

| Exchange | Symbol ▲ | ExpiryDate | LotSize | Price | Amount | Span Margin % | Span Amount | Exposure Margin % | Exposure Amount | Total Margin | Total Amount | OpenInterest | MarketLimit | MarketWideUtilisation |
|----------|------------|------------|---------|-----------|------------|---------------|-------------|-------------------|-----------------|--------------|--------------|--------------|-------------|-----------------------|
| BSE | ABIRLANJVO | 30/04/2015 | 250 | 1,810.50 | 452,625.00 | 7.37 | 33,375.00 | 0.00 | 0.00 | 7.37 | 33,375.00 | 0 | 0 | 0.00 |
| BSE | ABIRLANJVO | 26/03/2015 | 250 | 1,794.95 | 448,737.50 | 7.44 | 33,375.00 | 0.00 | 0.00 | 7.44 | 33,375.00 | 0 | 0 | 0.00 |
| BSE | ABIRLANJVO | 26/02/2015 | 250 | 1,782.60 | 445,650.00 | 7.49 | 33,375.00 | 0.00 | 0.00 | 7.49 | 33,375.00 | 0 | 0 | 0.00 |
| BSE | ACC | 30/04/2015 | 250 | 1,648.20 | 412,050.00 | 7.37 | 30,382.50 | 0.00 | 0.00 | 7.37 | 30,382.50 | 0 | 0 | 0.00 |
| BSE | ACC | 26/03/2015 | 250 | 1,634.05 | 408,512.50 | 7.44 | 30,382.50 | 0.00 | 0.00 | 7.44 | 30,382.50 | 0 | 0 | 0.00 |
| BSE | ACC | 26/02/2015 | 250 | 1,622.80 | 405,700.00 | 7.49 | 30,382.50 | 0.00 | 0.00 | 7.49 | 30,382.50 | 0 | 0 | 0.00 |
| BSE | ADANENT | 30/04/2015 | 500 | 699.20 | 349,600.00 | 10.01 | 35,000.00 | 0.00 | 0.00 | 10.01 | 35,000.00 | 0 | 0 | 0.00 |
| BSE | ADANENT | 26/03/2015 | 500 | 693.20 | 346,600.00 | 10.10 | 35,000.00 | 0.00 | 0.00 | 10.10 | 35,000.00 | 0 | 0 | 0.00 |
| BSE | ADANENT | 26/02/2015 | 500 | 688.40 | 344,200.00 | 10.17 | 35,000.00 | 0.00 | 0.00 | 10.17 | 35,000.00 | 0 | 0 | 0.00 |
| BSE | ADANFORTS | 30/04/2015 | 1000 | 334.65 | 334,650.00 | 7.76 | 25,980.00 | 0.00 | 0.00 | 7.76 | 25,980.00 | 0 | 0 | 0.00 |
| BSE | ADANFORTS | 26/02/2015 | 1000 | 329.50 | 329,500.00 | 7.88 | 25,980.00 | 0.00 | 0.00 | 7.88 | 25,980.00 | 0 | 0 | 0.00 |
| BSE | ADANFORTS | 26/03/2015 | 1000 | 331.75 | 331,750.00 | 7.83 | 25,980.00 | 0.00 | 0.00 | 7.83 | 25,980.00 | 0 | 0 | 0.00 |
| BSE | ADANPOWER | 26/03/2015 | 8000 | 55.25 | 442,000.00 | 11.04 | 48,800.00 | 0.00 | 0.00 | 11.04 | 48,800.00 | 368000 | 0 | 0.00 |
| BSE | ADANPOWER | 26/02/2015 | 8000 | 54.90 | 439,200.00 | 11.11 | 48,800.00 | 0.00 | 0.00 | 11.11 | 48,800.00 | 368000 | 0 | 0.00 |
| BSE | ADANPOWER | 30/04/2015 | 8000 | 55.75 | 446,000.00 | 10.94 | 48,800.00 | 0.00 | 0.00 | 10.94 | 48,800.00 | 368000 | 0 | 0.00 |
| BSE | ALBK | 26/02/2015 | 2000 | 111.75 | 223,500.00 | 7.96 | 17,780.00 | 0.00 | 0.00 | 7.96 | 17,780.00 | 20000 | 0 | 0.00 |
| BSE | ALBK | 30/04/2015 | 2000 | 113.50 | 227,000.00 | 7.83 | 17,780.00 | 0.00 | 0.00 | 7.83 | 17,780.00 | 20000 | 0 | 0.00 |
| BSE | ALBK | 26/03/2015 | 2000 | 112.55 | 225,100.00 | 7.90 | 17,780.00 | 0.00 | 0.00 | 7.90 | 17,780.00 | 20000 | 0 | 0.00 |
| BSE | ALS | 19/03/2015 | 10 | 47,151.00 | 471,510.00 | 4.97 | 23,419.00 | 0.00 | 0.00 | 4.97 | 23,419.00 | 0 | 0 | 0.00 |
| BSE | ALS | 18/06/2015 | 10 | 48,221.00 | 482,210.00 | 4.86 | 23,419.00 | 0.00 | 0.00 | 4.86 | 23,419.00 | 0 | 0 | 0.00 |
| BSE | ALS | 17/09/2015 | 10 | 49,315.00 | 493,150.00 | 4.75 | 23,419.00 | 0.00 | 0.00 | 4.75 | 23,419.00 | 0 | 0 | 0.00 |
| BSE | ALS | 17/12/2015 | 10 | 50,434.00 | 504,340.00 | 4.64 | 23,419.00 | 0.00 | 0.00 | 4.64 | 23,419.00 | 0 | 0 | 0.00 |
| BSE | AMBUJACEM | 26/03/2015 | 1000 | 265.30 | 265,300.00 | 7.44 | 19,730.00 | 0.00 | 0.00 | 7.44 | 19,730.00 | 0 | 0 | 0.00 |
| BSE | AMBUJACEM | 26/02/2015 | 1000 | 263.50 | 263,500.00 | 7.49 | 19,730.00 | 0.00 | 0.00 | 7.49 | 19,730.00 | 0 | 0 | 0.00 |
| BSE | AMBUJACEM | 30/04/2015 | 1000 | 267.60 | 267,600.00 | 7.37 | 19,730.00 | 0.00 | 0.00 | 7.37 | 19,730.00 | 0 | 0 | 0.00 |
| BSE | AMTEKAUTO | 26/02/2015 | 2000 | 165.85 | 331,700.00 | 9.24 | 30,640.00 | 5.00 | 16,585.00 | 14.24 | 47,225.00 | 6000 | 0 | 0.00 |
| BSE | AMTEKAUTO | 30/04/2015 | 2000 | 168.45 | 336,900.00 | 9.09 | 30,640.00 | 0.00 | 0.00 | 9.09 | 30,640.00 | 6000 | 0 | 0.00 |
| BSE | AMTEKAUTO | 26/03/2015 | 2000 | 167.00 | 334,000.00 | 9.17 | 30,640.00 | 0.00 | 0.00 | 9.17 | 30,640.00 | 6000 | 0 | 0.00 |
| BSE | ANDHRABANK | 26/02/2015 | 4000 | 88.90 | 355,600.00 | 7.51 | 26,720.00 | 5.00 | 17,780.00 | 12.51 | 44,500.00 | 4000 | 0 | 0.00 |
| BSE | ANDHRABANK | 26/03/2015 | 4000 | 89.50 | 358,000.00 | 7.46 | 26,720.00 | 0.00 | 0.00 | 7.46 | 26,720.00 | 4000 | 0 | 0.00 |
| BSE | ANDHRABANK | 30/04/2015 | 4000 | 90.25 | 361,000.00 | 7.40 | 26,720.00 | 0.00 | 0.00 | 7.40 | 26,720.00 | 4000 | 0 | 0.00 |
| BSE | APOLLOHOSP | 26/02/2015 | 250 | 1,337.90 | 334,475.00 | 8.11 | 27,110.00 | 0.00 | 0.00 | 8.11 | 27,110.00 | 0 | 0 | 0.00 |
| BSE | APOLLOHOSP | 30/04/2015 | 250 | 1,358.80 | 339,700.00 | 7.98 | 27,110.00 | 0.00 | 0.00 | 7.98 | 27,110.00 | 0 | 0 | 0.00 |
| BSE | APOLLOHOSP | 26/03/2015 | 250 | 1,347.15 | 336,787.50 | 8.05 | 27,110.00 | 0.00 | 0.00 | 8.05 | 27,110.00 | 0 | 0 | 0.00 |
| BSE | APOLLOTYRE | 30/04/2015 | 2000 | 186.30 | 372,600.00 | 11.59 | 43,180.00 | 0.00 | 0.00 | 11.59 | 43,180.00 | 0 | 0 | 0.00 |
| BSE | APOLLOTYRE | 26/03/2015 | 2000 | 184.70 | 369,400.00 | 11.69 | 43,180.00 | 0.00 | 0.00 | 11.69 | 43,180.00 | 0 | 0 | 0.00 |
| BSE | APOLLOTYRE | 26/02/2015 | 2000 | 183.40 | 366,800.00 | 11.77 | 43,180.00 | 0.00 | 0.00 | 11.77 | 43,180.00 | 0 | 0 | 0.00 |
| BSE | ARVIND | 26/02/2015 | 1000 | 310.50 | 310,500.00 | 9.17 | 28,480.00 | 0.00 | 0.00 | 9.17 | 28,480.00 | 0 | 0 | 0.00 |
| BSE | ARVIND | 26/03/2015 | 1000 | 312.65 | 312,650.00 | 9.11 | 28,480.00 | 0.00 | 0.00 | 9.11 | 28,480.00 | 0 | 0 | 0.00 |
| BSE | ARVIND | 30/04/2015 | 1000 | 315.35 | 315,350.00 | 9.03 | 28,480.00 | 0.00 | 0.00 | 9.03 | 28,480.00 | 0 | 0 | 0.00 |
| BSE | ASHOKLEY | 30/04/2015 | 8000 | 69.35 | 554,800.00 | 10.80 | 59,920.00 | 0.00 | 0.00 | 10.80 | 59,920.00 | 0 | 0 | 0.00 |
| BSE | ASHOKLEY | 26/03/2015 | 8000 | 68.75 | 550,000.00 | 10.89 | 59,920.00 | 0.00 | 0.00 | 10.89 | 59,920.00 | 0 | 0 | 0.00 |
| BSE | ASHOKLEY | 26/02/2015 | 8000 | 68.30 | 546,400.00 | 10.97 | 59,920.00 | 0.00 | 0.00 | 10.97 | 59,920.00 | 0 | 0 | 0.00 |
| BSE | ASIANPAINT | 26/03/2015 | 500 | 832.65 | 416,325.00 | 7.44 | 30,965.00 | 0.00 | 0.00 | 7.44 | 30,965.00 | 4500 | 0 | 0.00 |
| BSE | ASIANPAINT | 26/02/2015 | 500 | 826.90 | 413,450.00 | 7.49 | 30,965.00 | 5.00 | 20,672.50 | 12.49 | 51,637.50 | 4500 | 0 | 0.00 |
| BSE | ASIANPAINT | 30/04/2015 | 500 | 839.85 | 419,925.00 | 7.37 | 30,965.00 | 0.00 | 0.00 | 7.37 | 30,965.00 | 4500 | 0 | 0.00 |
| BSE | AUROPHARMA | 26/02/2015 | 250 | 1,058.05 | 264,512.50 | 9.94 | 26,297.50 | 0.00 | 0.00 | 9.94 | 26,297.50 | 0 | 0 | 0.00 |
| BSE | AUROPHARMA | 26/03/2015 | 250 | 1,065.40 | 266,350.00 | 9.87 | 26,297.50 | 0.00 | 0.00 | 9.87 | 26,297.50 | 0 | 0 | 0.00 |
| BSE | AUROPHARMA | 30/04/2015 | 250 | 1,074.65 | 268,662.50 | 9.79 | 26,297.50 | 0.00 | 0.00 | 9.79 | 26,297.50 | 0 | 0 | 0.00 |
| BSE | AXISBANK | 26/02/2015 | 500 | 562.00 | 281,000.00 | 7.49 | 21,035.00 | 5.00 | 14,050.00 | 12.49 | 35,085.00 | 6000 | 0 | 0.00 |
| BSE | AXISBANK | 30/04/2015 | 500 | 570.50 | 285,250.00 | 7.37 | 21,035.00 | 0.00 | 0.00 | 7.37 | 21,035.00 | 6000 | 0 | 0.00 |
| BSE | AXISBANK | 26/03/2015 | 500 | 565.60 | 282,800.00 | 7.44 | 21,035.00 | 0.00 | 0.00 | 7.44 | 21,035.00 | 6000 | 0 | 0.00 |
| BSE | BAJAJ-AUTO | 26/03/2015 | 125 | 2,227.90 | 278,487.50 | 7.44 | 20,712.50 | 0.00 | 0.00 | 7.44 | 20,712.50 | 24500 | 0 | 0.00 |
| BSE | BAJAJ-AUTO | 26/02/2015 | 125 | 2,212.55 | 276,568.75 | 7.49 | 20,712.50 | 5.00 | 13,828.44 | 12.49 | 34,540.94 | 24500 | 0 | 0.00 |
| BSE | BAJAJ-AUTO | 30/04/2015 | 125 | 2,247.20 | 280,900.00 | 7.37 | 20,712.50 | 0.00 | 0.00 | 7.37 | 20,712.50 | 24500 | 0 | 0.00 |
| BSE | BANKBARODA | 26/02/2015 | 1250 | 183.70 | 229,625.00 | 9.06 | 20,800.00 | 5.00 | 11,481.25 | 14.06 | 32,281.25 | 2500 | 0 | 0.00 |
| BSE | BANKBARODA | 30/04/2015 | 1250 | 186.60 | 233,250.00 | 8.92 | 20,800.00 | 0.00 | 0.00 | 8.92 | 20,800.00 | 2500 | 0 | 0.00 |
| BSE | BANKBARODA | 26/03/2015 | 1250 | 185.00 | 231,250.00 | 8.99 | 20,800.00 | 0.00 | 0.00 | 8.99 | 20,800.00 | 2500 | 0 | 0.00 |
