238538	-61000	299537.5	454787.5	155.75
4-Aug-14	61.24	61.46	100,000	Sell	299537.5	22000	321538	22000	299537.5	432787.5	444.64
5-Aug-14	61.115	61.24	100,000	Sell	299537.5	12500	312038	12500	299537.5	420287.5	143.93
6-Aug-14	61.7775	61.115	100,000	Sell	299537.5	-66250	233288	-66250	299537.5	486537.5	166.62
										Total	7314.33

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING **26-Aug-2014** (Source - NSE)

Table 4A.50 Cost of financing the margin for observation no.54 and observations no. 441 – 459

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of US\$	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
1-Aug-14	61.8625	61.8625	40,000	Sell	123725	0	123725	0	123725	123725	42.37		
4-Aug-14	61.645	61.8625	40,000	Sell	123725	8700	132425	8700	123725	115025	118.18		
5-Aug-14	61.5075	61.645	40,000	Sell	123725	5500	129225	5500	123725	109525	37.51	198.06	441
6-Aug-14	62.1825	61.5075	40,000	Sell	123725	-27000	96725	-27000	123725	136525	46.76	244.81	442
7-Aug-14	61.885	62.1825	40,000	Sell	123725	11900	135625	11900	123725	124625	42.68	287.49	443
8-Aug-14	61.85	61.885	40,000	Sell	123725	1400	125125	1400	123725	123225	42.20	329.69	444
11-Aug-14	61.79	61.85	40,000	Sell	123725	2400	126125	2400	123725	120825	124.14	453.83	445
12-Aug-14	61.725	61.79	40,000	Sell	123725	2600	126325	2600	123725	118225	40.49	494.32	446
13-Aug-14	61.7725	61.725	40,000	Sell	123725	-1900	121825	-1900	123725	120125	41.14	535.45	447
14-Aug-14	61.3325	61.7725	40,000	Sell	123725	17600	141325	17600	123725	102525	35.11	570.57	448
19-Aug-14	61.195	61.3325	40,000	Sell	123725	5500	129225	5500	123725	97025	166.14	736.70	449
20-Aug-14	61.1475	61.195	40,000	Sell	123725	1900	125625	1900	123725	95125	32.58	769.28	450
21-Aug-14	61.16	61.1475	40,000	Sell	123725	-500	123225	-500	123725	95625	32.75	802.03	451
22-Aug-14	60.9325	61.16		Sell	123725	9100	132825	9100	123725	86525	29.63	831.66	452

			40,000										
25-Aug-14	61.0025	60.9325	40,000	Sell	123725	-2800	120925	-2800	123725	89325	91.77	923.43	453
26-Aug-14	60.9075	61.0025	40,000	Sell	123725	3800	127525	3800	123725	85525	29.29	952.72	454
27-Aug-14	60.825	60.9075	40,000	Sell	123725	3300	127025	3300	123725	82225	28.16	980.88	455
28-Aug-14	60.955	60.825	40,000	Sell	123725	-5200	118525	-5200	123725	87425	29.94	1010.82	456
1-Sep-14	60.8725	60.955	40,000	Sell	123725	3300	127025	3300	123725	84125	115.24	1126.06	457
2-Sep-14	61.025	60.8725	40,000	Sell	123725	-6100	117625	-6100	123725	90225	30.90	1156.96	458
3-Sep-14	60.78	61.025	40,000	Sell	123725	9800	133525	9800	123725	80425	27.54	1184.50	459
4-Sep-14	60.675	60.78	40,000	Sell	123725	4200	127925	4200	123725	76225	26.10		
										Total	1210.61		54

SETTLEMENTPRICES for USD-INR FUTURES EXPIRING 26-Sep-2014 (Source - NSE)

Table 4A.51 Cost of financing the margin for observation no.55 and observations no. 482– 497

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of US\$	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
8-Aug-14	62.5675	62.5675	20,000	Sell	62567.5	0	62567.5	0	62567.5	62567.5	21.43		
11-Aug-14	62.535	62.5675	20,000	Sell	62567.5	650	63217.5	650	62567.5	61917.5	63.61		
12-Aug-14	62.4625	62.535	20,000	Sell	62567.5	1450	64018	1450	62567.5	60467.5	20.71		
13-Aug-14	62.505	62.4625	20,000	Sell	62567.5	-850	61717	-850	62567.5	61317.5	21.00		
14-Aug-14	62.09	62.505	20,000	Sell	62567.5	8300	70868	8300	62567.5	53017.5	18.16		
19-Aug-14	61.96	62.09	20,000	Sell	62567.5	2600	65168	2600	62567.5	50417.5	86.33		
20-Aug-14	61.915	61.96	20,000	Sell	62567.5	900	63468	900	62567.5	49517.5	16.96		
21-Aug-14	61.9225	61.915	20,000	Sell	62567.5	-150	62418	-150	62567.5	49667.5	17.01		
22-Aug-14	61.69	61.9225	20,000	Sell	62567.5	4650	67218	4650	62567.5	45017.5	15.42		
25-Aug-14	61.785	61.69	20,000	Sell	62567.5	-1900	60668	-1900	62567.5	46917.5	48.20		
26-Aug-14	61.6675	61.785	20,000	Sell	62567.5	2350	64918	2350	62567.5	44567.5	15.26		
27-Aug-14	61.585	61.6675	20,000	Sell	62567.5	1650	64217	1650	62567.5	42917.5	14.70		
28-Aug-14	61.73	61.585	20,000	Sell	62567.5	-2900	59668	-2900	62567.5	45817.5	15.69		
1-Sep-14	61.635	61.73		Sell	62567.5	1900	64468	1900	62567.5	43917.5	60.16		

20,000											
2-Sep-14	61.78	61.635	20,000	Sell	62567.5	-2900	59667	-2900	62567.5	46817.5	16.03
3-Sep-14	61.555	61.78	20,000	Sell	62567.5	4500	67068	4500	62567.5	42317.5	14.49
4-Sep-14	61.465	61.555	20,000	Sell	62567.5	1800	64367	1800	62567.5	40517.5	13.88
5-Sep-14	61.47	61.465	20,000	Sell	62567.5	-100	62468	-100	62567.5	40617.5	13.91
8-Sep-14	61.32	61.47	20,000	Sell	62567.5	3000	65568	3000	62567.5	37617.5	38.65
9-Sep-14	61.6525	61.32	20,000	Sell	62567.5	-6650	55917	-6650	62567.5	44267.5	15.16
10-Sep-14	61.9275	61.6525	20,000	Sell	62567.5	-5500	57068	-5500	62567.5	49767.5	17.04
11-Sep-14	61.9025	61.9275	20,000	Sell	62567.5	500	63068	500	62567.5	49267.5	16.87
12-Sep-14	61.655	61.9025	20,000	Sell	62567.5	4950	67518	4950	62567.5	44317.5	15.18
15-Sep-14	62.0775	61.655	20,000	Sell	62567.5	-8450	54118	-8450	62567.5	52767.5	54.21
16-Sep-14	62.02	62.0775	20,000	Sell	62567.5	1150	63717	1150	62567.5	51617.5	17.68
17-Sep-14	61.84	62.02	20,000	Sell	62567.5	3600	66168	3600	62567.5	48017.5	16.44
18-Sep-14	61.735	61.84	20,000	Sell	62567.5	2100	64668	2100	62567.5	45917.5	15.73
19-Sep-14	61.7025	61.735	20,000	Sell	62567.5	650	63218	650	62567.5	45267.5	15.50
22-Sep-14	61.6875	61.7025	20,000	Sell	62567.5	300	62868	300	62567.5	44967.5	46.20
23-Sep-14	61.805	61.6875	20,000	Sell	62567.5	-2350	60218	-2350	62567.5	47317.5	16.20
24-Sep-14	61.79	61.805	20,000	Sell	62567.5	300	62868	300	62567.5	47017.5	16.10
25-Sep-14	62.1225	61.79	20,000	Sell	62567.5	-6650	55917	-6650	62567.5	53667.5	18.38
26-Sep-14	61.955	62.1225		Sell	62567.5	3350	65918	3350	62567.5	50317.5	17.23

20,000												
29-Sep-14	62.335	61.955	20,000	Sell	62567.5	-7600	54967	-7600	62567.5	57917.5	59.50	
30-Sep-14	62.4875	62.335	20,000	Sell	62567.5	-3050	59518	-3050	62567.5	60967.5	20.88	
1-Oct-14	62.3	62.4875	20,000	Sell	62567.5	3750	66318	3750	62567.5	57217.5	19.60	
7-Oct-14	62.0825	62.3	20,000	Sell	62567.5	4350	66917	4350	62567.5	52867.5	108.63	
8-Oct-14	62.05	62.0825	20,000	Sell	62567.5	650	63218	650	62567.5	52217.5	17.88	
9-Oct-14	61.59	62.05	20,000	Sell	62567.5	9200	71767	9200	62567.5	43017.5	14.73	
10-Oct-14	61.89	61.59	20,000	Sell	62567.5	-6000	56568	-6000	62567.5	49017.5	16.79	1087.54
13-Oct-14	61.6725	61.89	20,000	Sell	62567.5	4350	66918	4350	62567.5	44667.5	45.89	1133.43
14-Oct-14	61.97	61.6725	20,000	Sell	62567.5	-5950	56618	-5950	62567.5	50617.5	17.33	1150.77
16-Oct-14	62.3825	61.97	20,000	Sell	62567.5	-8250	54318	-8250	62567.5	58867.5	40.32	1191.09
17-Oct-14	61.9525	62.3825	20,000	Sell	62567.5	8600	71168	8600	62567.5	50267.5	17.21	1208.30
20-Oct-14	61.815	61.9525	20,000	Sell	62567.5	2750	65318	2750	62567.5	47517.5	48.82	1257.12
21-Oct-14	61.695	61.815	20,000	Sell	62567.5	2400	64967	2400	62567.5	45117.5	15.45	1272.57
22-Oct-14	61.5925	61.695	20,000	Sell	62567.5	2050	64618	2050	62567.5	43067.5	14.75	1287.32
23-Oct-14	61.6125	61.5925	20,000	Sell	62567.5	-400	62168	-400	62567.5	43467.5	14.89	1302.21
27-Oct-14	61.6975	61.6125	20,000	Sell	62567.5	-1700	60868	-1700	62567.5	45167.5	61.87	1364.08
28-Oct-14	61.6775	61.6975	20,000	Sell	62567.5	400	62967	400	62567.5	44767.5	15.33	1379.41
29-Oct-14	61.655	61.6775	20,000	Sell	62567.5	450	63018	450	62567.5	44317.5	15.18	1394.59
30-Oct-14	61.76	61.655		Sell	62567.5	-2100	60468	-2100	62567.5	46417.5	15.90	1410.49

			20,000										
31-Oct-14	61.64	61.76	20,000	Sell	62567.5	2400	64967	2400	62567.5	44017.5	15.07	1425.56	495
3-Nov-14	61.655	61.64	20,000	Sell	62567.5	-300	62268	-300	62567.5	44317.5	45.53	1471.09	496
5-Nov-14	61.6425	61.655	20,000	Sell	62567.5	250	62818	250	62567.5	44067.5	30.18	1501.28	497
7-Nov-14	61.8525	61.6425	20,000	Sell	62567.5	-4200	58368	-4200	62567.5	48267.5	33.06		
										Total		1534.34	55

SETTLEMENTPRICES for USD-INR FUTURES EXPIRING 26-Nov-2014 (Source - NSE)

Table 4A.52 Cost of financing the margin for observation no.56 and observations no. 498 – 518

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of US\$	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
8-Aug-14	62.985	62.985	20,000	Sell	62985	0	62985	0	62985	62985	21.57		
11-Aug-14	62.96	62.985	20,000	Sell	62985	500	63485	500	62985	62485	64.20		
12-Aug-14	62.8725	62.96	20,000	Sell	62985	1750	64735	1750	62985	60735	20.80		
13-Aug-14	62.91	62.8725	20,000	Sell	62985	-750	62235	-750	62985	61485	21.06		
14-Aug-14	62.5325	62.91	20,000	Sell	62985	7550	70535	7550	62985	53935	18.47		
19-Aug-14	62.3725	62.5325	20,000	Sell	62985	3200	66185	3200	62985	50735	86.88		
20-Aug-14	62.3325	62.3725	20,000	Sell	62985	800	63785	800	62985	49935	17.10		
21-Aug-14	62.3375	62.3325	20,000	Sell	62985	-100	62885	-100	62985	50035	17.14		
22-Aug-14	62.1425	62.3375	20,000	Sell	62985	3900	66885	3900	62985	46135	15.80		
25-Aug-14	62.21	62.1425	20,000	Sell	62985	-1350	61635	-1350	62985	47485	48.79		
26-Aug-14	62.0675	62.21	20,000	Sell	62985	2850	65835	2850	62985	44635	15.29		
27-Aug-14	61.9925	62.0675	20,000	Sell	62985	1500	64485	1500	62985	43135	14.77		
28-Aug-14	62.1325	61.9925	20,000	Sell	62985	-2800	60185	-2800	62985	45935	15.73		
1-Sep-14	62.035	62.1325	20,000	Sell	62985	1950	64935	1950	62985	43985	60.25		

2-Sep-14	62.18	62.035	20,000	Sell	62985	-2900	60085	-2900	62985	46885	16.06
3-Sep-14	61.93	62.18	20,000	Sell	62985	5000	67985	5000	62985	41885	14.34
4-Sep-14	61.85	61.93	20,000	Sell	62985	1600	64585	1600	62985	40285	13.80
5-Sep-14	61.8825	61.85	20,000	Sell	62985	-650	62335	-650	62985	40935	14.02
8-Sep-14	61.7225	61.8825	20,000	Sell	62985	3200	66185	3200	62985	37735	38.77
9-Sep-14	62.05	61.7225	20,000	Sell	62985	-6550	56435	-6550	62985	44285	15.17
10-Sep-14	62.36	62.05	20,000	Sell	62985	-6200	56785	-6200	62985	50485	17.29
11-Sep-14	62.28	62.36	20,000	Sell	62985	1600	64585	1600	62985	48885	16.74
12-Sep-14	62.055	62.28	20,000	Sell	62985	4500	67485	4500	62985	44385	15.20
15-Sep-14	62.45	62.055	20,000	Sell	62985	-7900	55085	-7900	62985	52285	53.72
16-Sep-14	62.4025	62.45	20,000	Sell	62985	950	63935	950	62985	51335	17.58
17-Sep-14	62.235	62.4025	20,000	Sell	62985	3350	66335	3350	62985	47985	16.43
18-Sep-14	62.1375	62.235	20,000	Sell	62985	1950	64935	1950	62985	46035	15.77
19-Sep-14	62.115	62.1375	20,000	Sell	62985	450	63435	450	62985	45585	15.61
22-Sep-14	62.0975	62.115	20,000	Sell	62985	350	63335	350	62985	45235	46.47
23-Sep-14	62.2225	62.0975	20,000	Sell	62985	-2500	60485	-2500	62985	47735	16.35
24-Sep-14	62.2125	62.2225	20,000	Sell	62985	200	63185	200	62985	47535	16.28
25-Sep-14	62.53	62.2125	20,000	Sell	62985	-6350	56635	-6350	62985	53885	18.45
26-Sep-14	62.345	62.53	20,000	Sell	62985	3700	66685	3700	62985	50185	17.19

29-Sep-14	62.7175	62.345	20,000	Sell	62985	-7450	55535	-7450	62985	57635	59.21
30-Sep-14	62.9075	62.7175	20,000	Sell	62985	-3800	59185	-3800	62985	61435	21.04
1-Oct-14	62.715	62.9075	20,000	Sell	62985	3850	66835	3850	62985	57585	19.72
7-Oct-14	62.5075	62.715	20,000	Sell	62985	4150	67135	4150	62985	53435	109.80
8-Oct-14	62.47	62.5075	20,000	Sell	62985	750	63735	750	62985	52685	18.04
9-Oct-14	61.9975	62.47	20,000	Sell	62985	9450	72435	9450	62985	43235	14.81
10-Oct-14	62.3075	61.9975	20,000	Sell	62985	-6200	56785	-6200	62985	49435	16.93
13-Oct-14	62.08	62.3075	20,000	Sell	62985	4550	67535	4550	62985	44885	46.11
14-Oct-14	62.38	62.08	20,000	Sell	62985	-6000	56985	-6000	62985	50885	17.43
16-Oct-14	62.775	62.38	20,000	Sell	62985	-7900	55085	-7900	62985	58785	40.26
17-Oct-14	62.36	62.775	20,000	Sell	62985	8300	71285	8300	62985	50485	17.29
20-Oct-14	62.2175	62.36	20,000	Sell	62985	2850	65835	2850	62985	47635	48.94
21-Oct-14	62.08	62.2175	20,000	Sell	62985	2750	65735	2750	62985	44885	15.37
22-Oct-14	61.9875	62.08	20,000	Sell	62985	1850	64835	1850	62985	43035	14.74
23-Oct-14	61.995	61.9875	20,000	Sell	62985	-150	62835	-150	62985	43185	14.79
27-Oct-14	62.0925	61.995	20,000	Sell	62985	-1950	61035	-1950	62985	45135	61.83
28-Oct-14	62.0875	62.0925	20,000	Sell	62985	100	63085	100	62985	45035	15.42
29-Oct-14	62.0475	62.0875	20,000	Sell	62985	800	63785	800	62985	44235	15.15
30-Oct-14	62.16	62.0475	20,000	Sell	62985	-2250	60735	-2250	62985	46485	15.92

31-Oct-14	62.045	62.16	20,000	Sell	62985	2300	65285	2300	62985	44185	15.13		
3-Nov-14	62.055	62.045	20,000	Sell	62985	-200	62785	-200	62985	44385	45.60		
5-Nov-14	62.04	62.055	20,000	Sell	62985	300	63285	300	62985	44085	30.20		
7-Nov-14	62.2375	62.04	20,000	Sell	62985	-3950	59035	-3950	62985	48035	32.90		
10-Nov-14	62.085	62.2375	20,000	Sell	62985	3050	66035	3050	62985	44985	46.22	1585.92	498
11-Nov-14	62.1525	62.085	20,000	Sell	62985	-1350	61635	-1350	62985	46335	15.87	1601.78	499
12-Nov-14	62.0575	62.1525	20,000	Sell	62985	1900	64885	1900	62985	44435	15.22	1617.00	500
13-Nov-14	62.07	62.0575	20,000	Sell	62985	-250	62735	-250	62985	44685	15.30	1632.30	501
14-Nov-14	62.2625	62.07	20,000	Sell	62985	-3850	59135	-3850	62985	48535	16.62	1648.93	502
17-Nov-14	62.2525	62.2625	20,000	Sell	62985	200	63185	200	62985	48335	49.66	1698.59	503
18-Nov-14	62.23	62.2525	20,000	Sell	62985	450	63435	450	62985	47885	16.40	1714.98	504
19-Nov-14	62.445	62.23	20,000	Sell	62985	-4300	58685	-4300	62985	52185	17.87	1732.86	505
20-Nov-14	62.4075	62.445	20,000	Sell	62985	750	63735	750	62985	51435	17.61	1750.47	506
21-Nov-14	62.1875	62.4075	20,000	Sell	62985	4400	67385	4400	62985	47035	16.11	1766.58	507
24-Nov-14	62.3375	62.1875	20,000	Sell	62985	-3000	59985	-3000	62985	50035	51.41	1817.98	508
25-Nov-14	62.265	62.3375	20,000	Sell	62985	1450	64435	1450	62985	48585	16.64	1834.62	509
26-Nov-14	62.2525	62.265	20,000	Sell	62985	250	63235	250	62985	48335	16.55	1851.18	510
27-Nov-14	62.235	62.2525	20,000	Sell	62985	350	63335	350	62985	47985	16.43	1867.61	511
28-Nov-14	62.3875	62.235	20,000	Sell	62985	-3050	59935	-3050	62985	51035	17.48	1885.09	512

1-Dec-14	62.37	62.3875	20,000	Sell	62985	350	63335	350	62985	50685	52.07	1937.16	513
2-Dec-14	62.2275	62.37	20,000	Sell	62985	2850	65835	2850	62985	47835	16.38	1953.54	514
3-Dec-14	62.2075	62.2275	20,000	Sell	62985	400	63385	400	62985	47435	16.24	1969.79	515
4-Dec-14	62.225	62.2075	20,000	Sell	62985	-350	62635	-350	62985	47785	16.36	1986.15	516
5-Dec-14	62.1	62.225	20,000	Sell	62985	2500	65485	2500	62985	45285	15.51	2001.66	517
8-Dec-14	62.1425	62.1	20,000	Sell	62985	-850	62135	-850	62985	46135	47.40	2049.06	518
9-Dec-14	62.16	62.1425	20,000	Sell	62985	-350	62635	-350	62985	46485	15.92		
										Total	2064.98		56

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 29-Dec-2014 (Source - NSE)

Table 4A.53 Cost of financing the margin for observation no.57 and observations no. 519 – 539

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of US\$	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
8-Aug-14	63.325	63.325	20,000	Sell	63325	0	63325	0	63325	63325	21.69		
11-Aug-14	63.33	63.325	20,000	Sell	63325	-100	63225	-100	63325	63425	65.16		
12-Aug-14	63.2175	63.33	20,000	Sell	63325	2250	65575	2250	63325	61175	20.95		
13-Aug-14	63.355	63.2175	20,000	Sell	63325	-2750	60575	-2750	63325	63925	21.89		
14-Aug-14	62.8975	63.355	20,000	Sell	63325	9150	72475	9150	63325	54775	18.76		
19-Aug-14	62.76	62.8975	20,000	Sell	63325	2750	66075	2750	63325	52025	89.08		
20-Aug-14	62.69	62.76	20,000	Sell	63325	1400	64725	1400	63325	50625	17.34		
21-Aug-14	62.6925	62.69	20,000	Sell	63325	-50	63275	-50	63325	50675	17.35		
22-Aug-14	62.565	62.6925	20,000	Sell	63325	2550	65875	2550	63325	48125	16.48		
25-Aug-14	62.6025	62.565	20,000	Sell	63325	-750	62575	-750	63325	48875	50.21		
26-Aug-14	62.46	62.6025	20,000	Sell	63325	2850	66175	2850	63325	46025	15.76		
27-Aug-14	62.4	62.46	20,000	Sell	63325	1200	64525	1200	63325	44825	15.35		
28-Aug-14	62.4975	62.4	20,000	Sell	63325	-1950	61375	-1950	63325	46775	16.02		
1-Sep-14	62.4075	62.4975	20,000	Sell	63325	1800	65125	1800	63325	44975	61.61		

2-Sep-14	62.555	62.4075	20,000	Sell	63325	-2950	60375	-2950	63325	47925	16.41
3-Sep-14	62.2975	62.555	20,000	Sell	63325	5150	68475	5150	63325	42775	14.65
4-Sep-14	62.22	62.2975	20,000	Sell	63325	1550	64875	1550	63325	41225	14.12
5-Sep-14	62.2775	62.22	20,000	Sell	63325	-1150	62175	-1150	63325	42375	14.51
8-Sep-14	62.1	62.2775	20,000	Sell	63325	3550	66875	3550	63325	38825	39.89
9-Sep-14	62.3975	62.1	20,000	Sell	63325	-5950	57375	-5950	63325	44775	15.33
10-Sep-14	62.7375	62.3975	20,000	Sell	63325	-6800	56525	-6800	63325	51575	17.66
11-Sep-14	62.6325	62.7375	20,000	Sell	63325	2100	65425	2100	63325	49475	16.94
12-Sep-14	62.445	62.6325	20,000	Sell	63325	3750	67075	3750	63325	45725	15.66
15-Sep-14	62.815	62.445	20,000	Sell	63325	-7400	55925	-7400	63325	53125	54.58
16-Sep-14	62.7675	62.815	20,000	Sell	63325	950	64275	950	63325	52175	17.87
17-Sep-14	62.6	62.7675	20,000	Sell	63325	3350	66675	3350	63325	48825	16.72
18-Sep-14	62.4975	62.6	20,000	Sell	63325	2050	65375	2050	63325	46775	16.02
19-Sep-14	62.48	62.4975	20,000	Sell	63325	350	63675	350	63325	46425	15.90
22-Sep-14	62.46	62.48	20,000	Sell	63325	400	63725	400	63325	46025	47.29
23-Sep-14	62.595	62.46	20,000	Sell	63325	-2700	60625	-2700	63325	48725	16.69
24-Sep-14	62.5875	62.595	20,000	Sell	63325	150	63475	150	63325	48575	16.64
25-Sep-14	62.91	62.5875	20,000	Sell	63325	-6450	56875	-6450	63325	55025	18.84
26-Sep-14	62.7275	62.91	20,000	Sell	63325	3650	66975	3650	63325	51375	17.59

29-Sep-14	63.09	62.7275	20,000	Sell	63325	-7250	56075	-7250	63325	58625	60.23
30-Sep-14	63.2575	63.09	20,000	Sell	63325	-3350	59975	-3350	63325	61975	21.22
1-Oct-14	63.0675	63.2575	20,000	Sell	63325	3800	67125	3800	63325	58175	19.92
7-Oct-14	62.8825	63.0675	20,000	Sell	63325	3700	67025	3700	63325	54475	111.93
8-Oct-14	62.8425	62.8825	20,000	Sell	63325	800	64125	800	63325	53675	18.38
9-Oct-14	62.375	62.8425	20,000	Sell	63325	9350	72675	9350	63325	44325	15.18
10-Oct-14	62.6725	62.375	20,000	Sell	63325	-5950	57375	-5950	63325	50275	17.22
13-Oct-14	62.4475	62.6725	20,000	Sell	63325	4500	67825	4500	63325	45775	47.03
14-Oct-14	62.745	62.4475	20,000	Sell	63325	-5950	57375	-5950	63325	51725	17.71
16-Oct-14	63.1175	62.745	20,000	Sell	63325	-7450	55875	-7450	63325	59175	40.53
17-Oct-14	62.715	63.1175	20,000	Sell	63325	8050	71375	8050	63325	51125	17.51
20-Oct-14	62.575	62.715	20,000	Sell	63325	2800	66125	2800	63325	48325	49.65
21-Oct-14	62.455	62.575	20,000	Sell	63325	2400	65725	2400	63325	45925	15.73
22-Oct-14	62.355	62.455	20,000	Sell	63325	2000	65325	2000	63325	43925	15.04
23-Oct-14	62.365	62.355	20,000	Sell	63325	-200	63125	-200	63325	44125	15.11
27-Oct-14	62.4575	62.365	20,000	Sell	63325	-1850	61475	-1850	63325	45975	62.98
28-Oct-14	62.4625	62.4575	20,000	Sell	63325	-100	63225	-100	63325	46075	15.78
29-Oct-14	62.435	62.4625	20,000	Sell	63325	550	63875	550	63325	45525	15.59
30-Oct-14	62.525	62.435	20,000	Sell	63325	-1800	61525	-1800	63325	47325	16.21

