

Exchange	Symbol ▲	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
BSE	ABIRLANJVO	25/06/2015	125	1,828.55	228,568.75	8.12	18,567.50	0.00	0.00	8.12	18,567.50	0	0	0.00
BSE	ABIRLANJVO	30/07/2015	125	1,844.35	230,543.75	8.05	18,567.50	0.00	0.00	8.05	18,567.50	0	0	0.00
BSE	ABIRLANJVO	28/05/2015	125	1,815.95	226,993.75	8.18	18,567.50	0.00	0.00	8.18	18,567.50	0	0	0.00
BSE	ACC	25/06/2015	125	1,493.10	186,637.50	7.44	13,888.75	0.00	0.00	7.44	13,888.75	0	0	0.00
BSE	ACC	30/07/2015	125	1,506.05	188,256.25	7.38	13,888.75	0.00	0.00	7.38	13,888.75	0	0	0.00
BSE	ACC	28/05/2015	125	1,482.85	185,356.25	7.49	13,888.75	0.00	0.00	7.49	13,888.75	0	0	0.00
BSE	ADANENT	25/06/2015	500	799.40	399,700.00	9.77	39,060.00	0.00	0.00	9.77	39,060.00	0	0	0.00
BSE	ADANENT	30/07/2015	500	806.30	403,150.00	9.69	39,060.00	0.00	0.00	9.69	39,060.00	0	0	0.00
BSE	ADANENT	28/05/2015	500	793.90	396,950.00	9.84	39,060.00	0.00	0.00	9.84	39,060.00	0	0	0.00
BSE	ADANFORTS	25/06/2015	1000	347.80	347,800.00	7.99	27,800.00	0.00	0.00	7.99	27,800.00	0	0	0.00
BSE	ADANFORTS	28/05/2015	1000	345.40	345,400.00	8.05	27,800.00	0.00	0.00	8.05	27,800.00	0	0	0.00
BSE	ADANFORTS	30/07/2015	1000	350.85	350,850.00	7.92	27,800.00	0.00	0.00	7.92	27,800.00	0	0	0.00
BSE	ADANPOWER	25/06/2015	4000	40.50	162,000.00	8.59	13,920.00	0.00	0.00	8.59	13,920.00	0	0	0.00
BSE	ADANPOWER	30/07/2015	4000	40.85	163,400.00	8.52	13,920.00	0.00	0.00	8.52	13,920.00	0	0	0.00
BSE	ADANPOWER	28/05/2015	4000	40.20	160,800.00	8.66	13,920.00	0.00	0.00	8.66	13,920.00	0	0	0.00
BSE	ALBK	25/06/2015	2000	101.10	202,200.00	7.90	15,980.00	0.00	0.00	7.90	15,980.00	8000	0	0.00
BSE	ALBK	28/05/2015	2000	100.40	200,800.00	7.96	15,980.00	5.00	10,040.00	12.96	26,020.00	8000	0	0.00
BSE	ALBK	30/07/2015	2000	101.95	203,900.00	7.84	15,980.00	0.00	0.00	7.84	15,980.00	8000	0	0.00
BSE	ALS	18/06/2015	10	48,353.00	483,530.00	4.97	24,040.00	0.00	0.00	4.97	24,040.00	0	0	0.00
BSE	ALS	17/09/2015	10	49,451.00	494,510.00	4.86	24,040.00	0.00	0.00	4.86	24,040.00	0	0	0.00
BSE	ALS	17/12/2015	10	50,573.00	505,730.00	4.75	24,040.00	0.00	0.00	4.75	24,040.00	0	0	0.00
BSE	ALS	17/03/2016	10	51,720.00	517,200.00	4.65	24,040.00	0.00	0.00	4.65	24,040.00	0	0	0.00
BSE	AMBUJACEM	25/06/2015	1000	228.50	228,500.00	7.45	17,030.00	0.00	0.00	7.45	17,030.00	0	0	0.00
BSE	AMBUJACEM	30/07/2015	1000	230.45	230,450.00	7.39	17,030.00	0.00	0.00	7.39	17,030.00	0	0	0.00
BSE	AMBUJACEM	28/05/2015	1000	226.90	226,900.00	7.51	17,030.00	0.00	0.00	7.51	17,030.00	0	0	0.00
BSE	AMTEKAUTO	25/06/2015	2000	153.75	307,500.00	10.60	32,580.00	0.00	0.00	10.60	32,580.00	6000	0	0.00