| BSE | BANKEK | 26/02/2015 | 15 | 21,886.00 | 328,290.00 | 4.99 | 16,390.35 | 0.00 | 0.00 | 4.99 | 16,390.35 | 0 | 0 | 0.00 |
| BSE | BANKEK | 30/04/2015 | 15 | 22,229.00 | 333,435.00 | 4.92 | 16,390.35 | 0.00 | 0.00 | 4.92 | 16,390.35 | 0 | 0 | 0.00 |
| BSE | BANKEK | 26/03/2015 | 15 | 22,038.00 | 330,570.00 | 4.96 | 16,390.35 | 0.00 | 0.00 | 4.96 | 16,390.35 | 0 | 0 | 0.00 |
| BSE | BANKINDIA | 30/04/2015 | 1000 | 242.75 | 242,750.00 | 9.19 | 22,300.00 | 0.00 | 0.00 | 9.19 | 22,300.00 | 0 | 0 | 0.00 |
| BSE | BANKINDIA | 26/03/2015 | 1000 | 240.65 | 240,650.00 | 9.27 | 22,300.00 | 0.00 | 0.00 | 9.27 | 22,300.00 | 0 | 0 | 0.00 |
| BSE | BANKINDIA | 26/02/2015 | 1000 | 239.00 | 239,000.00 | 9.33 | 22,300.00 | 0.00 | 0.00 | 9.33 | 22,300.00 | 0 | 0 | 0.00 |
| BSE | BATAINDIA | 26/02/2015 | 250 | 1,302.00 | 325,500.00 | 7.49 | 24,377.50 | 5.00 | 16,275.00 | 12.49 | 40,652.50 | 250 | 0 | 0.00 |
| BSE | BATAINDIA | 26/03/2015 | 250 | 1,311.05 | 327,762.50 | 7.44 | 24,377.50 | 0.00 | 0.00 | 7.44 | 24,377.50 | 250 | 0 | 0.00 |
| BSE | BATAINDIA | 30/04/2015 | 250 | 1,322.40 | 330,600.00 | 7.37 | 24,377.50 | 0.00 | 0.00 | 7.37 | 24,377.50 | 250 | 0 | 0.00 |
| BSE | BHARATFORG | 26/02/2015 | 250 | 1,282.25 | 320,562.50 | 8.31 | 26,632.50 | 0.00 | 0.00 | 8.31 | 26,632.50 | 0 | 0 | 0.00 |
| BSE | BHARATFORG | 26/03/2015 | 250 | 1,291.15 | 322,787.50 | 8.25 | 26,632.50 | 0.00 | 0.00 | 8.25 | 26,632.50 | 0 | 0 | 0.00 |
| BSE | BHARATFORG | 30/04/2015 | 250 | 1,302.30 | 325,575.00 | 8.18 | 26,632.50 | 0.00 | 0.00 | 8.18 | 26,632.50 | 0 | 0 | 0.00 |

| Exchange | Symbol | ▲ | ExpiryDate | LotSize | Price | Amount | Span Margin % | Span Amount | Exposure Margin % | Exposure Amount | Total Margin | Total Amount | OpenInterest | MarketLimit | MarketWideUtilisation |
|----------|-------------|---|------------|---------|-----------|--------------|---------------|-------------|-------------------|-----------------|--------------|--------------|--------------|-------------|-----------------------|
| BSE | BHARTIARTIL | | 26/03/2015 | 500 | 352.70 | 176,350.00 | 7.44 | 13,115.00 | 0.00 | 0.00 | 7.44 | 13,115.00 | 9000 | 0 | 0.00 |
| BSE | BHARTIARTIL | | 26/02/2015 | 500 | 351.55 | 175,775.00 | 7.46 | 13,115.00 | 5.00 | 8,788.75 | 12.46 | 21,903.75 | 9000 | 0 | 0.00 |
| BSE | BHARTIARTIL | | 30/04/2015 | 500 | 355.75 | 177,875.00 | 7.37 | 13,115.00 | 0.00 | 0.00 | 7.37 | 13,115.00 | 9000 | 0 | 0.00 |
| BSE | BHEL | | 26/02/2015 | 1000 | 276.00 | 276,000.00 | 9.08 | 25,070.00 | 5.00 | 13,800.00 | 14.08 | 38,870.00 | 349000 | 0 | 0.00 |
| BSE | BHEL | | 26/03/2015 | 1000 | 270.00 | 270,000.00 | 9.29 | 25,070.00 | 5.00 | 13,500.00 | 14.29 | 38,570.00 | 349000 | 0 | 0.00 |
| BSE | BHEL | | 30/04/2015 | 1000 | 279.90 | 279,900.00 | 8.96 | 25,070.00 | 0.00 | 0.00 | 8.96 | 25,070.00 | 349000 | 0 | 0.00 |
| BSE | BIOCON | | 30/04/2015 | 500 | 452.20 | 226,100.00 | 7.37 | 16,670.00 | 0.00 | 0.00 | 7.37 | 16,670.00 | 0 | 0 | 0.00 |
| BSE | BIOCON | | 26/03/2015 | 500 | 448.30 | 224,150.00 | 7.44 | 16,670.00 | 0.00 | 0.00 | 7.44 | 16,670.00 | 0 | 0 | 0.00 |
| BSE | BIOCON | | 26/02/2015 | 500 | 445.20 | 222,600.00 | 7.49 | 16,670.00 | 0.00 | 0.00 | 7.49 | 16,670.00 | 0 | 0 | 0.00 |
| BSE | BOSCH-LTD | | 30/04/2015 | 125 | 27,014.90 | 3,376,862.50 | 10.37 | 350,146.25 | 0.00 | 0.00 | 10.37 | 350,146.25 | 0 | 0 | 0.00 |
| BSE | BOSCH-LTD | | 26/03/2015 | 125 | 26,782.75 | 3,347,843.75 | 10.46 | 350,146.25 | 0.00 | 0.00 | 10.46 | 350,146.25 | 0 | 0 | 0.00 |
| BSE | BOSCH-LTD | | 26/02/2015 | 125 | 26,598.45 | 3,324,806.25 | 10.53 | 350,146.25 | 0.00 | 0.00 | 10.53 | 350,146.25 | 0 | 0 | 0.00 |
| BSE | BPCL | | 26/02/2015 | 500 | 742.90 | 371,450.00 | 7.49 | 27,820.00 | 0.00 | 0.00 | 7.49 | 27,820.00 | 0 | 0 | 0.00 |
| BSE | BPCL | | 30/04/2015 | 500 | 754.55 | 377,275.00 | 7.37 | 27,820.00 | 0.00 | 0.00 | 7.37 | 27,820.00 | 0 | 0 | 0.00 |
| BSE | BPCL | | 26/03/2015 | 500 | 748.05 | 374,025.00 | 7.44 | 27,820.00 | 0.00 | 0.00 | 7.44 | 27,820.00 | 0 | 0 | 0.00 |
| BSE | BSE100 | | 26/03/2015 | 50 | 9,005.70 | 450,285.00 | 4.96 | 22,326.00 | 0.00 | 0.00 | 4.96 | 22,326.00 | 0 | 0 | 0.00 |
| BSE | BSE100 | | 26/02/2015 | 50 | 8,943.70 | 447,185.00 | 4.99 | 22,326.00 | 0.00 | 0.00 | 4.99 | 22,326.00 | 0 | 0 | 0.00 |
| BSE | BSE100 | | 30/04/2015 | 50 | 9,083.75 | 454,187.50 | 4.92 | 22,326.00 | 0.00 | 0.00 | 4.92 | 22,326.00 | 0 | 0 | 0.00 |
| BSE | CAIRN | | 26/02/2015 | 1000 | 253.50 | 253,500.00 | 7.49 | 18,990.00 | 0.00 | 0.00 | 7.49 | 18,990.00 | 0 | 0 | 0.00 |
| BSE | CAIRN | | 26/03/2015 | 1000 | 255.30 | 255,300.00 | 7.44 | 18,990.00 | 0.00 | 0.00 | 7.44 | 18,990.00 | 0 | 0 | 0.00 |
| BSE | CAIRN | | 30/04/2015 | 1000 | 257.50 | 257,500.00 | 7.37 | 18,990.00 | 0.00 | 0.00 | 7.37 | 18,990.00 | 0 | 0 | 0.00 |
| BSE | CANBK | | 26/03/2015 | 1000 | 415.25 | 415,250.00 | 8.47 | 35,180.00 | 0.00 | 0.00 | 8.47 | 35,180.00 | 0 | 0 | 0.00 |
| BSE | CANBK | | 26/02/2015 | 1000 | 412.40 | 412,400.00 | 8.53 | 35,180.00 | 0.00 | 0.00 | 8.53 | 35,180.00 | 0 | 0 | 0.00 |
| BSE | CANBK | | 30/04/2015 | 1000 | 418.85 | 418,850.00 | 8.40 | 35,180.00 | 0.00 | 0.00 | 8.40 | 35,180.00 | 0 | 0 | 0.00 |
| BSE | CENTURYTEX | | 26/03/2015 | 500 | 528.20 | 264,100.00 | 7.44 | 19,640.00 | 0.00 | 0.00 | 7.44 | 19,640.00 | 0 | 0 | 0.00 |
| BSE | CENTURYTEX | | 26/02/2015 | 500 | 524.60 | 262,300.00 | 7.49 | 19,640.00 | 0.00 | 0.00 | 7.49 | 19,640.00 | 0 | 0 | 0.00 |
| BSE | CENTURYTEX | | 30/04/2015 | 500 | 532.80 | 266,400.00 | 7.37 | 19,640.00 | 0.00 | 0.00 | 7.37 | 19,640.00 | 0 | 0 | 0.00 |
| BSE | CESC | | 30/04/2015 | 500 | 623.80 | 311,900.00 | 12.79 | 39,880.00 | 0.00 | 0.00 | 12.79 | 39,880.00 | 0 | 0 | 0.00 |
| BSE | CESC | | 26/03/2015 | 500 | 618.45 | 309,225.00 | 12.90 | 39,880.00 | 0.00 | 0.00 | 12.90 | 39,880.00 | 0 | 0 | 0.00 |
| BSE | CESC | | 26/02/2015 | 500 | 614.20 | 307,100.00 | 12.99 | 39,880.00 | 0.00 | 0.00 | 12.99 | 39,880.00 | 0 | 0 | 0.00 |
| BSE | CIFLA | | 30/04/2015 | 500 | 687.55 | 343,775.00 | 7.37 | 25,350.00 | 0.00 | 0.00 | 7.37 | 25,350.00 | 6500 | 0 | 0.00 |
| BSE | CIFLA | | 26/03/2015 | 500 | 681.65 | 340,825.00 | 7.44 | 25,350.00 | 0.00 | 0.00 | 7.44 | 25,350.00 | 6500 | 0 | 0.00 |
| BSE | CIFLA | | 26/02/2015 | 500 | 678.70 | 339,350.00 | 7.47 | 25,350.00 | 5.00 | 16,967.50 | 12.47 | 42,317.50 | 6500 | 0 | 0.00 |
| BSE | COALINDIA | | 26/02/2015 | 1000 | 383.25 | 383,250.00 | 7.49 | 28,700.00 | 0.00 | 0.00 | 7.49 | 28,700.00 | 0 | 0 | 0.00 |
| BSE | COALINDIA | | 26/03/2015 | 1000 | 385.90 | 385,900.00 | 7.44 | 28,700.00 | 0.00 | 0.00 | 7.44 | 28,700.00 | 0 | 0 | 0.00 |
| BSE | COALINDIA | | 30/04/2015 | 1000 | 389.25 | 389,250.00 | 7.37 | 28,700.00 | 0.00 | 0.00 | 7.37 | 28,700.00 | 0 | 0 | 0.00 |
| BSE | COLPAL | | 26/02/2015 | 125 | 1,923.30 | 240,412.50 | 7.49 | 18,007.50 | 5.00 | 12,020.63 | 12.49 | 30,028.13 | 125 | 0 | 0.00 |
| BSE | COLPAL | | 30/04/2015 | 125 | 1,953.75 | 244,218.75 | 7.37 | 18,007.50 | 0.00 | 0.00 | 7.37 | 18,007.50 | 125 | 0 | 0.00 |
| BSE | COLPAL | | 26/03/2015 | 125 | 1,935.00 | 241,875.00 | 7.44 | 18,007.50 | 5.00 | 12,093.75 | 12.44 | 30,101.25 | 125 | 0 | 0.00 |
| BSE | CROMPGREAV | | 26/02/2015 | 1000 | 180.50 | 180,500.00 | 8.03 | 14,500.00 | 0.00 | 0.00 | 8.03 | 14,500.00 | 0 | 0 | 0.00 |
| BSE | CROMPGREAV | | 30/04/2015 | 1000 | 183.35 | 183,350.00 | 7.91 | 14,500.00 | 0.00 | 0.00 | 7.91 | 14,500.00 | 0 | 0 | 0.00 |
| BSE | CROMPGREAV | | 26/03/2015 | 1000 | 181.75 | 181,750.00 | 7.98 | 14,500.00 | 0.00 | 0.00 | 7.98 | 14,500.00 | 0 | 0 | 0.00 |
| BSE | DABUR | | 26/02/2015 | 1000 | 265.85 | 265,850.00 | 7.49 | 19,910.00 | 0.00 | 0.00 | 7.49 | 19,910.00 | 55000 | 0 | 0.00 |
| BSE | DABUR | | 30/04/2015 | 1000 | 270.00 | 270,000.00 | 7.37 | 19,910.00 | 0.00 | 0.00 | 7.37 | 19,910.00 | 55000 | 0 | 0.00 |
| BSE | DABUR | | 26/03/2015 | 1000 | 267.70 | 267,700.00 | 7.44 | 19,910.00 | 0.00 | 0.00 | 7.44 | 19,910.00 | 55000 | 0 | 0.00 |
| BSE | DISHTV | | 26/02/2015 | 4000 | 77.95 | 311,800.00 | 7.49 | 23,360.00 | 0.00 | 0.00 | 7.49 | 23,360.00 | 0 | 0 | 0.00 |