31-Oct-14	62.4125	62.525	20,000	Sell	63325	2250	65575	2250	63325	45075	15.44
3-Nov-14	62.4225	62.4125	20,000	Sell	63325	-200	63125	-200	63325	45275	46.52
5-Nov-14	62.4175	62.4225	20,000	Sell	63325	100	63425	100	63325	45175	30.94
7-Nov-14	62.605	62.4175	20,000	Sell	63325	-3750	59575	-3750	63325	48925	33.51
10-Nov-14	62.4575	62.605	20,000	Sell	63325	2950	66275	2950	63325	45975	47.23
11-Nov-14	62.53	62.4575	20,000	Sell	63325	-1450	61875	-1450	63325	47425	16.24
12-Nov-14	62.43	62.53	20,000	Sell	63325	2000	65325	2000	63325	45425	15.56
13-Nov-14	62.44	62.43	20,000	Sell	63325	-200	63125	-200	63325	45625	15.63
14-Nov-14	62.635	62.44	20,000	Sell	63325	-3900	59425	-3900	63325	49525	16.96
17-Nov-14	62.615	62.635	20,000	Sell	63325	400	63725	400	63325	49125	50.47
18-Nov-14	62.6025	62.615	20,000	Sell	63325	250	63575	250	63325	48875	16.74
19-Nov-14	62.8075	62.6025	20,000	Sell	63325	-4100	59225	-4100	63325	52975	18.14
20-Nov-14	62.7625	62.8075	20,000	Sell	63325	900	64225	900	63325	52075	17.83
21-Nov-14	62.5525	62.7625	20,000	Sell	63325	4200	67525	4200	63325	47875	16.40
24-Nov-14	62.695	62.5525	20,000	Sell	63325	-2850	60475	-2850	63325	50725	52.11
25-Nov-14	62.6175	62.695	20,000	Sell	63325	1550	64875	1550	63325	49175	16.84
26-Nov-14	62.6175	62.6175	20,000	Sell	63325	0	63325	0	63325	49175	16.84
27-Nov-14	62.595	62.6175	20,000	Sell	63325	450	63775	450	63325	48725	16.69
28-Nov-14	62.74	62.595	20,000	Sell	63325	-2900	60425	-2900	63325	51625	17.68

1-Dec-14	62.735	62.74	20,000	Sell	63325	100	63425	100	63325	51525	52.94		
2-Dec-14	62.585	62.735	20,000	Sell	63325	3000	66325	3000	63325	48525	16.62		
3-Dec-14	62.5475	62.585	20,000	Sell	63325	750	64075	750	63325	47775	16.36		
4-Dec-14	62.59	62.5475	20,000	Sell	63325	-850	62475	-850	63325	48625	16.65		
5-Dec-14	62.47	62.59	20,000	Sell	63325	2400	65725	2400	63325	46225	15.83		
8-Dec-14	62.5125	62.47	20,000	Sell	63325	-850	62475	-850	63325	47075	48.36		
9-Dec-14	62.5375	62.5125	20,000	Sell	63325	-500	62825	-500	63325	47575	16.29		
10-Dec-14	62.66	62.5375	20,000	Sell	63325	-2450	60875	-2450	63325	50025	17.13	2121.89	519
11-Dec-14	62.93	62.66	20,000	Sell	63325	-5400	57925	-5400	63325	55425	18.98	2140.87	520
12-Dec-14	62.86	62.93	20,000	Sell	63325	1400	64725	1400	63325	54025	18.50	2159.38	521
15-Dec-14	63.4925	62.86	20,000	Sell	63325	-12650	50675	-12650	63325	66675	68.50	2227.88	522
16-Dec-14	64.1475	63.4925	20,000	Sell	63325	-13100	50225	-13100	63325	79775	27.32	2255.20	523
17-Dec-14	64.1675	64.1475	20,000	Sell	63325	-400	62925	-400	63325	80175	27.46	2282.65	524
18-Dec-14	63.645	64.1675	20,000	Sell	63325	10450	73775	10450	63325	69725	23.88	2306.53	525
19-Dec-14	63.815	63.645	20,000	Sell	63325	-3400	59925	-3400	63325	73125	25.04	2331.58	526
22-Dec-14	63.7325	63.815	20,000	Sell	63325	1650	64975	1650	63325	71475	73.43	2405.01	527
23-Dec-14	63.7725	63.7325	20,000	Sell	63325	-800	62525	-800	63325	72275	24.75	2429.76	528
24-Dec-14	63.9675	63.7725	20,000	Sell	63325	-3900	59425	-3900	63325	76175	26.09	2455.85	529
26-Dec-14	64.015	63.9675	20,000	Sell	63325	-950	62375	-950	63325	77125	52.83	2508.67	530

29-Dec-14	64.075	64.015	20,000	Sell	63325	-1200	62125	-1200	63325	78325	80.47	2589.14	531
30-Dec-14	63.74	64.075	20,000	Sell	63325	6700	70025	6700	63325	71625	24.53	2613.67	532
31-Dec-14	63.4675	63.74	20,000	Sell	63325	5450	68775	5450	63325	66175	22.66	2636.34	533
1-Jan-15	63.74	63.4675	20,000	Sell	63325	-5450	57875	-5450	63325	71625	24.53	2660.86	534
2-Jan-15	63.62	63.74	20,000	Sell	63325	2400	65725	2400	63325	69225	23.71	2684.57	535
5-Jan-15	63.695	63.62	20,000	Sell	63325	-1500	61825	-1500	63325	70725	72.66	2757.23	536
6-Jan-15	63.885	63.695	20,000	Sell	63325	-3800	59525	-3800	63325	74525	25.52	2782.76	537
7-Jan-15	63.4775	63.885	20,000	Sell	63325	8150	71475	8150	63325	66375	22.73	2805.49	538
8-Jan-15	62.9475	63.4775	20,000	Sell	63325	10600	73925	10600	63325	55775	19.10	2824.59	539
9-Jan-15	62.595	62.9475	20,000	Sell	63325	7050	70375	7050	63325	48725	16.69		
Total											2841.28		57

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 28-Jan-2015 (Source - NSE)

Table 4A.54 Cost of financing the margin for observation no.58 and observations no. 540 – 560

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of US\$	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
8-Aug-14	63.6825	63.6825	20,000	Sell	63682.5	0	63682.5	0	63682.5	63682.5	21.81		
11-Aug-14	63.6	63.6825	20,000	Sell	63682.5	1650	65332.5	1650	63682.5	62032.5	63.73		
12-Aug-14	63.53	63.6	20,000	Sell	63682.5	1400	65083	1400	63682.5	60632.5	20.76		
13-Aug-14	63.6475	63.53	20,000	Sell	63682.5	-2350	61333	-2350	63682.5	62982.5	21.57		
14-Aug-14	63.22	63.6475	20,000	Sell	63682.5	8550	72233	8550	63682.5	54432.5	18.64		
19-Aug-14	63.15	63.22	20,000	Sell	63682.5	1400	65083	1400	63682.5	53032.5	90.81		
20-Aug-14	63.035	63.15	20,000	Sell	63682.5	2300	65983	2300	63682.5	50732.5	17.37		
21-Aug-14	63.1025	63.035	20,000	Sell	63682.5	-1350	62332	-1350	63682.5	52082.5	17.84		
22-Aug-14	62.89	63.1025	20,000	Sell	63682.5	4250	67933	4250	63682.5	47832.5	16.38		
25-Aug-14	62.94	62.89	20,000	Sell	63682.5	-1000	62683	-1000	63682.5	48832.5	50.17		
26-Aug-14	62.8075	62.94	20,000	Sell	63682.5	2650	66333	2650	63682.5	46182.5	15.82		
27-Aug-14	62.77	62.8075	20,000	Sell	63682.5	750	64432	750	63682.5	45432.5	15.56		
28-Aug-14	62.85	62.77	20,000	Sell	63682.5	-1600	62083	-1600	63682.5	47032.5	16.11		
1-Sep-14	62.7725	62.85	20,000	Sell	63682.5	1550	65233	1550	63682.5	45482.5	62.30		

2-Sep-14	62.925	62.7725	20,000	Sell	63682.5	-3050	60633	-3050	63682.5	48532.5	16.62
3-Sep-14	62.67	62.925	20,000	Sell	63682.5	5100	68782	5100	63682.5	43432.5	14.87
4-Sep-14	62.61	62.67	20,000	Sell	63682.5	1200	64883	1200	63682.5	42232.5	14.46
5-Sep-14	62.675	62.61	20,000	Sell	63682.5	-1300	62383	-1300	63682.5	43532.5	14.91
8-Sep-14	62.5	62.675	20,000	Sell	63682.5	3500	67182	3500	63682.5	40032.5	41.13
9-Sep-14	62.7675	62.5	20,000	Sell	63682.5	-5350	58333	-5350	63682.5	45382.5	15.54
10-Sep-14	63.075	62.7675	20,000	Sell	63682.5	-6150	57532	-6150	63682.5	51532.5	17.65
11-Sep-14	62.9875	63.075	20,000	Sell	63682.5	1750	65433	1750	63682.5	49782.5	17.05
12-Sep-14	62.81	62.9875	20,000	Sell	63682.5	3550	67232	3550	63682.5	46232.5	15.83
15-Sep-14	63.2025	62.81	20,000	Sell	63682.5	-7850	55833	-7850	63682.5	54082.5	55.56
16-Sep-14	63.125	63.2025	20,000	Sell	63682.5	1550	65233	1550	63682.5	52532.5	17.99
17-Sep-14	62.98	63.125	20,000	Sell	63682.5	2900	66583	2900	63682.5	49632.5	17.00
18-Sep-14	62.8475	62.98	20,000	Sell	63682.5	2650	66333	2650	63682.5	46982.5	16.09
19-Sep-14	62.8475	62.8475	20,000	Sell	63682.5	0	63683	0	63682.5	46982.5	16.09
22-Sep-14	62.8275	62.8475	20,000	Sell	63682.5	400	64082	400	63682.5	46582.5	47.86
23-Sep-14	62.94	62.8275	20,000	Sell	63682.5	-2250	61433	-2250	63682.5	48832.5	16.72
24-Sep-14	62.945	62.94	20,000	Sell	63682.5	-100	63582	-100	63682.5	48932.5	16.76
25-Sep-14	63.2675	62.945	20,000	Sell	63682.5	-6450	57233	-6450	63682.5	55382.5	18.97
26-Sep-14	63.1225	63.2675	20,000	Sell	63682.5	2900	66582	2900	63682.5	52482.5	17.97

29-Sep-14	63.46	63.1225	20,000	Sell	63682.5	-6750	56933	-6750	63682.5	59232.5	60.86
30-Sep-14	63.6475	63.46	20,000	Sell	63682.5	-3750	59933	-3750	63682.5	62982.5	21.57
1-Oct-14	63.4125	63.6475	20,000	Sell	63682.5	4700	68383	4700	63682.5	58282.5	19.96
7-Oct-14	63.2775	63.4125	20,000	Sell	63682.5	2700	66383	2700	63682.5	55582.5	114.21
8-Oct-14	63.2025	63.2775	20,000	Sell	63682.5	1500	65183	1500	63682.5	54082.5	18.52
9-Oct-14	62.74	63.2025	20,000	Sell	63682.5	9250	72933	9250	63682.5	44832.5	15.35
10-Oct-14	63.0275	62.74	20,000	Sell	63682.5	-5750	57933	-5750	63682.5	50582.5	17.32
13-Oct-14	62.8025	63.0275	20,000	Sell	63682.5	4500	68183	4500	63682.5	46082.5	47.35
14-Oct-14	63.0975	62.8025	20,000	Sell	63682.5	-5900	57783	-5900	63682.5	51982.5	17.80
16-Oct-14	63.4275	63.0975	20,000	Sell	63682.5	-6600	57082	-6600	63682.5	58582.5	40.13
17-Oct-14	63.04	63.4275	20,000	Sell	63682.5	7750	71433	7750	63682.5	50832.5	17.41
20-Oct-14	62.895	63.04	20,000	Sell	63682.5	2900	66582	2900	63682.5	47932.5	49.25
21-Oct-14	62.79	62.895	20,000	Sell	63682.5	2100	65783	2100	63682.5	45832.5	15.70
22-Oct-14	62.6675	62.79	20,000	Sell	63682.5	2450	66133	2450	63682.5	43382.5	14.86
23-Oct-14	62.7	62.6675	20,000	Sell	63682.5	-650	63032	-650	63682.5	44032.5	15.08
27-Oct-14	62.79	62.7	20,000	Sell	63682.5	-1800	61883	-1800	63682.5	45832.5	62.78
28-Oct-14	62.82	62.79	20,000	Sell	63682.5	-600	63083	-600	63682.5	46432.5	15.90
29-Oct-14	62.76	62.82	20,000	Sell	63682.5	1200	64883	1200	63682.5	45232.5	15.49
30-Oct-14	62.8675	62.76	20,000	Sell	63682.5	-2150	61533	-2150	63682.5	47382.5	16.23

31-Oct-14	62.7675	62.8675	20,000	Sell	63682.5	2000	65683	2000	63682.5	45382.5	15.54
3-Nov-14	62.7625	62.7675	20,000	Sell	63682.5	100	63782	100	63682.5	45282.5	46.52
5-Nov-14	62.77	62.7625	20,000	Sell	63682.5	-150	63533	-150	63682.5	45432.5	31.12
7-Nov-14	62.93	62.77	20,000	Sell	63682.5	-3200	60483	-3200	63682.5	48632.5	33.31
10-Nov-14	62.7975	62.93	20,000	Sell	63682.5	2650	66333	2650	63682.5	45982.5	47.24
11-Nov-14	62.8975	62.7975	20,000	Sell	63682.5	-2000	61683	-2000	63682.5	47982.5	16.43
12-Nov-14	62.7725	62.8975	20,000	Sell	63682.5	2500	66183	2500	63682.5	45482.5	15.58
13-Nov-14	62.7775	62.7725	20,000	Sell	63682.5	-100	63582	-100	63682.5	45582.5	15.61
14-Nov-14	62.9675	62.7775	20,000	Sell	63682.5	-3800	59883	-3800	63682.5	49382.5	16.91
17-Nov-14	62.9525	62.9675	20,000	Sell	63682.5	300	63983	300	63682.5	49082.5	50.43
18-Nov-14	62.95	62.9525	20,000	Sell	63682.5	50	63733	50	63682.5	49032.5	16.79
19-Nov-14	63.1525	62.95	20,000	Sell	63682.5	-4050	59633	-4050	63682.5	53082.5	18.18
20-Nov-14	63.0975	63.1525	20,000	Sell	63682.5	1100	64783	1100	63682.5	51982.5	17.80
21-Nov-14	62.8925	63.0975	20,000	Sell	63682.5	4100	67783	4100	63682.5	47882.5	16.40
24-Nov-14	63.035	62.8925	20,000	Sell	63682.5	-2850	60833	-2850	63682.5	50732.5	52.12
25-Nov-14	62.955	63.035	20,000	Sell	63682.5	1600	65283	1600	63682.5	49132.5	16.83
26-Nov-14	62.955	62.955	20,000	Sell	63682.5	0	63683	0	63682.5	49132.5	16.83
27-Nov-14	62.9425	62.955	20,000	Sell	63682.5	250	63932	250	63682.5	48882.5	16.74
28-Nov-14	63.0725	62.9425	20,000	Sell	63682.5	-2600	61083	-2600	63682.5	51482.5	17.63

1-Dec-14	63.08	63.0725	20,000	Sell	63682.5	-150	63533	-150	63682.5	51632.5	53.05
2-Dec-14	62.94	63.08	20,000	Sell	63682.5	2800	66483	2800	63682.5	48832.5	16.72
3-Dec-14	62.8925	62.94	20,000	Sell	63682.5	950	64633	950	63682.5	47882.5	16.40
4-Dec-14	62.9225	62.8925	20,000	Sell	63682.5	-600	63083	-600	63682.5	48482.5	16.60
5-Dec-14	62.8	62.9225	20,000	Sell	63682.5	2450	66133	2450	63682.5	46032.5	15.76
8-Dec-14	62.835	62.8	20,000	Sell	63682.5	-700	62982	-700	63682.5	46732.5	48.01
9-Dec-14	62.87	62.835	20,000	Sell	63682.5	-700	62983	-700	63682.5	47432.5	16.24
10-Dec-14	62.9925	62.87	20,000	Sell	63682.5	-2450	61233	-2450	63682.5	49882.5	17.08
11-Dec-14	63.2625	62.9925	20,000	Sell	63682.5	-5400	58282	-5400	63682.5	55282.5	18.93
12-Dec-14	63.2025	63.2625	20,000	Sell	63682.5	1200	64883	1200	63682.5	54082.5	18.52
15-Dec-14	63.8125	63.2025	20,000	Sell	63682.5	-12200	51483	-12200	63682.5	66282.5	68.10
16-Dec-14	64.485	63.8125	20,000	Sell	63682.5	-13450	50233	-13450	63682.5	79732.5	27.31
17-Dec-14	64.5	64.485	20,000	Sell	63682.5	-300	63383	-300	63682.5	80032.5	27.41
18-Dec-14	63.9775	64.5	20,000	Sell	63682.5	10450	74133	10450	63682.5	69582.5	23.83
19-Dec-14	64.1575	63.9775	20,000	Sell	63682.5	-3600	60083	-3600	63682.5	73182.5	25.06
22-Dec-14	64.0675	64.1575	20,000	Sell	63682.5	1800	65483	1800	63682.5	71382.5	73.34
23-Dec-14	64.1175	64.0675	20,000	Sell	63682.5	-1000	62682	-1000	63682.5	72382.5	24.79
24-Dec-14	64.3125	64.1175	20,000	Sell	63682.5	-3900	59783	-3900	63682.5	76282.5	26.12
26-Dec-14	64.4	64.3125	20,000	Sell	63682.5	-1750	61932	-1750	63682.5	78032.5	53.45

29-Dec-14	64.415	64.4	20,000	Sell	63682.5	-300	63383	-300	63682.5	78332.5	80.48		
30-Dec-14	64.0975	64.415	20,000	Sell	63682.5	6350	70033	6350	63682.5	71982.5	24.65		
31-Dec-14	63.82	64.0975	20,000	Sell	63682.5	5550	69232	5550	63682.5	66432.5	22.75		
1-Jan-15	64.0875	63.82	20,000	Sell	63682.5	-5350	58332	-5350	63682.5	71782.5	24.58		
2-Jan-15	63.975	64.0875	20,000	Sell	63682.5	2250	65933	2250	63682.5	69532.5	23.81		
5-Jan-15	64.0675	63.975	20,000	Sell	63682.5	-1850	61833	-1850	63682.5	71382.5	73.34		
6-Jan-15	64.2375	64.0675	20,000	Sell	63682.5	-3400	60283	-3400	63682.5	74782.5	25.61		
7-Jan-15	63.8425	64.2375	20,000	Sell	63682.5	7900	71582	7900	63682.5	66882.5	22.90		
8-Jan-15	63.3275	63.8425	20,000	Sell	63682.5	10300	73983	10300	63682.5	56582.5	19.38		
9-Jan-15	62.9575	63.3275	20,000	Sell	63682.5	7400	71082	7400	63682.5	49182.5	16.84		
12-Jan-15	62.745	62.9575	20,000	Sell	63682.5	4250	67933	4250	63682.5	44932.5	46.16	2898.97	540
13-Jan-15	62.6575	62.745	20,000	Sell	63682.5	1750	65433	1750	63682.5	43182.5	14.79	2913.76	541
14-Jan-15	62.72	62.6575	20,000	Sell	63682.5	-1250	62433	-1250	63682.5	44432.5	15.22	2928.97	542
15-Jan-15	62.5325	62.72	20,000	Sell	63682.5	3750	67433	3750	63682.5	40682.5	13.93	2942.90	543
16-Jan-15	62.3725	62.5325	20,000	Sell	63682.5	3200	66882	3200	63682.5	37482.5	12.84	2955.74	544
19-Jan-15	62.15	62.3725	20,000	Sell	63682.5	4450	68133	4450	63682.5	33032.5	33.94	2989.68	545
20-Jan-15	62.155	62.15	20,000	Sell	63682.5	-100	63582	-100	63682.5	33132.5	11.35	3001.03	546
21-Jan-15	62.065	62.155	20,000	Sell	63682.5	1800	65483	1800	63682.5	31332.5	10.73	3011.76	547
22-Jan-15	62.0775	62.065	20,000	Sell	63682.5	-250	63432	-250	63682.5	31582.5	10.82	3022.57	548

23-Jan-15	61.84	62.0775	20,000	Sell	63682.5	4750	68432	4750	63682.5	26832.5	9.19	3031.76	549
27-Jan-15	61.7275	61.84	20,000	Sell	63682.5	2250	65933	2250	63682.5	24582.5	33.67	3065.44	550
28-Jan-15	61.6775	61.7275	20,000	Sell	63682.5	1000	64682	1000	63682.5	23582.5	8.08	3073.51	551
29-Jan-15	62.1625	61.6775	20,000	Sell	63682.5	-9700	53983	-9700	63682.5	33282.5	11.40	3084.91	552
30-Jan-15	62.235	62.1625	20,000	Sell	63682.5	-1450	62233	-1450	63682.5	34732.5	11.89	3096.80	553
2-Feb-15	62.1225	62.235	20,000	Sell	63682.5	2250	65932	2250	63682.5	32482.5	33.37	3130.18	554
3-Feb-15	61.9875	62.1225	20,000	Sell	63682.5	2700	66383	2700	63682.5	29782.5	10.20	3140.38	555
4-Feb-15	62.0425	61.9875	20,000	Sell	63682.5	-1100	62583	-1100	63682.5	30882.5	10.58	3150.95	556
5-Feb-15	61.97	62.0425	20,000	Sell	63682.5	1450	65133	1450	63682.5	29432.5	10.08	3161.03	557
6-Feb-15	61.93	61.97	20,000	Sell	63682.5	800	64483	800	63682.5	28632.5	9.81	3170.84	558
9-Feb-15	62.375	61.93	20,000	Sell	63682.5	-8900	54783	-8900	63682.5	37532.5	38.56	3209.40	559
10-Feb-15	62.3525	62.375	20,000	Sell	63682.5	450	64133	450	63682.5	37082.5	12.70	3222.10	560
11-Feb-15	62.44	62.3525	20,000	Sell	63682.5	-1750	61933	-1750	63682.5	38832.5	13.30		
Total											3235.40		58

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 25-Feb-2015 (Source - NSE)

Table 4A.55 Cost of financing the margin for observation no.59 and observations no. 561 – 576

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of US\$	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
8-Aug-14	64.0425	64.0425	20,000	Sell	64042.5	0	64042.5	0	64042.5	64042.5	21.93		
11-Aug-14	64.4025	64.0425	20,000	Sell	64042.5	-7200	56842.5	-7200	64042.5	71242.5	73.19		
12-Aug-14	64.1	64.4025	20,000	Sell	64042.5	6050	70093	6050	64042.5	65192.5	22.33		
13-Aug-14	64.1	64.1	20,000	Sell	64042.5	0	64043	0	64042.5	65192.5	22.33		
14-Aug-14	63.75	64.1	20,000	Sell	64042.5	7000	71042	7000	64042.5	58192.5	19.93		
19-Aug-14	63.6	63.75	20,000	Sell	64042.5	3000	67043	3000	64042.5	55192.5	94.51		
20-Aug-14	63.6	63.6	20,000	Sell	64042.5	0	64043	0	64042.5	55192.5	18.90		
21-Aug-14	63.4	63.6	20,000	Sell	64042.5	4000	68043	4000	64042.5	51192.5	17.53		
22-Aug-14	63.25	63.4	20,000	Sell	64042.5	3000	67043	3000	64042.5	48192.5	16.50		
25-Aug-14	63.335	63.25	20,000	Sell	64042.5	-1700	62343	-1700	64042.5	49892.5	51.26		
26-Aug-14	63.375	63.335	20,000	Sell	64042.5	-800	63243	-800	64042.5	50692.5	17.36		
27-Aug-14	63.3475	63.375	20,000	Sell	64042.5	550	64593	550	64042.5	50142.5	17.17		
28-Aug-14	63.2225	63.3475	20,000	Sell	64042.5	2500	66543	2500	64042.5	47642.5	16.32		
1-Sep-14	63.4975	63.2225	20,000	Sell	64042.5	-5500	58542	-5500	64042.5	53142.5	72.80		

2-Sep-14	63.32	63.4975	20,000	Sell	64042.5	3550	67593	3550	64042.5	49592.5	16.98
3-Sep-14	63.1	63.32	20,000	Sell	64042.5	4400	68443	4400	64042.5	45192.5	15.48
4-Sep-14	63.1	63.1	20,000	Sell	64042.5	0	64043	0	64042.5	45192.5	15.48
5-Sep-14	63.0225	63.1	20,000	Sell	64042.5	1550	65593	1550	64042.5	43642.5	14.95
8-Sep-14	62.86	63.0225	20,000	Sell	64042.5	3250	67293	3250	64042.5	40392.5	41.50
9-Sep-14	63.22	62.86	20,000	Sell	64042.5	-7200	56843	-7200	64042.5	47592.5	16.30
10-Sep-14	63.55	63.22	20,000	Sell	64042.5	-6600	57443	-6600	64042.5	54192.5	18.56
11-Sep-14	63.4	63.55	20,000	Sell	64042.5	3000	67043	3000	64042.5	51192.5	17.53
12-Sep-14	63.15	63.4	20,000	Sell	64042.5	5000	69043	5000	64042.5	46192.5	15.82
15-Sep-14	63.5675	63.15	20,000	Sell	64042.5	-8350	55692	-8350	64042.5	54542.5	56.04
16-Sep-14	63.52	63.5675	20,000	Sell	64042.5	950	64993	950	64042.5	53592.5	18.35
17-Sep-14	63.34	63.52	20,000	Sell	64042.5	3600	67643	3600	64042.5	49992.5	17.12
18-Sep-14	63.21	63.34	20,000	Sell	64042.5	2600	66643	2600	64042.5	47392.5	16.23
19-Sep-14	63.2	63.21	20,000	Sell	64042.5	200	64243	200	64042.5	47192.5	16.16
22-Sep-14	63.165	63.2	20,000	Sell	64042.5	700	64743	700	64042.5	46492.5	47.77
23-Sep-14	63.2725	63.165	20,000	Sell	64042.5	-2150	61893	-2150	64042.5	48642.5	16.66
24-Sep-14	63.3	63.2725	20,000	Sell	64042.5	-550	63493	-550	64042.5	49192.5	16.85
25-Sep-14	63.6125	63.3	20,000	Sell	64042.5	-6250	57793	-6250	64042.5	55442.5	18.99
26-Sep-14	63.565	63.6125	20,000	Sell	64042.5	950	64993	950	64042.5	54492.5	18.66