BSE	AMTEKAUTO	30/07/2015	2000	155.05	310,100.00	10.51	32,580.00	0.00	0.00	10.51	32,580.00	6000	0	0.00
BSE	AMTEKAUTO	28/05/2015	2000	152.70	305,400.00	10.67	32,580.00	5.00	15,270.00	15.67	47,850.00	6000	0	0.00
BSE	ANDHRABANK	25/06/2015	4000	77.00	308,000.00	7.91	24,360.00	0.00	0.00	7.91	24,360.00	4000	0	0.00
BSE	ANDHRABANK	28/05/2015	4000	76.50	306,000.00	7.96	24,360.00	5.00	15,300.00	12.96	39,660.00	4000	0	0.00
BSE	ANDHRABANK	30/07/2015	4000	77.70	310,800.00	7.84	24,360.00	0.00	0.00	7.84	24,360.00	4000	0	0.00
BSE	APOLLOHOSP	25/06/2015	250	1,249.25	312,312.50	8.76	27,367.50	0.00	0.00	8.76	27,367.50	0	0	0.00
BSE	APOLLOHOSP	30/07/2015	250	1,260.10	315,025.00	8.69	27,367.50	0.00	0.00	8.69	27,367.50	0	0	0.00
BSE	APOLLOHOSP	28/05/2015	250	1,240.65	310,162.50	8.82	27,367.50	0.00	0.00	8.82	27,367.50	0	0	0.00
BSE	APOLLOTYRE	25/06/2015	2000	184.75	369,500.00	9.30	34,380.00	0.00	0.00	9.30	34,380.00	0	0	0.00
BSE	APOLLOTYRE	30/07/2015	2000	186.35	372,700.00	9.22	34,380.00	0.00	0.00	9.22	34,380.00	0	0	0.00
BSE	APOLLOTYRE	28/05/2015	2000	183.50	367,000.00	9.37	34,380.00	0.00	0.00	9.37	34,380.00	0	0	0.00
BSE	ARVIND	25/06/2015	1000	234.65	234,650.00	9.05	21,230.00	0.00	0.00	9.05	21,230.00	0	0	0.00
BSE	ARVIND	28/05/2015	1000	233.00	233,000.00	9.11	21,230.00	0.00	0.00	9.11	21,230.00	0	0	0.00
BSE	ARVIND	30/07/2015	1000	236.65	236,650.00	8.97	21,230.00	0.00	0.00	8.97	21,230.00	0	0	0.00
BSE	ASHOKLEY	25/06/2015	4000	69.80	279,200.00	8.90	24,840.00	0.00	0.00	8.90	24,840.00	0	0	0.00
BSE	ASHOKLEY	30/07/2015	4000	70.40	281,600.00	8.82	24,840.00	0.00	0.00	8.82	24,840.00	0	0	0.00
BSE	ASHOKLEY	28/05/2015	4000	69.35	277,400.00	8.95	24,840.00	0.00	0.00	8.95	24,840.00	0	0	0.00
BSE	ASIANPAINT	25/06/2015	250	769.15	192,287.50	7.45	14,320.00	0.00	0.00	7.45	14,320.00	0	0	0.00
BSE	ASIANPAINT	28/05/2015	250	763.90	190,975.00	7.50	14,320.00	0.00	0.00	7.50	14,320.00	0	0	0.00
BSE	ASIANPAINT	30/07/2015	250	775.85	193,962.50	7.38	14,320.00	0.00	0.00	7.38	14,320.00	0	0	0.00
BSE	AUROPHARMA	25/06/2015	250	1,357.55	339,387.50	9.76	33,127.50	0.00	0.00	9.76	33,127.50	0	0	0.00
BSE	AUROPHARMA	30/07/2015	250	1,369.30	342,325.00	9.68	33,127.50	0.00	0.00	9.68	33,127.50	0	0	0.00
BSE	AUROPHARMA	28/05/2015	250	1,348.20	337,050.00	9.83	33,127.50	0.00	0.00	9.83	33,127.50	0	0	0.00
BSE	AXISBANK	25/06/2015	500	569.30	284,650.00	7.44	21,190.00	0.00	0.00	7.44	21,190.00	3000	0	0.00
BSE	AXISBANK	28/05/2015	500	564.85	282,425.00	7.50	21,190.00	5.00	14,121.25	12.50	35,311.25	3000	0	0.00