| BSE | DISHTV | | 30/04/2015 | 4000 | 79.20 | 316,800.00 | 7.37 | 23,360.00 | 0.00 | 0.00 | 7.37 | 23,360.00 | 0 | 0 | 0.00 |
| BSE | DISHTV | | 26/03/2015 | 4000 | 78.50 | 314,000.00 | 7.44 | 23,360.00 | 0.00 | 0.00 | 7.44 | 23,360.00 | 0 | 0 | 0.00 |
| BSE | DIVISLAB | | 26/02/2015 | 125 | 1,690.00 | 211,250.00 | 7.51 | 15,862.50 | 5.00 | 10,562.50 | 12.51 | 26,425.00 | 625 | 0 | 0.00 |
| BSE | DIVISLAB | | 26/03/2015 | 125 | 1,706.30 | 213,287.50 | 7.44 | 15,862.50 | 0.00 | 0.00 | 7.44 | 15,862.50 | 625 | 0 | 0.00 |
| BSE | DIVISLAB | | 30/04/2015 | 125 | 1,721.10 | 215,137.50 | 7.37 | 15,862.50 | 0.00 | 0.00 | 7.37 | 15,862.50 | 625 | 0 | 0.00 |
| BSE | DLF | | 30/04/2015 | 2000 | 153.90 | 307,800.00 | 8.97 | 27,600.00 | 0.00 | 0.00 | 8.97 | 27,600.00 | 0 | 0 | 0.00 |
| BSE | DLF | | 26/03/2015 | 2000 | 152.55 | 305,100.00 | 9.05 | 27,600.00 | 0.00 | 0.00 | 9.05 | 27,600.00 | 0 | 0 | 0.00 |
| BSE | DLF | | 26/02/2015 | 2000 | 151.50 | 303,000.00 | 9.11 | 27,600.00 | 0.00 | 0.00 | 9.11 | 27,600.00 | 0 | 0 | 0.00 |
| BSE | DRREDDY | | 26/02/2015 | 125 | 3,391.00 | 423,875.00 | 7.53 | 31,911.25 | 5.00 | 21,193.75 | 12.53 | 53,105.00 | 2375 | 0 | 0.00 |
| BSE | DRREDDY | | 26/03/2015 | 125 | 3,432.55 | 429,068.75 | 7.44 | 31,911.25 | 0.00 | 0.00 | 7.44 | 31,911.25 | 2375 | 0 | 0.00 |
| BSE | DRREDDY | | 30/04/2015 | 125 | 3,462.30 | 432,787.50 | 7.37 | 31,911.25 | 0.00 | 0.00 | 7.37 | 31,911.25 | 2375 | 0 | 0.00 |
| BSE | EOHERMOT | | 26/02/2015 | 125 | 16,386.30 | 2,048,287.50 | 8.28 | 169,561.25 | 0.00 | 0.00 | 8.28 | 169,561.25 | 0 | 0 | 0.00 |
| BSE | EOHERMOT | | 30/04/2015 | 125 | 16,642.85 | 2,080,356.25 | 8.15 | 169,561.25 | 0.00 | 0.00 | 8.15 | 169,561.25 | 0 | 0 | 0.00 |
| BSE | EOHERMOT | | 26/03/2015 | 125 | 16,499.85 | 2,062,481.25 | 8.22 | 169,561.25 | 0.00 | 0.00 | 8.22 | 169,561.25 | 0 | 0 | 0.00 |
| BSE | ENGERSIN | | 26/02/2015 | 1000 | 213.60 | 213,600.00 | 7.49 | 16,000.00 | 0.00 | 0.00 | 7.49 | 16,000.00 | 0 | 0 | 0.00 |
| BSE | ENGERSIN | | 30/04/2015 | 1000 | 216.95 | 216,950.00 | 7.37 | 16,000.00 | 0.00 | 0.00 | 7.37 | 16,000.00 | 0 | 0 | 0.00 |
| BSE | ENGERSIN | | 26/03/2015 | 1000 | 215.10 | 215,100.00 | 7.44 | 16,000.00 | 0.00 | 0.00 | 7.44 | 16,000.00 | 0 | 0 | 0.00 |
| BSE | EXIDEND | | 26/03/2015 | 2000 | 185.35 | 370,700.00 | 7.74 | 28,680.00 | 0.00 | 0.00 | 7.74 | 28,680.00 | 0 | 0 | 0.00 |
| BSE | EXIDEND | | 26/02/2015 | 2000 | 184.05 | 368,100.00 | 7.79 | 28,680.00 | 0.00 | 0.00 | 7.79 | 28,680.00 | 0 | 0 | 0.00 |
| BSE | EXIDEND | | 30/04/2015 | 2000 | 186.95 | 373,900.00 | 7.67 | 28,680.00 | 0.00 | 0.00 | 7.67 | 28,680.00 | 0 | 0 | 0.00 |
| BSE | FEDERALBNK | | 26/03/2015 | 2000 | 140.00 | 280,000.00 | 7.44 | 20,820.00 | 0.00 | 0.00 | 7.44 | 20,820.00 | 0 | 0 | 0.00 |
| BSE | FEDERALBNK | | 26/02/2015 | 2000 | 139.05 | 278,100.00 | 7.49 | 20,820.00 | 0.00 | 0.00 | 7.49 | 20,820.00 | 0 | 0 | 0.00 |
| BSE | FEDERALBNK | | 30/04/2015 | 2000 | 141.25 | 282,500.00 | 7.37 | 20,820.00 | 0.00 | 0.00 | 7.37 | 20,820.00 | 0 | 0 | 0.00 |
| BSE | GAIL | | 30/04/2015 | 500 | 416.00 | 208,000.00 | 7.38 | 15,340.00 | 0.00 | 0.00 | 7.38 | 15,340.00 | 8000 | 0 | 0.00 |

| Exchange | Symbol | ▲ | ExpiryDate | LotSize | Price | Amount | Span Margin % | Span Amount | Exposure Margin % | Exposure Amount | Total Margin | Total Amount | OpenInterest | MarketLimit | MarketWideUtilisation |
|----------|------------|---|------------|---------|-----------|------------|---------------|-------------|-------------------|-----------------|--------------|--------------|--------------|-------------|-----------------------|
| BSE | GAIL | | 26/03/2015 | 500 | 412.45 | 206,225.00 | 7.44 | 15,340.00 | 0.00 | 0.00 | 7.44 | 15,340.00 | 8000 | 0 | 0.00 |
| BSE | GAIL | | 26/02/2015 | 500 | 409.60 | 204,800.00 | 7.49 | 15,340.00 | 5.00 | 10,240.00 | 12.49 | 25,580.00 | 8000 | 0 | 0.00 |
| BSE | GLENMARK | | 26/03/2015 | 500 | 795.10 | 397,550.00 | 7.44 | 29,565.00 | 0.00 | 0.00 | 7.44 | 29,565.00 | 0 | 0 | 0.00 |
| BSE | GLENMARK | | 26/02/2015 | 500 | 789.60 | 394,800.00 | 7.49 | 29,565.00 | 0.00 | 0.00 | 7.49 | 29,565.00 | 0 | 0 | 0.00 |
| BSE | GLENMARK | | 30/04/2015 | 500 | 802.00 | 401,000.00 | 7.37 | 29,565.00 | 0.00 | 0.00 | 7.37 | 29,565.00 | 0 | 0 | 0.00 |
| BSE | GVRINFRA | | 26/03/2015 | 9000 | 18.65 | 167,850.00 | 11.80 | 19,800.00 | 0.00 | 0.00 | 11.80 | 19,800.00 | 864000 | 0 | 0.00 |
| BSE | GVRINFRA | | 26/02/2015 | 9000 | 18.55 | 166,950.00 | 11.86 | 19,800.00 | 0.00 | 0.00 | 11.86 | 19,800.00 | 864000 | 0 | 0.00 |
| BSE | GVRINFRA | | 30/04/2015 | 9000 | 18.80 | 169,200.00 | 11.70 | 19,800.00 | 0.00 | 0.00 | 11.70 | 19,800.00 | 864000 | 0 | 0.00 |
| BSE | GODREJIND | | 26/02/2015 | 1001 | 331.35 | 331,681.35 | 7.73 | 25,625.60 | 0.00 | 0.00 | 7.73 | 25,625.60 | 0 | 0 | 0.00 |
| BSE | GODREJIND | | 30/04/2015 | 1001 | 336.55 | 336,886.55 | 7.61 | 25,625.60 | 0.00 | 0.00 | 7.61 | 25,625.60 | 0 | 0 | 0.00 |
| BSE | GODREJIND | | 26/03/2015 | 1001 | 333.65 | 333,983.65 | 7.67 | 25,625.60 | 0.00 | 0.00 | 7.67 | 25,625.60 | 0 | 0 | 0.00 |
| BSE | GRASIM | | 26/03/2015 | 125 | 3,792.35 | 474,043.75 | 7.44 | 35,256.25 | 0.00 | 0.00 | 7.44 | 35,256.25 | 0 | 0 | 0.00 |
| BSE | GRASIM | | 26/02/2015 | 125 | 3,766.25 | 470,781.25 | 7.49 | 35,256.25 | 0.00 | 0.00 | 7.49 | 35,256.25 | 0 | 0 | 0.00 |
| BSE | GRASIM | | 30/04/2015 | 125 | 3,825.25 | 478,156.25 | 7.37 | 35,256.25 | 0.00 | 0.00 | 7.37 | 35,256.25 | 0 | 0 | 0.00 |
| BSE | HAVELLS | | 26/02/2015 | 1000 | 271.85 | 271,850.00 | 7.49 | 20,360.00 | 0.00 | 0.00 | 7.49 | 20,360.00 | 0 | 0 | 0.00 |
| BSE | HAVELLS | | 26/03/2015 | 1000 | 273.75 | 273,750.00 | 7.44 | 20,360.00 | 0.00 | 0.00 | 7.44 | 20,360.00 | 0 | 0 | 0.00 |
| BSE | HAVELLS | | 30/04/2015 | 1000 | 276.10 | 276,100.00 | 7.37 | 20,360.00 | 0.00 | 0.00 | 7.37 | 20,360.00 | 0 | 0 | 0.00 |
| BSE | HQTECH | | 26/02/2015 | 125 | 2,003.70 | 250,462.50 | 8.08 | 20,246.25 | 0.00 | 0.00 | 8.08 | 20,246.25 | 0 | 0 | 0.00 |
| BSE | HQTECH | | 26/03/2015 | 125 | 2,017.60 | 252,200.00 | 8.03 | 20,246.25 | 0.00 | 0.00 | 8.03 | 20,246.25 | 0 | 0 | 0.00 |
| BSE | HQTECH | | 30/04/2015 | 125 | 2,035.10 | 254,387.50 | 7.96 | 20,246.25 | 0.00 | 0.00 | 7.96 | 20,246.25 | 0 | 0 | 0.00 |
| BSE | HDFC | | 26/03/2015 | 250 | 1,344.65 | 336,162.50 | 7.44 | 25,000.00 | 0.00 | 0.00 | 7.44 | 25,000.00 | 3500 | 0 | 0.00 |
| BSE | HDFC | | 26/02/2015 | 250 | 1,333.85 | 333,462.50 | 7.50 | 25,000.00 | 5.00 | 16,673.13 | 12.50 | 41,673.13 | 3500 | 0 | 0.00 |
| BSE | HDFC | | 30/04/2015 | 250 | 1,356.30 | 339,075.00 | 7.37 | 25,000.00 | 0.00 | 0.00 | 7.37 | 25,000.00 | 3500 | 0 | 0.00 |
| BSE | HDFCBANK | | 26/02/2015 | 250 | 1,078.50 | 269,625.00 | 7.46 | 20,110.00 | 5.00 | 13,481.25 | 12.46 | 33,591.25 | 2500 | 0 | 0.00 |
| BSE | HDFCBANK | | 30/04/2015 | 250 | 1,090.95 | 272,737.50 | 7.37 | 20,110.00 | 0.00 | 0.00 | 7.37 | 20,110.00 | 2500 | 0 | 0.00 |
| BSE | HDFCBANK | | 26/03/2015 | 250 | 1,081.60 | 270,400.00 | 7.44 | 20,110.00 | 0.00 | 0.00 | 7.44 | 20,110.00 | 2500 | 0 | 0.00 |
| BSE | HDL | | 26/02/2015 | 4000 | 118.35 | 473,400.00 | 16.76 | 79,360.00 | 0.00 | 0.00 | 16.76 | 79,360.00 | 480000 | 0 | 0.00 |
| BSE | HDL | | 30/04/2015 | 4000 | 120.25 | 481,000.00 | 16.50 | 79,360.00 | 0.00 | 0.00 | 16.50 | 79,360.00 | 480000 | 0 | 0.00 |
| BSE | HDL | | 26/03/2015 | 4000 | 119.20 | 476,800.00 | 16.64 | 79,360.00 | 0.00 | 0.00 | 16.64 | 79,360.00 | 480000 | 0 | 0.00 |
| BSE | HEROMOTOCO | | 26/03/2015 | 125 | 2,682.25 | 335,281.25 | 7.44 | 24,936.25 | 0.00 | 0.00 | 7.44 | 24,936.25 | 93125 | 0 | 0.00 |
| BSE | HEROMOTOCO | | 26/02/2015 | 125 | 2,654.65 | 331,831.25 | 7.51 | 24,936.25 | 5.00 | 16,591.56 | 12.51 | 41,527.81 | 93125 | 0 | 0.00 |
| BSE | HEROMOTOCO | | 30/04/2015 | 125 | 2,705.50 | 338,187.50 | 7.37 | 24,936.25 | 0.00 | 0.00 | 7.37 | 24,936.25 | 93125 | 0 | 0.00 |
| BSE | HEXAWARE | | 26/03/2015 | 2000 | 267.30 | 534,600.00 | 8.12 | 43,420.00 | 0.00 | 0.00 | 8.12 | 43,420.00 | 0 | 0 | 0.00 |