29-Sep-14	63.85	63.565	20,000	Sell	64042.5	-5700	58342	-5700	64042.5	60192.5	61.84
30-Sep-14	64.02	63.85	20,000	Sell	64042.5	-3400	60643	-3400	64042.5	63592.5	21.78
1-Oct-14	63.785	64.02	20,000	Sell	64042.5	4700	68743	4700	64042.5	58892.5	20.17
7-Oct-14	63.685	63.785	20,000	Sell	64042.5	2000	66042	2000	64042.5	56892.5	116.90
8-Oct-14	63.5725	63.685	20,000	Sell	64042.5	2250	66293	2250	64042.5	54642.5	18.71
9-Oct-14	63.1225	63.5725	20,000	Sell	64042.5	9000	73042	9000	64042.5	45642.5	15.63
10-Oct-14	63.37	63.1225	20,000	Sell	64042.5	-4950	59093	-4950	64042.5	50592.5	17.33
13-Oct-14	63.175	63.37	20,000	Sell	64042.5	3900	67943	3900	64042.5	46692.5	47.97
14-Oct-14	63.445	63.175	20,000	Sell	64042.5	-5400	58642	-5400	64042.5	52092.5	17.84
16-Oct-14	63.7525	63.445	20,000	Sell	64042.5	-6150	57893	-6150	64042.5	58242.5	39.89
17-Oct-14	63.3925	63.7525	20,000	Sell	64042.5	7200	71243	7200	64042.5	51042.5	17.48
20-Oct-14	63.2325	63.3925	20,000	Sell	64042.5	3200	67242	3200	64042.5	47842.5	49.15
21-Oct-14	63.135	63.2325	20,000	Sell	64042.5	1950	65993	1950	64042.5	45892.5	15.72
22-Oct-14	63.02	63.135	20,000	Sell	64042.5	2300	66342	2300	64042.5	43592.5	14.93
23-Oct-14	63.055	63.02	20,000	Sell	64042.5	-700	63343	-700	64042.5	44292.5	15.17
27-Oct-14	63.14	63.055	20,000	Sell	64042.5	-1700	62343	-1700	64042.5	45992.5	63.00
28-Oct-14	63.175	63.14	20,000	Sell	64042.5	-700	63343	-700	64042.5	46692.5	15.99
29-Oct-14	63.1225	63.175	20,000	Sell	64042.5	1050	65092	1050	64042.5	45642.5	15.63
30-Oct-14	63.1925	63.1225	20,000	Sell	64042.5	-1400	62643	-1400	64042.5	47042.5	16.11

31-Oct-14	63.1275	63.1925	20,000	Sell	64042.5	1300	65343	1300	64042.5	45742.5	15.67
3-Nov-14	63.1175	63.1275	20,000	Sell	64042.5	200	64243	200	64042.5	45542.5	46.79
5-Nov-14	63.085	63.1175	20,000	Sell	64042.5	650	64693	650	64042.5	44892.5	30.75
7-Nov-14	63.2475	63.085	20,000	Sell	64042.5	-3250	60793	-3250	64042.5	48142.5	32.97
10-Nov-14	63.1475	63.2475	20,000	Sell	64042.5	2000	66043	2000	64042.5	46142.5	47.41
11-Nov-14	63.23	63.1475	20,000	Sell	64042.5	-1650	62393	-1650	64042.5	47792.5	16.37
12-Nov-14	63.12	63.23	20,000	Sell	64042.5	2200	66243	2200	64042.5	45592.5	15.61
13-Nov-14	63.14	63.12	20,000	Sell	64042.5	-400	63642	-400	64042.5	45992.5	15.75
14-Nov-14	63.305	63.14	20,000	Sell	64042.5	-3300	60743	-3300	64042.5	49292.5	16.88
17-Nov-14	63.3225	63.305	20,000	Sell	64042.5	-350	63693	-350	64042.5	49642.5	51.00
18-Nov-14	63.315	63.3225	20,000	Sell	64042.5	150	64193	150	64042.5	49492.5	16.95
19-Nov-14	63.4925	63.315	20,000	Sell	64042.5	-3550	60493	-3550	64042.5	53042.5	18.17
20-Nov-14	63.4325	63.4925	20,000	Sell	64042.5	1200	65243	1200	64042.5	51842.5	17.75
21-Nov-14	63.2525	63.4325	20,000	Sell	64042.5	3600	67643	3600	64042.5	48242.5	16.52
24-Nov-14	63.4	63.2525	20,000	Sell	64042.5	-2950	61093	-2950	64042.5	51192.5	52.60
25-Nov-14	63.2975	63.4	20,000	Sell	64042.5	2050	66093	2050	64042.5	49142.5	16.83
26-Nov-14	63.3	63.2975	20,000	Sell	64042.5	-50	63993	-50	64042.5	49192.5	16.85
27-Nov-14	63.3025	63.3	20,000	Sell	64042.5	-50	63992	-50	64042.5	49242.5	16.86
28-Nov-14	63.4325	63.3025	20,000	Sell	64042.5	-2600	61443	-2600	64042.5	51842.5	17.75

1-Dec-14	63.445	63.4325	20,000	Sell	64042.5	-250	63792	-250	64042.5	52092.5	53.52
2-Dec-14	63.2675	63.445	20,000	Sell	64042.5	3550	67593	3550	64042.5	48542.5	16.62
3-Dec-14	63.27	63.2675	20,000	Sell	64042.5	-50	63992	-50	64042.5	48592.5	16.64
4-Dec-14	63.2775	63.27	20,000	Sell	64042.5	-150	63893	-150	64042.5	48742.5	16.69
5-Dec-14	63.1575	63.2775	20,000	Sell	64042.5	2400	66443	2400	64042.5	46342.5	15.87
8-Dec-14	63.2025	63.1575	20,000	Sell	64042.5	-900	63143	-900	64042.5	47242.5	48.54
9-Dec-14	63.215	63.2025	20,000	Sell	64042.5	-250	63792	-250	64042.5	47492.5	16.26
10-Dec-14	63.34	63.215	20,000	Sell	64042.5	-2500	61543	-2500	64042.5	49992.5	17.12
11-Dec-14	63.61	63.34	20,000	Sell	64042.5	-5400	58643	-5400	64042.5	55392.5	18.97
12-Dec-14	63.5275	63.61	20,000	Sell	64042.5	1650	65692	1650	64042.5	53742.5	18.40
15-Dec-14	64.1425	63.5275	20,000	Sell	64042.5	-12300	51743	-12300	64042.5	66042.5	67.85
16-Dec-14	64.8125	64.1425	20,000	Sell	64042.5	-13400	50643	-13400	64042.5	79442.5	27.21
17-Dec-14	64.8475	64.8125	20,000	Sell	64042.5	-700	63343	-700	64042.5	80142.5	27.45
18-Dec-14	64.315	64.8475	20,000	Sell	64042.5	10650	74693	10650	64042.5	69492.5	23.80
19-Dec-14	64.5125	64.315	20,000	Sell	64042.5	-3950	60092	-3950	64042.5	73442.5	25.15
22-Dec-14	64.4275	64.5125	20,000	Sell	64042.5	1700	65743	1700	64042.5	71742.5	73.71
23-Dec-14	64.4775	64.4275	20,000	Sell	64042.5	-1000	63042	-1000	64042.5	72742.5	24.91
24-Dec-14	64.675	64.4775	20,000	Sell	64042.5	-3950	60093	-3950	64042.5	76692.5	26.26
26-Dec-14	64.7675	64.675	20,000	Sell	64042.5	-1850	62193	-1850	64042.5	78542.5	53.80

29-Dec-14	64.795	64.7675	20,000	Sell	64042.5	-550	63492	-550	64042.5	79092.5	81.26
30-Dec-14	64.4925	64.795	20,000	Sell	64042.5	6050	70092	6050	64042.5	73042.5	25.01
31-Dec-14	64.205	64.4925	20,000	Sell	64042.5	5750	69793	5750	64042.5	67292.5	23.05
1-Jan-15	64.455	64.205	20,000	Sell	64042.5	-5000	59043	-5000	64042.5	72292.5	24.76
2-Jan-15	64.3775	64.455	20,000	Sell	64042.5	1550	65593	1550	64042.5	70742.5	24.23
5-Jan-15	64.46	64.3775	20,000	Sell	64042.5	-1650	62393	-1650	64042.5	72392.5	74.38
6-Jan-15	64.6475	64.46	20,000	Sell	64042.5	-3750	60293	-3750	64042.5	76142.5	26.08
7-Jan-15	64.2525	64.6475	20,000	Sell	64042.5	7900	71942	7900	64042.5	68242.5	23.37
8-Jan-15	63.705	64.2525	20,000	Sell	64042.5	10950	74993	10950	64042.5	57292.5	19.62
9-Jan-15	63.3525	63.705	20,000	Sell	64042.5	7050	71093	7050	64042.5	50242.5	17.21
12-Jan-15	63.1375	63.3525	20,000	Sell	64042.5	4300	68342	4300	64042.5	45942.5	47.20
13-Jan-15	63.065	63.1375	20,000	Sell	64042.5	1450	65493	1450	64042.5	44492.5	15.24
14-Jan-15	63.105	63.065	20,000	Sell	64042.5	-800	63243	-800	64042.5	45292.5	15.51
15-Jan-15	62.91	63.105	20,000	Sell	64042.5	3900	67943	3900	64042.5	41392.5	14.18
16-Jan-15	62.735	62.91	20,000	Sell	64042.5	3500	67543	3500	64042.5	37892.5	12.98
19-Jan-15	62.56	62.735	20,000	Sell	64042.5	3500	67543	3500	64042.5	34392.5	35.33
20-Jan-15	62.54	62.56	20,000	Sell	64042.5	400	64443	400	64042.5	33992.5	11.64
21-Jan-15	62.46	62.54	20,000	Sell	64042.5	1600	65643	1600	64042.5	32392.5	11.09
22-Jan-15	62.475	62.46	20,000	Sell	64042.5	-300	63743	-300	64042.5	32692.5	11.20

23-Jan-15	62.2125	62.475	20,000	Sell	64042.5	5250	69293	5250	64042.5	27442.5	9.40		
27-Jan-15	62.1125	62.2125	20,000	Sell	64042.5	2000	66043	2000	64042.5	25442.5	34.85		
28-Jan-15	62.0425	62.1125	20,000	Sell	64042.5	1400	65443	1400	64042.5	24042.5	8.23		
29-Jan-15	62.54	62.0425	20,000	Sell	64042.5	-9950	54093	-9950	64042.5	33992.5	11.64		
30-Jan-15	62.6075	62.54	20,000	Sell	64042.5	-1350	62693	-1350	64042.5	35342.5	12.10		
2-Feb-15	62.505	62.6075	20,000	Sell	64042.5	2050	66093	2050	64042.5	33292.5	34.20		
3-Feb-15	62.3725	62.505	20,000	Sell	64042.5	2650	66693	2650	64042.5	30642.5	10.49		
4-Feb-15	62.4375	62.3725	20,000	Sell	64042.5	-1300	62743	-1300	64042.5	31942.5	10.94		
5-Feb-15	62.3675	62.4375	20,000	Sell	64042.5	1400	65443	1400	64042.5	30542.5	10.46		
6-Feb-15	62.3225	62.3675	20,000	Sell	64042.5	900	64943	900	64042.5	29642.5	10.15		
9-Feb-15	62.7625	62.3225	20,000	Sell	64042.5	-8800	55242	-8800	64042.5	38442.5	39.50		
10-Feb-15	62.7475	62.7625	20,000	Sell	64042.5	300	64343	300	64042.5	38142.5	13.06	3285.34	561
11-Feb-15	62.8425	62.7475	20,000	Sell	64042.5	-1900	62143	-1900	64042.5	40042.5	13.71	3299.05	562
12-Feb-15	62.8025	62.8425	20,000	Sell	64042.5	800	64843	800	64042.5	39242.5	13.44	3312.49	563
13-Feb-15	62.695	62.8025	20,000	Sell	64042.5	2150	66193	2150	64042.5	37092.5	12.70	3325.20	564
16-Feb-15	62.685	62.695	20,000	Sell	64042.5	200	64243	200	64042.5	36892.5	37.90	3363.10	565
18-Feb-15	62.7875	62.685	20,000	Sell	64042.5	-2050	61993	-2050	64042.5	38942.5	26.67	3389.77	566
20-Feb-15	62.6775	62.7875	20,000	Sell	64042.5	2200	66243	2200	64042.5	36742.5	25.17	3414.94	567
23-Feb-15	62.7175	62.6775	20,000	Sell	64042.5	-800	63243	-800	64042.5	37542.5	38.57	3453.51	568

24-Feb-15	62.67	62.7175	20,000	Sell	64042.5	950	64993	950	64042.5	36592.5	12.53	3466.04	569
25-Feb-15	62.3825	62.67	20,000	Sell	64042.5	5750	69793	5750	64042.5	30842.5	10.56	3476.60	570
26-Feb-15	62.115	62.3825	20,000	Sell	64042.5	5350	69393	5350	64042.5	25492.5	8.73	3485.33	571
27-Feb-15	62.2175	62.115	20,000	Sell	64042.5	-2050	61993	-2050	64042.5	27542.5	9.43	3494.77	572
2-Mar-15	62.2675	62.2175	20,000	Sell	64042.5	-1000	63043	-1000	64042.5	28542.5	29.32	3524.09	573
3-Mar-15	62.27	62.2675	20,000	Sell	64042.5	-50	63992	-50	64042.5	28592.5	9.79	3533.88	574
4-Mar-15	62.5425	62.27	20,000	Sell	64042.5	-5450	58593	-5450	64042.5	34042.5	11.66	3545.54	575
5-Mar-15	62.475	62.5425	20,000	Sell	64042.5	1350	65392	1350	64042.5	32692.5	11.20	3556.74	576
9-Mar-15	62.8325	62.475	20,000	Sell	64042.5	-7150	56893	-7150	64042.5	39842.5	54.58		
Total											3611.32		59

SETTLEMENTPRICES for USD-INR FUTURES EXPIRING 27-Mar-2015 (Source - NSE)

Table 4A.56 Cost of financing the margin for observation no.60 and observations no. 577 – 595

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of US\$	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
8-Aug-14	64.45	64.45	20,000	Sell	64450	0	64450	0	64450	64450	22.07		
11-Aug-14	64.87	64.45	20,000	Sell	64450	-8400	56050	-8400	64450	72850	74.85		
12-Aug-14	64.2875	64.87	20,000	Sell	64450	11650	76100	11650	64450	61200	20.96		
13-Aug-14	64.9025	64.2875	20,000	Sell	64450	-12300	52150	-12300	64450	73500	25.17		
14-Aug-14	64	64.9025	20,000	Sell	64450	18050	82500	18050	64450	55450	18.99		
19-Aug-14	63.89	64	20,000	Sell	64450	2200	66650	2200	64450	53250	91.18		
20-Aug-14	63.72	63.89	20,000	Sell	64450	3400	67850	3400	64450	49850	17.07		
21-Aug-14	64.23	63.72	20,000	Sell	64450	-10200	54250	-10200	64450	60050	20.57		
22-Aug-14	63.6	64.23	20,000	Sell	64450	12600	77050	12600	64450	47450	16.25		
25-Aug-14	63.6	63.6	20,000	Sell	64450	0	64450	0	64450	47450	48.75		
26-Aug-14	63.9	63.6	20,000	Sell	64450	-6000	58450	-6000	64450	53450	18.30		
27-Aug-14	63.875	63.9	20,000	Sell	64450	500	64950	500	64450	52950	18.13		
28-Aug-14	63.55	63.875	20,000	Sell	64450	6500	70950	6500	64450	46450	15.91		
1-Sep-14	63.8825	63.55		Sell	64450	-6650	57800	-6650	64450	53100	72.74		

20,000											
2-Sep-14	63.6	63.8825	20,000	Sell	64450	5650	70100	5650	64450	47450	16.25
3-Sep-14	63.45	63.6	20,000	Sell	64450	3000	67450	3000	64450	44450	15.22
4-Sep-14	63.37	63.45	20,000	Sell	64450	1600	66050	1600	64450	42850	14.67
5-Sep-14	63.755	63.37	20,000	Sell	64450	-7700	56750	-7700	64450	50550	17.31
8-Sep-14	63.27	63.755	20,000	Sell	64450	9700	74150	9700	64450	40850	41.97
9-Sep-14	63.45	63.27	20,000	Sell	64450	-3600	60850	-3600	64450	44450	15.22
10-Sep-14	63.7825	63.45	20,000	Sell	64450	-6650	57800	-6650	64450	51100	17.50
11-Sep-14	64.2175	63.7825	20,000	Sell	64450	-8700	55750	-8700	64450	59800	20.48
12-Sep-14	63.57	64.2175	20,000	Sell	64450	12950	77400	12950	64450	46850	16.04
15-Sep-14	63.95	63.57	20,000	Sell	64450	-7600	56850	-7600	64450	54450	55.94
16-Sep-14	64.27	63.95	20,000	Sell	64450	-6400	58050	-6400	64450	60850	20.84
17-Sep-14	64.09	64.27	20,000	Sell	64450	3600	68050	3600	64450	57250	19.61
18-Sep-14	63.62	64.09	20,000	Sell	64450	9400	73850	9400	64450	47850	16.39
19-Sep-14	63.9675	63.62	20,000	Sell	64450	-6950	57500	-6950	64450	54800	18.77
22-Sep-14	63.5225	63.9675	20,000	Sell	64450	8900	73350	8900	64450	45900	47.16
23-Sep-14	63.6675	63.5225	20,000	Sell	64450	-2900	61550	-2900	64450	48800	16.71
24-Sep-14	63.615	63.6675	20,000	Sell	64450	1050	65500	1050	64450	47750	16.35
25-Sep-14	63.95	63.615	20,000	Sell	64450	-6700	57750	-6700	64450	54450	18.65
26-Sep-14	63.845	63.95	20,000	Sell	64450	2100	66550	2100	64450	52350	17.93

29-Sep-14	64.28	63.845	20,000	Sell	64450	-8700	55750	-8700	64450	61050	62.72
30-Sep-14	64.39	64.28	20,000	Sell	64450	-2200	62250	-2200	64450	63250	21.66
1-Oct-14	64.15	64.39	20,000	Sell	64450	4800	69250	4800	64450	58450	20.02
7-Oct-14	64.1725	64.15	20,000	Sell	64450	-450	64000	-450	64450	58900	121.03
8-Oct-14	63.9525	64.1725	20,000	Sell	64450	4400	68850	4400	64450	54500	18.66
9-Oct-14	63.9175	63.9525	20,000	Sell	64450	700	65150	700	64450	53800	18.42
10-Oct-14	63.795	63.9175	20,000	Sell	64450	2450	66900	2450	64450	51350	17.59
13-Oct-14	63.55	63.795	20,000	Sell	64450	4900	69350	4900	64450	46450	47.72
14-Oct-14	64.12	63.55	20,000	Sell	64450	-11400	53050	-11400	64450	57850	19.81
16-Oct-14	64.0575	64.12	20,000	Sell	64450	1250	65700	1250	64450	56600	38.77
17-Oct-14	64.04	64.0575	20,000	Sell	64450	350	64800	350	64450	56250	19.26
20-Oct-14	63.6075	64.04	20,000	Sell	64450	8650	73100	8650	64450	47600	48.90
21-Oct-14	63.5	63.6075	20,000	Sell	64450	2150	66600	2150	64450	45450	15.57
22-Oct-14	63.3625	63.5	20,000	Sell	64450	2750	67200	2750	64450	42700	14.62
23-Oct-14	63.81	63.3625	20,000	Sell	64450	-8950	55500	-8950	64450	51650	17.69
27-Oct-14	63.785	63.81	20,000	Sell	64450	500	64950	500	64450	51150	70.07
28-Oct-14	63.8275	63.785	20,000	Sell	64450	-850	63600	-850	64450	52000	17.81
29-Oct-14	63.5	63.8275	20,000	Sell	64450	6550	71000	6550	64450	45450	15.57
30-Oct-14	63.5975	63.5	20,000	Sell	64450	-1950	62500	-1950	64450	47400	16.23

31-Oct-14	63.4825	63.5975	20,000	Sell	64450	2300	66750	2300	64450	45100	15.45
3-Nov-14	63.4875	63.4825	20,000	Sell	64450	-100	64350	-100	64450	45200	46.44
5-Nov-14	63.5075	63.4875	20,000	Sell	64450	-400	64050	-400	64450	45600	31.23
7-Nov-14	63.6425	63.5075	20,000	Sell	64450	-2700	61750	-2700	64450	48300	33.08
10-Nov-14	63.5275	63.6425	20,000	Sell	64450	2300	66750	2300	64450	46000	47.26
11-Nov-14	63.6025	63.5275	20,000	Sell	64450	-1500	62950	-1500	64450	47500	16.27
12-Nov-14	63.71	63.6025	20,000	Sell	64450	-2150	62300	-2150	64450	49650	17.00
13-Nov-14	63.51	63.71	20,000	Sell	64450	4000	68450	4000	64450	45650	15.63
14-Nov-14	63.675	63.51	20,000	Sell	64450	-3300	61150	-3300	64450	48950	16.76
17-Nov-14	63.7025	63.675	20,000	Sell	64450	-550	63900	-550	64450	49500	50.86
18-Nov-14	63.6825	63.7025	20,000	Sell	64450	400	64850	400	64450	49100	16.82
19-Nov-14	63.845	63.6825	20,000	Sell	64450	-3250	61200	-3250	64450	52350	17.93
20-Nov-14	63.7775	63.845	20,000	Sell	64450	1350	65800	1350	64450	51000	17.47
21-Nov-14	63.6025	63.7775	20,000	Sell	64450	3500	67950	3500	64450	47500	16.27
24-Nov-14	64.01	63.6025	20,000	Sell	64450	-8150	56300	-8150	64450	55650	57.17
25-Nov-14	63.65	64.01	20,000	Sell	64450	7200	71650	7200	64450	48450	16.59
26-Nov-14	63.665	63.65	20,000	Sell	64450	-300	64150	-300	64450	48750	16.70
27-Nov-14	63.68	63.665	20,000	Sell	64450	-300	64150	-300	64450	49050	16.80
28-Nov-14	63.8025	63.68	20,000	Sell	64450	-2450	62000	-2450	64450	51500	17.64

1-Dec-14	63.7925	63.8025	20,000	Sell	64450	200	64650	200	64450	51300	52.71
2-Dec-14	63.6325	63.7925	20,000	Sell	64450	3200	67650	3200	64450	48100	16.47
3-Dec-14	63.595	63.6325	20,000	Sell	64450	750	65200	750	64450	47350	16.22
4-Dec-14	63.6525	63.595	20,000	Sell	64450	-1150	63300	-1150	64450	48500	16.61
5-Dec-14	63.515	63.6525	20,000	Sell	64450	2750	67200	2750	64450	45750	15.67
8-Dec-14	63.5675	63.515	20,000	Sell	64450	-1050	63400	-1050	64450	46800	48.08
9-Dec-14	63.575	63.5675	20,000	Sell	64450	-150	64300	-150	64450	46950	16.08
10-Dec-14	63.7025	63.575	20,000	Sell	64450	-2550	61900	-2550	64450	49500	16.95
11-Dec-14	63.9575	63.7025	20,000	Sell	64450	-5100	59350	-5100	64450	54600	18.70
12-Dec-14	63.8575	63.9575	20,000	Sell	64450	2000	66450	2000	64450	52600	18.01
15-Dec-14	64.47	63.8575	20,000	Sell	64450	-12250	52200	-12250	64450	64850	66.63
16-Dec-14	65.135	64.47	20,000	Sell	64450	-13300	51150	-13300	64450	78150	26.76
17-Dec-14	65.1925	65.135	20,000	Sell	64450	-1150	63300	-1150	64450	79300	27.16
18-Dec-14	64.675	65.1925	20,000	Sell	64450	10350	74800	10350	64450	68950	23.61
19-Dec-14	64.885	64.675	20,000	Sell	64450	-4200	60250	-4200	64450	73150	25.05
22-Dec-14	64.79	64.885	20,000	Sell	64450	1900	66350	1900	64450	71250	73.20
23-Dec-14	64.85	64.79	20,000	Sell	64450	-1200	63250	-1200	64450	72450	24.81
24-Dec-14	65.04	64.85	20,000	Sell	64450	-3800	60650	-3800	64450	76250	26.11
26-Dec-14	65.1575	65.04	20,000	Sell	64450	-2350	62100	-2350	64450	78600	53.84

29-Dec-14	65.175	65.1575	20,000	Sell	64450	-350	64100	-350	64450	78950	81.11
30-Dec-14	64.86	65.175	20,000	Sell	64450	6300	70750	6300	64450	72650	24.88
31-Dec-14	64.6075	64.86	20,000	Sell	64450	5050	69500	5050	64450	67600	23.15
1-Jan-15	64.925	64.6075	20,000	Sell	64450	-6350	58100	-6350	64450	73950	25.33
2-Jan-15	64.7725	64.925	20,000	Sell	64450	3050	67500	3050	64450	70900	24.28
5-Jan-15	64.865	64.7725	20,000	Sell	64450	-1850	62600	-1850	64450	72750	74.74
6-Jan-15	65.0425	64.865	20,000	Sell	64450	-3550	60900	-3550	64450	76300	26.13
7-Jan-15	64.65	65.0425	20,000	Sell	64450	7850	72300	7850	64450	68450	23.44
8-Jan-15	64.095	64.65	20,000	Sell	64450	11100	75550	11100	64450	57350	19.64
9-Jan-15	63.7725	64.095	20,000	Sell	64450	6450	70900	6450	64450	50900	17.43
12-Jan-15	63.5725	63.7725	20,000	Sell	64450	4000	68450	4000	64450	46900	48.18
13-Jan-15	63.5075	63.5725	20,000	Sell	64450	1300	65750	1300	64450	45600	15.62
14-Jan-15	63.5325	63.5075	20,000	Sell	64450	-500	63950	-500	64450	46100	15.79
15-Jan-15	63.3325	63.5325	20,000	Sell	64450	4000	68450	4000	64450	42100	14.42
16-Jan-15	63.1575	63.3325	20,000	Sell	64450	3500	67950	3500	64450	38600	13.22
19-Jan-15	62.97	63.1575	20,000	Sell	64450	3750	68200	3750	64450	34850	35.80
20-Jan-15	62.96	62.97	20,000	Sell	64450	200	64650	200	64450	34650	11.87
21-Jan-15	62.8625	62.96	20,000	Sell	64450	1950	66400	1950	64450	32700	11.20
22-Jan-15	62.87	62.8625	20,000	Sell	64450	-150	64300	-150	64450	32850	11.25