BSE	AXISBANK	30/07/2015	500	574.25	287,125.00	7.38	21,190.00	0.00	0.00	7.38	21,190.00	3000	0	0.00
BSE	BAJAJ-AUTO	25/06/2015	125	2,332.70	291,587.50	8.00	23,322.50	0.00	0.00	8.00	23,322.50	5375	0	0.00
BSE	BAJAJ-AUTO	30/07/2015	125	2,352.90	294,112.50	7.93	23,322.50	0.00	0.00	7.93	23,322.50	5375	0	0.00
BSE	BAJAJ-AUTO	28/05/2015	125	2,316.00	289,500.00	8.06	23,322.50	5.00	14,475.00	13.06	37,797.50	5375	0	0.00
BSE	BANKBARODA	25/06/2015	1250	160.75	200,937.50	12.72	25,550.00	0.00	0.00	12.72	25,550.00	1250	0	0.00
BSE	BANKBARODA	28/05/2015	1250	159.65	199,562.50	12.80	25,550.00	5.00	9,978.13	17.80	35,528.13	1250	0	0.00
BSE	BANKEX	25/06/2015	15	21,218.00	318,270.00	4.96	15,796.20	0.00	0.00	4.96	15,796.20	0	0	0.00
BSE	BANKEX	30/07/2015	15	21,402.00	321,030.00	4.92	15,796.20	0.00	0.00	4.92	15,796.20	0	0	0.00
BSE	BANKEX	28/05/2015	15	21,072.00	316,080.00	5.00	15,796.20	0.00	0.00	5.00	15,796.20	0	0	0.00
BSE	BANKINDIA	25/06/2015	1000	203.65	203,650.00	8.44	17,180.00	0.00	0.00	8.44	17,180.00	0	0	0.00
BSE	BANKINDIA	30/07/2015	1000	205.40	205,400.00	8.36	17,180.00	0.00	0.00	8.36	17,180.00	0	0	0.00
BSE	BANKINDIA	28/05/2015	1000	202.25	202,250.00	8.49	17,180.00	0.00	0.00	8.49	17,180.00	0	0	0.00
BSE	BATAINDIA	25/06/2015	250	1,081.65	270,412.50	7.51	20,302.50	0.00	0.00	7.51	20,302.50	500	0	0.00
BSE	BATAINDIA	28/05/2015	250	1,074.25	268,562.50	7.56	20,302.50	5.00	13,428.13	12.56	33,730.63	500	0	0.00
BSE	BATAINDIA	30/07/2015	250	1,091.05	272,762.50	7.44	20,302.50	0.00	0.00	7.44	20,302.50	500	0	0.00
BSE	BHARATFORG	25/06/2015	250	1,286.00	321,500.00	8.17	26,280.00	0.00	0.00	8.17	26,280.00	0	0	0.00
BSE	BHARATFORG	28/05/2015	250	1,277.15	319,287.50	8.23	26,280.00	0.00	0.00	8.23	26,280.00	0	0	0.00
BSE	BHARATFORG	30/07/2015	250	1,297.10	324,275.00	8.10	26,280.00	0.00	0.00	8.10	26,280.00	0	0	0.00
BSE	BHARTIARTIL	25/06/2015	500	403.85	201,925.00	7.44	15,030.00	0.00	0.00	7.44	15,030.00	0	0	0.00

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BSE	BHARTIARTL		28/05/2015	500	399.80	199,900.00	7.52	15,030.00	5.00	9,995.00	12.52	25,025.00	0	0	0.00
BSE	BHEL		25/06/2015	1000	236.95	236,950.00	7.63	18,080.00	5.00	11,847.50	12.63	29,927.50	27000	0	0.00
BSE	BHEL		28/05/2015	1000	237.50	237,500.00	7.61	18,080.00	5.00	11,875.00	12.61	29,955.00	27000	0	0.00
BSE	BHEL		30/07/2015	1000	244.90	244,900.00	7.38	18,080.00	0.00	0.00	7.38	18,080.00	27000	0	0.00
BSE	BIOCON		25/06/2015	500	451.45	225,725.00	7.44	16,790.00	0.00	0.00	7.44	16,790.00	0	0	0.00
BSE	BIOCON		30/07/2015	500	455.35	227,675.00	7.37	16,790.00	0.00	0.00	7.37	16,790.00	0	0	0.00