| BSE | HEXAWARE | | 26/02/2015 | 2000 | 265.45 | 530,900.00 | 8.18 | 43,420.00 | 0.00 | 0.00 | 8.18 | 43,420.00 | 0 | 0 | 0.00 |
| BSE | HEXAWARE | | 30/04/2015 | 2000 | 269.60 | 539,200.00 | 8.05 | 43,420.00 | 0.00 | 0.00 | 8.05 | 43,420.00 | 0 | 0 | 0.00 |
| BSE | HINDALCO | | 26/03/2015 | 2000 | 157.70 | 315,400.00 | 7.44 | 23,460.00 | 0.00 | 0.00 | 7.44 | 23,460.00 | 8000 | 0 | 0.00 |
| BSE | HINDALCO | | 30/04/2015 | 2000 | 159.10 | 318,200.00 | 7.37 | 23,460.00 | 0.00 | 0.00 | 7.37 | 23,460.00 | 8000 | 0 | 0.00 |
| BSE | HINDALCO | | 26/02/2015 | 2000 | 157.60 | 315,200.00 | 7.44 | 23,460.00 | 5.00 | 15,760.00 | 12.44 | 39,220.00 | 8000 | 0 | 0.00 |
| BSE | HINDPETRO | | 30/04/2015 | 500 | 611.80 | 305,900.00 | 9.36 | 28,645.00 | 0.00 | 0.00 | 9.36 | 28,645.00 | 0 | 0 | 0.00 |
| BSE | HINDPETRO | | 26/03/2015 | 500 | 606.55 | 303,275.00 | 9.45 | 28,645.00 | 0.00 | 0.00 | 9.45 | 28,645.00 | 0 | 0 | 0.00 |
| BSE | HINDPETRO | | 26/02/2015 | 500 | 602.40 | 301,200.00 | 9.51 | 28,645.00 | 0.00 | 0.00 | 9.51 | 28,645.00 | 0 | 0 | 0.00 |
| BSE | HINDUNLVR | | 26/03/2015 | 500 | 907.80 | 453,900.00 | 7.44 | 33,760.00 | 0.00 | 0.00 | 7.44 | 33,760.00 | 0 | 0 | 0.00 |
| BSE | HINDUNLVR | | 26/02/2015 | 500 | 901.55 | 450,775.00 | 7.49 | 33,760.00 | 0.00 | 0.00 | 7.49 | 33,760.00 | 0 | 0 | 0.00 |
| BSE | HINDUNLVR | | 30/04/2015 | 500 | 915.65 | 457,825.00 | 7.37 | 33,760.00 | 0.00 | 0.00 | 7.37 | 33,760.00 | 0 | 0 | 0.00 |
| BSE | HINDZINC | | 26/02/2015 | 2000 | 181.55 | 363,100.00 | 7.74 | 28,100.00 | 5.00 | 18,155.00 | 12.74 | 46,255.00 | 2000 | 0 | 0.00 |
| BSE | HINDZINC | | 30/04/2015 | 2000 | 184.40 | 368,800.00 | 7.62 | 28,100.00 | 0.00 | 0.00 | 7.62 | 28,100.00 | 2000 | 0 | 0.00 |
| BSE | HINDZINC | | 26/03/2015 | 2000 | 182.85 | 365,700.00 | 7.68 | 28,100.00 | 0.00 | 0.00 | 7.68 | 28,100.00 | 2000 | 0 | 0.00 |
| BSE | HSI | | 30/03/2015 | 15 | 25,017.00 | 375,255.00 | 4.95 | 18,588.00 | 0.00 | 0.00 | 4.95 | 18,588.00 | 0 | 0 | 0.00 |
| BSE | HSI | | 29/06/2015 | 15 | 25,585.00 | 383,775.00 | 4.84 | 18,588.00 | 0.00 | 0.00 | 4.84 | 18,588.00 | 0 | 0 | 0.00 |
| BSE | HSI | | 26/02/2015 | 15 | 24,821.00 | 372,315.00 | 4.99 | 18,588.00 | 0.00 | 0.00 | 4.99 | 18,588.00 | 0 | 0 | 0.00 |
| BSE | HSI | | 29/09/2015 | 15 | 26,172.00 | 392,580.00 | 4.73 | 18,588.00 | 0.00 | 0.00 | 4.73 | 18,588.00 | 0 | 0 | 0.00 |
| BSE | IBREALEST | | 26/03/2015 | 4000 | 84.85 | 339,400.00 | 12.47 | 42,320.00 | 0.00 | 0.00 | 12.47 | 42,320.00 | 0 | 0 | 0.00 |
| BSE | IBREALEST | | 26/02/2015 | 4000 | 84.25 | 337,000.00 | 12.56 | 42,320.00 | 0.00 | 0.00 | 12.56 | 42,320.00 | 0 | 0 | 0.00 |
| BSE | IBREALEST | | 30/04/2015 | 4000 | 85.60 | 342,400.00 | 12.36 | 42,320.00 | 0.00 | 0.00 | 12.36 | 42,320.00 | 0 | 0 | 0.00 |
| BSE | IBULHSGFIN | | 26/02/2015 | 500 | 619.65 | 309,825.00 | 8.25 | 25,560.00 | 0.00 | 0.00 | 8.25 | 25,560.00 | 0 | 0 | 0.00 |
| BSE | IBULHSGFIN | | 30/04/2015 | 500 | 629.35 | 314,675.00 | 8.12 | 25,560.00 | 0.00 | 0.00 | 8.12 | 25,560.00 | 0 | 0 | 0.00 |
| BSE | IBULHSGFIN | | 26/03/2015 | 500 | 623.95 | 311,975.00 | 8.19 | 25,560.00 | 0.00 | 0.00 | 8.19 | 25,560.00 | 0 | 0 | 0.00 |
| BSE | IBV | | 15/04/2015 | 5 | 51,982.00 | 259,910.00 | 5.16 | 13,404.30 | 0.00 | 0.00 | 5.16 | 13,404.30 | 0 | 0 | 0.00 |
| BSE | IBV | | 17/06/2015 | 5 | 52,795.00 | 263,975.00 | 5.08 | 13,404.30 | 0.00 | 0.00 | 5.08 | 13,404.30 | 0 | 0 | 0.00 |
| BSE | IBV | | 12/08/2015 | 5 | 53,529.00 | 267,645.00 | 5.01 | 13,404.30 | 0.00 | 0.00 | 5.01 | 13,404.30 | 0 | 0 | 0.00 |
| BSE | IBV | | 14/10/2015 | 5 | 54,367.00 | 271,835.00 | 4.93 | 13,404.30 | 0.00 | 0.00 | 4.93 | 13,404.30 | 0 | 0 | 0.00 |
| BSE | IBV | | 16/12/2015 | 5 | 55,219.00 | 276,095.00 | 4.85 | 13,404.30 | 0.00 | 0.00 | 4.85 | 13,404.30 | 0 | 0 | 0.00 |
| BSE | IBV | | 17/02/2016 | 5 | 56,083.00 | 280,415.00 | 4.78 | 13,404.30 | 0.00 | 0.00 | 4.78 | 13,404.30 | 0 | 0 | 0.00 |
| BSE | ICOBANK | | 26/02/2015 | 1250 | 331.30 | 414,125.00 | 7.50 | 31,050.00 | 5.00 | 20,706.25 | 12.50 | 51,756.25 | 70000 | 0 | 0.00 |
| BSE | ICOBANK | | 30/04/2015 | 1250 | 336.85 | 421,062.50 | 7.37 | 31,050.00 | 0.00 | 0.00 | 7.37 | 31,050.00 | 70000 | 0 | 0.00 |
| BSE | ICOBANK | | 26/03/2015 | 1250 | 333.95 | 417,437.50 | 7.44 | 31,050.00 | 0.00 | 0.00 | 7.44 | 31,050.00 | 70000 | 0 | 0.00 |
| BSE | IDBI | | 26/03/2015 | 4000 | 77.25 | 309,000.00 | 9.89 | 30,560.00 | 5.00 | 15,450.00 | 14.89 | 46,010.00 | 360000 | 0 | 0.00 |
| BSE | IDBI | | 26/02/2015 | 4000 | 76.35 | 305,400.00 | 10.01 | 30,560.00 | 0.00 | 0.00 | 10.01 | 30,560.00 | 360000 | 0 | 0.00 |
| BSE | IDBI | | 30/04/2015 | 4000 | 77.55 | 310,200.00 | 9.85 | 30,560.00 | 0.00 | 0.00 | 9.85 | 30,560.00 | 360000 | 0 | 0.00 |
| BSE | IDEA | | 30/04/2015 | 2000 | 153.55 | 307,100.00 | 7.37 | 22,640.00 | 0.00 | 0.00 | 7.37 | 22,640.00 | 0 | 0 | 0.00 |

| Exchange | Symbol | ▲ | ExpiryDate | LotSize | Price | Amount | Span Margin % | Span Amount | Exposure Margin % | Exposure Amount | Total Margin | Total Amount | OpenInterest | MarketLimit | MarketWideUtilisation |
|----------|------------|---|------------|---------|----------|------------|---------------|-------------|-------------------|-----------------|--------------|--------------|--------------|-------------|-----------------------|
| BSE | IDEA | | 26/03/2015 | 2000 | 152.20 | 304,400.00 | 7.44 | 22,640.00 | 0.00 | 0.00 | 7.44 | 22,640.00 | 0 | 0 | 0.00 |
| BSE | IDEA | | 26/02/2015 | 2000 | 151.15 | 302,300.00 | 7.49 | 22,640.00 | 0.00 | 0.00 | 7.49 | 22,640.00 | 0 | 0 | 0.00 |
| BSE | IDFC | | 26/02/2015 | 2000 | 170.00 | 340,000.00 | 7.49 | 25,460.00 | 5.00 | 17,000.00 | 12.49 | 42,460.00 | 6000 | 0 | 0.00 |
| BSE | IDFC | | 30/04/2015 | 2000 | 172.65 | 345,300.00 | 7.37 | 25,460.00 | 0.00 | 0.00 | 7.37 | 25,460.00 | 6000 | 0 | 0.00 |
| BSE | IDFC | | 26/03/2015 | 2000 | 171.20 | 342,400.00 | 7.44 | 25,460.00 | 0.00 | 0.00 | 7.44 | 25,460.00 | 6000 | 0 | 0.00 |
| BSE | IFO | | 26/03/2015 | 8000 | 39.05 | 312,400.00 | 8.99 | 28,080.00 | 5.00 | 15,620.00 | 13.99 | 43,700.00 | 136000 | 0 | 0.00 |
| BSE | IFO | | 26/02/2015 | 8000 | 38.75 | 310,000.00 | 9.06 | 28,080.00 | 0.00 | 0.00 | 9.06 | 28,080.00 | 136000 | 0 | 0.00 |
| BSE | IFO | | 30/04/2015 | 8000 | 39.35 | 314,800.00 | 8.92 | 28,080.00 | 0.00 | 0.00 | 8.92 | 28,080.00 | 136000 | 0 | 0.00 |
| BSE | IGL | | 26/03/2015 | 500 | 439.60 | 219,800.00 | 7.44 | 16,350.00 | 0.00 | 0.00 | 7.44 | 16,350.00 | 0 | 0 | 0.00 |
| BSE | IGL | | 26/02/2015 | 500 | 436.60 | 218,300.00 | 7.49 | 16,350.00 | 0.00 | 0.00 | 7.49 | 16,350.00 | 0 | 0 | 0.00 |
| BSE | IGL | | 30/04/2015 | 500 | 443.45 | 221,725.00 | 7.37 | 16,350.00 | 0.00 | 0.00 | 7.37 | 16,350.00 | 0 | 0 | 0.00 |
| BSE | INDIACEM | | 26/03/2015 | 2000 | 103.05 | 206,100.00 | 15.27 | 31,480.00 | 0.00 | 0.00 | 15.27 | 31,480.00 | 50000 | 0 | 0.00 |
| BSE | INDIACEM | | 26/02/2015 | 2000 | 102.35 | 204,700.00 | 15.38 | 31,480.00 | 0.00 | 0.00 | 15.38 | 31,480.00 | 50000 | 0 | 0.00 |
| BSE | INDIACEM | | 30/04/2015 | 2000 | 103.95 | 207,900.00 | 15.14 | 31,480.00 | 0.00 | 0.00 | 15.14 | 31,480.00 | 50000 | 0 | 0.00 |
| BSE | INDUSINBK | | 26/03/2015 | 500 | 884.20 | 442,100.00 | 7.44 | 32,880.00 | 0.00 | 0.00 | 7.44 | 32,880.00 | 0 | 0 | 0.00 |
| BSE | INDUSINBK | | 26/02/2015 | 500 | 878.10 | 439,050.00 | 7.49 | 32,880.00 | 0.00 | 0.00 | 7.49 | 32,880.00 | 0 | 0 | 0.00 |
| BSE | INDUSINBK | | 30/04/2015 | 500 | 891.85 | 445,925.00 | 7.37 | 32,880.00 | 0.00 | 0.00 | 7.37 | 32,880.00 | 0 | 0 | 0.00 |
| BSE | INFY | | 26/03/2015 | 250 | 2,303.55 | 575,887.50 | 7.44 | 42,830.00 | 0.00 | 0.00 | 7.44 | 42,830.00 | 40750 | 0 | 0.00 |
| BSE | INFY | | 30/04/2015 | 250 | 2,323.50 | 580,875.00 | 7.37 | 42,830.00 | 0.00 | 0.00 | 7.37 | 42,830.00 | 40750 | 0 | 0.00 |
| BSE | INFY | | 26/02/2015 | 250 | 2,299.40 | 574,850.00 | 7.45 | 42,830.00 | 5.00 | 28,742.50 | 12.45 | 71,572.50 | 40750 | 0 | 0.00 |
| BSE | ICB | | 30/04/2015 | 4000 | 50.45 | 201,800.00 | 9.99 | 20,160.00 | 0.00 | 0.00 | 9.99 | 20,160.00 | 344000 | 0 | 0.00 |