23-Jan-15	62.6125	62.87	20,000	Sell	64450	5150	69600	5150	64450	27700	9.49
27-Jan-15	62.5225	62.6125	20,000	Sell	64450	1800	66250	1800	64450	25900	35.48
28-Jan-15	62.4425	62.5225	20,000	Sell	64450	1600	66050	1600	64450	24300	8.32
29-Jan-15	62.9525	62.4425	20,000	Sell	64450	-10200	54250	-10200	64450	34500	11.82
30-Jan-15	63	62.9525	20,000	Sell	64450	-950	63500	-950	64450	35450	12.14
2-Feb-15	62.915	63	20,000	Sell	64450	1700	66150	1700	64450	33750	34.67
3-Feb-15	62.7675	62.915	20,000	Sell	64450	2950	67400	2950	64450	30800	10.55
4-Feb-15	62.8425	62.7675	20,000	Sell	64450	-1500	62950	-1500	64450	32300	11.06
5-Feb-15	62.785	62.8425	20,000	Sell	64450	1150	65600	1150	64450	31150	10.67
6-Feb-15	62.7325	62.785	20,000	Sell	64450	1050	65500	1050	64450	30100	10.31
9-Feb-15	63.175	62.7325	20,000	Sell	64450	-8850	55600	-8850	64450	38950	40.02
10-Feb-15	63.1425	63.175	20,000	Sell	64450	650	65100	650	64450	38300	13.12
11-Feb-15	63.2475	63.1425	20,000	Sell	64450	-2100	62350	-2100	64450	40400	13.84
12-Feb-15	63.195	63.2475	20,000	Sell	64450	1050	65500	1050	64450	39350	13.48
13-Feb-15	63.0925	63.195	20,000	Sell	64450	2050	66500	2050	64450	37300	12.77
16-Feb-15	63.1075	63.0925	20,000	Sell	64450	-300	64150	-300	64450	37600	38.63
18-Feb-15	63.19	63.1075	20,000	Sell	64450	-1650	62800	-1650	64450	39250	26.88
20-Feb-15	63.0675	63.19	20,000	Sell	64450	2450	66900	2450	64450	36800	25.21
23-Feb-15	63.095	63.0675	20,000	Sell	64450	-550	63900	-550	64450	37350	38.37

24-Feb-15	63.065	63.095	20,000	Sell	64450	600	65050	600	64450	36750	12.59		
25-Feb-15	62.7975	63.065	20,000	Sell	64450	5350	69800	5350	64450	31400	10.75		
26-Feb-15	62.5225	62.7975	20,000	Sell	64450	5500	69950	5500	64450	25900	8.87		
27-Feb-15	62.6275	62.5225	20,000	Sell	64450	-2100	62350	-2100	64450	28000	9.59		
2-Mar-15	62.6825	62.6275	20,000	Sell	64450	-1100	63350	-1100	64450	29100	29.90		
3-Mar-15	62.7025	62.6825	20,000	Sell	64450	-400	64050	-400	64450	29500	10.10		
4-Mar-15	62.9525	62.7025	20,000	Sell	64450	-5000	59450	-5000	64450	34500	11.82		
5-Mar-15	62.89	62.9525	20,000	Sell	64450	1250	65700	1250	64450	33250	11.39		
9-Mar-15	63.26	62.89	20,000	Sell	64450	-7400	57050	-7400	64450	40650	55.68		
10-Mar-15	63.4475	63.26	20,000	Sell	64450	-3750	60700	-3750	64450	44400	15.21	3662.29	577
11-Mar-15	63.4925	63.4475	20,000	Sell	64450	-900	63550	-900	64450	45300	15.51	3677.81	578
12-Mar-15	63.1725	63.4925	20,000	Sell	64450	6400	70850	6400	64450	38900	13.32	3691.13	579
13-Mar-15	63.6075	63.1725	20,000	Sell	64450	-8700	55750	-8700	64450	47600	16.30	3707.43	580
16-Mar-15	63.4625	63.6075	20,000	Sell	64450	2900	67350	2900	64450	44700	45.92	3753.36	581
17-Mar-15	63.3375	63.4625	20,000	Sell	64450	2500	66950	2500	64450	42200	14.45	3767.81	582
18-Mar-15	63.32	63.3375	20,000	Sell	64450	350	64800	350	64450	41850	14.33	3782.14	583
19-Mar-15	63.0925	63.32	20,000	Sell	64450	4550	69000	4550	64450	37300	12.77	3794.91	584
20-Mar-15	63	63.0925	20,000	Sell	64450	1850	66300	1850	64450	35450	12.14	3807.05	585
23-Mar-15	62.8075	63	20,000	Sell	64450	3850	68300	3850	64450	31600	32.47	3839.52	586

24-Mar-15	62.7775	62.8075	20,000	Sell	64450	600	65050	600	64450	31000	10.62	3850.14	587
25-Mar-15	62.8725	62.7775	20,000	Sell	64450	-1900	62550	-1900	64450	32900	11.27	3861.40	588
26-Mar-15	63.2175	62.8725	20,000	Sell	64450	-6900	57550	-6900	64450	39800	13.63	3875.03	589
27-Mar-15	62.96	63.2175	20,000	Sell	64450	5150	69600	5150	64450	34650	11.87	3886.90	590
30-Mar-15	63	62.96	20,000	Sell	64450	-800	63650	-800	64450	35450	36.42	3923.32	591
31-Mar-15	62.83	63	20,000	Sell	64450	3400	67850	3400	64450	32050	10.98	3934.30	592
6-Apr-15	62.4925	62.83	20,000	Sell	64450	6750	71200	6750	64450	25300	51.99	3986.28	593
7-Apr-15	62.555	62.4925	20,000	Sell	64450	-1250	63200	-1250	64450	26550	9.09	3995.38	594
8-Apr-15	62.51	62.555	20,000	Sell	64450	900	65350	900	64450	25650	8.78	4004.16	595
9-Apr-15	62.46	62.51	20,000	Sell	64450	1000	65450	1000	64450	24650	8.44		
Total											4012.60		60

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 28-Apr-2015 (Source - NSE)

Table 4A.57 Cost of financing the margin for observations no. 460 – 481

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of EURO	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
4-Jun-15	73.325	73.325	13,000	Sell	47661.25	0	47661.25	0	47661.25	47661.25	16.32		
5-Jun-15	72.3025	73.325	13,000	Sell	47661.25	13292.5	60953.75	13292.5	47661.25	34368.75	11.77	28.09	460
8-Jun-15	72.1125	72.3025	13,000	Sell	47661.25	2470	50131	2470	47661.25	31898.75	32.77	60.87	461
9-Jun-15	72.7225	72.1125	13,000	Sell	47661.25	-7930	39731	-7930	47661.25	39828.75	13.64	74.51	462
10-Jun-15	72.68	72.7225	13,000	Sell	47661.25	552	48214	552.5	47661.25	39276.25	13.45	87.96	463
11-Jun-15	72.66	72.68	13,000	Sell	47661.25	260	47921	260	47661.25	39016.25	13.36	101.32	464
12-Jun-15	72.2725	72.66	13,000	Sell	47661.25	5038	52699	5037.5	47661.25	33978.75	11.64	112.95	465
15-Jun-15	72.4825	72.2725	13,000	Sell	47661.25	-2730	44931	-2730	47661.25	36708.75	37.71	150.67	466
16-Jun-15	72.8875	72.4825	13,000	Sell	47661.25	-5265	42396	-5265	47661.25	41973.75	14.37	165.04	467
17-Jun-15	72.76	72.8875	13,000	Sell	47661.25	1657	49319	1657.5	47661.25	40316.25	13.81	178.85	468
18-Jun-15	73.2	72.76	13,000	Sell	47661.25	-5720	41941	-5720	47661.25	46036.25	15.77	194.62	469
19-Jun-15	72.3075	73.2	13,000	Sell	47661.25	11603	59264	11602.5	47661.25	34433.75	11.79	206.41	470
22-Jun-15	72.53	72.3075	13,000	Sell	47661.25	-2892	44769	-2892.5	47661.25	37326.25	38.35	244.76	471
23-Jun-15	71.7775	72.53	13,000	Sell	47661.25	9782	57444	9782.5	47661.25	27543.75	9.43	254.19	472
24-Jun-15	71.69	71.7775	13,000	Sell	47661.25	1138	48799	1137.5	47661.25	26406.25	9.04	263.23	473

25-Jun-15	71.625	71.69	13,000	Sell	47661.25	845	48506	845	47661.25	25561.25	8.75	271.99	474
26-Jun-15	71.6375	71.625	13,000	Sell	47661.25	-163	47499	-162.5	47661.25	25723.75	8.81	280.80	475
29-Jun-15	71.375	71.6375	13,000	Sell	47661.25	3413	51074	3412.5	47661.25	22311.25	22.92	303.72	476
30-Jun-15	71.525	71.375	13,000	Sell	47661.25	-1950	45711	-1950	47661.25	24261.25	8.31	312.03	477
1-Jul-15	70.9975	71.525	13,000	Sell	47661.25	6858	54519	6857.5	47661.25	17403.75	5.96	317.99	478
2-Jul-15	70.66	70.9975	13,000	Sell	47661.25	4388	52049	4387.5	47661.25	13016.25	4.46	322.45	479
3-Jul-15	70.7475	70.66	13,000	Sell	47661.25	-1138	46524	-1137.5	47661.25	14153.75	4.85	327.29	480
6-Jul-15	70.2525	70.7475	13,000	Sell	47661.25	6435	54096	6435	47661.25	7718.75	7.93	335.22	481

SETTLEMENTPRICES for EURO-INR FUTURES EXPIRING 29-July-2015 (Source - NSE)

Table 4A.58 Cost of financing the margin for observations no. 615 – 634

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of US\$	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
25-May-16	68.1	68.1	42,000	Sell	143010	0	143010	0	143010	143010	48.98		
26-May-16	67.835	68.1	42,000	Sell	143010	11130	154140	11130	143010	131880	45.16		
27-May-16	67.7075	67.835	42,000	Sell	143010	5355	148365	5355	143010	126525	43.33		
30-May-16	67.8475	67.7075	42,000	Sell	143010	-5880	137130	-5880	143010	132405	136.03		
31-May-16	67.9325	67.8475	42,000	Sell	143010	-3570	139440	-3570	143010	135975	46.57		
1-Jun-16	68.1025	67.9325	42,000	Sell	143010	-7140	135870	-7140	143010	143115	49.01		
2-Jun-16	67.915	68.1025	42,000	Sell	143010	7875	150885	7875	143010	135240	46.32		
3-Jun-16	67.8825	67.915	42,000	Sell	143010	1365	144375	1365	143010	133875	45.85		
6-Jun-16	67.585	67.8825	42,000	Sell	143010	12495	155505	12495	143010	121380	124.71		
7-Jun-16	67.315	67.585	42,000	Sell	143010	11340	154350	11340	143010	110040	37.68		
8-Jun-16	67.185	67.315	42,000	Sell	143010	5460	148470	5460	143010	104580	35.82		
9-Jun-16	67.24	67.185	42,000	Sell	143010	-2310	140700	-2310	143010	106890	36.61		
10-Jun-16	67.2675	67.24	42,000	Sell	143010	-1155	141855	-1155	143010	108045	37.00		
13-Jun-16	67.625	67.2675		Sell	143010	-15015	127995	-15015	143010	123060	126.43		

			42,000											
14-Jun-16	67.76	67.625	42,000	Sell	143010	-5670	137340	-5670	143010	128730	44.09			
15-Jun-16	67.6325	67.76	42,000	Sell	143010	5355	148365	5355	143010	123375	42.25			
16-Jun-16	67.7575	67.6325	42,000	Sell	143010	-5250	137760	-5250	143010	128625	44.05			
17-Jun-16	67.5175	67.7575	42,000	Sell	143010	10080	153090	10080	143010	118545	40.60			
20-Jun-16	67.75	67.5175	42,000	Sell	143010	-9765	133245	-9765	143010	128310	131.83			
21-Jun-16	67.9375	67.75	42,000	Sell	143010	-7875	135135	-7875	143010	136185	46.64			
22-Jun-16	67.8675	67.9375	42,000	Sell	143010	2940	145950	2940	143010	133245	45.63			
23-Jun-16	67.63	67.8675	42,000	Sell	143010	9975	152985	9975	143010	123270	42.22			
24-Jun-16	68.3325	67.63	42,000	Sell	143010	-29505	113505	-29505	143010	152775	52.32	1349.11		615
27-Jun-16	68.3375	68.3325	42,000	Sell	143010	-210	142800	-210	143010	152985	157.18	1506.28		616
28-Jun-16	68.2875	68.3375	42,000	Sell	143010	2100	145110	2100	143010	150885	51.67	1557.96		617
29-Jun-16	67.9975	68.2875	42,000	Sell	143010	12180	155190	12180	143010	138705	47.50	1605.46		618
30-Jun-16	67.7725	67.9975	42,000	Sell	143010	9450	152460	9450	143010	129255	44.27	1649.72		619
1-Jul-16	67.605	67.7725	42,000	Sell	143010	7035	150045	7035	143010	122220	41.86	1691.58		620
4-Jul-16	67.5	67.605	42,000	Sell	143010	4410	147420	4410	143010	117810	121.04	1812.62		621
5-Jul-16	67.6975	67.5	42,000	Sell	143010	-8295	134715	-8295	143010	126105	43.19	1855.80		622
7-Jul-16	67.59	67.6975	42,000	Sell	143010	4515	147525	4515	143010	121590	83.28	1939.08		623
8-Jul-16	67.54	67.59	42,000	Sell	143010	2100	145110	2100	143010	119490	40.92	1980.01		624
11-Jul-16	67.3025	67.54		Sell	143010	9975	152985	9975	143010	109515	112.52	2092.52		625

			42,000										
12-Jul-16	67.3225	67.3025	42,000	Sell	143010	-840	142170	-840	143010	110355	37.79	2130.31	626
13-Jul-16	67.18	67.3225	42,000	Sell	143010	5985	148995	5985	143010	104370	35.74	2166.06	627
14-Jul-16	67.035	67.18	42,000	Sell	143010	6090	149100	6090	143010	98280	33.66	2199.71	628
15-Jul-16	67.16	67.035	42,000	Sell	143010	-5250	137760	-5250	143010	103530	35.46	2235.17	629
18-Jul-16	67.285	67.16	42,000	Sell	143010	-5250	137760	-5250	143010	108780	111.76	2346.93	630
19-Jul-16	67.195	67.285	42,000	Sell	143010	3780	146790	3780	143010	105000	35.96	2382.89	631
20-Jul-16	67.2725	67.195	42,000	Sell	143010	-3255	139755	-3255	143010	108255	37.07	2419.96	632
21-Jul-16	67.215	67.2725	42,000	Sell	143010	2415	145425	2415	143010	105840	36.25	2456.21	633
22-Jul-16	67.1125	67.215	42,000	Sell	143010	4305	147315	4305	143010	101535	34.77	2490.98	634

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 27-July-2016 (Source - NSE)

Table 4A.59 Cost of financing the margin for observations no. 654 – 674

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
25-May-16	68.4575	68.4575	67000	Sell	229332.6	0	229332.6	0	229332.6	229332.6	78.54		
26-May-16	68.1825	68.4575	67000	Sell	229332.6	18425	247757.6	18425	229332.6	210907.6	72.23		
27-May-16	68.085	68.1825	67000	Sell	229332.6	6533	235865	6532.5	229332.6	204375.1	69.99		
30-May-16	68.23	68.085	67000	Sell	229332.6	-9715	219618	-9715	229332.6	214090.1	219.96		
31-May-16	68.3025	68.23	67000	Sell	229332.6	-4857	224475	-4857.5	229332.6	218947.6	74.98		
1-Jun-16	68.465	68.3025	67000	Sell	229332.6	-10888	218445	-10887.5	229332.6	229835.1	78.71		
2-Jun-16	68.285	68.465	67000	Sell	229332.6	12060	241393	12060	229332.6	217775.1	74.58		
3-Jun-16	68.26	68.285	67000	Sell	229332.6	1675	231008	1675	229332.6	216100.1	74.01		
6-Jun-16	67.96	68.26	67000	Sell	229332.6	20100	249433	20100	229332.6	196000.1	201.37		
7-Jun-16	67.685	67.96	67000	Sell	229332.6	18425	247758	18425	229332.6	177575.1	60.81		
8-Jun-16	67.5625	67.685	67000	Sell	229332.6	8208	237540	8207.5	229332.6	169367.6	58.00		
9-Jun-16	67.635	67.5625	67000	Sell	229332.6	-4858	224475	-4857.5	229332.6	174225.1	59.67		
10-Jun-16	67.6525	67.635	67000	Sell	229332.6	-1172	228160	-1172.5	229332.6	175397.6	60.07		
13-Jun-16	67.995	67.6525	67000	Sell	229332.6	-22948	206385	-22947.5	229332.6	198345.1	203.78		
14-Jun-16	68.1375	67.995	67000	Sell	229332.6	-9547	219785	-9547.5	229332.6	207892.6	71.20		
15-Jun-16	68	68.1375	67000	Sell	229332.6	9213	238545	9212.5	229332.6	198680.1	68.04		
16-Jun-16	68.1325	68	67000	Sell	229332.6	-8877	220455	-8877.5	229332.6	207557.6	71.08		
17-Jun-16	67.8925	68.1325	67000	Sell	229332.6	16080	245413	16080	229332.6	191477.6	65.57		
20-Jun-16	68.125	67.8925	67000	Sell	229332.6	-15578	213755	-15577.5	229332.6	207055.1	212.73		
21-Jun-16	68.3375	68.125	67000	Sell	229332.6	-14238	215095	-14237.5	229332.6	221292.6	75.79		
22-Jun-16	68.2625	68.3375	67000	Sell	229332.6	5025	234358	5025	229332.6	216267.6	74.06		

23-Jun-16	68.0325	68.2625	67000	Sell	229332.6	15410	244743	15410	229332.6	200857.6	68.79		
24-Jun-16	68.71	68.0325	67000	Sell	229332.6	-45392	183940	-45392.5	229332.6	246250.1	84.33		
27-Jun-16	68.7	68.71	67000	Sell	229332.6	670	230003	670	229332.6	245580.1	252.31		
28-Jun-16	68.6425	68.7	67000	Sell	229332.6	3853	233185	3852.5	229332.6	241727.6	82.78		
29-Jun-16	68.3725	68.6425	67000	Sell	229332.6	18090	247423	18090	229332.6	223637.6	76.59		
30-Jun-16	68.145	68.3725	67000	Sell	229332.6	15243	244575	15242.5	229332.6	208395.1	71.37		
1-Jul-16	67.9825	68.145	67000	Sell	229332.6	10887	240220	10887.5	229332.6	197507.6	67.64		
4-Jul-16	67.8725	67.9825	67000	Sell	229332.6	7370	236703	7370	229332.6	190137.6	195.35		
5-Jul-16	68.06	67.8725	67000	Sell	229332.6	-12563	216770	-12562.5	229332.6	202700.1	69.42		
7-Jul-16	67.9625	68.06	67000	Sell	229332.6	6532	235865	6532.5	229332.6	196167.6	134.36		
8-Jul-16	67.9125	67.9625	67000	Sell	229332.6	3350	232683	3350	229332.6	192817.6	66.03		
11-Jul-16	67.68	67.9125	67000	Sell	229332.6	15577	244910	15577.5	229332.6	177240.1	182.10		
12-Jul-16	67.69	67.68	67000	Sell	229332.6	-670	228663	-670	229332.6	177910.1	60.93		
13-Jul-16	67.5525	67.69	67000	Sell	229332.6	9213	238545	9212.5	229332.6	168697.6	57.77		
14-Jul-16	67.41	67.5525	67000	Sell	229332.6	9547	238880	9547.5	229332.6	159150.1	54.50		
15-Jul-16	67.5275	67.41	67000	Sell	229332.6	-7873	221460	-7872.5	229332.6	167022.6	57.20		
18-Jul-16	67.6475	67.5275	67000	Sell	229332.6	-8040	221293	-8040	229332.6	175062.6	179.86		
19-Jul-16	67.5625	67.6475	67000	Sell	229332.6	5695	235028	5695	229332.6	169367.6	58.00		
20-Jul-16	67.6375	67.5625	67000	Sell	229332.6	-5025	224308	-5025	229332.6	174392.6	59.72	3904.22	654
21-Jul-16	67.58	67.6375	67000	Sell	229332.6	3853	233185	3852.5	229332.6	170540.1	58.40	3962.62	655
22-Jul-16	67.4775	67.58	67000	Sell	229332.6	6867	236200	6867.5	229332.6	163672.6	56.05	4018.67	656
25-Jul-16	67.7075	67.4775	67000	Sell	229332.6	-15410	213923	-15410	229332.6	179082.6	183.99	4202.66	657
26-Jul-16	67.6375	67.7075	67000	Sell	229332.6	4690	234023	4690	229332.6	174392.6	59.72	4262.38	658
27-Jul-16	67.5125	67.6375	67000	Sell	229332.6	8375	237708	8375	229332.6	166017.6	56.86	4319.24	659
28-Jul-16	67.375	67.5125	67000	Sell	229332.6	9213	238545	9212.5	229332.6	156805.1	53.70	4372.94	660
29-Jul-16	67.29	67.375	67000	Sell	229332.6	5695	235028	5695	229332.6	151110.1	51.75	4424.69	661
1-Aug-16	67.0475	67.29	67000	Sell	229332.6	16248	245580	16247.5	229332.6	134862.6	138.56	4563.25	662
2-Aug-16	67.03	67.0475	67000	Sell	229332.6	1172	230505	1172.5	229332.6	133690.1	45.78	4609.03	663
3-Aug-16	67.2625	67.03	67000	Sell	229332.6	-15578	213755	-15577.5	229332.6	149267.6	51.12	4660.15	664
4-Aug-16	67.185	67.2625	67000	Sell	229332.6	5193	234525	5192.5	229332.6	144075.1	49.34	4709.49	665

5-Aug-16	67	67.185	67000	Sell	229332.6	12395	241728	12395	229332.6	131680.1	45.10	4754.59	666
8-Aug-16	67.065	67	67000	Sell	229332.6	-4355	224978	-4355	229332.6	136035.1	139.76	4894.35	667
9-Aug-16	67.07	67.065	67000	Sell	229332.6	-335	228998	-335	229332.6	136370.1	46.70	4941.05	668
10-Aug-16	66.8775	67.07	67000	Sell	229332.6	12897	242230	12897.5	229332.6	123472.6	42.29	4983.34	669
11-Aug-16	66.9775	66.8775	67000	Sell	229332.6	-6700	222633	-6700	229332.6	130172.6	44.58	5027.92	670
12-Aug-16	67.0025	66.9775	67000	Sell	229332.6	-1675	227658	-1675	229332.6	131847.6	45.15	5073.07	671
16-Aug-16	66.865	67.0025	67000	Sell	229332.6	9213	238545	9212.5	229332.6	122635.1	167.99	5241.06	672
18-Aug-16	66.9	66.865	67000	Sell	229332.6	-2345	226988	-2345	229332.6	124980.1	85.60	5326.67	673
19-Aug-16	67.13	66.9	67000	Sell	229332.6	-15410	213923	-15410	229332.6	140390.1	48.08	5374.75	674

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 29-Aug-2016 (Source - NSE)

Table 4A.60 Cost of financing the margin for observations no. 675 – 694

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
15-Oct-15	65.3	65.3	33000	Sell	107745	0	107745	0	107745	107745	36.90		
16-Oct-15	65.2975	65.3	33000	Sell	107745	82.5	107827.5	82.5	107745	107662.5	36.87		
19-Oct-15	65.2375	65.2975	33000	Sell	107745	1980	109725	1980	107745	105682.5	108.58		
20-Oct-15	65.47	65.2375	33000	Sell	107745	-7673	100073	-7672.5	107745	113355	38.82	221.17	675
21-Oct-15	65.54	65.47	33000	Sell	107745	-2310	105435	-2310	107745	115665	39.61	260.78	676
23-Oct-15	65.22	65.54	33000	Sell	107745	10560	118305	10560	107745	105105	71.99	332.77	677
26-Oct-15	65.31	65.22	33000	Sell	107745	-2970	104775	-2970	107745	108075	111.04	443.80	678
27-Oct-15	65.33	65.31	33000	Sell	107745	-660	107085	-660	107745	108735	37.24	481.04	679
28-Oct-15	65.3	65.33	33000	Sell	107745	990	108735	990	107745	107745	36.90	517.94	680
29-Oct-15	65.61	65.3	33000	Sell	107745	-10230	97515	-10230	107745	117975	40.40	558.34	681
30-Oct-15	65.61	65.61	33000	Sell	107745	0	107745	0	107745	117975	40.40	598.75	682
2-Nov-15	65.9	65.61	33000	Sell	107745	-9570	98175	-9570	107745	127545	131.04	729.79	683
3-Nov-15	65.9375	65.9	33000	Sell	107745	-1237	106508	-1237.5	107745	128782.5	44.10	773.89	684
4-Nov-15	65.7775	65.9375	33000	Sell	107745	5280	113025	5280	107745	123502.5	42.30	816.18	685
5-Nov-15	66	65.7775	33000	Sell	107745	-7342	100403	-7342.5	107745	130845	44.81	860.99	686
6-Nov-15	66.0125	66	33000	Sell	107745	-413	107333	-412.5	107745	131257.5	44.95	905.95	687
9-Nov-15	66.6475	66.0125	33000	Sell	107745	-20955	86790	-20955	107745	152212.5	156.38	1062.33	688
10-Nov-15	66.5325	66.6475	33000	Sell	107745	3795	111540	3795	107745	148417.5	50.83	1113.16	689
11-Nov-15	66.2475	66.5325	33000	Sell	107745	9405	117150	9405	107745	139012.5	47.61	1160.76	690
13-Nov-15	66.275	66.2475	33000	Sell	107745	-908	106838	-907.5	107745	139920	95.84	1256.60	691
16-Nov-15	66.1375	66.275	33000	Sell	107745	4538	112283	4537.5	107745	135382.5	139.09	1395.69	692

17-Nov-15	66.165	66.1375	33000	Sell	107745	-908	106838	-907.5	107745	136290	46.67	1442.37	693
18-Nov-15	66.4075	66.165	33000	Sell	107745	-8002	99743	-8002.5	107745	144292.5	49.42	1491.78	694

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 26-Nov-2015 (Source - NSE)

Table 4A.61 Cost of financing the margin for observations no. 695 – 714

Date	Settle. Price	Booking Price / Prev. Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
25-May-16	69.5375	69.5375	40000	Sell	139075	0	139075	0	139075	139075	47.63		
26-May-16	69.175	69.5375	40000	Sell	139075	14500	153575	14500	139075	124575	42.66		
27-May-16	69.0825	69.175	40000	Sell	139075	3700	142775	3700	139075	120875	41.40		
30-May-16	69.3275	69.0825	40000	Sell	139075	-9800	129275	-9800	139075	130675	134.26		
31-May-16	69.33	69.3275	40000	Sell	139075	-100	138975	-100	139075	130775	44.79		
1-Jun-16	69.475	69.33	40000	Sell	139075	-5800	133275	-5800	139075	136575	46.77		
2-Jun-16	69.27	69.475	40000	Sell	139075	8200	147275	8200	139075	128375	43.96		
3-Jun-16	69.205	69.27	40000	Sell	139075	2600	141675	2600	139075	125775	43.07		
6-Jun-16	68.92	69.205	40000	Sell	139075	11400	150475	11400	139075	114375	117.51		
7-Jun-16	68.685	68.92	40000	Sell	139075	9400	148475	9400	139075	104975	35.95		
8-Jun-16	68.55	68.685	40000	Sell	139075	5400	144475	5400	139075	99575	34.10		
9-Jun-16	68.6225	68.55	40000	Sell	139075	-2900	136175	-2900	139075	102475	35.09		
10-Jun-16	68.65	68.6225	40000	Sell	139075	-1100	137975	-1100	139075	103575	35.47		
13-Jun-16	68.99	68.65	40000	Sell	139075	-13600	125475	-13600	139075	117175	120.39		
14-Jun-16	69.2225	68.99	40000	Sell	139075	-9300	129775	-9300	139075	126475	43.31		
15-Jun-16	69.075	69.2225	40000	Sell	139075	5900	144975	5900	139075	120575	41.29		
16-Jun-16	69.15	69.075	40000	Sell	139075	-3000	136075	-3000	139075	123575	42.32		
17-Jun-16	68.9275	69.15	40000	Sell	139075	8900	147975	8900	139075	114675	39.27		
20-Jun-16	69.1525	68.9275	40000	Sell	139075	-9000	130075	-9000	139075	123675	127.06		
21-Jun-16	69.3375	69.1525	40000	Sell	139075	-7400	131675	-7400	139075	131075	44.89		
22-Jun-16	69.2525	69.3375	40000	Sell	139075	3400	142475	3400	139075	127675	43.72		