BSE	BIOCON		28/05/2015	500	448.30	224,150.00	7.49	16,790.00	0.00	0.00	7.49	16,790.00	0	0	0.00
BSE	BOSCH-LTD		25/06/2015	125	23,307.50	2,913,437.50	8.20	238,812.50	0.00	0.00	8.20	238,812.50	0	0	0.00
BSE	BOSCH-LTD		30/07/2015	125	23,509.55	2,938,693.75	8.13	238,812.50	0.00	0.00	8.13	238,812.50	0	0	0.00
BSE	BOSCH-LTD		28/05/2015	125	23,147.15	2,893,393.75	8.25	238,812.50	0.00	0.00	8.25	238,812.50	0	0	0.00
BSE	BPCL		25/06/2015	500	787.55	393,775.00	7.45	29,325.00	0.00	0.00	7.45	29,325.00	0	0	0.00
BSE	BPCL		28/05/2015	500	782.15	391,075.00	7.50	29,325.00	0.00	0.00	7.50	29,325.00	0	0	0.00
BSE	BPCL		30/07/2015	500	794.40	397,200.00	7.38	29,325.00	0.00	0.00	7.38	29,325.00	0	0	0.00
BSE	BSE100		25/06/2015	50	8,536.25	426,812.50	4.96	21,183.50	0.00	0.00	4.96	21,183.50	0	0	0.00
BSE	BSE100		30/07/2015	50	8,610.25	430,512.50	4.92	21,183.50	0.00	0.00	4.92	21,183.50	0	0	0.00
BSE	BSE100		28/05/2015	50	8,477.50	423,875.00	5.00	21,183.50	0.00	0.00	5.00	21,183.50	0	0	0.00
BSE	CAIRN		25/06/2015	1000	193.75	193,750.00	7.44	14,420.00	0.00	0.00	7.44	14,420.00	0	0	0.00
BSE	CAIRN		30/07/2015	1000	195.40	195,400.00	7.38	14,420.00	0.00	0.00	7.38	14,420.00	0	0	0.00
BSE	CAIRN		28/05/2015	1000	192.40	192,400.00	7.49	14,420.00	0.00	0.00	7.49	14,420.00	0	0	0.00
BSE	CANBK		25/06/2015	1000	338.80	338,800.00	8.14	27,590.00	0.00	0.00	8.14	27,590.00	0	0	0.00
BSE	CANBK		28/05/2015	1000	336.45	336,450.00	8.20	27,590.00	0.00	0.00	8.20	27,590.00	0	0	0.00
BSE	CANBK		30/07/2015	1000	341.75	341,750.00	8.07	27,590.00	0.00	0.00	8.07	27,590.00	0	0	0.00
BSE	CENTURYTEX		25/06/2015	500	678.20	339,100.00	13.25	44,935.00	0.00	0.00	13.25	44,935.00	0	0	0.00
BSE	CENTURYTEX		30/07/2015	500	684.10	342,050.00	13.14	44,935.00	0.00	0.00	13.14	44,935.00	0	0	0.00
BSE	CENTURYTEX		28/05/2015	500	673.55	336,775.00	13.34	44,935.00	0.00	0.00	13.34	44,935.00	0	0	0.00
BSE	CESC		25/06/2015	500	565.75	282,875.00	7.45	21,065.00	0.00	0.00	7.45	21,065.00	0	0	0.00
BSE	CESC		28/05/2015	500	561.90	280,950.00	7.50	21,065.00	0.00	0.00	7.50	21,065.00	0	0	0.00
BSE	CESC		30/07/2015	500	570.65	285,325.00	7.38	21,065.00	0.00	0.00	7.38	21,065.00	0	0	0.00
BSE	CIFLA		25/06/2015	500	663.95	331,975.00	7.45	24,720.00	0.00	0.00	7.45	24,720.00	14000	0	0.00
BSE	CIFLA		30/07/2015	500	669.70	334,850.00	7.38	24,720.00	0.00	0.00	7.38	24,720.00	14000	0	0.00
BSE	CIFLA		28/05/2015	500	657.20	328,600.00	7.52	24,720.00	5.00	16,430.00	12.52	41,150.00	14000	0	0.00
BSE	COALINDIA		25/06/2015	1000	377.75	377,750.00	7.44	28,120.00	0.00	0.00	7.44	28,120.00	0	0	0.00
BSE	COALINDIA		28/05/2015	1000	375.15	375,150.00	7.50	28,120.00	0.00	0.00	7.50	28,120.00	0	0	0.00