| BSE | ICB | | 26/03/2015 | 4000 | 50.60 | 202,400.00 | 9.96 | 20,160.00 | 5.00 | 10,120.00 | 14.96 | 30,280.00 | 344000 | 0 | 0.00 |
| BSE | ICB | | 26/02/2015 | 4000 | 49.65 | 198,600.00 | 10.15 | 20,160.00 | 0.00 | 0.00 | 10.15 | 20,160.00 | 344000 | 0 | 0.00 |
| BSE | IOC | | 30/04/2015 | 1000 | 338.75 | 338,750.00 | 7.37 | 24,980.00 | 0.00 | 0.00 | 7.37 | 24,980.00 | 1000 | 0 | 0.00 |
| BSE | IOC | | 26/03/2015 | 1000 | 335.85 | 335,850.00 | 7.44 | 24,980.00 | 0.00 | 0.00 | 7.44 | 24,980.00 | 1000 | 0 | 0.00 |
| BSE | IOC | | 26/02/2015 | 1000 | 333.55 | 333,550.00 | 7.49 | 24,980.00 | 5.00 | 16,677.50 | 12.49 | 41,657.50 | 1000 | 0 | 0.00 |
| BSE | IRB | | 26/02/2015 | 1000 | 246.90 | 246,900.00 | 8.60 | 21,230.00 | 0.00 | 0.00 | 8.60 | 21,230.00 | 0 | 0 | 0.00 |
| BSE | IRB | | 30/04/2015 | 1000 | 250.80 | 250,800.00 | 8.46 | 21,230.00 | 0.00 | 0.00 | 8.46 | 21,230.00 | 0 | 0 | 0.00 |
| BSE | IRB | | 26/03/2015 | 1000 | 248.65 | 248,650.00 | 8.54 | 21,230.00 | 0.00 | 0.00 | 8.54 | 21,230.00 | 0 | 0 | 0.00 |
| BSE | ITC | | 26/02/2015 | 1000 | 393.65 | 393,650.00 | 7.54 | 29,690.00 | 5.00 | 19,682.50 | 12.54 | 49,372.50 | 7000 | 0 | 0.00 |
| BSE | ITC | | 30/04/2015 | 1000 | 402.70 | 402,700.00 | 7.37 | 29,690.00 | 0.00 | 0.00 | 7.37 | 29,690.00 | 7000 | 0 | 0.00 |
| BSE | ITC | | 26/03/2015 | 1000 | 399.25 | 399,250.00 | 7.44 | 29,690.00 | 0.00 | 0.00 | 7.44 | 29,690.00 | 7000 | 0 | 0.00 |
| BSE | JINDALSTEL | | 26/03/2015 | 1000 | 195.55 | 195,550.00 | 20.86 | 40,790.00 | 0.00 | 0.00 | 20.86 | 40,790.00 | 0 | 0 | 0.00 |
| BSE | JINDALSTEL | | 26/02/2015 | 1000 | 194.20 | 194,200.00 | 21.00 | 40,790.00 | 0.00 | 0.00 | 21.00 | 40,790.00 | 0 | 0 | 0.00 |
| BSE | JINDALSTEL | | 30/04/2015 | 1000 | 197.25 | 197,250.00 | 20.68 | 40,790.00 | 0.00 | 0.00 | 20.68 | 40,790.00 | 0 | 0 | 0.00 |
| BSE | JISLJALEQS | | 26/02/2015 | 4000 | 70.70 | 282,800.00 | 9.59 | 27,120.00 | 5.00 | 14,140.00 | 14.59 | 41,260.00 | 70000 | 0 | 0.00 |
| BSE | JISLJALEQS | | 26/03/2015 | 4000 | 71.20 | 284,800.00 | 9.52 | 27,120.00 | 0.00 | 0.00 | 9.52 | 27,120.00 | 70000 | 0 | 0.00 |
| BSE | JISLJALEQS | | 30/04/2015 | 4000 | 71.80 | 287,200.00 | 9.44 | 27,120.00 | 0.00 | 0.00 | 9.44 | 27,120.00 | 70000 | 0 | 0.00 |
| BSE | JPASSOAT | | 26/03/2015 | 8000 | 25.70 | 205,600.00 | 11.91 | 24,480.00 | 0.00 | 0.00 | 11.91 | 24,480.00 | 88000 | 0 | 0.00 |
| BSE | JPASSOAT | | 26/02/2015 | 8000 | 25.55 | 204,400.00 | 11.98 | 24,480.00 | 5.00 | 10,220.00 | 16.98 | 34,700.00 | 88000 | 0 | 0.00 |
| BSE | JPASSOAT | | 30/04/2015 | 8000 | 25.95 | 207,600.00 | 11.79 | 24,480.00 | 0.00 | 0.00 | 11.79 | 24,480.00 | 88000 | 0 | 0.00 |
| BSE | JPOWER | | 26/03/2015 | 15000 | 12.40 | 186,000.00 | 10.00 | 18,600.00 | 0.00 | 0.00 | 10.00 | 18,600.00 | 1005000 | 0 | 0.00 |
| BSE | JPOWER | | 26/02/2015 | 15000 | 12.30 | 184,500.00 | 10.08 | 18,600.00 | 0.00 | 0.00 | 10.08 | 18,600.00 | 1005000 | 0 | 0.00 |
| BSE | JPOWER | | 30/04/2015 | 15000 | 12.50 | 187,500.00 | 9.92 | 18,600.00 | 0.00 | 0.00 | 9.92 | 18,600.00 | 1005000 | 0 | 0.00 |
| BSE | JSWENERGY | | 26/02/2015 | 4000 | 116.25 | 465,000.00 | 10.35 | 48,120.00 | 5.00 | 23,250.00 | 15.35 | 71,370.00 | 4000 | 0 | 0.00 |
| BSE | JSWENERGY | | 26/03/2015 | 4000 | 117.10 | 468,400.00 | 10.27 | 48,120.00 | 0.00 | 0.00 | 10.27 | 48,120.00 | 4000 | 0 | 0.00 |
| BSE | JSWENERGY | | 30/04/2015 | 4000 | 118.10 | 472,400.00 | 10.19 | 48,120.00 | 0.00 | 0.00 | 10.19 | 48,120.00 | 4000 | 0 | 0.00 |
| BSE | JSWSTEEL | | 26/02/2015 | 250 | 1,026.85 | 256,712.50 | 7.92 | 20,330.00 | 0.00 | 0.00 | 7.92 | 20,330.00 | 0 | 0 | 0.00 |
| BSE | JSWSTEEL | | 30/04/2015 | 250 | 1,042.95 | 260,737.50 | 7.80 | 20,330.00 | 0.00 | 0.00 | 7.80 | 20,330.00 | 0 | 0 | 0.00 |
| BSE | JSWSTEEL | | 26/03/2015 | 250 | 1,034.00 | 258,500.00 | 7.86 | 20,330.00 | 0.00 | 0.00 | 7.86 | 20,330.00 | 0 | 0 | 0.00 |
| BSE | JUBLFOOD | | 30/04/2015 | 250 | 1,645.45 | 411,362.50 | 8.73 | 35,910.00 | 0.00 | 0.00 | 8.73 | 35,910.00 | 0 | 0 | 0.00 |
| BSE | JUBLFOOD | | 26/03/2015 | 250 | 1,631.30 | 407,825.00 | 8.81 | 35,910.00 | 0.00 | 0.00 | 8.81 | 35,910.00 | 0 | 0 | 0.00 |
| BSE | JUBLFOOD | | 26/02/2015 | 250 | 1,620.10 | 405,025.00 | 8.87 | 35,910.00 | 0.00 | 0.00 | 8.87 | 35,910.00 | 0 | 0 | 0.00 |
| BSE | JUSTDAL | | 30/04/2015 | 125 | 1,447.25 | 180,906.25 | 7.52 | 13,612.50 | 0.00 | 0.00 | 7.52 | 13,612.50 | 0 | 0 | 0.00 |
| BSE | JUSTDAL | | 26/03/2015 | 125 | 1,434.85 | 179,356.25 | 7.59 | 13,612.50 | 0.00 | 0.00 | 7.59 | 13,612.50 | 0 | 0 | 0.00 |
| BSE | JUSTDAL | | 26/02/2015 | 125 | 1,424.95 | 178,118.75 | 7.64 | 13,612.50 | 0.00 | 0.00 | 7.64 | 13,612.50 | 0 | 0 | 0.00 |
| BSE | KOTAKBANK | | 26/02/2015 | 250 | 1,300.15 | 325,037.50 | 7.49 | 24,342.50 | 0.00 | 0.00 | 7.49 | 24,342.50 | 0 | 0 | 0.00 |
| BSE | KOTAKBANK | | 30/04/2015 | 250 | 1,320.55 | 330,137.50 | 7.37 | 24,342.50 | 0.00 | 0.00 | 7.37 | 24,342.50 | 0 | 0 | 0.00 |
| BSE | KOTAKBANK | | 26/03/2015 | 250 | 1,309.20 | 327,300.00 | 7.44 | 24,342.50 | 0.00 | 0.00 | 7.44 | 24,342.50 | 0 | 0 | 0.00 |
| BSE | KTKBANK | | 30/04/2015 | 2000 | 138.95 | 277,900.00 | 7.37 | 20,480.00 | 0.00 | 0.00 | 7.37 | 20,480.00 | 0 | 0 | 0.00 |
| BSE | KTKBANK | | 26/03/2015 | 2000 | 137.75 | 275,500.00 | 7.43 | 20,480.00 | 0.00 | 0.00 | 7.43 | 20,480.00 | 0 | 0 | 0.00 |
| BSE | KTKBANK | | 26/02/2015 | 2000 | 136.80 | 273,600.00 | 7.49 | 20,480.00 | 0.00 | 0.00 | 7.49 | 20,480.00 | 0 | 0 | 0.00 |
| BSE | L&TFH | | 26/03/2015 | 4000 | 67.90 | 271,600.00 | 7.44 | 20,200.00 | 0.00 | 0.00 | 7.44 | 20,200.00 | 500000 | 0 | 0.00 |
| BSE | L&TFH | | 26/02/2015 | 4000 | 67.45 | 269,800.00 | 7.49 | 20,200.00 | 0.00 | 0.00 | 7.49 | 20,200.00 | 500000 | 0 | 0.00 |
| BSE | L&TFH | | 30/04/2015 | 4000 | 68.50 | 274,000.00 | 7.37 | 20,200.00 | 0.00 | 0.00 | 7.37 | 20,200.00 | 500000 | 0 | 0.00 |
| BSE | LIQ-HGFN | | 30/04/2015 | 1000 | 473.10 | 473,100.00 | 7.37 | 34,880.00 | 0.00 | 0.00 | 7.37 | 34,880.00 | 0 | 0 | 0.00 |
| BSE | LIQ-HGFN | | 26/03/2015 | 1000 | 469.00 | 469,000.00 | 7.44 | 34,880.00 | 0.00 | 0.00 | 7.44 | 34,880.00 | 0 | 0 | 0.00 |
| BSE | LIQ-HGFN | | 26/02/2015 | 1000 | 465.80 | 465,800.00 | 7.49 | 34,880.00 | 0.00 | 0.00 | 7.49 | 34,880.00 | 0 | 0 | 0.00 |
| BSE | LT | | 26/03/2015 | 250 | 1,691.95 | 422,987.50 | 7.44 | 31,460.00 | 0.00 | 0.00 | 7.44 | 31,460.00 | 750 | 0 | 0.00 |
| BSE | LT | | 26/02/2015 | 250 | 1,682.05 | 420,512.50 | 7.48 | 31,460.00 | 5.00 | 21,025.63 | 12.48 | 52,485.63 | 750 | 0 | 0.00 |

| Exchange | Symbol | ▲ | ExpiryDate | LotSize | Price | Amount | Span Margin % | Span Amount | Exposure Margin % | Exposure Amount | Total Margin | Total Amount | OpenInterest | MarketLimit | MarketWideUtilisation |
|----------|------------|---|------------|---------|-----------|--------------|---------------|-------------|-------------------|-----------------|--------------|--------------|--------------|-------------|-----------------------|
| BSE | LT | | 30/04/2015 | 250 | 1,706.60 | 426,650.00 | 7.37 | 31,460.00 | 0.00 | 0.00 | 7.37 | 31,460.00 | 750 | 0 | 0.00 |
| BSE | LUFIN | | 30/04/2015 | 250 | 1,720.35 | 430,087.50 | 7.37 | 31,712.50 | 0.00 | 0.00 | 7.37 | 31,712.50 | 1250 | 0 | 0.00 |
| BSE | LUFIN | | 26/03/2015 | 250 | 1,705.60 | 426,400.00 | 7.44 | 31,712.50 | 0.00 | 0.00 | 7.44 | 31,712.50 | 1250 | 0 | 0.00 |
| BSE | LUFIN | | 26/02/2015 | 250 | 1,693.85 | 423,462.50 | 7.49 | 31,712.50 | 5.00 | 21,173.13 | 12.49 | 52,885.63 | 1250 | 0 | 0.00 |
| BSE | M&M | | 26/02/2015 | 250 | 1,260.00 | 315,000.00 | 7.43 | 23,415.00 | 5.00 | 15,750.00 | 12.43 | 39,165.00 | 46750 | 0 | 0.00 |
| BSE | M&M | | 26/03/2015 | 250 | 1,259.35 | 314,837.50 | 7.44 | 23,415.00 | 0.00 | 0.00 | 7.44 | 23,415.00 | 46750 | 0 | 0.00 |
| BSE | M&M | | 30/04/2015 | 250 | 1,270.30 | 317,575.00 | 7.37 | 23,415.00 | 0.00 | 0.00 | 7.37 | 23,415.00 | 46750 | 0 | 0.00 |
| BSE | M&MFIN | | 26/02/2015 | 1000 | 255.70 | 255,700.00 | 7.49 | 19,150.00 | 0.00 | 0.00 | 7.49 | 19,150.00 | 0 | 0 | 0.00 |