23-Jun-16	69.0125	69.2525	40000	Sell	139075	9600	148675	9600	139075	118075	40.44		
24-Jun-16	69.6725	69.0125	40000	Sell	139075	-26400	112675	-26400	139075	144475	49.48		
27-Jun-16	69.6525	69.6725	40000	Sell	139075	800	139875	800	139075	143675	147.61		
28-Jun-16	69.62	69.6525	40000	Sell	139075	1300	140375	1300	139075	142375	48.76		
29-Jun-16	69.39	69.62	40000	Sell	139075	9200	148275	9200	139075	133175	45.61		
30-Jun-16	69.1525	69.39	40000	Sell	139075	9500	148575	9500	139075	123675	42.35		
1-Jul-16	69	69.1525	40000	Sell	139075	6100	145175	6100	139075	117575	40.27		
4-Jul-16	68.9075	69	40000	Sell	139075	3700	142775	3700	139075	113875	116.99		
5-Jul-16	69.1475	68.9075	40000	Sell	139075	-9600	129475	-9600	139075	123475	42.29		
7-Jul-16	69.065	69.1475	40000	Sell	139075	3300	142375	3300	139075	120175	82.31		
8-Jul-16	69.005	69.065	40000	Sell	139075	2400	141475	2400	139075	117775	40.33		
11-Jul-16	68.695	69.005	40000	Sell	139075	12400	151475	12400	139075	105375	108.26		
12-Jul-16	68.67	68.695	40000	Sell	139075	1000	140075	1000	139075	104375	35.74		
13-Jul-16	68.535	68.67	40000	Sell	139075	5400	144475	5400	139075	98975	33.90		
14-Jul-16	68.415	68.535	40000	Sell	139075	4800	143875	4800	139075	94175	32.25		
15-Jul-16	68.6075	68.415	40000	Sell	139075	-7700	131375	-7700	139075	101875	34.89		
18-Jul-16	68.64	68.6075	40000	Sell	139075	-1300	137775	-1300	139075	103175	106.00		
19-Jul-16	68.565	68.64	40000	Sell	139075	3000	142075	3000	139075	100175	34.31		
20-Jul-16	68.62	68.565	40000	Sell	139075	-2200	136875	-2200	139075	102375	35.06		
21-Jul-16	68.56	68.62	40000	Sell	139075	2400	141475	2400	139075	99975	34.24		
22-Jul-16	68.4625	68.56	40000	Sell	139075	3900	142975	3900	139075	96075	32.90		
25-Jul-16	68.685	68.4625	40000	Sell	139075	-8900	130175	-8900	139075	104975	107.85		
26-Jul-16	68.5975	68.685	40000	Sell	139075	3500	142575	3500	139075	101475	34.75		
27-Jul-16	68.5	68.5975	40000	Sell	139075	3900	142975	3900	139075	97575	33.42		
28-Jul-16	68.365	68.5	40000	Sell	139075	5400	144475	5400	139075	92175	31.57		
29-Jul-16	68.2775	68.365	40000	Sell	139075	3500	142575	3500	139075	88675	30.37		
1-Aug-16	68.0425	68.2775	40000	Sell	139075	9400	148475	9400	139075	79275	81.45	2708.31	695
2-Aug-16	68.02	68.0425	40000	Sell	139075	900	139975	900	139075	78375	26.84	2735.15	696
3-Aug-16	68.2475	68.02	40000	Sell	139075	-9100	129975	-9100	139075	87475	29.96	2765.11	697
4-Aug-16	68.15	68.2475	40000	Sell	139075	3900	142975	3900	139075	83575	28.62	2793.73	698

5-Aug-16	67.9825	68.15	40000	Sell	139075	6700	145775	6700	139075	76875	26.33	2820.06	699
8-Aug-16	68.05	67.9825	40000	Sell	139075	-2700	136375	-2700	139075	79575	81.76	2901.82	700
9-Aug-16	68.05	68.05	40000	Sell	139075	0	139075	0	139075	79575	27.25	2929.07	701
10-Aug-16	67.8775	68.05	40000	Sell	139075	6900	145975	6900	139075	72675	24.89	2953.96	702
11-Aug-16	67.9575	67.8775	40000	Sell	139075	-3200	135875	-3200	139075	75875	25.98	2979.94	703
12-Aug-16	67.9825	67.9575	40000	Sell	139075	-1000	138075	-1000	139075	76875	26.33	3006.27	704
16-Aug-16	67.8475	67.9825	40000	Sell	139075	5400	144475	5400	139075	71475	97.91	3104.18	705
18-Aug-16	67.8625	67.8475	40000	Sell	139075	-600	138475	-600	139075	72075	49.37	3153.54	706
19-Aug-16	68.0925	67.8625	40000	Sell	139075	-9200	129875	-9200	139075	81275	27.83	3181.38	707
22-Aug-16	68.235	68.0925	40000	Sell	139075	-5700	133375	-5700	139075	86975	89.36	3270.74	708
23-Aug-16	68.0825	68.235	40000	Sell	139075	6100	145175	6100	139075	80875	27.70	3298.43	709
24-Aug-16	68.1375	68.0825	40000	Sell	139075	-2200	136875	-2200	139075	83075	28.45	3326.88	710
25-Aug-16	68.02	68.1375	40000	Sell	139075	4700	143775	4700	139075	78375	26.84	3353.72	711
26-Aug-16	68.005	68.02	40000	Sell	139075	600	139675	600	139075	77775	26.64	3380.36	712
29-Aug-16	68.125	68.005	40000	Sell	139075	-4800	134275	-4800	139075	82575	84.84	3465.20	713
30-Aug-16	68.0075	68.125	40000	Sell	139075	4700	143775	4700	139075	77875	26.67	3491.87	714

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 28-Nov-2016 (Source - NSE)

Table 4A.62 Cost of financing the margin for observation no. 715

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
9-Dec-16	67.5225	67.5225	158000	Buy	533427.8	0	533427.8	0	533427.8	533427.8	182.68
13-Dec-16	67.585	67.5225	158000	Buy	533427.8	9875	543302.8	9875	533427.8	523552.8	717.20
14-Dec-16	67.535	67.585	158000	Buy	533427.8	-7900	525528	-7900	533427.8	531452.8	182.00
15-Dec-16	67.885	67.535	158000	Buy	533427.8	55300	588728	55300	533427.8	476152.7	163.07
16-Dec-16	67.805	67.885	158000	Buy	533427.8	-12640	520788	-12640	533427.8	488792.7	167.39
										Total	1412.34

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 28-Dec-2016 (Source - NSE)

Table 4A.63 Cost of financing the margin for observation no. 716

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
12-Jan-17	68.2	68.2	75000	Buy	255750	0	255750	0	255750	255750	87.59
13-Jan-17	68.28	68.2	75000	Buy	255750	6000	261750	6000	255750	249750	85.53
16-Jan-17	68.21	68.28	75000	Buy	255750	-5250	250500	-5250	255750	255000	261.99
17-Jan-17	68.045	68.21	75000	Buy	255750	-12375	243375	-12375	255750	267375	91.57
18-Jan-17	68.1375	68.045	75000	Buy	255750	6937.5	262688	6937.5	255750	260437.5	89.19
19-Jan-17	68.19	68.1375	75000	Buy	255750	3937.5	259688	3937.5	255750	256500	87.84
20-Jan-17	68.2275	68.19	75000	Buy	255750	2812.5	258563	2812.5	255750	253687.5	86.88
23-Jan-17	68.23	68.2275	75000	Buy	255750	187.5	255938	187.5	255750	253500	260.45
24-Jan-17	68.18	68.23	75000	Buy	255750	-3750	252000	-3750	255750	257250	88.10
25-Jan-17	68.07	68.18	75000	Buy	255750	-8250	247500	-8250	255750	265500	90.92
27-Jan-17	68.2043	68.07	75000	Buy	255750	10072.5	265823	10072.5	255750	255427.5	174.95
										Total	1405.00

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 27-Jan-2017 (Source - NSE)

Table 4A.64 Cost of financing the margin for observation no. 717

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
12-Jan-17	68.4425	68.4425	49000	Buy	167684.1	0	167684.1	0	167684.1	167684.1	57.43
13-Jan-17	68.5225	68.4425	49000	Buy	167684.1	3920	171604.1	3920	167684.1	163764.1	56.08
16-Jan-17	68.45	68.5225	49000	Buy	167684.1	-3552.5	164132	-3552.5	167684.1	167316.6	171.90
17-Jan-17	68.3	68.45	49000	Buy	167684.1	-7350	160334	-7350	167684.1	174666.6	59.82
18-Jan-17	68.3825	68.3	49000	Buy	167684.1	4042.5	171727	4042.5	167684.1	170624.1	58.43
19-Jan-17	68.4325	68.3825	49000	Buy	167684.1	2450	170134	2450	167684.1	168174.1	57.59
20-Jan-17	68.4725	68.4325	49000	Buy	167684.1	1960	169644	1960	167684.1	166214.1	56.92
23-Jan-17	68.465	68.4725	49000	Buy	167684.1	-367.5	167317	-367.5	167684.1	166581.6	171.15
24-Jan-17	68.4175	68.465	49000	Buy	167684.1	-2327.5	165357	-2327.5	167684.1	168909.1	57.85
25-Jan-17	68.31	68.4175	49000	Buy	167684.1	-5267.5	162417	-5267.5	167684.1	174176.6	59.65
27-Jan-17	68.2975	68.31	49000	Buy	167684.1	-612.5	167072	-612.5	167684.1	174789.1	119.72
30-Jan-17	68.17	68.2975	49000	Buy	167684.1	-6247.5	161437	-6247.5	167684.1	181036.6	186.00
										Total	1112.53

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 23-Feb-2017 (Source - NSE)

Table 4A.65 Cost of financing the margin for observation no. 718

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
12-Jan-17	68.4425	68.4425	145000	Buy	496208.1	0	496208.1	0	496208.1	496208.1	169.93
13-Jan-17	68.5225	68.4425	145000	Buy	496208.1	11600	507808.1	11600	496208.1	484608.1	165.96
16-Jan-17	68.45	68.5225	145000	Buy	496208.1	-10512.5	485696	-10512.5	496208.1	495120.6	508.69
17-Jan-17	68.3	68.45	145000	Buy	496208.1	-21750	474458	-21750	496208.1	516870.6	177.01
18-Jan-17	68.3825	68.3	145000	Buy	496208.1	11962.5	508171	11962.5	496208.1	504908.1	172.91
19-Jan-17	68.4325	68.3825	145000	Buy	496208.1	7250	503458	7250	496208.1	497658.1	170.43
20-Jan-17	68.4725	68.4325	145000	Buy	496208.1	5800	502008	5800	496208.1	491858.1	168.44
23-Jan-17	68.465	68.4725	145000	Buy	496208.1	-1087.5	495121	-1087.5	496208.1	492945.6	506.45
24-Jan-17	68.4175	68.465	145000	Buy	496208.1	-6887.5	489321	-6887.5	496208.1	499833.1	171.18
25-Jan-17	68.31	68.4175	145000	Buy	496208.1	-15587.5	480621	-15587.5	496208.1	515420.6	176.51
27-Jan-17	68.2975	68.31	145000	Buy	496208.1	-1812.5	494396	-1812.5	496208.1	517233.1	354.27
30-Jan-17	68.17	68.2975	145000	Buy	496208.1	-18487.5	477721	-18487.5	496208.1	535720.6	550.40
31-Jan-17	68.065	68.17	145000	Buy	496208.1	-15225	480983	-15225	496208.1	550945.6	188.68
1-Feb-17	67.7	68.065	145000	Buy	496208.1	-52925	443283	-52925	496208.1	603870.6	206.81
2-Feb-17	67.565	67.7	145000	Buy	496208.1	-19575	476633	-19575	496208.1	623445.6	213.51
3-Feb-17	67.4675	67.565	145000	Buy	496208.1	-14137.5	482071	-14137.5	496208.1	637583.1	218.35
6-Feb-17	67.3525	67.4675	145000	Buy	496208.1	-16675	479533	-16675	496208.1	654258.1	672.18
											4791.72

SETTLEMENTPRICES for USD-INR FUTURES EXPIRING 23-Feb-2017 (Source - NSE)

Table 4A.66 Cost of financing the margin for observation no. 719

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin
12-Jan-17	68.4425	68.4425	104000	Buy	355901	0	355901	0	355901	355901	121.88
13-Jan-17	68.5225	68.4425	104000	Buy	355901	8320	364221	8320	355901	347581	119.03
16-Jan-17	68.45	68.5225	104000	Buy	355901	-7540	348361	-7540	355901	355121	364.85
17-Jan-17	68.3	68.45	104000	Buy	355901	-15600	340301	-15600	355901	370721	126.96
18-Jan-17	68.3825	68.3	104000	Buy	355901	8580	364481	8580	355901	362141	124.02
19-Jan-17	68.4325	68.3825	104000	Buy	355901	5200	361101	5200	355901	356941	122.24
20-Jan-17	68.4725	68.4325	104000	Buy	355901	4160	360061	4160	355901	352781	120.82
23-Jan-17	68.465	68.4725	104000	Buy	355901	-780	355121	-780	355901	353561	363.25
24-Jan-17	68.4175	68.465	104000	Buy	355901	-4940	350961	-4940	355901	358501	122.77
25-Jan-17	68.31	68.4175	104000	Buy	355901	-11180	344721	-11180	355901	369681	126.60
27-Jan-17	68.2975	68.31	104000	Buy	355901	-1300	354601	-1300	355901	370981	254.10
30-Jan-17	68.17	68.2975	104000	Buy	355901	-13260	342641	-13260	355901	384241	394.77
31-Jan-17	68.065	68.17	104000	Buy	355901	-10920	344981	-10920	355901	395161	135.33
1-Feb-17	67.7	68.065	104000	Buy	355901	-37960	317941	-37960	355901	433121	148.33
2-Feb-17	67.565	67.7	104000	Buy	355901	-14040	341861	-14040	355901	447161	153.14
3-Feb-17	67.4675	67.565	104000	Buy	355901	-10140	345761	-10140	355901	457301	156.61
6-Feb-17	67.3525	67.4675	104000	Buy	355901	-11960	343941	-11960	355901	469261	482.12
7-Feb-17	67.54	67.3525	104000	Buy	355901	19500	375401	19500	355901	449761	154.03
8-Feb-17	67.37	67.54	104000	Buy	355901	-17680	338221	-17680	355901	467441	160.08
9-Feb-17	67.01	67.37	104000	Buy	355901	-37440	318461	-37440	355901	504881	172.90
10-Feb-17	66.9775	67.01	104000	Buy	355901	-3380	352521	-3380	355901	508261	174.06

13-Feb-17	67.1125	66.9775	104000	Buy	355901	14040	369941	14040	355901	494221	507.76
14-Feb-17	67.03	67.1125	104000	Buy	355901	-8580	347321	-8580	355901	502801	172.19
15-Feb-17	66.97	67.03	104000	Buy	355901	-6240	349661	-6240	355901	509041	174.33
16-Feb-17	67.11	66.97	104000	Buy	355901	14560	370461	14560	355901	494481	169.34
17-Feb-17	67.095	67.11	104000	Buy	355901	-1560	354341	-1560	355901	496041	169.88
20-Feb-17	66.9575	67.095	104000	Buy	355901	-14300	341601	-14300	355901	510341	524.32
Total										5815.72	

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 23-Feb-2017 (Source - NSE)

Table 4A.67 Cost of financing the margin for observation no. 720 – 738

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
29-Mar-17	65.3975	65.3975	50000	Sell	163493.8	0	163493.8	0	163493.8	163493.8	55.99		
30-Mar-17	65.3625	65.3975	50000	Sell	163493.8	1750	165243.8	1750	163493.8	161743.8	55.39		
31-Mar-17	65.3725	65.3625	50000	Sell	163493.8	-500	162994	-500	163493.8	162243.8	55.56	166.95	720
3-Apr-17	65.5075	65.3725	50000	Sell	163493.8	-6750	156744	-6750	163493.8	168993.8	173.62	340.57	721
5-Apr-17	65.38	65.5075	50000	Sell	163493.8	6375	169869	6375	163493.8	162618.8	111.38	451.95	722
6-Apr-17	65.0175	65.38	50000	Sell	163493.8	18125	181619	18125	163493.8	144493.8	49.48	501.44	723
7-Apr-17	64.6975	65.0175	50000	Sell	163493.8	16000	179494	16000	163493.8	128493.8	44.00	545.44	724
10-Apr-17	64.995	64.6975	50000	Sell	163493.8	-14875	148619	-14875	163493.8	143368.8	147.30	692.74	725
11-Apr-17	64.9225	64.995	50000	Sell	163493.8	3625	167119	3625	163493.8	139743.8	47.86	740.60	726
12-Apr-17	65.06	64.9225	50000	Sell	163493.8	-6875	156619	-6875	163493.8	146618.8	50.21	790.81	727
13-Apr-17	64.7825	65.06	50000	Sell	163493.8	13875	177369	13875	163493.8	132743.8	45.46	836.27	728
17-Apr-17	64.85	64.7825	50000	Sell	163493.8	-3375	160119	-3375	163493.8	136118.8	186.46	1022.73	729
18-Apr-17	64.96	64.85	50000	Sell	163493.8	-5500	157994	-5500	163493.8	141618.8	48.50	1071.23	730
19-Apr-17	64.9275	64.96	50000	Sell	163493.8	1625	165119	1625	163493.8	139993.8	47.94	1119.17	731
20-Apr-17	64.9025	64.9275	50000	Sell	163493.8	1250	164744	1250	163493.8	138743.8	47.51	1166.69	732
21-Apr-17	64.925	64.9025	50000	Sell	163493.8	-1125	162369	-1125	163493.8	139868.8	47.90	1214.59	733
24-Apr-17	64.745	64.925	50000	Sell	163493.8	9000	172494	9000	163493.8	130868.8	134.45	1349.04	734
25-Apr-17	64.565	64.745	50000	Sell	163493.8	9000	172494	9000	163493.8	121868.8	41.74	1390.78	735
26-Apr-17	64.3825	64.565	50000	Sell	163493.8	9125	172619	9125	163493.8	112743.8	38.61	1429.39	736
27-Apr-17	64.3925	64.3825	50000	Sell	163493.8	-500	162994	-500	163493.8	113243.8	38.78	1468.17	737
28-Apr-17	64.53	64.3925	50000	Sell	163493.8	-6875	156619	-6875	163493.8	120118.8	41.14	1509.31	738

SETTLEMENTPRICES for USD-INR FUTURES EXPIRING 29-May-2017 (Source - NSE)

Table 4A.68 Cost of financing the margin for observation no. 739 – 757

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin (Rs.)	Total interest cost till the date of lifting the hedge	Observation No.
29-Mar-17	65.3975	65.3975	50000	Buy	163493.8	0	163493.8	0	163493.8	163493.8	55.99		
30-Mar-17	65.3625	65.3975	50000	Buy	163493.8	-1750	161743.8	-1750	163493.8	165243.8	56.59		
31-Mar-17	65.3725	65.3625	50000	Buy	163493.8	500	163994	500	163493.8	164743.8	56.42	169.00	739
3-Apr-17	65.5075	65.3725	50000	Buy	163493.8	6750	170244	6750	163493.8	157993.8	162.32	331.32	740
5-Apr-17	65.38	65.5075	50000	Buy	163493.8	-6375	157119	-6375	163493.8	164368.8	112.58	443.90	741
6-Apr-17	65.0175	65.38	50000	Buy	163493.8	-18125	145369	-18125	163493.8	182493.8	62.50	506.40	742
7-Apr-17	64.6975	65.0175	50000	Buy	163493.8	-16000	147494	-16000	163493.8	198493.7	67.98	574.38	743
10-Apr-17	64.995	64.6975	50000	Buy	163493.8	14875	178369	14875	163493.8	183618.7	188.65	763.03	744
11-Apr-17	64.9225	64.995	50000	Buy	163493.8	-3625	159869	-3625	163493.8	187243.8	64.12	827.15	745
12-Apr-17	65.06	64.9225	50000	Buy	163493.8	6875	170369	6875	163493.8	180368.8	61.77	888.92	746
13-Apr-17	64.7825	65.06	50000	Buy	163493.8	-13875	149619	-13875	163493.8	194243.8	66.52	955.45	747
17-Apr-17	64.85	64.7825	50000	Buy	163493.8	3375	166869	3375	163493.8	190868.8	261.46	1216.91	748
18-Apr-17	64.96	64.85	50000	Buy	163493.8	5500	168994	5500	163493.8	185368.8	63.48	1280.39	749
19-Apr-17	64.9275	64.96	50000	Buy	163493.8	-1625	161869	-1625	163493.8	186993.8	64.04	1344.43	750
20-Apr-17	64.9025	64.9275	50000	Buy	163493.8	-1250	162244	-1250	163493.8	188243.7	64.47	1408.90	751
21-Apr-17	64.925	64.9025	50000	Buy	163493.8	1125	164619	1125	163493.8	187118.8	64.08	1472.98	752
24-Apr-17	64.745	64.925	50000	Buy	163493.8	-9000	154494	-9000	163493.8	196118.7	201.49	1674.47	753
25-Apr-17	64.565	64.745	50000	Buy	163493.8	-9000	154494	-9000	163493.8	205118.8	70.25	1744.72	754

26-Apr-17	64.3825	64.565	50000	Buy	163493.8	-9125	154369	-9125	163493.8	214243.8	73.37	1818.09	755
27-Apr-17	64.3925	64.3825	50000	Buy	163493.8	500	163994	500	163493.8	213743.8	73.20	1891.29	756
28-Apr-17	64.53	64.3925	50000	Buy	163493.8	6875	170369	6875	163493.8	206868.8	70.85	1962.13	757

SETTLEMENTPRICES for USD-INR FUTURES EXPIRING 29-May-2017 (Source - NSE)

Table 4A.69 Cost of financing the margin for observation no. 758– 776

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
24-Nov-16	69.2025	69.2025	100000	Sell	346012.5	0	346012.5	0	346012.5	346012.5	118.50		
25-Nov-16	68.98	69.2025	100000	Sell	346012.5	22250	368262.5	22250	346012.5	323762.5	110.88		
28-Nov-16	69.32	68.98	100000	Sell	346012.5	-34000	312013	-34000	346012.5	357762.5	367.56		
29-Nov-16	69.245	69.32	100000	Sell	346012.5	7500	353512	7500	346012.5	350262.5	119.95		
30-Nov-16	69.075	69.245	100000	Sell	346012.5	17000	363013	17000	346012.5	333262.5	114.13		
1-Dec-16	68.955	69.075	100000	Sell	346012.5	12000	358013	12000	346012.5	321262.5	110.02		
2-Dec-16	68.8075	68.955	100000	Sell	346012.5	14750	360762	14750	346012.5	306512.5	104.97		
5-Dec-16	68.805	68.8075	100000	Sell	346012.5	250	346263	250	346012.5	306262.5	314.65		
6-Dec-16	68.48	68.805	100000	Sell	346012.5	32500	378513	32500	346012.5	273762.5	93.75		
7-Dec-16	68.2175	68.48	100000	Sell	346012.5	26250	372263	26250	346012.5	247512.5	84.76		
8-Dec-16	67.92	68.2175	100000	Sell	346012.5	29750	375763	29750	346012.5	217762.5	74.58		
9-Dec-16	68.0125	67.92	100000	Sell	346012.5	-9250	336763	-9250	346012.5	227012.5	77.74		
13-Dec-16	68.0775	68.0125	100000	Sell	346012.5	-6500	339513	-6500	346012.5	233512.5	319.88		
14-Dec-16	67.99	68.0775	100000	Sell	346012.5	8750	354763	8750	346012.5	224762.5	76.97		
15-Dec-16	68.3425	67.99	100000	Sell	346012.5	-35250	310762	-35250	346012.5	260012.5	89.05		
16-Dec-16	68.28	68.3425	100000	Sell	346012.5	6250	352263	6250	346012.5	253762.5	86.90		

19-Dec-16	68.36	68.28	100000	Sell	346012.5	-8000	338013	-8000	346012.5	261762.5	268.93		
20-Dec-16	68.555	68.36	100000	Sell	346012.5	-19500	326512	-19500	346012.5	281262.5	96.32		
21-Dec-16	68.425	68.555	100000	Sell	346012.5	13000	359013	13000	346012.5	268262.5	91.87		
22-Dec-16	68.485	68.425	100000	Sell	346012.5	-6000	340013	-6000	346012.5	274262.5	93.93		
23-Dec-16	68.3125	68.485	100000	Sell	346012.5	17250	363263	17250	346012.5	257012.5	88.02		
26-Dec-16	68.2575	68.3125	100000	Sell	346012.5	5500	351513	5500	346012.5	251512.5	258.40		
27-Dec-16	68.4975	68.2575	100000	Sell	346012.5	-24000	322012	-24000	346012.5	275512.5	94.35		
28-Dec-16	68.5925	68.4975	100000	Sell	346012.5	-9500	336513	-9500	346012.5	285012.5	97.61		
29-Dec-16	68.4875	68.5925	100000	Sell	346012.5	10500	356513	10500	346012.5	274512.5	94.01		
30-Dec-16	68.3275	68.4875	100000	Sell	346012.5	16000	362013	16000	346012.5	258512.5	88.53		
2-Jan-17	68.5975	68.3275	100000	Sell	346012.5	-27000	319013	-27000	346012.5	285512.5	293.33		
3-Jan-17	68.7025	68.5975	100000	Sell	346012.5	-10500	335513	-10500	346012.5	296012.5	101.37		
4-Jan-17	68.45	68.7025	100000	Sell	346012.5	25250	371263	25250	346012.5	270762.5	92.73	4023.72	758
5-Jan-17	68.34	68.45	100000	Sell	346012.5	11000	357013	11000	346012.5	259762.5	88.96	4112.68	759
6-Jan-17	68.3325	68.34	100000	Sell	346012.5	750	346763	750	346012.5	259012.5	88.70	4201.39	760
9-Jan-17	68.6125	68.3325	100000	Sell	346012.5	-28000	318013	-28000	346012.5	287012.5	294.88	4496.26	761
10-Jan-17	68.565	68.6125	100000	Sell	346012.5	4750	350763	4750	346012.5	282262.5	96.67	4592.93	762
11-Jan-17	68.7125	68.565	100000	Sell	346012.5	-14750	331262	-14750	346012.5	297012.5	101.72	4694.64	763
12-Jan-17	68.4425	68.7125	100000	Sell	346012.5	27000	373013	27000	346012.5	270012.5	92.47	4787.11	764
13-Jan-17	68.5225	68.4425	100000	Sell	346012.5	-8000	338013	-8000	346012.5	278012.5	95.21	4882.32	765
16-Jan-17	68.45	68.5225	100000	Sell	346012.5	7250	353262	7250	346012.5	270762.5	278.18	5160.51	766
17-Jan-17	68.3	68.45	100000	Sell	346012.5	15000	361013	15000	346012.5	255762.5	87.59	5248.10	767
18-Jan-17	68.3825	68.3	100000	Sell	346012.5	-8250	337763	-8250	346012.5	264012.5	90.42	5338.51	768
19-Jan-17	68.4325	68.3825	100000	Sell	346012.5	-5000	341012	-5000	346012.5	269012.5	92.13	5430.64	769