| BSE | M&MFIN | | 26/03/2015 | 1000 | 257.45 | 257,450.00 | 7.44 | 19,150.00 | 0.00 | 0.00 | 7.44 | 19,150.00 | 0 | 0 | 0.00 |
| BSE | M&MFIN | | 30/04/2015 | 1000 | 259.70 | 259,700.00 | 7.37 | 19,150.00 | 0.00 | 0.00 | 7.37 | 19,150.00 | 0 | 0 | 0.00 |
| BSE | MARUTI | | 30/04/2015 | 125 | 3,613.60 | 451,700.00 | 7.37 | 33,306.25 | 0.00 | 0.00 | 7.37 | 33,306.25 | 750 | 0 | 0.00 |
| BSE | MARUTI | | 26/03/2015 | 125 | 3,582.55 | 447,818.75 | 7.44 | 33,306.25 | 0.00 | 0.00 | 7.44 | 33,306.25 | 750 | 0 | 0.00 |
| BSE | MARUTI | | 26/02/2015 | 125 | 3,556.80 | 444,600.00 | 7.49 | 33,306.25 | 5.00 | 22,230.00 | 12.49 | 55,536.25 | 750 | 0 | 0.00 |
| BSE | MOLECDRUSS | | 30/04/2015 | 1000 | 229.30 | 229,300.00 | 8.34 | 19,120.00 | 0.00 | 0.00 | 8.34 | 19,120.00 | 0 | 0 | 0.00 |
| BSE | MOLECDRUSS | | 26/03/2015 | 1000 | 227.35 | 227,350.00 | 8.41 | 19,120.00 | 0.00 | 0.00 | 8.41 | 19,120.00 | 0 | 0 | 0.00 |
| BSE | MOLECDRUSS | | 26/02/2015 | 1000 | 225.80 | 225,800.00 | 8.47 | 19,120.00 | 0.00 | 0.00 | 8.47 | 19,120.00 | 0 | 0 | 0.00 |
| BSE | MINDTREE | | 26/02/2015 | 250 | 1,447.30 | 361,825.00 | 7.49 | 27,097.50 | 0.00 | 0.00 | 7.49 | 27,097.50 | 0 | 0 | 0.00 |
| BSE | MINDTREE | | 26/03/2015 | 250 | 1,457.30 | 364,325.00 | 7.44 | 27,097.50 | 0.00 | 0.00 | 7.44 | 27,097.50 | 0 | 0 | 0.00 |
| BSE | MINDTREE | | 30/04/2015 | 250 | 1,469.95 | 367,487.50 | 7.37 | 27,097.50 | 0.00 | 0.00 | 7.37 | 27,097.50 | 0 | 0 | 0.00 |
| BSE | MX | | 13/03/2015 | 150 | 1,807.20 | 271,080.00 | 5.40 | 14,650.50 | 0.00 | 0.00 | 5.40 | 14,650.50 | 0 | 0 | 0.00 |
| BSE | MX | | 15/06/2015 | 150 | 1,849.60 | 277,440.00 | 5.28 | 14,650.50 | 0.00 | 0.00 | 5.28 | 14,650.50 | 0 | 0 | 0.00 |
| BSE | MOTHERSUM | | 26/03/2015 | 500 | 481.00 | 240,500.00 | 7.44 | 17,890.00 | 0.00 | 0.00 | 7.44 | 17,890.00 | 0 | 0 | 0.00 |
| BSE | MOTHERSUM | | 26/02/2015 | 500 | 477.70 | 238,850.00 | 7.49 | 17,890.00 | 0.00 | 0.00 | 7.49 | 17,890.00 | 0 | 0 | 0.00 |
| BSE | MOTHERSUM | | 30/04/2015 | 500 | 485.20 | 242,600.00 | 7.37 | 17,890.00 | 0.00 | 0.00 | 7.37 | 17,890.00 | 0 | 0 | 0.00 |
| BSE | MRF | | 26/02/2015 | 125 | 41,006.35 | 5,125,793.75 | 7.85 | 402,325.00 | 0.00 | 0.00 | 7.85 | 402,325.00 | 0 | 0 | 0.00 |
| BSE | MRF | | 26/03/2015 | 125 | 41,290.50 | 5,161,312.50 | 7.80 | 402,325.00 | 0.00 | 0.00 | 7.80 | 402,325.00 | 0 | 0 | 0.00 |
| BSE | MRF | | 30/04/2015 | 125 | 41,648.35 | 5,206,043.75 | 7.73 | 402,325.00 | 0.00 | 0.00 | 7.73 | 402,325.00 | 0 | 0 | 0.00 |
| BSE | N-FC | | 26/02/2015 | 10000 | 20.90 | 209,000.00 | 7.46 | 15,600.00 | 0.00 | 0.00 | 7.46 | 15,600.00 | 2460000 | 0 | 0.00 |
| BSE | N-FC | | 26/03/2015 | 10000 | 21.05 | 210,500.00 | 7.41 | 15,600.00 | 0.00 | 0.00 | 7.41 | 15,600.00 | 2460000 | 0 | 0.00 |
| BSE | N-FC | | 30/04/2015 | 10000 | 21.20 | 212,000.00 | 7.36 | 15,600.00 | 0.00 | 0.00 | 7.36 | 15,600.00 | 2460000 | 0 | 0.00 |
| BSE | NVDC | | 30/04/2015 | 2000 | 144.90 | 289,800.00 | 7.37 | 21,360.00 | 0.00 | 0.00 | 7.37 | 21,360.00 | 0 | 0 | 0.00 |
| BSE | NVDC | | 26/03/2015 | 2000 | 143.65 | 287,300.00 | 7.43 | 21,360.00 | 0.00 | 0.00 | 7.43 | 21,360.00 | 0 | 0 | 0.00 |
| BSE | NVDC | | 26/02/2015 | 2000 | 142.65 | 285,300.00 | 7.49 | 21,360.00 | 0.00 | 0.00 | 7.49 | 21,360.00 | 0 | 0 | 0.00 |
| BSE | NIFC | | 26/02/2015 | 2000 | 145.85 | 291,700.00 | 7.49 | 21,840.00 | 5.00 | 14,585.00 | 12.49 | 36,425.00 | 2000 | 0 | 0.00 |
| BSE | NIFC | | 26/03/2015 | 2000 | 146.90 | 293,800.00 | 7.43 | 21,840.00 | 0.00 | 0.00 | 7.43 | 21,840.00 | 2000 | 0 | 0.00 |
| BSE | NIFC | | 30/04/2015 | 2000 | 148.15 | 296,300.00 | 7.37 | 21,840.00 | 0.00 | 0.00 | 7.37 | 21,840.00 | 2000 | 0 | 0.00 |
| BSE | OFSS | | 26/02/2015 | 125 | 3,305.90 | 413,237.50 | 7.49 | 30,947.50 | 0.00 | 0.00 | 7.49 | 30,947.50 | 0 | 0 | 0.00 |
| BSE | OFSS | | 26/03/2015 | 125 | 3,328.80 | 416,100.00 | 7.44 | 30,947.50 | 0.00 | 0.00 | 7.44 | 30,947.50 | 0 | 0 | 0.00 |
| BSE | OFSS | | 30/04/2015 | 125 | 3,357.65 | 419,706.25 | 7.37 | 30,947.50 | 0.00 | 0.00 | 7.37 | 30,947.50 | 0 | 0 | 0.00 |
| BSE | OILGAS | | 30/04/2015 | 20 | 9,905.00 | 198,100.00 | 4.92 | 9,737.60 | 0.00 | 0.00 | 4.92 | 9,737.60 | 0 | 0 | 0.00 |
| BSE | OILGAS | | 26/03/2015 | 20 | 9,820.00 | 196,400.00 | 4.96 | 9,737.60 | 0.00 | 0.00 | 4.96 | 9,737.60 | 0 | 0 | 0.00 |
| BSE | OILGAS | | 26/02/2015 | 20 | 9,752.00 | 195,040.00 | 4.99 | 9,737.60 | 0.00 | 0.00 | 4.99 | 9,737.60 | 0 | 0 | 0.00 |
| BSE | CNGC | | 30/04/2015 | 500 | 336.95 | 168,475.00 | 7.37 | 12,420.00 | 0.00 | 0.00 | 7.37 | 12,420.00 | 133000 | 0 | 0.00 |
| BSE | CNGC | | 26/03/2015 | 500 | 334.05 | 167,025.00 | 7.44 | 12,420.00 | 0.00 | 0.00 | 7.44 | 12,420.00 | 133000 | 0 | 0.00 |
| BSE | CNGC | | 26/02/2015 | 500 | 333.50 | 166,750.00 | 7.45 | 12,420.00 | 5.00 | 8,337.50 | 12.45 | 20,757.50 | 133000 | 0 | 0.00 |
| BSE | ORIENTBANK | | 26/03/2015 | 1000 | 245.45 | 245,450.00 | 10.95 | 26,870.00 | 0.00 | 0.00 | 10.95 | 26,870.00 | 0 | 0 | 0.00 |
| BSE | ORIENTBANK | | 26/02/2015 | 1000 | 243.75 | 243,750.00 | 11.02 | 26,870.00 | 0.00 | 0.00 | 11.02 | 26,870.00 | 0 | 0 | 0.00 |
| BSE | ORIENTBANK | | 30/04/2015 | 1000 | 247.60 | 247,600.00 | 10.85 | 26,870.00 | 0.00 | 0.00 | 10.85 | 26,870.00 | 0 | 0 | 0.00 |
| BSE | PEIRONET | | 26/02/2015 | 2000 | 177.20 | 354,400.00 | 7.49 | 26,540.00 | 0.00 | 0.00 | 7.49 | 26,540.00 | 0 | 0 | 0.00 |
| BSE | PEIRONET | | 30/04/2015 | 2000 | 180.00 | 360,000.00 | 7.37 | 26,540.00 | 0.00 | 0.00 | 7.37 | 26,540.00 | 0 | 0 | 0.00 |
| BSE | PEIRONET | | 26/03/2015 | 2000 | 178.45 | 356,900.00 | 7.44 | 26,540.00 | 0.00 | 0.00 | 7.44 | 26,540.00 | 0 | 0 | 0.00 |
| BSE | FFC | | 26/03/2015 | 1000 | 280.65 | 280,650.00 | 8.42 | 23,630.00 | 0.00 | 0.00 | 8.42 | 23,630.00 | 0 | 0 | 0.00 |
| BSE | FFC | | 26/02/2015 | 1000 | 278.70 | 278,700.00 | 8.48 | 23,630.00 | 0.00 | 0.00 | 8.48 | 23,630.00 | 0 | 0 | 0.00 |
| BSE | FFC | | 30/04/2015 | 1000 | 283.10 | 283,100.00 | 8.35 | 23,630.00 | 0.00 | 0.00 | 8.35 | 23,630.00 | 0 | 0 | 0.00 |
| BSE | FNB | | 26/02/2015 | 1250 | 167.40 | 209,250.00 | 8.02 | 16,787.50 | 0.00 | 0.00 | 8.02 | 16,787.50 | 0 | 0 | 0.00 |
| BSE | FNB | | 26/03/2015 | 1250 | 168.55 | 210,687.50 | 7.97 | 16,787.50 | 0.00 | 0.00 | 7.97 | 16,787.50 | 0 | 0 | 0.00 |
| BSE | FNB | | 30/04/2015 | 1250 | 170.00 | 212,500.00 | 7.90 | 16,787.50 | 0.00 | 0.00 | 7.90 | 16,787.50 | 0 | 0 | 0.00 |
| BSE | POWERGRID | | 26/03/2015 | 2000 | 154.55 | 309,100.00 | 7.43 | 22,980.00 | 0.00 | 0.00 | 7.43 | 22,980.00 | 0 | 0 | 0.00 |
| BSE | POWERGRID | | 26/02/2015 | 2000 | 153.50 | 307,000.00 | 7.49 | 22,980.00 | 0.00 | 0.00 | 7.49 | 22,980.00 | 0 | 0 | 0.00 |
| BSE | POWERGRID | | 30/04/2015 | 2000 | 155.90 | 311,800.00 | 7.37 | 22,980.00 | 0.00 | 0.00 | 7.37 | 22,980.00 | 0 | 0 | 0.00 |
| BSE | PTC | | 26/03/2015 | 4000 | 86.90 | 347,600.00 | 8.03 | 27,920.00 | 0.00 | 0.00 | 8.03 | 27,920.00 | 0 | 0 | 0.00 |
| BSE | PTC | | 26/02/2015 | 4000 | 86.30 | 345,200.00 | 8.09 | 27,920.00 | 0.00 | 0.00 | 8.09 | 27,920.00 | 0 | 0 | 0.00 |
| BSE | PTC | | 30/04/2015 | 4000 | 87.65 | 350,600.00 | 7.96 | 27,920.00 | 0.00 | 0.00 | 7.96 | 27,920.00 | 0 | 0 | 0.00 |
| BSE | RANBAXY | | 26/03/2015 | 500 | 711.25 | 355,625.00 | 7.44 | 26,450.00 | 0.00 | 0.00 | 7.44 | 26,450.00 | 0 | 0 | 0.00 |
| BSE | RANBAXY | | 26/02/2015 | 500 | 706.35 | 353,175.00 | 7.49 | 26,450.00 | 0.00 | 0.00 | 7.49 | 26,450.00 | 0 | 0 | 0.00 |
| BSE | RANBAXY | | 30/04/2015 | 500 | 717.40 | 358,700.00 | 7.37 | 26,450.00 | 0.00 | 0.00 | 7.37 | 26,450.00 | 0 | 0 | 0.00 |
| BSE | ROOM | | 26/02/2015 | 2000 | 72.10 | 144,200.00 | 9.22 | 13,300.00 | 5.00 | 7,210.00 | 14.22 | 20,510.00 | 4000 | 0 | 0.00 |
| BSE | ROOM | | 30/04/2015 | 2000 | 73.25 | 146,500.00 | 9.08 | 13,300.00 | 0.00 | 0.00 | 9.08 | 13,300.00 | 4000 | 0 | 0.00 |
| BSE | ROOM | | 26/03/2015 | 2000 | 72.60 | 145,200.00 | 9.16 | 13,300.00 | 0.00 | 0.00 | 9.16 | 13,300.00 | 4000 | 0 | 0.00 |
| BSE | RECLTD | | 26/03/2015 | 1000 | 320.60 | 320,600.00 | 9.20 | 29,500.00 | 0.00 | 0.00 | 9.20 | 29,500.00 | 15000 | 0 | 0.00 |