20-Jan-17	68.4725	68.4325	100000	Sell	346012.5	-4000	342013	-4000	346012.5	273012.5	93.50	5524.14	770
23-Jan-17	68.465	68.4725	100000	Sell	346012.5	750	346762	750	346012.5	272262.5	279.72	5803.86	771
24-Jan-17	68.4175	68.465	100000	Sell	346012.5	4750	350763	4750	346012.5	267512.5	91.61	5895.47	772
25-Jan-17	68.31	68.4175	100000	Sell	346012.5	10750	356763	10750	346012.5	256762.5	87.93	5983.40	773
27-Jan-17	68.2975	68.31	100000	Sell	346012.5	1250	347263	1250	346012.5	255512.5	175.01	6158.41	774
30-Jan-17	68.17	68.2975	100000	Sell	346012.5	12750	358763	12750	346012.5	242762.5	249.41	6407.83	775
31-Jan-17	68.065	68.17	100000	Sell	346012.5	10500	356513	10500	346012.5	232262.5	79.54	6487.37	776

SETTLEMENTPRICES for USD-INR FUTURES EXPIRING 23-Feb-2017 (Source - NSE)

Table 4A.70 Cost of financing the margin for observation no. 777 – 798

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
27-Nov-15	69.49	69.49	100000	Sell	347450	0	347450	0	347450	347450	118.99		
30-Nov-15	69.375	69.49	100000	Sell	347450	11500	358950	11500	347450	335950	345.15		
1-Dec-15	69.25	69.375	100000	Sell	347450	12500	359950	12500	347450	323450	110.77		
2-Dec-15	69.3325	69.25	100000	Sell	347450	-8250	339200	-8250	347450	331700	113.60		
3-Dec-15	69.3425	69.3325	100000	Sell	347450	-1000	346450	-1000	347450	332700	113.94		
4-Dec-15	69.42	69.3425	100000	Sell	347450	-7750	339700	-7750	347450	340450	116.59		
7-Dec-15	69.365	69.42	100000	Sell	347450	5500	352950	5500	347450	334950	344.13		
8-Dec-15	69.45	69.365	100000	Sell	347450	-8500	338950	-8500	347450	343450	117.62		
9-Dec-15	69.47	69.45	100000	Sell	347450	-2000	345450	-2000	347450	345450	118.30		
10-Dec-15	69.3375	69.47	100000	Sell	347450	13250	360700	13250	347450	332200	113.77		
11-Dec-15	69.47	69.3375	100000	Sell	347450	-13250	334200	-13250	347450	345450	118.30		
14-Dec-15	69.615	69.47	100000	Sell	347450	-14500	332950	-14500	347450	359950	369.81		
15-Dec-15	69.5	69.615	100000	Sell	347450	11500	358950	11500	347450	348450	119.33		
16-Dec-15	69.2925	69.5	100000	Sell	347450	20750	368200	20750	347450	327700	112.23		
17-Dec-15	68.9375	69.2925	100000	Sell	347450	35500	382950	35500	347450	292200	100.07		
18-Dec-15	68.875	68.9375	100000	Sell	347450	6250	353700	6250	347450	285950	97.93		
21-Dec-15	68.9625	68.875	100000	Sell	347450	-8750	338700	-8750	347450	294700	302.77		
22-Dec-15	68.94	68.9625	100000	Sell	347450	2250	349700	2250	347450	292450	100.15		
23-Dec-15	68.63	68.94	100000	Sell	347450	31000	378450	31000	347450	261450	89.54		
28-Dec-15	68.5775	68.63	100000	Sell	347450	5250	352700	5250	347450	256200	438.70		
29-Dec-15	68.7425	68.5775	100000	Sell	347450	-16500	330950	-16500	347450	272700	93.39		
30-Dec-15	68.6575	68.7425	100000	Sell	347450	8500	355950	8500	347450	264200	90.48		

31-Dec-15	68.4525	68.6575	100000	Sell	347450	20500	367950	20500	347450	243700	83.46
1-Jan-16	68.455	68.4525	100000	Sell	347450	-250	347200	-250	347450	243950	83.54
4-Jan-16	68.875	68.455	100000	Sell	347450	-42000	305450	-42000	347450	285950	293.78
5-Jan-16	68.84	68.875	100000	Sell	347450	3500	350950	3500	347450	282450	96.73
6-Jan-16	69.065	68.84	100000	Sell	347450	-22500	324950	-22500	347450	304950	104.43
7-Jan-16	69.145	69.065	100000	Sell	347450	-8000	339450	-8000	347450	312950	107.17
8-Jan-16	68.8575	69.145	100000	Sell	347450	28750	376200	28750	347450	284200	97.33
11-Jan-16	68.9975	68.8575	100000	Sell	347450	-14000	333450	-14000	347450	298200	306.37
12-Jan-16	69.04	68.9975	100000	Sell	347450	-4250	343200	-4250	347450	302450	103.58
13-Jan-16	68.975	69.04	100000	Sell	347450	6500	353950	6500	347450	295950	101.35
14-Jan-16	69.39	68.975	100000	Sell	347450	-41500	305950	-41500	347450	337450	115.57
15-Jan-16	69.695	69.39	100000	Sell	347450	-30500	316950	-30500	347450	367950	126.01
18-Jan-16	69.79	69.695	100000	Sell	347450	-9500	337950	-9500	347450	377450	387.79
19-Jan-16	69.725	69.79	100000	Sell	347450	6500	353950	6500	347450	370950	127.04
20-Jan-16	70.0825	69.725	100000	Sell	347450	-35750	311700	-35750	347450	406700	139.28
21-Jan-16	70.0675	70.0825	100000	Sell	347450	1500	348950	1500	347450	405200	138.77
22-Jan-16	69.6775	70.0675	100000	Sell	347450	39000	386450	39000	347450	366200	125.41
25-Jan-16	69.8575	69.6775	100000	Sell	347450	-18000	329450	-18000	347450	384200	394.73
27-Jan-16	70.08	69.8575	100000	Sell	347450	-22250	325200	-22250	347450	406450	278.39
28-Jan-16	70.215	70.08	100000	Sell	347450	-13500	333950	-13500	347450	419950	143.82
29-Jan-16	69.8175	70.215	100000	Sell	347450	39750	387200	39750	347450	380200	130.21
1-Feb-16	69.82	69.8175	100000	Sell	347450	-250	347200	-250	347450	380450	390.87
2-Feb-16	69.99	69.82	100000	Sell	347450	-17000	330450	-17000	347450	397450	136.11
3-Feb-16	70.125	69.99	100000	Sell	347450	-13500	333950	-13500	347450	410950	140.74
4-Feb-16	69.58	70.125	100000	Sell	347450	54500	401950	54500	347450	356450	122.07
5-Feb-16	69.67	69.58	100000	Sell	347450	-9000	338450	-9000	347450	365450	125.15
8-Feb-16	69.9575	69.67	100000	Sell	347450	-28750	318700	-28750	347450	394200	405.00
9-Feb-16	69.96	69.9575	100000	Sell	347450	-250	347200	-250	347450	394450	135.09
10-Feb-16	69.85	69.96	100000	Sell	347450	11000	358450	11000	347450	383450	131.32
11-Feb-16	70.2575	69.85	100000	Sell	347450	-40750	306700	-40750	347450	424200	145.27

12-Feb-16	70.2675	70.2575	100000	Sell	347450	-1000	346450	-1000	347450	425200	145.62
15-Feb-16	70.0575	70.2675	100000	Sell	347450	21000	368450	21000	347450	404200	415.27
16-Feb-16	70.3625	70.0575	100000	Sell	347450	-30500	316950	-30500	347450	434700	148.87
17-Feb-16	70.475	70.3625	100000	Sell	347450	-11250	336200	-11250	347450	445950	152.72
18-Feb-16	70.3675	70.475	100000	Sell	347450	10750	358200	10750	347450	435200	149.04
22-Feb-16	70.5025	70.3675	100000	Sell	347450	-13500	333950	-13500	347450	448700	614.66
23-Feb-16	70.515	70.5025	100000	Sell	347450	-1250	346200	-1250	347450	449950	154.09
24-Feb-16	70.505	70.515	100000	Sell	347450	1000	348450	1000	347450	448950	153.75
25-Feb-16	70.6025	70.505	100000	Sell	347450	-9750	337700	-9750	347450	458700	157.09
26-Feb-16	70.5275	70.6025	100000	Sell	347450	7500	354950	7500	347450	451200	154.52
29-Feb-16	70.26	70.5275	100000	Sell	347450	26750	374200	26750	347450	424450	436.08
1-Mar-16	69.705	70.26	100000	Sell	347450	55500	402950	55500	347450	368950	126.35
2-Mar-16	69.3525	69.705	100000	Sell	347450	35250	382700	35250	347450	333700	114.28
3-Mar-16	69.03	69.3525	100000	Sell	347450	32250	379700	32250	347450	301450	103.24
4-Mar-16	68.865	69.03	100000	Sell	347450	16500	363950	16500	347450	284950	97.59
8-Mar-16	69.2125	68.865	100000	Sell	347450	-34750	312700	-34750	347450	319700	437.95
9-Mar-16	69.025	69.2125	100000	Sell	347450	18750	366200	18750	347450	300950	103.07
10-Mar-16	68.8825	69.025	100000	Sell	347450	14250	361700	14250	347450	286700	98.18
11-Mar-16	68.83	68.8825	100000	Sell	347450	5250	352700	5250	347450	281450	96.39
14-Mar-16	68.89	68.83	100000	Sell	347450	-6000	341450	-6000	347450	287450	295.33
15-Mar-16	69.14	68.89	100000	Sell	347450	-25000	322450	-25000	347450	312450	107.00
16-Mar-16	69.01	69.14	100000	Sell	347450	13000	360450	13000	347450	299450	102.55
17-Mar-16	68.4025	69.01	100000	Sell	347450	60750	408200	60750	347450	238700	81.75
18-Mar-16	68.1625	68.4025	100000	Sell	347450	24000	371450	24000	347450	214700	73.53
21-Mar-16	68.13	68.1625	100000	Sell	347450	3250	350700	3250	347450	211450	217.24
22-Mar-16	68.2575	68.13	100000	Sell	347450	-12750	334700	-12750	347450	224200	76.78
23-Mar-16	68.28	68.2575	100000	Sell	347450	-2250	345200	-2250	347450	226450	77.55
28-Mar-16	68.185	68.28	100000	Sell	347450	9500	356950	9500	347450	216950	371.49
29-Mar-16	68.21	68.185	100000	Sell	347450	-2500	344950	-2500	347450	219450	75.15
30-Mar-16	67.74	68.21	100000	Sell	347450	47000	394450	47000	347450	172450	59.06

31-Mar-16	67.585	67.74	100000	Sell	347450	15500	362950	15500	347450	156950	53.75
4-Apr-16	67.5725	67.585	100000	Sell	347450	1250	348700	1250	347450	155700	213.29
5-Apr-16	67.785	67.5725	100000	Sell	347450	-21250	326200	-21250	347450	176950	60.60
6-Apr-16	67.925	67.785	100000	Sell	347450	-14000	333450	-14000	347450	190950	65.39
7-Apr-16	67.7725	67.925	100000	Sell	347450	15250	362700	15250	347450	175700	60.17
11-Apr-16	67.7325	67.7725	100000	Sell	347450	4000	351450	4000	347450	171700	235.21
12-Apr-16	67.6525	67.7325	100000	Sell	347450	8000	355450	8000	347450	163700	56.06
13-Apr-16	67.8075	67.6525	100000	Sell	347450	-15500	331950	-15500	347450	179200	61.37
18-Apr-16	67.7275	67.8075	100000	Sell	347450	8000	355450	8000	347450	171200	293.15
20-Apr-16	67.385	67.7275	100000	Sell	347450	34250	381700	34250	347450	136950	93.80
21-Apr-16	67.5575	67.385	100000	Sell	347450	-17250	330200	-17250	347450	154200	52.81
22-Apr-16	67.68	67.5575	100000	Sell	347450	-12250	335200	-12250	347450	166450	57.00
25-Apr-16	67.7825	67.68	100000	Sell	347450	-10250	337200	-10250	347450	176700	181.54
26-Apr-16	67.655	67.7825	100000	Sell	347450	12750	360200	12750	347450	163950	56.15
27-Apr-16	67.5525	67.655	100000	Sell	347450	10250	357700	10250	347450	153700	52.64
28-Apr-16	67.6	67.5525	100000	Sell	347450	-4750	342700	-4750	347450	158450	54.26
29-Apr-16	67.385	67.6	100000	Sell	347450	21500	368950	21500	347450	136950	46.90
2-May-16	67.4825	67.385	100000	Sell	347450	-9750	337700	-9750	347450	146700	150.72
3-May-16	67.4625	67.4825	100000	Sell	347450	2000	349450	2000	347450	144700	49.55
4-May-16	67.58	67.4625	100000	Sell	347450	-11750	335700	-11750	347450	156450	53.58
5-May-16	67.505	67.58	100000	Sell	347450	7500	354950	7500	347450	148950	51.01
6-May-16	67.5275	67.505	100000	Sell	347450	-2250	345200	-2250	347450	151200	51.78
9-May-16	67.5025	67.5275	100000	Sell	347450	2500	349950	2500	347450	148700	152.77
10-May-16	67.595	67.5025	100000	Sell	347450	-9250	338200	-9250	347450	157950	54.09
11-May-16	67.5125	67.595	100000	Sell	347450	8250	355700	8250	347450	149700	51.27
12-May-16	67.52	67.5125	100000	Sell	347450	-750	346700	-750	347450	150450	51.52
13-May-16	67.6475	67.52	100000	Sell	347450	-12750	334700	-12750	347450	163200	55.89
16-May-16	67.665	67.6475	100000	Sell	347450	-1750	345700	-1750	347450	164950	169.47
17-May-16	67.6925	67.665	100000	Sell	347450	-2750	344700	-2750	347450	167700	57.43
18-May-16	67.7925	67.6925	100000	Sell	347450	-10000	337450	-10000	347450	177700	60.86

19-May-16	68.145	67.7925	100000	Sell	347450	-35250	312200	-35250	347450	212950	72.93		
20-May-16	68.2425	68.145	100000	Sell	347450	-9750	337700	-9750	347450	222700	76.27		
23-May-16	68.2225	68.2425	100000	Sell	347450	2000	349450	2000	347450	220700	226.75		
24-May-16	68.4725	68.2225	100000	Sell	347450	-25000	322450	-25000	347450	245700	84.14		
25-May-16	68.1	68.4725	100000	Sell	347450	37250	384700	37250	347450	208450	71.39		
26-May-16	67.835	68.1	100000	Sell	347450	26500	373950	26500	347450	181950	62.31		
27-May-16	67.7075	67.835	100000	Sell	347450	12750	360200	12750	347450	169200	57.95		
30-May-16	67.8475	67.7075	100000	Sell	347450	-14000	333450	-14000	347450	183200	188.22		
31-May-16	67.9325	67.8475	100000	Sell	347450	-8500	338950	-8500	347450	191700	65.65		
1-Jun-16	68.1025	67.9325	100000	Sell	347450	-17000	330450	-17000	347450	208700	71.47	17939.25	777
2-Jun-16	67.915	68.1025	100000	Sell	347450	18750	366200	18750	347450	189950	65.05	18004.30	778
3-Jun-16	67.8825	67.915	100000	Sell	347450	3250	350700	3250	347450	186700	63.94	18068.24	779
6-Jun-16	67.585	67.8825	100000	Sell	347450	29750	377200	29750	347450	156950	161.25	18229.49	780
7-Jun-16	67.315	67.585	100000	Sell	347450	27000	374450	27000	347450	129950	44.50	18273.99	781
8-Jun-16	67.185	67.315	100000	Sell	347450	13000	360450	13000	347450	116950	40.05	18314.04	782
9-Jun-16	67.24	67.185	100000	Sell	347450	-5500	341950	-5500	347450	122450	41.93	18355.98	783
10-Jun-16	67.2675	67.24	100000	Sell	347450	-2750	344700	-2750	347450	125200	42.88	18398.85	784
13-Jun-16	67.625	67.2675	100000	Sell	347450	-35750	311700	-35750	347450	160950	165.36	18564.21	785
14-Jun-16	67.76	67.625	100000	Sell	347450	-13500	333950	-13500	347450	174450	59.74	18623.96	786
15-Jun-16	67.6325	67.76	100000	Sell	347450	12750	360200	12750	347450	161700	55.38	18679.33	787
16-Jun-16	67.7575	67.6325	100000	Sell	347450	-12500	334950	-12500	347450	174200	59.66	18738.99	788
17-Jun-16	67.5175	67.7575	100000	Sell	347450	24000	371450	24000	347450	150200	51.44	18790.43	789
20-Jun-16	67.75	67.5175	100000	Sell	347450	-23250	324200	-23250	347450	173450	178.20	18968.63	790
21-Jun-16	67.9375	67.75	100000	Sell	347450	-18750	328700	-18750	347450	192200	65.82	19034.45	791
22-Jun-16	67.8675	67.9375	100000	Sell	347450	7000	354450	7000	347450	185200	63.42	19097.88	792
23-Jun-16	67.63	67.8675	100000	Sell	347450	23750	371200	23750	347450	161450	55.29	19153.17	793
24-Jun-16	68.3325	67.63	100000	Sell	347450	-70250	277200	-70250	347450	231700	79.35	19232.52	794
27-Jun-16	68.3375	68.3325	100000	Sell	347450	-500	346950	-500	347450	232200	238.56	19471.08	795
28-Jun-16	68.2875	68.3375	100000	Sell	347450	5000	352450	5000	347450	227200	77.81	19548.89	796
29-Jun-16	67.9975	68.2875	100000	Sell	347450	29000	376450	29000	347450	198200	67.88	19616.76	797

30-Jun-16	67.7725	67.9975	100000	Sell	347450	22500	369950	22500	347450	175700	60.17	19676.93	798
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SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 27-Jul-2016 (Source - NSE)

Table 4A.71 Cost of financing the margin for observation no. 799 – 820

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
27-Nov-15	69.3525	69.3525	100000	Sell	346762.5	0	346762.5	0	346762.5	346762.5	118.75		
30-Nov-15	69.2025	69.3525	100000	Sell	346762.5	15000	361762.5	15000	346762.5	331762.5	340.85		
1-Dec-15	68.895	69.2025	100000	Sell	346762.5	30750	377513	30750	346762.5	301012.5	103.09		
2-Dec-15	69.0725	68.895	100000	Sell	346762.5	-17750	329012	-17750	346762.5	318762.5	109.17		
3-Dec-15	69.14	69.0725	100000	Sell	346762.5	-6750	340013	-6750	346762.5	325512.5	111.48		
4-Dec-15	69.05	69.14	100000	Sell	346762.5	9000	355763	9000	346762.5	316512.5	108.39		
7-Dec-15	69.125	69.05	100000	Sell	346762.5	-7500	339263	-7500	346762.5	324012.5	332.89		
8-Dec-15	69.12	69.125	100000	Sell	346762.5	500	347263	500	346762.5	323512.5	110.79		
9-Dec-15	69.2125	69.12	100000	Sell	346762.5	-9250	337513	-9250	346762.5	332762.5	113.96		
10-Dec-15	69.075	69.2125	100000	Sell	346762.5	13750	360513	13750	346762.5	319012.5	109.25		
11-Dec-15	69.235	69.075	100000	Sell	346762.5	-16000	330763	-16000	346762.5	335012.5	114.73		
14-Dec-15	69.3125	69.235	100000	Sell	346762.5	-7750	339013	-7750	346762.5	342762.5	352.15		
15-Dec-15	69.2525	69.3125	100000	Sell	346762.5	6000	352763	6000	346762.5	336762.5	115.33		
16-Dec-15	68.9	69.2525	100000	Sell	346762.5	35250	382012	35250	346762.5	301512.5	103.26		
17-Dec-15	68.5825	68.9	100000	Sell	346762.5	31750	378513	31750	346762.5	269762.5	92.38		
18-Dec-15	68.5525	68.5825	100000	Sell	346762.5	3000	349763	3000	346762.5	266762.5	91.36		
21-Dec-15	68.61	68.5525	100000	Sell	346762.5	-5750	341013	-5750	346762.5	272512.5	279.98		
22-Dec-15	68.59	68.61	100000	Sell	346762.5	2000	348763	2000	346762.5	270512.5	92.64		
23-Dec-15	68.455	68.59	100000	Sell	346762.5	13500	360263	13500	346762.5	257012.5	88.02		
28-Dec-15	68.3775	68.455	100000	Sell	346762.5	7750	354513	7750	346762.5	249262.5	426.82		
29-Dec-15	68.395	68.3775	100000	Sell	346762.5	-1750	345013	-1750	346762.5	251012.5	85.96		
30-Dec-15	68.32	68.395	100000	Sell	346762.5	7500	354263	7500	346762.5	243512.5	83.39		

31-Dec-15	68.1125	68.32	100000	Sell	346762.5	20750	367513	20750	346762.5	222762.5	76.29
1-Jan-16	68.11	68.1125	100000	Sell	346762.5	250	347013	250	346762.5	222512.5	76.20
4-Jan-16	68.5275	68.11	100000	Sell	346762.5	-41750	305013	-41750	346762.5	264262.5	271.50
5-Jan-16	68.52	68.5275	100000	Sell	346762.5	750	347513	750	346762.5	263512.5	90.24
6-Jan-16	68.695	68.52	100000	Sell	346762.5	-17500	329263	-17500	346762.5	281012.5	96.24
7-Jan-16	68.7975	68.695	100000	Sell	346762.5	-10250	336512	-10250	346762.5	291262.5	99.75
8-Jan-16	68.5275	68.7975	100000	Sell	346762.5	27000	373763	27000	346762.5	264262.5	90.50
11-Jan-16	68.805	68.5275	100000	Sell	346762.5	-27750	319013	-27750	346762.5	292012.5	300.01
12-Jan-16	68.7075	68.805	100000	Sell	346762.5	9750	356513	9750	346762.5	282262.5	96.67
13-Jan-16	68.8325	68.7075	100000	Sell	346762.5	-12500	334263	-12500	346762.5	294762.5	100.95
14-Jan-16	69.0475	68.8325	100000	Sell	346762.5	-21500	325263	-21500	346762.5	316262.5	108.31
15-Jan-16	69.3675	69.0475	100000	Sell	346762.5	-32000	314762	-32000	346762.5	348262.5	119.27
18-Jan-16	69.4625	69.3675	100000	Sell	346762.5	-9500	337263	-9500	346762.5	357762.5	367.56
19-Jan-16	69.4025	69.4625	100000	Sell	346762.5	6000	352763	6000	346762.5	351762.5	120.47
20-Jan-16	69.7475	69.4025	100000	Sell	346762.5	-34500	312263	-34500	346762.5	386262.5	132.28
21-Jan-16	69.7575	69.7475	100000	Sell	346762.5	-1000	345763	-1000	346762.5	387262.5	132.62
22-Jan-16	69.3825	69.7575	100000	Sell	346762.5	37500	384263	37500	346762.5	349762.5	119.78
25-Jan-16	69.515	69.3825	100000	Sell	346762.5	-13250	333512	-13250	346762.5	363012.5	372.96
27-Jan-16	69.7475	69.515	100000	Sell	346762.5	-23250	323513	-23250	346762.5	386262.5	264.56
28-Jan-16	69.88	69.7475	100000	Sell	346762.5	-13250	333513	-13250	346762.5	399512.5	136.82
29-Jan-16	69.5	69.88	100000	Sell	346762.5	38000	384763	38000	346762.5	361512.5	123.81
1-Feb-16	69.51	69.5	100000	Sell	346762.5	-1000	345763	-1000	346762.5	362512.5	372.44
2-Feb-16	69.67	69.51	100000	Sell	346762.5	-16000	330763	-16000	346762.5	378512.5	129.63
3-Feb-16	69.76	69.67	100000	Sell	346762.5	-9000	337763	-9000	346762.5	387512.5	132.71
4-Feb-16	69.2725	69.76	100000	Sell	346762.5	48750	395513	48750	346762.5	338762.5	116.01
5-Feb-16	69.33	69.2725	100000	Sell	346762.5	-5750	341013	-5750	346762.5	344512.5	117.98
8-Feb-16	69.61	69.33	100000	Sell	346762.5	-28000	318763	-28000	346762.5	372512.5	382.72
9-Feb-16	69.5825	69.61	100000	Sell	346762.5	2750	349513	2750	346762.5	369762.5	126.63
10-Feb-16	69.51	69.5825	100000	Sell	346762.5	7250	354012	7250	346762.5	362512.5	124.15
11-Feb-16	69.935	69.51	100000	Sell	346762.5	-42500	304263	-42500	346762.5	405012.5	138.70

12-Feb-16	69.84	69.935	100000	Sell	346762.5	9500	356263	9500	346762.5	395512.5	135.45
15-Feb-16	69.6325	69.84	100000	Sell	346762.5	20750	367513	20750	346762.5	374762.5	385.03
16-Feb-16	70.015	69.6325	100000	Sell	346762.5	-38250	308512	-38250	346762.5	413012.5	141.44
17-Feb-16	70.0275	70.015	100000	Sell	346762.5	-1250	345513	-1250	346762.5	414262.5	141.87
18-Feb-16	70.005	70.0275	100000	Sell	346762.5	2250	349013	2250	346762.5	412012.5	141.10
22-Feb-16	70.1625	70.005	100000	Sell	346762.5	-15750	331013	-15750	346762.5	427762.5	585.98
23-Feb-16	70.165	70.1625	100000	Sell	346762.5	-250	346512	-250	346762.5	428012.5	146.58
24-Feb-16	70.1275	70.165	100000	Sell	346762.5	3750	350513	3750	346762.5	424262.5	145.30
25-Feb-16	70.255	70.1275	100000	Sell	346762.5	-12750	334013	-12750	346762.5	437012.5	149.66
26-Feb-16	70.24	70.255	100000	Sell	346762.5	1500	348263	1500	346762.5	435512.5	149.15
29-Feb-16	69.915	70.24	100000	Sell	346762.5	32500	379262	32500	346762.5	403012.5	414.05
1-Mar-16	69.35	69.915	100000	Sell	346762.5	56500	403263	56500	346762.5	346512.5	118.67
2-Mar-16	69.0075	69.35	100000	Sell	346762.5	34250	381013	34250	346762.5	312262.5	106.94
3-Mar-16	68.7	69.0075	100000	Sell	346762.5	30750	377512	30750	346762.5	281512.5	96.41
4-Mar-16	68.5175	68.7	100000	Sell	346762.5	18250	365013	18250	346762.5	263262.5	90.16
8-Mar-16	68.8475	68.5175	100000	Sell	346762.5	-33000	313763	-33000	346762.5	296262.5	405.84
9-Mar-16	68.6625	68.8475	100000	Sell	346762.5	18500	365263	18500	346762.5	277762.5	95.12
10-Mar-16	68.5025	68.6625	100000	Sell	346762.5	16000	362763	16000	346762.5	261762.5	89.64
11-Mar-16	68.47	68.5025	100000	Sell	346762.5	3250	350013	3250	346762.5	258512.5	88.53
14-Mar-16	68.535	68.47	100000	Sell	346762.5	-6500	340263	-6500	346762.5	265012.5	272.27
15-Mar-16	68.785	68.535	100000	Sell	346762.5	-25000	321763	-25000	346762.5	290012.5	99.32
16-Mar-16	68.6525	68.785	100000	Sell	346762.5	13250	360012	13250	346762.5	276762.5	94.78
17-Mar-16	68.0175	68.6525	100000	Sell	346762.5	63500	410263	63500	346762.5	213262.5	73.04
18-Mar-16	67.795	68.0175	100000	Sell	346762.5	22250	369013	22250	346762.5	191012.5	65.42
21-Mar-16	67.775	67.795	100000	Sell	346762.5	2000	348763	2000	346762.5	189012.5	194.19
22-Mar-16	67.9025	67.775	100000	Sell	346762.5	-12750	334013	-12750	346762.5	201762.5	69.10
23-Mar-16	67.9075	67.9025	100000	Sell	346762.5	-500	346263	-500	346762.5	202262.5	69.27
28-Mar-16	67.8225	67.9075	100000	Sell	346762.5	8500	355262	8500	346762.5	193762.5	331.79
29-Mar-16	67.835	67.8225	100000	Sell	346762.5	-1250	345513	-1250	346762.5	195012.5	66.79
30-Mar-16	67.375	67.835	100000	Sell	346762.5	46000	392762	46000	346762.5	149012.5	51.03

31-Mar-16	67.24	67.375	100000	Sell	346762.5	13500	360263	13500	346762.5	135512.5	46.41		
4-Apr-16	67.2375	67.24	100000	Sell	346762.5	250	347013	250	346762.5	135262.5	185.29		
5-Apr-16	67.44	67.2375	100000	Sell	346762.5	-20250	326513	-20250	346762.5	155512.5	53.26		
6-Apr-16	67.5875	67.44	100000	Sell	346762.5	-14750	332012	-14750	346762.5	170262.5	58.31		
7-Apr-16	67.415	67.5875	100000	Sell	346762.5	17250	364013	17250	346762.5	153012.5	52.40		
11-Apr-16	67.39	67.415	100000	Sell	346762.5	2500	349263	2500	346762.5	150512.5	206.18		
12-Apr-16	67.2925	67.39	100000	Sell	346762.5	9750	356513	9750	346762.5	140762.5	48.21		
13-Apr-16	67.4625	67.2925	100000	Sell	346762.5	-17000	329763	-17000	346762.5	157762.5	54.03		
18-Apr-16	67.385	67.4625	100000	Sell	346762.5	7750	354513	7750	346762.5	150012.5	256.87		
20-Apr-16	67.0475	67.385	100000	Sell	346762.5	33750	380513	33750	346762.5	116262.5	79.63		
21-Apr-16	67.2025	67.0475	100000	Sell	346762.5	-15500	331263	-15500	346762.5	131762.5	45.12		
22-Apr-16	67.3125	67.2025	100000	Sell	346762.5	-11000	335763	-11000	346762.5	142762.5	48.89		
25-Apr-16	67.4325	67.3125	100000	Sell	346762.5	-12000	334763	-12000	346762.5	154762.5	159.00		
26-Apr-16	67.3025	67.4325	100000	Sell	346762.5	13000	359763	13000	346762.5	141762.5	48.55		
27-Apr-16	67.2	67.3025	100000	Sell	346762.5	10250	357012	10250	346762.5	131512.5	45.04		
28-Apr-16	67.2425	67.2	100000	Sell	346762.5	-4250	342513	-4250	346762.5	135762.5	46.49		
29-Apr-16	67.0225	67.2425	100000	Sell	346762.5	22000	368763	22000	346762.5	113762.5	38.96		
2-May-16	67.1325	67.0225	100000	Sell	346762.5	-11000	335763	-11000	346762.5	124762.5	128.18	15037.15	799
3-May-16	67.1225	67.1325	100000	Sell	346762.5	1000	347762	1000	346762.5	123762.5	42.38	15079.53	800
4-May-16	67.25	67.1225	100000	Sell	346762.5	-12750	334013	-12750	346762.5	136512.5	46.75	15126.28	801
5-May-16	67.1725	67.25	100000	Sell	346762.5	7750	354513	7750	346762.5	128762.5	44.10	15170.38	802
6-May-16	67.175	67.1725	100000	Sell	346762.5	-250	346513	-250	346762.5	129012.5	44.18	15214.56	803
9-May-16	67.15	67.175	100000	Sell	346762.5	2500	349262	2500	346762.5	126512.5	129.98	15344.54	804
10-May-16	67.23	67.15	100000	Sell	346762.5	-8000	338763	-8000	346762.5	134512.5	46.07	15390.61	805
11-May-16	67.16	67.23	100000	Sell	346762.5	7000	353763	7000	346762.5	127512.5	43.67	15434.28	806
12-May-16	67.165	67.16	100000	Sell	346762.5	-500	346262	-500	346762.5	128012.5	43.84	15478.12	807
13-May-16	67.2875	67.165	100000	Sell	346762.5	-12250	334513	-12250	346762.5	140262.5	48.04	15526.15	808
16-May-16	67.3225	67.2875	100000	Sell	346762.5	-3500	343262	-3500	346762.5	143762.5	147.70	15673.85	809
17-May-16	67.3375	67.3225	100000	Sell	346762.5	-1500	345263	-1500	346762.5	145262.5	49.75	15723.60	810
18-May-16	67.4525	67.3375	100000	Sell	346762.5	-11500	335263	-11500	346762.5	156762.5	53.69	15777.29	811

19-May-16	67.8225	67.4525	100000	Sell	346762.5	-37000	309763	-37000	346762.5	193762.5	66.36	15843.64	812
20-May-16	67.9175	67.8225	100000	Sell	346762.5	-9500	337263	-9500	346762.5	203262.5	69.61	15913.25	813
23-May-16	67.9	67.9175	100000	Sell	346762.5	1750	348513	1750	346762.5	201512.5	207.03	16120.29	814
24-May-16	68.1225	67.9	100000	Sell	346762.5	-22250	324513	-22250	346762.5	223762.5	76.63	16196.92	815
25-May-16	67.7675	68.1225	100000	Sell	346762.5	35500	382263	35500	346762.5	188262.5	64.47	16261.39	816
26-May-16	67.4975	67.7675	100000	Sell	346762.5	27000	373763	27000	346762.5	161262.5	55.23	16316.62	817
27-May-16	67.3625	67.4975	100000	Sell	346762.5	13500	360263	13500	346762.5	147762.5	50.60	16367.22	818
30-May-16	67.52	67.3625	100000	Sell	346762.5	-15750	331013	-15750	346762.5	163512.5	167.99	16535.21	819
31-May-16	67.6	67.52	100000	Sell	346762.5	-8000	338763	-8000	346762.5	171512.5	58.74	16593.95	820

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 28-June-2016 (Source - NSE)

Table 4A.72 Cost of financing the margin for observation no. 821 – 836

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin (Rs.)	Total interest cost till the date of lifting the hedge	Observation No.
27-Nov-15	68.7875	68.7875	100000	Sell	343937.5	0	343937.5	0	343937.5	343937.5	117.79		
30-Nov-15	68.6925	68.7875	100000	Sell	343937.5	9500	353437.5	9500	343937.5	334437.5	343.60		
1-Dec-15	68.5425	68.6925	100000	Sell	343937.5	15000	358937	15000	343937.5	319437.5	109.40		
2-Dec-15	68.63	68.5425	100000	Sell	343937.5	-8750	335188	-8750	343937.5	328187.5	112.39		
3-Dec-15	68.63	68.63	100000	Sell	343937.5	0	343938	0	343937.5	328187.5	112.39		
4-Dec-15	68.71	68.63	100000	Sell	343937.5	-8000	335938	-8000	343937.5	336187.5	115.13		
7-Dec-15	68.675	68.71	100000	Sell	343937.5	3500	347438	3500	343937.5	332687.5	341.80		
8-Dec-15	68.7675	68.675	100000	Sell	343937.5	-9250	334688	-9250	343937.5	341937.5	117.10		
9-Dec-15	68.79	68.7675	100000	Sell	343937.5	-2250	341687	-2250	343937.5	344187.5	117.87		
10-Dec-15	68.695	68.79	100000	Sell	343937.5	9500	353438	9500	343937.5	334687.5	114.62		
11-Dec-15	68.775	68.695	100000	Sell	343937.5	-8000	335937	-8000	343937.5	342687.5	117.36		
14-Dec-15	68.9275	68.775	100000	Sell	343937.5	-15250	328688	-15250	343937.5	357937.5	367.74		
15-Dec-15	68.81	68.9275	100000	Sell	343937.5	11750	355687	11750	343937.5	346187.5	118.56		
16-Dec-15	68.5675	68.81	100000	Sell	343937.5	24250	368188	24250	343937.5	321937.5	110.25		
17-Dec-15	68.2375	68.5675	100000	Sell	343937.5	33000	376938	33000	343937.5	288937.5	98.95		
18-Dec-15	68.1775	68.2375	100000	Sell	343937.5	6000	349938	6000	343937.5	282937.5	96.90		
21-Dec-15	68.09	68.1775	100000	Sell	343937.5	8750	352687	8750	343937.5	274187.5	281.70		
22-Dec-15	68.2025	68.09	100000	Sell	343937.5	-11250	332688	-11250	343937.5	285437.5	97.75		
23-Dec-15	67.9425	68.2025	100000	Sell	343937.5	26000	369938	26000	343937.5	259437.5	88.85		
28-Dec-15	67.87	67.9425	100000	Sell	343937.5	7250	351187	7250	343937.5	252187.5	431.83		
29-Dec-15	68.04	67.87	100000	Sell	343937.5	-17000	326938	-17000	343937.5	269187.5	92.19		
30-Dec-15	68.1425	68.04	100000	Sell	343937.5	-10250	333688	-10250	343937.5	279437.5	95.70		

31-Dec-15	67.76	68.1425	100000	Sell	343937.5	38250	382187	38250	343937.5	241187.5	82.60
1-Jan-16	67.7675	67.76	100000	Sell	343937.5	-750	343188	-750	343937.5	241937.5	82.86
4-Jan-16	68.1925	67.7675	100000	Sell	343937.5	-42500	301438	-42500	343937.5	284437.5	292.23
5-Jan-16	68.1675	68.1925	100000	Sell	343937.5	2500	346437	2500	343937.5	281937.5	96.55
6-Jan-16	68.3675	68.1675	100000	Sell	343937.5	-20000	323938	-20000	343937.5	301937.5	103.40
7-Jan-16	68.4425	68.3675	100000	Sell	343937.5	-7500	336438	-7500	343937.5	309437.5	105.97
8-Jan-16	68.1975	68.4425	100000	Sell	343937.5	24500	368437	24500	343937.5	284937.5	97.58
11-Jan-16	68.3275	68.1975	100000	Sell	343937.5	-13000	330938	-13000	343937.5	297937.5	306.10
12-Jan-16	68.3875	68.3275	100000	Sell	343937.5	-6000	337938	-6000	343937.5	303937.5	104.09
13-Jan-16	68.3175	68.3875	100000	Sell	343937.5	7000	350938	7000	343937.5	296937.5	101.69
14-Jan-16	68.72	68.3175	100000	Sell	343937.5	-40250	303688	-40250	343937.5	337187.5	115.48
15-Jan-16	69.0725	68.72	100000	Sell	343937.5	-35250	308687	-35250	343937.5	372437.5	127.55
18-Jan-16	69.1625	69.0725	100000	Sell	343937.5	-9000	334938	-9000	343937.5	381437.5	391.89
19-Jan-16	69.1	69.1625	100000	Sell	343937.5	6250	350188	6250	343937.5	375187.5	128.49
20-Jan-16	69.4225	69.1	100000	Sell	343937.5	-32250	311687	-32250	343937.5	407437.5	139.53
21-Jan-16	69.425	69.4225	100000	Sell	343937.5	-250	343688	-250	343937.5	407687.5	139.62
22-Jan-16	69.0325	69.425	100000	Sell	343937.5	39250	383188	39250	343937.5	368437.5	126.18
25-Jan-16	69.205	69.0325	100000	Sell	343937.5	-17250	326688	-17250	343937.5	385687.5	396.25
27-Jan-16	69.4275	69.205	100000	Sell	343937.5	-22250	321688	-22250	343937.5	407937.5	279.41
28-Jan-16	69.5575	69.4275	100000	Sell	343937.5	-13000	330937	-13000	343937.5	420937.5	144.16
29-Jan-16	69.1675	69.5575	100000	Sell	343937.5	39000	382938	39000	343937.5	381937.5	130.80
1-Feb-16	69.1675	69.1675	100000	Sell	343937.5	0	343938	0	343937.5	381937.5	392.40
2-Feb-16	69.33	69.1675	100000	Sell	343937.5	-16250	327688	-16250	343937.5	398187.5	136.37
3-Feb-16	69.43	69.33	100000	Sell	343937.5	-10000	333937	-10000	343937.5	408187.5	139.79
4-Feb-16	68.9475	69.43	100000	Sell	343937.5	48250	392188	48250	343937.5	359937.5	123.27
5-Feb-16	68.955	68.9475	100000	Sell	343937.5	-750	343188	-750	343937.5	360687.5	123.52
8-Feb-16	69.2775	68.955	100000	Sell	343937.5	-32250	311687	-32250	343937.5	392937.5	403.70
9-Feb-16	69.2325	69.2775	100000	Sell	343937.5	4500	348438	4500	343937.5	388437.5	133.03
10-Feb-16	69.16	69.2325	100000	Sell	343937.5	7250	351188	7250	343937.5	381187.5	130.54
11-Feb-16	69.5825	69.16	100000	Sell	343937.5	-42250	301688	-42250	343937.5	423437.5	145.01

12-Feb-16	69.4975	69.5825	100000	Sell	343937.5	8500	352437	8500	343937.5	414937.5	142.10
15-Feb-16	69.31	69.4975	100000	Sell	343937.5	18750	362688	18750	343937.5	396187.5	407.04
16-Feb-16	69.645	69.31	100000	Sell	343937.5	-33500	310438	-33500	343937.5	429687.5	147.15
17-Feb-16	69.6375	69.645	100000	Sell	343937.5	750	344687	750	343937.5	428937.5	146.90
18-Feb-16	69.6625	69.6375	100000	Sell	343937.5	-2500	341438	-2500	343937.5	431437.5	147.75
22-Feb-16	69.8125	69.6625	100000	Sell	343937.5	-15000	328937	-15000	343937.5	446437.5	611.56
23-Feb-16	69.8175	69.8125	100000	Sell	343937.5	-500	343438	-500	343937.5	446937.5	153.06
24-Feb-16	69.7725	69.8175	100000	Sell	343937.5	4500	348438	4500	343937.5	442437.5	151.52
25-Feb-16	69.915	69.7725	100000	Sell	343937.5	-14250	329687	-14250	343937.5	456687.5	156.40
26-Feb-16	69.8575	69.915	100000	Sell	343937.5	5750	349688	5750	343937.5	450937.5	154.43
29-Feb-16	69.57	69.8575	100000	Sell	343937.5	28750	372688	28750	343937.5	422187.5	433.75
1-Mar-16	68.9975	69.57	100000	Sell	343937.5	57250	401187	57250	343937.5	364937.5	124.98
2-Mar-16	68.64	68.9975	100000	Sell	343937.5	35750	379688	35750	343937.5	329187.5	112.74
3-Mar-16	68.3625	68.64	100000	Sell	343937.5	27750	371688	27750	343937.5	301437.5	103.23
4-Mar-16	68.17	68.3625	100000	Sell	343937.5	19250	363188	19250	343937.5	282187.5	96.64
8-Mar-16	68.475	68.17	100000	Sell	343937.5	-30500	313438	-30500	343937.5	312687.5	428.34
9-Mar-16	68.2975	68.475	100000	Sell	343937.5	17750	361687	17750	343937.5	294937.5	101.01
10-Mar-16	68.1225	68.2975	100000	Sell	343937.5	17500	361438	17500	343937.5	277437.5	95.01
11-Mar-16	68.1325	68.1225	100000	Sell	343937.5	-1000	342938	-1000	343937.5	278437.5	95.36
14-Mar-16	68.1325	68.1325	100000	Sell	343937.5	0	343938	0	343937.5	278437.5	286.07
15-Mar-16	68.42	68.1325	100000	Sell	343937.5	-28750	315187	-28750	343937.5	307187.5	105.20
16-Mar-16	68.28	68.42	100000	Sell	343937.5	14000	357938	14000	343937.5	293187.5	100.41
17-Mar-16	67.6525	68.28	100000	Sell	343937.5	62750	406688	62750	343937.5	230437.5	78.92
18-Mar-16	67.4225	67.6525	100000	Sell	343937.5	23000	366938	23000	343937.5	207437.5	71.04
21-Mar-16	67.3925	67.4225	100000	Sell	343937.5	3000	346938	3000	343937.5	204437.5	210.04
22-Mar-16	67.55	67.3925	100000	Sell	343937.5	-15750	328188	-15750	343937.5	220187.5	75.41
23-Mar-16	67.53	67.55	100000	Sell	343937.5	2000	345938	2000	343937.5	218187.5	74.72
28-Mar-16	67.4575	67.53	100000	Sell	343937.5	7250	351188	7250	343937.5	210937.5	361.19
29-Mar-16	67.47	67.4575	100000	Sell	343937.5	-1250	342688	-1250	343937.5	212187.5	72.67
30-Mar-16	67.01	67.47	100000	Sell	343937.5	46000	389937	46000	343937.5	166187.5	56.91

31-Mar-16	66.8725	67.01	100000	Sell	343937.5	13750	357688	13750	343937.5	152437.5	52.20		
4-Apr-16	66.87	66.8725	100000	Sell	343937.5	250	344188	250	343937.5	152187.5	208.48	14382.15	821
5-Apr-16	67.0875	66.87	100000	Sell	343937.5	-21750	322188	-21750	343937.5	173937.5	59.57	14441.72	822
6-Apr-16	67.2325	67.0875	100000	Sell	343937.5	-14500	329438	-14500	343937.5	188437.5	64.53	14506.25	823
7-Apr-16	67.065	67.2325	100000	Sell	343937.5	16750	360688	16750	343937.5	171687.5	58.80	14565.05	824
11-Apr-16	67.0275	67.065	100000	Sell	343937.5	3750	347687	3750	343937.5	167937.5	230.05	14795.10	825
12-Apr-16	66.9375	67.0275	100000	Sell	343937.5	9000	352938	9000	343937.5	158937.5	54.43	14849.53	826
13-Apr-16	67.1175	66.9375	100000	Sell	343937.5	-18000	325937	-18000	343937.5	176937.5	60.60	14910.12	827
18-Apr-16	67.035	67.1175	100000	Sell	343937.5	8250	352188	8250	343937.5	168687.5	288.85	15198.97	828
20-Apr-16	66.6875	67.035	100000	Sell	343937.5	34750	378688	34750	343937.5	133937.5	91.74	15290.71	829
21-Apr-16	66.8275	66.6875	100000	Sell	343937.5	-14000	329938	-14000	343937.5	147937.5	50.66	15341.37	830
22-Apr-16	66.9375	66.8275	100000	Sell	343937.5	-11000	332938	-11000	343937.5	158937.5	54.43	15395.80	831
25-Apr-16	67.05	66.9375	100000	Sell	343937.5	-11250	332688	-11250	343937.5	170187.5	174.85	15570.65	832
26-Apr-16	66.93	67.05	100000	Sell	343937.5	12000	355937	12000	343937.5	158187.5	54.17	15624.83	833
27-Apr-16	66.8375	66.93	100000	Sell	343937.5	9250	353188	9250	343937.5	148937.5	51.01	15675.83	834
28-Apr-16	66.8875	66.8375	100000	Sell	343937.5	-5000	338938	-5000	343937.5	153937.5	52.72	15728.55	835
29-Apr-16	66.665	66.8875	100000	Sell	343937.5	22250	366188	22250	343937.5	131687.5	45.10	15773.65	836

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 27-May-2016 (Source - NSE)

Table 4A.73 Cost of financing the margin for observation no. 837 – 856

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
27-Nov-15	68.425	68.425	100000	Sell	342125	0	342125	0	342125	342125	117.17		
30-Nov-15	68.355	68.425	100000	Sell	342125	7000	349125	7000	342125	335125	344.31		
1-Dec-15	68.1975	68.355	100000	Sell	342125	15750	357875	15750	342125	319375	109.38		
2-Dec-15	68.3275	68.1975	100000	Sell	342125	-13000	329125	-13000	342125	332375	113.83		
3-Dec-15	68.3925	68.3275	100000	Sell	342125	-6500	335625	-6500	342125	338875	116.05		
4-Dec-15	68.3525	68.3925	100000	Sell	342125	4000	346125	4000	342125	334875	114.68		
7-Dec-15	68.3175	68.3525	100000	Sell	342125	3500	345625	3500	342125	331375	340.45		
8-Dec-15	68.4125	68.3175	100000	Sell	342125	-9500	332625	-9500	342125	340875	116.74		
9-Dec-15	68.4375	68.4125	100000	Sell	342125	-2500	339625	-2500	342125	343375	117.59		
10-Dec-15	68.26	68.4375	100000	Sell	342125	17750	359875	17750	342125	325625	111.52		
11-Dec-15	68.4975	68.26	100000	Sell	342125	-23750	318375	-23750	342125	349375	119.65		
14-Dec-15	68.58	68.4975	100000	Sell	342125	-8250	333875	-8250	342125	357625	367.42		
15-Dec-15	68.4475	68.58	100000	Sell	342125	13250	355375	13250	342125	344375	117.94		
16-Dec-15	68.2225	68.4475	100000	Sell	342125	22500	364625	22500	342125	321875	110.23		
17-Dec-15	67.8825	68.2225	100000	Sell	342125	34000	376125	34000	342125	287875	98.59		
18-Dec-15	67.8225	67.8825	100000	Sell	342125	6000	348125	6000	342125	281875	96.53		
21-Dec-15	67.75	67.8225	100000	Sell	342125	7250	349375	7250	342125	274625	282.15		
22-Dec-15	67.715	67.75	100000	Sell	342125	3500	345625	3500	342125	271125	92.85		
23-Dec-15	67.6025	67.715	100000	Sell	342125	11250	353375	11250	342125	259875	89.00		
28-Dec-15	67.525	67.6025	100000	Sell	342125	7750	349875	7750	342125	252125	431.72		
29-Dec-15	67.705	67.525	100000	Sell	342125	-18000	324125	-18000	342125	270125	92.51		
30-Dec-15	67.65	67.705	100000	Sell	342125	5500	347625	5500	342125	264625	90.63		
31-Dec-15	67.4225	67.65	100000	Sell	342125	22750	364875	22750	342125	241875	82.83		

1-Jan-16	67.4225	67.4225	100000	Sell	342125	0	342125	0	342125	241875	82.83
4-Jan-16	67.8525	67.4225	100000	Sell	342125	-43000	299125	-43000	342125	284875	292.68
5-Jan-16	67.845	67.8525	100000	Sell	342125	750	342875	750	342125	284125	97.30
6-Jan-16	68.0625	67.845	100000	Sell	342125	-21750	320375	-21750	342125	305875	104.75
7-Jan-16	68.12	68.0625	100000	Sell	342125	-5750	336375	-5750	342125	311625	106.72
8-Jan-16	67.855	68.12	100000	Sell	342125	26500	368625	26500	342125	285125	97.65
11-Jan-16	67.9925	67.855	100000	Sell	342125	-13750	328375	-13750	342125	298875	307.06
12-Jan-16	68.0625	67.9925	100000	Sell	342125	-7000	335125	-7000	342125	305875	104.75
13-Jan-16	68.005	68.0625	100000	Sell	342125	5750	347875	5750	342125	300125	102.78
14-Jan-16	68.42	68.005	100000	Sell	342125	-41500	300625	-41500	342125	341625	116.99
15-Jan-16	68.7775	68.42	100000	Sell	342125	-35750	306375	-35750	342125	377375	129.24
18-Jan-16	68.8325	68.7775	100000	Sell	342125	-5500	336625	-5500	342125	382875	393.36
19-Jan-16	68.7825	68.8325	100000	Sell	342125	5000	347125	5000	342125	377875	129.41
20-Jan-16	69.0975	68.7825	100000	Sell	342125	-31500	310625	-31500	342125	409375	140.20
21-Jan-16	69.1025	69.0975	100000	Sell	342125	-500	341625	-500	342125	409875	140.37
22-Jan-16	68.7175	69.1025	100000	Sell	342125	38500	380625	38500	342125	371375	127.18
25-Jan-16	68.8925	68.7175	100000	Sell	342125	-17500	324625	-17500	342125	388875	399.53
27-Jan-16	69.1025	68.8925	100000	Sell	342125	-21000	321125	-21000	342125	409875	280.74
28-Jan-16	69.245	69.1025	100000	Sell	342125	-14250	327875	-14250	342125	424125	145.25
29-Jan-16	68.8375	69.245	100000	Sell	342125	40750	382875	40750	342125	383375	131.29
1-Feb-16	68.85	68.8375	100000	Sell	342125	-1250	340875	-1250	342125	384625	395.16
2-Feb-16	68.9875	68.85	100000	Sell	342125	-13750	328375	-13750	342125	398375	136.43
3-Feb-16	69.0875	68.9875	100000	Sell	342125	-10000	332125	-10000	342125	408375	139.85
4-Feb-16	68.565	69.0875	100000	Sell	342125	52250	394375	52250	342125	356125	121.96
5-Feb-16	68.6025	68.565	100000	Sell	342125	-3750	338375	-3750	342125	359875	123.24
8-Feb-16	68.91	68.6025	100000	Sell	342125	-30750	311375	-30750	342125	390625	401.33
9-Feb-16	68.865	68.91	100000	Sell	342125	4500	346625	4500	342125	386125	132.23
10-Feb-16	68.8	68.865	100000	Sell	342125	6500	348625	6500	342125	379625	130.01
11-Feb-16	69.2175	68.8	100000	Sell	342125	-41750	300375	-41750	342125	421375	144.31
12-Feb-16	69.1325	69.2175	100000	Sell	342125	8500	350625	8500	342125	412875	141.40