| Exchange | Symbol | ▲ | ExpiryDate | LotSize | Price | Amount | Span Margin % | Span Amount | Exposure Margin % | Exposure Amount | Total Margin | Total Amount | OpenInterest | MarketLimit | MarketWideUtilisation |
|----------|------------|---|------------|---------|-----------|------------|---------------|-------------|-------------------|-----------------|--------------|--------------|--------------|-------------|-----------------------|
| BSE | RECLTD | | 26/02/2015 | 1000 | 318.35 | 318,350.00 | 9.27 | 29,500.00 | 0.00 | 0.00 | 9.27 | 29,500.00 | 15000 | 0 | 0.00 |
| BSE | RECLTD | | 30/04/2015 | 1000 | 323.35 | 323,350.00 | 9.12 | 29,500.00 | 0.00 | 0.00 | 9.12 | 29,500.00 | 15000 | 0 | 0.00 |
| BSE | RELCAPITAL | | 26/02/2015 | 500 | 458.15 | 229,075.00 | 8.12 | 18,590.00 | 5.00 | 11,453.75 | 13.12 | 30,043.75 | 4500 | 0 | 0.00 |
| BSE | RELCAPITAL | | 30/04/2015 | 500 | 465.30 | 232,650.00 | 7.99 | 18,590.00 | 0.00 | 0.00 | 7.99 | 18,590.00 | 4500 | 0 | 0.00 |
| BSE | RELCAPITAL | | 26/03/2015 | 500 | 461.30 | 230,650.00 | 8.06 | 18,590.00 | 0.00 | 0.00 | 8.06 | 18,590.00 | 4500 | 0 | 0.00 |
| BSE | RELIANCE | | 30/04/2015 | 250 | 888.25 | 222,062.50 | 7.37 | 16,372.50 | 0.00 | 0.00 | 7.37 | 16,372.50 | 34250 | 0 | 0.00 |
| BSE | RELIANCE | | 26/03/2015 | 250 | 880.60 | 220,150.00 | 7.44 | 16,372.50 | 0.00 | 0.00 | 7.44 | 16,372.50 | 34250 | 0 | 0.00 |
| BSE | RELIANCE | | 26/02/2015 | 250 | 876.10 | 219,025.00 | 7.48 | 16,372.50 | 5.00 | 10,951.25 | 12.48 | 27,323.75 | 34250 | 0 | 0.00 |
| BSE | RELINFRA | | 26/03/2015 | 500 | 470.00 | 235,000.00 | 10.18 | 23,915.00 | 0.00 | 0.00 | 10.18 | 23,915.00 | 2500 | 0 | 0.00 |
| BSE | RELINFRA | | 26/02/2015 | 500 | 466.80 | 233,400.00 | 10.25 | 23,915.00 | 5.00 | 11,670.00 | 15.25 | 35,585.00 | 2500 | 0 | 0.00 |
| BSE | RELINFRA | | 30/04/2015 | 500 | 474.10 | 237,050.00 | 10.09 | 23,915.00 | 0.00 | 0.00 | 10.09 | 23,915.00 | 2500 | 0 | 0.00 |
| BSE | RPOWER | | 26/02/2015 | 4000 | 63.45 | 253,800.00 | 8.23 | 20,880.00 | 0.00 | 0.00 | 8.23 | 20,880.00 | 120000 | 0 | 0.00 |
| BSE | RPOWER | | 30/04/2015 | 4000 | 64.45 | 257,800.00 | 8.10 | 20,880.00 | 0.00 | 0.00 | 8.10 | 20,880.00 | 120000 | 0 | 0.00 |
| BSE | RPOWER | | 26/03/2015 | 4000 | 63.90 | 255,600.00 | 8.17 | 20,880.00 | 0.00 | 0.00 | 8.17 | 20,880.00 | 120000 | 0 | 0.00 |
| BSE | SAIL | | 26/02/2015 | 4000 | 74.45 | 297,800.00 | 7.49 | 22,320.00 | 0.00 | 0.00 | 7.49 | 22,320.00 | 64000 | 0 | 0.00 |
| BSE | SAIL | | 30/04/2015 | 4000 | 75.65 | 302,600.00 | 7.38 | 22,320.00 | 0.00 | 0.00 | 7.38 | 22,320.00 | 64000 | 0 | 0.00 |
| BSE | SAIL | | 26/03/2015 | 4000 | 75.00 | 300,000.00 | 7.44 | 22,320.00 | 0.00 | 0.00 | 7.44 | 22,320.00 | 64000 | 0 | 0.00 |
| BSE | SBIN | | 26/02/2015 | 1250 | 302.65 | 378,312.50 | 8.51 | 32,187.50 | 5.00 | 18,915.63 | 13.51 | 51,103.13 | 35000 | 0 | 0.00 |
| BSE | SBIN | | 30/04/2015 | 1250 | 307.45 | 384,312.50 | 8.38 | 32,187.50 | 0.00 | 0.00 | 8.38 | 32,187.50 | 35000 | 0 | 0.00 |
| BSE | SBIN | | 26/03/2015 | 1250 | 304.80 | 381,000.00 | 8.45 | 32,187.50 | 0.00 | 0.00 | 8.45 | 32,187.50 | 35000 | 0 | 0.00 |
| BSE | SENSEX | | 30/04/2015 | 15 | 29,733.00 | 445,995.00 | 4.92 | 21,923.55 | 0.00 | 0.00 | 4.92 | 21,923.55 | 290325 | 0 | 0.00 |
| BSE | SENSEX | | 26/03/2015 | 15 | 29,470.00 | 442,050.00 | 4.96 | 21,923.55 | 3.00 | 13,261.50 | 7.96 | 35,185.05 | 290325 | 0 | 0.00 |
| BSE | SENSEX | | 26/02/2015 | 15 | 29,295.00 | 439,425.00 | 4.99 | 21,923.55 | 3.00 | 13,182.75 | 7.99 | 35,106.30 | 290325 | 0 | 0.00 |
| BSE | SIEMENS | | 26/03/2015 | 250 | 1,268.50 | 317,125.00 | 7.44 | 23,585.00 | 0.00 | 0.00 | 7.44 | 23,585.00 | 0 | 0 | 0.00 |
| BSE | SIEMENS | | 26/02/2015 | 250 | 1,259.75 | 314,937.50 | 7.49 | 23,585.00 | 0.00 | 0.00 | 7.49 | 23,585.00 | 0 | 0 | 0.00 |
| BSE | SIEMENS | | 30/04/2015 | 250 | 1,279.50 | 319,875.00 | 7.37 | 23,585.00 | 0.00 | 0.00 | 7.37 | 23,585.00 | 0 | 0 | 0.00 |
| BSE | SKSMCRO | | 26/02/2015 | 1000 | 422.70 | 422,700.00 | 7.49 | 31,660.00 | 0.00 | 0.00 | 7.49 | 31,660.00 | 0 | 0 | 0.00 |
| BSE | SKSMCRO | | 30/04/2015 | 1000 | 429.35 | 429,350.00 | 7.37 | 31,660.00 | 0.00 | 0.00 | 7.37 | 31,660.00 | 0 | 0 | 0.00 |
| BSE | SKSMCRO | | 26/03/2015 | 1000 | 425.65 | 425,650.00 | 7.44 | 31,660.00 | 0.00 | 0.00 | 7.44 | 31,660.00 | 0 | 0 | 0.00 |
| BSE | SRTRANSFIN | | 26/02/2015 | 250 | 1,216.15 | 304,037.50 | 8.54 | 25,955.00 | 0.00 | 0.00 | 8.54 | 25,955.00 | 0 | 0 | 0.00 |
| BSE | SRTRANSFIN | | 26/03/2015 | 250 | 1,224.55 | 306,137.50 | 8.48 | 25,955.00 | 0.00 | 0.00 | 8.48 | 25,955.00 | 0 | 0 | 0.00 |
| BSE | SRTRANSFIN | | 30/04/2015 | 250 | 1,235.20 | 308,800.00 | 8.41 | 25,955.00 | 0.00 | 0.00 | 8.41 | 25,955.00 | 0 | 0 | 0.00 |
| BSE | SSLT | | 26/02/2015 | 1000 | 217.70 | 217,700.00 | 10.62 | 23,120.00 | 5.00 | 10,885.00 | 15.62 | 34,005.00 | 2000 | 0 | 0.00 |
| BSE | SSLT | | 26/03/2015 | 1000 | 219.25 | 219,250.00 | 10.55 | 23,120.00 | 0.00 | 0.00 | 10.55 | 23,120.00 | 2000 | 0 | 0.00 |
| BSE | SSLT | | 30/04/2015 | 1000 | 221.15 | 221,150.00 | 10.45 | 23,120.00 | 0.00 | 0.00 | 10.45 | 23,120.00 | 2000 | 0 | 0.00 |
| BSE | STAR | | 26/02/2015 | 500 | 919.10 | 459,550.00 | 7.89 | 36,245.00 | 5.00 | 22,977.50 | 12.89 | 59,222.50 | 2000 | 0 | 0.00 |
| BSE | STAR | | 30/04/2015 | 500 | 933.50 | 466,750.00 | 7.77 | 36,245.00 | 0.00 | 0.00 | 7.77 | 36,245.00 | 2000 | 0 | 0.00 |
| BSE | STAR | | 26/03/2015 | 500 | 925.50 | 462,750.00 | 7.83 | 36,245.00 | 0.00 | 0.00 | 7.83 | 36,245.00 | 2000 | 0 | 0.00 |
| BSE | SUNFARMA | | 26/03/2015 | 250 | 920.90 | 230,225.00 | 7.44 | 17,122.50 | 0.00 | 0.00 | 7.44 | 17,122.50 | 9750 | 0 | 0.00 |
| BSE | SUNFARMA | | 30/04/2015 | 250 | 928.85 | 232,212.50 | 7.37 | 17,122.50 | 0.00 | 0.00 | 7.37 | 17,122.50 | 9750 | 0 | 0.00 |
| BSE | SUNFARMA | | 26/02/2015 | 250 | 915.35 | 228,837.50 | 7.48 | 17,122.50 | 5.00 | 11,441.88 | 12.48 | 28,564.38 | 9750 | 0 | 0.00 |
| BSE | SUNTV | | 30/04/2015 | 1000 | 437.50 | 437,500.00 | 10.41 | 45,550.00 | 0.00 | 0.00 | 10.41 | 45,550.00 | 0 | 0 | 0.00 |
| BSE | SUNTV | | 26/03/2015 | 1000 | 433.70 | 433,700.00 | 10.50 | 45,550.00 | 0.00 | 0.00 | 10.50 | 45,550.00 | 0 | 0 | 0.00 |
| BSE | SUNTV | | 26/02/2015 | 1000 | 430.75 | 430,750.00 | 10.57 | 45,550.00 | 0.00 | 0.00 | 10.57 | 45,550.00 | 0 | 0 | 0.00 |
| BSE | SYNDBANK | | 26/03/2015 | 2000 | 120.90 | 241,800.00 | 10.74 | 25,960.00 | 0.00 | 0.00 | 10.74 | 25,960.00 | 36000 | 0 | 0.00 |
| BSE | SYNDBANK | | 26/02/2015 | 2000 | 120.10 | 240,200.00 | 10.81 | 25,960.00 | 5.00 | 12,010.00 | 15.81 | 37,970.00 | 36000 | 0 | 0.00 |
| BSE | SYNDBANK | | 30/04/2015 | 2000 | 121.95 | 243,900.00 | 10.64 | 25,960.00 | 0.00 | 0.00 | 10.64 | 25,960.00 | 36000 | 0 | 0.00 |
| BSE | TATAHEM | | 30/04/2015 | 1000 | 474.50 | 474,500.00 | 7.37 | 34,990.00 | 0.00 | 0.00 | 7.37 | 34,990.00 | 0 | 0 | 0.00 |
| BSE | TATAHEM | | 26/03/2015 | 1000 | 470.45 | 470,450.00 | 7.44 | 34,990.00 | 0.00 | 0.00 | 7.44 | 34,990.00 | 0 | 0 | 0.00 |
| BSE | TATAHEM | | 26/02/2015 | 1000 | 467.20 | 467,200.00 | 7.49 | 34,990.00 | 0.00 | 0.00 | 7.49 | 34,990.00 | 0 | 0 | 0.00 |
| BSE | TATACOMM | | 26/03/2015 | 1000 | 414.35 | 414,350.00 | 7.44 | 30,820.00 | 0.00 | 0.00 | 7.44 | 30,820.00 | 2000 | 0 | 0.00 |
| BSE | TATACOMM | | 26/02/2015 | 1000 | 411.50 | 411,500.00 | 7.49 | 30,820.00 | 5.00 | 20,575.00 | 12.49 | 51,395.00 | 2000 | 0 | 0.00 |
| BSE | TATACOMM | | 30/04/2015 | 1000 | 417.95 | 417,950.00 | 7.37 | 30,820.00 | 0.00 | 0.00 | 7.37 | 30,820.00 | 2000 | 0 | 0.00 |
| BSE | TATAGLOBAL | | 30/04/2015 | 2000 | 162.45 | 324,900.00 | 7.37 | 23,960.00 | 0.00 | 0.00 | 7.37 | 23,960.00 | 0 | 0 | 0.00 |
| BSE | TATAGLOBAL | | 26/03/2015 | 2000 | 161.05 | 322,100.00 | 7.44 | 23,960.00 | 0.00 | 0.00 | 7.44 | 23,960.00 | 0 | 0 | 0.00 |
| BSE | TATAGLOBAL | | 26/02/2015 | 2000 | 159.95 | 319,900.00 | 7.49 | 23,960.00 | 0.00 | 0.00 | 7.49 | 23,960.00 | 0 | 0 | 0.00 |
| BSE | TATAMOTORS | | 26/03/2015 | 500 | 583.65 | 291,825.00 | 7.44 | 21,705.00 | 0.00 | 0.00 | 7.44 | 21,705.00 | 15000 | 0 | 0.00 |