15-Feb-16	68.945	69.1325	100000	Sell	342125	18750	360875	18750	342125	394125	404.92		
16-Feb-16	69.295	68.945	100000	Sell	342125	-35000	307125	-35000	342125	429125	146.96		
17-Feb-16	69.275	69.295	100000	Sell	342125	2000	344125	2000	342125	427125	146.28		
18-Feb-16	69.3075	69.275	100000	Sell	342125	-3250	338875	-3250	342125	430375	147.39		
22-Feb-16	69.4525	69.3075	100000	Sell	342125	-14500	327625	-14500	342125	444875	609.42		
23-Feb-16	69.435	69.4525	100000	Sell	342125	1750	343875	1750	342125	443125	151.76		
24-Feb-16	69.4125	69.435	100000	Sell	342125	2250	344375	2250	342125	440875	150.98		
25-Feb-16	69.55	69.4125	100000	Sell	342125	-13750	328375	-13750	342125	454625	155.69		
26-Feb-16	69.4825	69.55	100000	Sell	342125	6750	348875	6750	342125	447875	153.38		
29-Feb-16	69.195	69.4825	100000	Sell	342125	28750	370875	28750	342125	419125	430.61		
1-Mar-16	68.625	69.195	100000	Sell	342125	57000	399125	57000	342125	362125	124.02	11591.18	837
2-Mar-16	68.2675	68.625	100000	Sell	342125	35750	377875	35750	342125	326375	111.77	11702.95	838
3-Mar-16	67.9925	68.2675	100000	Sell	342125	27500	369625	27500	342125	298875	102.35	11805.31	839
4-Mar-16	67.78	67.9925	100000	Sell	342125	21250	363375	21250	342125	277625	95.08	11900.39	840
8-Mar-16	68.09	67.78	100000	Sell	342125	-31000	311125	-31000	342125	308625	422.77	12323.16	841
9-Mar-16	67.905	68.09	100000	Sell	342125	18500	360625	18500	342125	290125	99.36	12422.52	842
10-Mar-16	67.7225	67.905	100000	Sell	342125	18250	360375	18250	342125	271875	93.11	12515.63	843
11-Mar-16	67.7125	67.7225	100000	Sell	342125	1000	343125	1000	342125	270875	92.77	12608.39	844
14-Mar-16	67.7475	67.7125	100000	Sell	342125	-3500	338625	-3500	342125	274375	281.89	12890.28	845
15-Mar-16	68.0225	67.7475	100000	Sell	342125	-27500	314625	-27500	342125	301875	103.38	12993.66	846
16-Mar-16	67.8775	68.0225	100000	Sell	342125	14500	356625	14500	342125	287375	98.42	13092.08	847
17-Mar-16	67.27	67.8775	100000	Sell	342125	60750	402875	60750	342125	226625	77.61	13169.69	848
18-Mar-16	67.04	67.27	100000	Sell	342125	23000	365125	23000	342125	203625	69.73	13239.43	849
21-Mar-16	67.01	67.04	100000	Sell	342125	3000	345125	3000	342125	200625	206.12	13445.55	850
22-Mar-16	67.175	67.01	100000	Sell	342125	-16500	325625	-16500	342125	217125	74.36	13519.91	851
23-Mar-16	67.16	67.175	100000	Sell	342125	1500	343625	1500	342125	215625	73.84	13593.75	852
28-Mar-16	67.0775	67.16	100000	Sell	342125	8250	350375	8250	342125	207375	355.09	13948.84	853
29-Mar-16	67.0775	67.0775	100000	Sell	342125	0	342125	0	342125	207375	71.02	14019.86	854
30-Mar-16	66.6325	67.0775	100000	Sell	342125	44500	386625	44500	342125	162875	55.78	14075.64	855
31-Mar-16	66.505	66.6325	100000	Sell	342125	12750	354875	12750	342125	150125	51.41	14127.05	856

SETTLEMENT PRICES for USD-INR FUTURES EXPIRING 27-Apr-2016 (Source - NSE)

Table 4A.74 Cost of financing the margin for observation no. 857 – 875

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/ refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
22-Feb-16	71.37	71.37	100000	Sell	356850	0	356850	0	356850	356850	122.21		
23-Feb-16	71.5675	71.37	100000	Sell	356850	-19750	337100	-19750	356850	376600	128.97		
24-Feb-16	71.44	71.5675	100000	Sell	356850	12750	369600	12750	356850	363850	124.61		
25-Feb-16	71.6675	71.44	100000	Sell	356850	-22750	334100	-22750	356850	386600	132.40		
26-Feb-16	71.525	71.6675	100000	Sell	356850	14250	371100	14250	356850	372350	127.52		
29-Feb-16	71.3425	71.525	100000	Sell	356850	18250	375100	18250	356850	354100	363.80		
1-Mar-16	70.75	71.3425	100000	Sell	356850	59250	416100	59250	356850	294850	100.98		
2-Mar-16	70.41	70.75	100000	Sell	356850	34000	390850	34000	356850	260850	89.33		
3-Mar-16	70.0675	70.41	100000	Sell	356850	34250	391100	34250	356850	226600	77.60		
4-Mar-16	69.905	70.0675	100000	Sell	356850	16250	373100	16250	356850	210350	72.04		
8-Mar-16	70.1775	69.905	100000	Sell	356850	-27250	329600	-27250	356850	237600	325.48		
9-Mar-16	70.11	70.1775	100000	Sell	356850	6750	363600	6750	356850	230850	79.06		
10-Mar-16	69.9075	70.11	100000	Sell	356850	20250	377100	20250	356850	210600	72.12		
11-Mar-16	70	69.9075	100000	Sell	356850	-9250	347600	-9250	356850	219850	75.29		
14-Mar-16	69.85	70	100000	Sell	356850	15000	371850	15000	356850	204850	210.46		
15-Mar-16	70.1275	69.85	100000	Sell	356850	-27750	329100	-27750	356850	232600	79.66		
16-Mar-16	70.15	70.1275	100000	Sell	356850	-2250	354600	-2250	356850	234850	80.43		

17-Mar-16	69.54	70.15	100000	Sell	356850	61000	417850	61000	356850	173850	59.54
18-Mar-16	69.305	69.54	100000	Sell	356850	23500	380350	23500	356850	150350	51.49
21-Mar-16	69.2675	69.305	100000	Sell	356850	3750	360600	3750	356850	146600	150.62
22-Mar-16	69.4	69.2675	100000	Sell	356850	-13250	343600	-13250	356850	159850	54.74
23-Mar-16	69.41	69.4	100000	Sell	356850	-1000	355850	-1000	356850	160850	55.09
28-Mar-16	69.155	69.41	100000	Sell	356850	25500	382350	25500	356850	135350	231.76
29-Mar-16	69.27	69.155	100000	Sell	356850	-11500	345350	-11500	356850	146850	50.29
30-Mar-16	68.81	69.27	100000	Sell	356850	46000	402850	46000	356850	100850	34.54
31-Mar-16	68.66	68.81	100000	Sell	356850	15000	371850	15000	356850	85850	29.40
4-Apr-16	68.53	68.66	100000	Sell	356850	13000	369850	13000	356850	72850	99.79
5-Apr-16	68.88	68.53	100000	Sell	356850	-35000	321850	-35000	356850	107850	36.93
6-Apr-16	69.05	68.88	100000	Sell	356850	-17000	339850	-17000	356850	124850	42.76
7-Apr-16	68.82	69.05	100000	Sell	356850	23000	379850	23000	356850	101850	34.88
11-Apr-16	68.82	68.82	100000	Sell	356850	0	356850	0	356850	101850	139.52
12-Apr-16	68.71	68.82	100000	Sell	356850	11000	367850	11000	356850	90850	31.11
13-Apr-16	68.8525	68.71	100000	Sell	356850	-14250	342600	-14250	356850	105100	35.99
18-Apr-16	68.715	68.8525	100000	Sell	356850	13750	370600	13750	356850	91350	156.42
20-Apr-16	68.4	68.715	100000	Sell	356850	31500	388350	31500	356850	59850	40.99
21-Apr-16	68.65	68.4	100000	Sell	356850	-25000	331850	-25000	356850	84850	29.06
22-Apr-16	68.8	68.65	100000	Sell	356850	-15000	341850	-15000	356850	99850	34.20
25-Apr-16	68.9375	68.8	100000	Sell	356850	-13750	343100	-13750	356850	113600	116.71
26-Apr-16	68.73	68.9375	100000	Sell	356850	20750	377600	20750	356850	92850	31.80
27-Apr-16	68.6025	68.73	100000	Sell	356850	12750	369600	12750	356850	80100	27.43
28-Apr-16	68.65	68.6025	100000	Sell	356850	-4750	352100	-4750	356850	84850	29.06
29-Apr-16	68.425	68.65	100000	Sell	356850	22500	379350	22500	356850	62350	21.35
2-May-16	68.43	68.425	100000	Sell	356850	-500	356350	-500	356850	62850	64.57
3-May-16	68.45	68.43	100000	Sell	356850	-2000	354850	-2000	356850	64850	22.21
4-May-16	68.64	68.45	100000	Sell	356850	-19000	337850	-19000	356850	83850	28.72
5-May-16	68.5275	68.64	100000	Sell	356850	11250	368100	11250	356850	72600	24.86
6-May-16	68.5825	68.5275	100000	Sell	356850	-5500	351350	-5500	356850	78100	26.75

9-May-16	68.38	68.5825	100000	Sell	356850	20250	377100	20250	356850	57850	59.43
10-May-16	68.5725	68.38	100000	Sell	356850	-19250	337600	-19250	356850	77100	26.40
11-May-16	68.59	68.5725	100000	Sell	356850	-1750	355100	-1750	356850	78850	27.00
12-May-16	68.6125	68.59	100000	Sell	356850	-2250	354600	-2250	356850	81100	27.77
13-May-16	68.7125	68.6125	100000	Sell	356850	-10000	346850	-10000	356850	91100	31.20
16-May-16	68.74	68.7125	100000	Sell	356850	-2750	354100	-2750	356850	93850	96.42
17-May-16	68.75	68.74	100000	Sell	356850	-1000	355850	-1000	356850	94850	32.48
18-May-16	68.8175	68.75	100000	Sell	356850	-6750	350100	-6750	356850	101600	34.79
19-May-16	69.185	68.8175	100000	Sell	356850	-36750	320100	-36750	356850	138350	47.38
20-May-16	69.2225	69.185	100000	Sell	356850	-3750	353100	-3750	356850	142100	48.66
23-May-16	69.25	69.2225	100000	Sell	356850	-2750	354100	-2750	356850	144850	148.82
24-May-16	69.445	69.25	100000	Sell	356850	-19500	337350	-19500	356850	164350	56.28
25-May-16	69.16	69.445	100000	Sell	356850	28500	385350	28500	356850	135850	46.52
26-May-16	68.85	69.16	100000	Sell	356850	31000	387850	31000	356850	104850	35.91
27-May-16	68.7575	68.85	100000	Sell	356850	9250	366100	9250	356850	95600	32.74
30-May-16	68.8925	68.7575	100000	Sell	356850	-13500	343350	-13500	356850	109100	112.09
31-May-16	68.9975	68.8925	100000	Sell	356850	-10500	346350	-10500	356850	119600	40.96
1-Jun-16	69.1425	68.9975	100000	Sell	356850	-14500	342350	-14500	356850	134100	45.92
2-Jun-16	68.95	69.1425	100000	Sell	356850	19250	376100	19250	356850	114850	39.33
3-Jun-16	68.8875	68.95	100000	Sell	356850	6250	363100	6250	356850	108600	37.19
6-Jun-16	68.635	68.8875	100000	Sell	356850	25250	382100	25250	356850	83350	85.63
7-Jun-16	68.34	68.635	100000	Sell	356850	29500	386350	29500	356850	53850	18.44
8-Jun-16	68.2375	68.34	100000	Sell	356850	10250	367100	10250	356850	43600	14.93
9-Jun-16	68.3	68.2375	100000	Sell	356850	-6250	350600	-6250	356850	49850	17.07
10-Jun-16	68.325	68.3	100000	Sell	356850	-2500	354350	-2500	356850	52350	17.93
13-Jun-16	68.685	68.325	100000	Sell	356850	-36000	320850	-36000	356850	88350	90.77
14-Jun-16	68.81	68.685	100000	Sell	356850	-12500	344350	-12500	356850	100850	34.54
15-Jun-16	68.72	68.81	100000	Sell	356850	9000	365850	9000	356850	91850	31.46
16-Jun-16	68.845	68.72	100000	Sell	356850	-12500	344350	-12500	356850	104350	35.74
17-Jun-16	68.585	68.845	100000	Sell	356850	26000	382850	26000	356850	78350	26.83

20-Jun-16	68.78	68.585	100000	Sell	356850	-19500	337350	-19500	356850	97850	100.53
21-Jun-16	69.01	68.78	100000	Sell	356850	-23000	333850	-23000	356850	120850	41.39
22-Jun-16	68.9225	69.01	100000	Sell	356850	8750	365600	8750	356850	112100	38.39
23-Jun-16	68.6875	68.9225	100000	Sell	356850	23500	380350	23500	356850	88600	30.34
24-Jun-16	69.3175	68.6875	100000	Sell	356850	-63000	293850	-63000	356850	151600	51.92
27-Jun-16	69.335	69.3175	100000	Sell	356850	-1750	355100	-1750	356850	153350	157.55
28-Jun-16	69.31	69.335	100000	Sell	356850	2500	359350	2500	356850	150850	51.66
29-Jun-16	69.06	69.31	100000	Sell	356850	25000	381850	25000	356850	125850	43.10
30-Jun-16	68.8275	69.06	100000	Sell	356850	23250	380100	23250	356850	102600	35.14
1-Jul-16	68.665	68.8275	100000	Sell	356850	16250	373100	16250	356850	86350	29.57
4-Jul-16	68.5575	68.665	100000	Sell	356850	10750	367600	10750	356850	75600	77.67
5-Jul-16	68.73	68.5575	100000	Sell	356850	-17250	339600	-17250	356850	92850	31.80
7-Jul-16	68.635	68.73	100000	Sell	356850	9500	366350	9500	356850	83350	57.09
8-Jul-16	68.575	68.635	100000	Sell	356850	6000	362850	6000	356850	77350	26.49
11-Jul-16	68.345	68.575	100000	Sell	356850	23000	379850	23000	356850	54350	55.84
12-Jul-16	68.345	68.345	100000	Sell	356850	0	356850	0	356850	54350	18.61
13-Jul-16	68.2375	68.345	100000	Sell	356850	10750	367600	10750	356850	43600	14.93
14-Jul-16	68.055	68.2375	100000	Sell	356850	18250	375100	18250	356850	25350	8.68
15-Jul-16	68.195	68.055	100000	Sell	356850	-14000	342850	-14000	356850	39350	13.48
18-Jul-16	68.3175	68.195	100000	Sell	356850	-12250	344600	-12250	356850	51600	53.01
19-Jul-16	68.2225	68.3175	100000	Sell	356850	9500	366350	9500	356850	42100	14.42
20-Jul-16	68.2975	68.2225	100000	Sell	356850	-7500	349350	-7500	356850	49600	16.99
21-Jul-16	68.2375	68.2975	100000	Sell	356850	6000	362850	6000	356850	43600	14.93
22-Jul-16	68.1375	68.2375	100000	Sell	356850	10000	366850	10000	356850	33600	11.51
25-Jul-16	68.37	68.1375	100000	Sell	356850	-23250	333600	-23250	356850	56850	58.41
26-Jul-16	68.2875	68.37	100000	Sell	356850	8250	365100	8250	356850	48600	16.64
27-Jul-16	68.1775	68.2875	100000	Sell	356850	11000	367850	11000	356850	37600	12.88
28-Jul-16	68.015	68.1775	100000	Sell	356850	16250	373100	16250	356850	21350	7.31
29-Jul-16	67.95	68.015	100000	Sell	356850	6500	363350	6500	356850	14850	5.09
1-Aug-16	67.7125	67.95	100000	Sell	356850	23750	380600	23750	356850	-8900	-9.14

2-Aug-16	67.69	67.7125	100000	Sell	356850	2250	359100	2250	356850	-11150	-3.82		
3-Aug-16	67.915	67.69	100000	Sell	356850	-22500	334350	-22500	356850	11350	3.89		
4-Aug-16	67.845	67.915	100000	Sell	356850	7000	363850	7000	356850	4350	1.49		
5-Aug-16	67.66	67.845	100000	Sell	356850	18500	375350	18500	356850	-14150	-4.85		
8-Aug-16	67.715	67.66	100000	Sell	356850	-5500	351350	-5500	356850	-8650	-8.89		
9-Aug-16	67.725	67.715	100000	Sell	356850	-1000	355850	-1000	356850	-7650	-2.62		
10-Aug-16	67.5375	67.725	100000	Sell	356850	18750	375600	18750	356850	-26400	-9.04		
11-Aug-16	67.63	67.5375	100000	Sell	356850	-9250	347600	-9250	356850	-17150	-5.87		
12-Aug-16	67.655	67.63	100000	Sell	356850	-2500	354350	-2500	356850	-14650	-5.02		
16-Aug-16	67.52	67.655	100000	Sell	356850	13500	370350	13500	356850	-28150	-38.56		
18-Aug-16	67.555	67.52	100000	Sell	356850	-3500	353350	-3500	356850	-24650	-16.88		
19-Aug-16	67.7825	67.555	100000	Sell	356850	-22750	334100	-22750	356850	-1900	-0.65		
22-Aug-16	67.9225	67.7825	100000	Sell	356850	-14000	342850	-14000	356850	12100	12.43		
23-Aug-16	67.7725	67.9225	100000	Sell	356850	15000	371850	15000	356850	-2900	-0.99		
24-Aug-16	67.82	67.7725	100000	Sell	356850	-4750	352100	-4750	356850	1850	0.63		
25-Aug-16	67.7	67.82	100000	Sell	356850	12000	368850	12000	356850	-10150	-3.48		
26-Aug-16	67.7	67.7	100000	Sell	356850	0	356850	0	356850	-10150	-3.48		
29-Aug-16	67.8125	67.7	100000	Sell	356850	-11250	345600	-11250	356850	1100	1.13		
30-Aug-16	67.6625	67.8125	100000	Sell	356850	15000	371850	15000	356850	-13900	-4.76		
31-Aug-16	67.59	67.6625	100000	Sell	356850	7250	364100	7250	356850	-21150	-7.24		
1-Sep-16	67.56	67.59	100000	Sell	356850	3000	359850	3000	356850	-24150	-8.27	6436.58	857
2-Sep-16	67.4075	67.56	100000	Sell	356850	15250	372100	15250	356850	-39400	-13.49	6423.08	858
6-Sep-16	67.0525	67.4075	100000	Sell	356850	35500	392350	35500	356850	-74900	-102.60	6320.48	859
7-Sep-16	66.875	67.0525	100000	Sell	356850	17750	374600	17750	356850	-92650	-31.73	6288.75	860
8-Sep-16	66.895	66.875	100000	Sell	356850	-2000	354850	-2000	356850	-90650	-31.04	6257.71	861
9-Sep-16	67.18	66.895	100000	Sell	356850	-28500	328350	-28500	356850	-62150	-21.28	6236.42	862
12-Sep-16	67.3675	67.18	100000	Sell	356850	-18750	338100	-18750	356850	-43400	-44.59	6191.83	863
14-Sep-16	67.35	67.3675	100000	Sell	356850	1750	358600	1750	356850	-45150	-30.92	6160.91	864
15-Sep-16	67.4375	67.35	100000	Sell	356850	-8750	348100	-8750	356850	-36400	-12.47	6148.44	865
16-Sep-16	67.4225	67.4375	100000	Sell	356850	1500	358350	1500	356850	-37900	-12.98	6135.46	866

19-Sep-16	67.39	67.4225	100000	Sell	356850	3250	360100	3250	356850	-41150	-42.28	6093.18	867
20-Sep-16	67.4325	67.39	100000	Sell	356850	-4250	352600	-4250	356850	-36900	-12.64	6080.55	868
21-Sep-16	67.41	67.4325	100000	Sell	356850	2250	359100	2250	356850	-39150	-13.41	6067.14	869
22-Sep-16	67.035	67.41	100000	Sell	356850	37500	394350	37500	356850	-76650	-26.25	6040.89	870
23-Sep-16	66.9925	67.035	100000	Sell	356850	4250	361100	4250	356850	-80900	-27.71	6013.18	871
26-Sep-16	66.96	66.9925	100000	Sell	356850	3250	360100	3250	356850	-84150	-86.46	5926.73	872
27-Sep-16	66.7825	66.96	100000	Sell	356850	17750	374600	17750	356850	-101900	-34.90	5891.83	873
28-Sep-16	66.775	66.7825	100000	Sell	356850	750	357600	750	356850	-102650	-35.15	5856.68	874
29-Sep-16	67.1325	66.775	100000	Sell	356850	-35750	321100	-35750	356850	-66900	-22.91	5833.77	875

SETTLEMENTPRICES for USD-INR FUTURES EXPIRING 26-Oct-2016 (Source - NSE)

Table 4A.75 Cost of financing the margin for observation no. 876 – 915

Date	Settle. Price	Booking Price/Prev.Day Settlement	Amount of Dollars	Buy /Sell Currency Futures to Hedge	Margin	MTM Gain/Loss	Value after MTM	Margin Call (-)/refund (+)	Day End Margin	Investment	Interest cost of the day for Investment in Margin	Total interest cost till the date of lifting the hedge	Observation No.
29-Mar-17	65.67	65.67	50,000	Buy	164175	0	164175	0	164175	164175	56.22		
30-Mar-17	65.6325	65.67	50,000	Buy	164175	-1875	162300	-1875	164175	166050	56.87		
31-Mar-17	65.6075	65.6325	50,000	Buy	164175	-1250	162925	-1250	164175	167300	57.29	170.39	876
3-Apr-17	65.78	65.6075	50,000	Buy	164175	8625	172800	8625	164175	158675	163.02	333.41	877
5-Apr-17	65.65	65.78	50,000	Buy	164175	-6500	157675	-6500	164175	165175	113.13	446.54	878
6-Apr-17	65.295	65.65	50,000	Buy	164175	-17750	146425	-17750	164175	182925	62.65	509.19	879
7-Apr-17	64.9575	65.295	50,000	Buy	164175	-16875	147300	-16875	164175	199800	68.42	577.61	880
10-Apr-17	65.26	64.9575	50,000	Buy	164175	15125	179300	15125	164175	184675	189.73	767.35	881
11-Apr-17	65.195	65.26	50,000	Buy	164175	-3250	160925	-3250	164175	187925	64.36	831.70	882
12-Apr-17	65.335	65.195	50,000	Buy	164175	7000	171175	7000	164175	180925	61.96	893.66	883
13-Apr-17	65.055	65.335	50,000	Buy	164175	-14000	150175	-14000	164175	194925	66.76	960.42	884
17-Apr-17	65.1325	65.055	50,000	Buy	164175	3875	168050	3875	164175	191050	261.71	1222.13	885
18-Apr-17	65.215	65.1325	50,000	Buy	164175	4125	168300	4125	164175	186925	64.02	1286.15	886
19-Apr-17	65.1925	65.215	50,000	Buy	164175	-1125	163050	-1125	164175	188050	64.40	1350.55	887
20-Apr-17	65.17	65.1925	50,000	Buy	164175	-1125	163050	-1125	164175	189175	64.79	1415.33	888
21-Apr-17	65.1975	65.17	50,000	Buy	164175	1375	165550	1375	164175	187800	64.32	1479.65	889
24-Apr-17	65.02	65.1975	50,000	Buy	164175	-8875	155300	-8875	164175	196675	202.06	1681.71	890
25-Apr-17	64.8425	65.02	50,000	Buy	164175	-8875	155300	-8875	164175	205550	70.39	1752.11	891
26-Apr-17	64.6575	64.8425	50,000	Buy	164175	-9250	154925	-9250	164175	214800	73.56	1825.67	892
27-Apr-17	64.6525	64.6575	50,000	Buy	164175	-250	163925	-250	164175	215050	73.65	1899.32	893
28-Apr-17	64.7925	64.6525	50,000	Buy	164175	7000	171175	7000	164175	208050	71.25	1970.57	894

2-May-17	64.705	64.7925	50,000	Buy	164175	-4375	159800	-4375	164175	212425	290.99	2261.56	895
3-May-17	64.6275	64.705	50,000	Buy	164175	-3875	160300	-3875	164175	216300	74.08	2335.63	896
4-May-17	64.64	64.6275	50,000	Buy	164175	625	164800	625	164175	215675	73.86	2409.49	897
5-May-17	64.805	64.64	50,000	Buy	164175	8250	172425	8250	164175	207425	71.04	2480.53	898
8-May-17	64.7325	64.805	50,000	Buy	164175	-3625	160550	-3625	164175	211050	216.83	2697.36	899
9-May-17	65.0625	64.7325	50,000	Buy	164175	16500	180675	16500	164175	194550	66.63	2763.99	900
11-May-17	64.77	65.0625	50,000	Buy	164175	-14625	149550	-14625	164175	209175	143.27	2907.26	901
12-May-17	64.705	64.77	50,000	Buy	164175	-3250	160925	-3250	164175	212425	72.75	2980.01	902
15-May-17	64.4575	64.705	50,000	Buy	164175	-12375	151800	-12375	164175	224800	230.96	3210.97	903
16-May-17	64.4525	64.4575	50,000	Buy	164175	-250	163925	-250	164175	225050	77.07	3288.04	904
17-May-17	64.5	64.4525	50,000	Buy	164175	2375	166550	2375	164175	222675	76.26	3364.30	905
18-May-17	65.185	64.5	50,000	Buy	164175	34250	198425	34250	164175	188425	64.53	3428.83	906
19-May-17	64.9625	65.185	50,000	Buy	164175	-11125	153050	-11125	164175	199550	68.34	3497.17	907
22-May-17	64.845	64.9625	50,000	Buy	164175	-5875	158300	-5875	164175	205425	211.05	3708.22	908
23-May-17	65.155	64.845	50,000	Buy	164175	15500	179675	15500	164175	189925	65.04	3773.26	909
24-May-17	65.04	65.155	50,000	Buy	164175	-5750	158425	-5750	164175	195675	67.01	3840.27	910
25-May-17	64.8825	65.04	50,000	Buy	164175	-7875	156300	-7875	164175	203550	69.71	3909.98	911
26-May-17	64.695	64.8825	50,000	Buy	164175	-9375	154800	-9375	164175	212925	72.92	3982.90	912
29-May-17	64.745	64.695	50,000	Buy	164175	2500	166675	2500	164175	210425	216.19	4199.09	913
30-May-17	64.8825	64.745	50,000	Buy	164175	6875	171050	6875	164175	203550	69.71	4268.80	914
31-May-17	64.73	64.8825	50,000	Buy	164175	-7625	156550	-7625	164175	211175	72.32	4341.12	915

SETTLEMENTPRICES for USD-INR FUTURES EXPIRING 28-Jun-2017 (Source - NSE)