| BSE | TATAMOTORS | | 26/02/2015 | 500 | 578.60 | 289,300.00 | 7.50 | 21,705.00 | 5.00 | 14,465.00 | 12.50 | 36,170.00 | 15000 | 0 | 0.00 |
| BSE | TATAMOTORS | | 30/04/2015 | 500 | 588.75 | 294,375.00 | 7.37 | 21,705.00 | 0.00 | 0.00 | 7.37 | 21,705.00 | 15000 | 0 | 0.00 |
| BSE | TATAMIRDR | | 26/03/2015 | 1000 | 384.85 | 384,850.00 | 8.61 | 33,120.00 | 0.00 | 0.00 | 8.61 | 33,120.00 | 0 | 0 | 0.00 |
| BSE | TATAMIRDR | | 26/02/2015 | 1000 | 382.20 | 382,200.00 | 8.67 | 33,120.00 | 0.00 | 0.00 | 8.67 | 33,120.00 | 0 | 0 | 0.00 |
| BSE | TATAMIRDR | | 30/04/2015 | 1000 | 388.20 | 388,200.00 | 8.53 | 33,120.00 | 0.00 | 0.00 | 8.53 | 33,120.00 | 0 | 0 | 0.00 |
| BSE | TATAPOWER | | 26/02/2015 | 4000 | 86.10 | 344,400.00 | 8.99 | 30,960.00 | 5.00 | 17,220.00 | 13.99 | 48,180.00 | 256000 | 0 | 0.00 |
| BSE | TATAPOWER | | 30/04/2015 | 4000 | 87.40 | 349,600.00 | 8.86 | 30,960.00 | 0.00 | 0.00 | 8.86 | 30,960.00 | 256000 | 0 | 0.00 |
| BSE | TATAPOWER | | 26/03/2015 | 4000 | 86.65 | 346,600.00 | 8.93 | 30,960.00 | 0.00 | 0.00 | 8.93 | 30,960.00 | 256000 | 0 | 0.00 |
| BSE | TATASTEEL | | 26/02/2015 | 500 | 377.60 | 188,800.00 | 7.44 | 14,050.00 | 5.00 | 9,440.00 | 12.44 | 23,490.00 | 3000 | 0 | 0.00 |
| BSE | TATASTEEL | | 30/04/2015 | 500 | 381.15 | 190,575.00 | 7.37 | 14,050.00 | 0.00 | 0.00 | 7.37 | 14,050.00 | 3000 | 0 | 0.00 |
| BSE | TATASTEEL | | 26/03/2015 | 500 | 377.85 | 188,925.00 | 7.44 | 14,050.00 | 0.00 | 0.00 | 7.44 | 14,050.00 | 3000 | 0 | 0.00 |
| BSE | TCS | | 26/03/2015 | 125 | 2,697.35 | 337,168.75 | 7.44 | 25,076.25 | 0.00 | 0.00 | 7.44 | 25,076.25 | 15875 | 0 | 0.00 |
| BSE | TCS | | 26/02/2015 | 125 | 2,676.05 | 334,506.25 | 7.50 | 25,076.25 | 5.00 | 16,725.31 | 12.50 | 41,801.56 | 15875 | 0 | 0.00 |

| Exchange | Symbol | ExpiryDate | LotSize | Price | Amount | Span Margin % | Span Amount | Exposure Margin % | Exposure Amount | Total Margin | Total Amount | OpenInterest | MarketLimit | MarketWideUtilisation |
|----------|------------|------------|---------|----------|------------|---------------|-------------|-------------------|-----------------|--------------|--------------|--------------|-------------|-----------------------|
| BSE | TCS | 30/04/2015 | 125 | 2,720.75 | 340,093.75 | 7.37 | 25,076.25 | 0.00 | 0.00 | 7.37 | 25,076.25 | 15875 | 0 | 0.00 |
| BSE | TECHM | 26/02/2015 | 125 | 2,814.35 | 351,793.75 | 7.49 | 26,345.00 | 0.00 | 0.00 | 7.49 | 26,345.00 | 0 | 0 | 0.00 |
| BSE | TECHM | 26/03/2015 | 125 | 2,833.85 | 354,231.25 | 7.44 | 26,345.00 | 0.00 | 0.00 | 7.44 | 26,345.00 | 0 | 0 | 0.00 |
| BSE | TECHM | 30/04/2015 | 125 | 2,858.40 | 357,300.00 | 7.37 | 26,345.00 | 0.00 | 0.00 | 7.37 | 26,345.00 | 0 | 0 | 0.00 |
| BSE | TECK | 26/02/2015 | 55 | 6,406.00 | 352,330.00 | 4.99 | 17,589.55 | 0.00 | 0.00 | 4.99 | 17,589.55 | 0 | 0 | 0.00 |
| BSE | TECK | 26/03/2015 | 55 | 6,450.00 | 354,750.00 | 4.96 | 17,589.55 | 0.00 | 0.00 | 4.96 | 17,589.55 | 0 | 0 | 0.00 |
| BSE | TECK | 30/04/2015 | 55 | 6,506.00 | 357,830.00 | 4.92 | 17,589.55 | 0.00 | 0.00 | 4.92 | 17,589.55 | 0 | 0 | 0.00 |
| BSE | TITAN | 26/03/2015 | 1000 | 438.65 | 438,650.00 | 7.44 | 32,620.00 | 0.00 | 0.00 | 7.44 | 32,620.00 | 0 | 0 | 0.00 |
| BSE | TITAN | 26/02/2015 | 1000 | 435.65 | 435,650.00 | 7.49 | 32,620.00 | 0.00 | 0.00 | 7.49 | 32,620.00 | 0 | 0 | 0.00 |
| BSE | TITAN | 30/04/2015 | 1000 | 442.45 | 442,450.00 | 7.37 | 32,620.00 | 0.00 | 0.00 | 7.37 | 32,620.00 | 0 | 0 | 0.00 |
| BSE | TVSMOTOR | 26/03/2015 | 1000 | 298.50 | 298,500.00 | 7.44 | 22,200.00 | 0.00 | 0.00 | 7.44 | 22,200.00 | 0 | 0 | 0.00 |
| BSE | TVSMOTOR | 26/02/2015 | 1000 | 296.45 | 296,450.00 | 7.49 | 22,200.00 | 0.00 | 0.00 | 7.49 | 22,200.00 | 0 | 0 | 0.00 |
| BSE | TVSMOTOR | 30/04/2015 | 1000 | 301.10 | 301,100.00 | 7.37 | 22,200.00 | 0.00 | 0.00 | 7.37 | 22,200.00 | 0 | 0 | 0.00 |
| BSE | LBL | 26/03/2015 | 500 | 982.65 | 491,325.00 | 8.28 | 40,705.00 | 0.00 | 0.00 | 8.28 | 40,705.00 | 0 | 0 | 0.00 |
| BSE | LBL | 26/02/2015 | 500 | 975.90 | 487,950.00 | 8.34 | 40,705.00 | 0.00 | 0.00 | 8.34 | 40,705.00 | 0 | 0 | 0.00 |
| BSE | LBL | 30/04/2015 | 500 | 991.15 | 495,575.00 | 8.21 | 40,705.00 | 0.00 | 0.00 | 8.21 | 40,705.00 | 0 | 0 | 0.00 |
| BSE | UOBBANK | 26/02/2015 | 4000 | 72.30 | 289,200.00 | 8.66 | 25,040.00 | 0.00 | 0.00 | 8.66 | 25,040.00 | 12000 | 0 | 0.00 |
| BSE | UOBBANK | 30/04/2015 | 4000 | 73.45 | 293,800.00 | 8.52 | 25,040.00 | 0.00 | 0.00 | 8.52 | 25,040.00 | 12000 | 0 | 0.00 |
| BSE | UOBBANK | 26/03/2015 | 4000 | 72.80 | 291,200.00 | 8.60 | 25,040.00 | 0.00 | 0.00 | 8.60 | 25,040.00 | 12000 | 0 | 0.00 |
| BSE | ULTRACEMCO | 26/02/2015 | 125 | 3,018.55 | 377,318.75 | 7.49 | 28,257.50 | 0.00 | 0.00 | 7.49 | 28,257.50 | 0 | 0 | 0.00 |
| BSE | ULTRACEMCO | 26/03/2015 | 125 | 3,039.50 | 379,937.50 | 7.44 | 28,257.50 | 0.00 | 0.00 | 7.44 | 28,257.50 | 0 | 0 | 0.00 |
| BSE | ULTRACEMCO | 30/04/2015 | 125 | 3,065.80 | 383,225.00 | 7.37 | 28,257.50 | 0.00 | 0.00 | 7.37 | 28,257.50 | 0 | 0 | 0.00 |
| BSE | UNIONBANK | 26/02/2015 | 1000 | 180.10 | 180,100.00 | 9.57 | 17,230.00 | 0.00 | 0.00 | 9.57 | 17,230.00 | 0 | 0 | 0.00 |
| BSE | UNIONBANK | 30/04/2015 | 1000 | 182.95 | 182,950.00 | 9.42 | 17,230.00 | 0.00 | 0.00 | 9.42 | 17,230.00 | 0 | 0 | 0.00 |
| BSE | UNIONBANK | 26/03/2015 | 1000 | 181.35 | 181,350.00 | 9.50 | 17,230.00 | 0.00 | 0.00 | 9.50 | 17,230.00 | 0 | 0 | 0.00 |
| BSE | UNITECH | 26/03/2015 | 9000 | 18.55 | 166,950.00 | 14.39 | 24,030.00 | 0.00 | 0.00 | 14.39 | 24,030.00 | 0 | 0 | 0.00 |
| BSE | UNITECH | 26/02/2015 | 9000 | 18.45 | 166,050.00 | 14.47 | 24,030.00 | 0.00 | 0.00 | 14.47 | 24,030.00 | 0 | 0 | 0.00 |
| BSE | UNITECH | 30/04/2015 | 9000 | 18.70 | 168,300.00 | 14.28 | 24,030.00 | 0.00 | 0.00 | 14.28 | 24,030.00 | 0 | 0 | 0.00 |
| BSE | UPL | 26/03/2015 | 1000 | 424.60 | 424,600.00 | 9.11 | 38,700.00 | 0.00 | 0.00 | 9.11 | 38,700.00 | 10000 | 0 | 0.00 |
| BSE | UPL | 26/02/2015 | 1000 | 421.65 | 421,650.00 | 9.18 | 38,700.00 | 5.00 | 21,082.50 | 14.18 | 59,782.50 | 10000 | 0 | 0.00 |
| BSE | UPL | 30/04/2015 | 1000 | 428.30 | 428,300.00 | 9.04 | 38,700.00 | 0.00 | 0.00 | 9.04 | 38,700.00 | 10000 | 0 | 0.00 |
| BSE | VOLTAS | 30/04/2015 | 1000 | 264.10 | 264,100.00 | 8.04 | 21,230.00 | 0.00 | 0.00 | 8.04 | 21,230.00 | 0 | 0 | 0.00 |
| BSE | VOLTAS | 26/03/2015 | 1000 | 261.85 | 261,850.00 | 8.11 | 21,230.00 | 0.00 | 0.00 | 8.11 | 21,230.00 | 0 | 0 | 0.00 |
| BSE | VOLTAS | 26/02/2015 | 1000 | 260.05 | 260,050.00 | 8.16 | 21,230.00 | 0.00 | 0.00 | 8.16 | 21,230.00 | 0 | 0 | 0.00 |
| BSE | WIPRO | 26/03/2015 | 500 | 655.70 | 327,850.00 | 7.44 | 24,385.00 | 0.00 | 0.00 | 7.44 | 24,385.00 | 1000 | 0 | 0.00 |
| BSE | WIPRO | 26/02/2015 | 500 | 651.20 | 325,600.00 | 7.49 | 24,385.00 | 5.00 | 16,280.00 | 12.49 | 40,665.00 | 1000 | 0 | 0.00 |
| BSE | WIPRO | 30/04/2015 | 500 | 661.40 | 330,700.00 | 7.37 | 24,385.00 | 0.00 | 0.00 | 7.37 | 24,385.00 | 1000 | 0 | 0.00 |
| BSE | WOCKPHARMA | 26/02/2015 | 500 | 1,466.10 | 733,050.00 | 11.29 | 82,770.00 | 0.00 | 0.00 | 11.29 | 82,770.00 | 0 | 0 | 0.00 |
| BSE | WOCKPHARMA | 26/03/2015 | 500 | 1,476.30 | 738,150.00 | 11.21 | 82,770.00 | 0.00 | 0.00 | 11.21 | 82,770.00 | 0 | 0 | 0.00 |
| BSE | WOCKPHARMA | 30/04/2015 | 500 | 1,489.05 | 744,525.00 | 11.12 | 82,770.00 | 0.00 | 0.00 | 11.12 | 82,770.00 | 0 | 0 | 0.00 |
| BSE | YESBANK | 26/03/2015 | 500 | 831.40 | 415,700.00 | 7.44 | 30,915.00 | 0.00 | 0.00 | 7.44 | 30,915.00 | 0 | 0 | 0.00 |
| BSE | YESBANK | 26/02/2015 | 500 | 825.65 | 412,825.00 | 7.49 | 30,915.00 | 0.00 | 0.00 | 7.49 | 30,915.00 | 0 | 0 | 0.00 |
| BSE | YESBANK | 30/04/2015 | 500 | 838.60 | 419,300.00 | 7.37 | 30,915.00 | 0.00 | 0.00 | 7.37 | 30,915.00 | 0 | 0 | 0.00 |
| BSE | ZEEL | 26/02/2015 | 1000 | 359.35 | 359,350.00 | 7.49 | 26,910.00 | 0.00 | 0.00 | 7.49 | 26,910.00 | 0 | 0 | 0.00 |
| BSE | ZEEL | 26/03/2015 | 1000 | 361.80 | 361,800.00 | 7.44 | 26,910.00 | 0.00 | 0.00 | 7.44 | 26,910.00 | 0 | 0 | 0.00 |
| BSE | ZEEL | 30/04/2015 | 1000 | 364.95 | 364,950.00 | 7.37 | 26,910.00 | 0.00 | 0.00 | 7.37 | 26,910.00 | 0 | 0 | 0.00 |