BSE	COALINDIA		30/07/2015	1000	381.00	381,000.00	7.38	28,120.00	0.00	0.00	7.38	28,120.00	0	0	0.00
BSE	COLPAL		25/06/2015	125	2,012.00	251,500.00	7.45	18,727.50	0.00	0.00	7.45	18,727.50	0	0	0.00
BSE	COLPAL		30/07/2015	125	2,029.40	253,675.00	7.38	18,727.50	0.00	0.00	7.38	18,727.50	0	0	0.00
BSE	COLPAL		28/05/2015	125	1,998.15	249,768.75	7.50	18,727.50	0.00	0.00	7.50	18,727.50	0	0	0.00
BSE	CROMPGREAV		25/06/2015	1000	174.80	174,800.00	7.44	13,000.00	0.00	0.00	7.44	13,000.00	0	0	0.00
BSE	CROMPGREAV		28/05/2015	1000	173.60	173,600.00	7.49	13,000.00	0.00	0.00	7.49	13,000.00	0	0	0.00
BSE	DABUR		25/06/2015	1000	272.65	272,650.00	7.43	20,260.00	0.00	0.00	7.43	20,260.00	0	0	0.00
BSE	DABUR		30/07/2015	1000	275.00	275,000.00	7.37	20,260.00	0.00	0.00	7.37	20,260.00	0	0	0.00
BSE	DABUR		28/05/2015	1000	270.80	270,800.00	7.48	20,260.00	0.00	0.00	7.48	20,260.00	0	0	0.00
BSE	DISHTV		25/06/2015	4000	97.55	390,200.00	13.62	53,160.00	0.00	0.00	13.62	53,160.00	0	0	0.00
BSE	DISHTV		30/07/2015	4000	98.40	393,600.00	13.51	53,160.00	0.00	0.00	13.51	53,160.00	0	0	0.00
BSE	DISHTV		28/05/2015	4000	96.90	387,600.00	13.72	53,160.00	0.00	0.00	13.72	53,160.00	0	0	0.00
BSE	DVISLAB		25/06/2015	125	1,854.70	231,837.50	7.45	17,265.00	0.00	0.00	7.45	17,265.00	2000	0	0.00
BSE	DVISLAB		28/05/2015	125	1,841.95	230,243.75	7.50	17,265.00	0.00	0.00	7.50	17,265.00	2000	0	0.00
BSE	DVISLAB		30/07/2015	125	1,870.80	233,850.00	7.38	17,265.00	0.00	0.00	7.38	17,265.00	2000	0	0.00
BSE	DLF		25/06/2015	2000	117.95	235,900.00	8.61	20,320.00	0.00	0.00	8.61	20,320.00	0	0	0.00
BSE	DLF		30/07/2015	2000	119.00	238,000.00	8.54	20,320.00	0.00	0.00	8.54	20,320.00	0	0	0.00
BSE	DLF		28/05/2015	2000	117.15	234,300.00	8.67	20,320.00	0.00	0.00	8.67	20,320.00	0	0	0.00
BSE	DRREDDY		25/06/2015	125	3,573.60	446,700.00	7.44	33,248.75	0.00	0.00	7.44	33,248.75	9000	0	0.00
BSE	DRREDDY		30/07/2015	125	3,604.55	450,568.75	7.38	33,248.75	0.00	0.00	7.38	33,248.75	9000	0	0.00
BSE	DRREDDY		28/05/2015	125	3,549.00	443,625.00	7.49	33,248.75	0.00	0.00	7.49	33,248.75	9000	0	0.00
BSE	EOHERMOT		25/06/2015	125	19,049.70	2,381,212.50	8.77	208,920.00	0.00	0.00	8.77	208,920.00	0	0	0.00
BSE	EOHERMOT		30/07/2015	125	19,214.80	2,401,850.00	8.70	208,920.00	0.00	0.00	8.70	208,920.00	0	0	0.00
BSE	EOHERMOT		28/05/2015	125	18,918.60	2,364,825.00	8.83	208,920.00	0.00	0.00	8.83	208,920.00	0	0	0.00
BSE	ENGINEERSIN		25/06/2015	1000	198.70	198,700.00	7.45	14,800.00	0.00	0.00	7.45	14,800.00	0	0	0.00
BSE	ENGINEERSIN		30/07/2015	1000	200.45	200,450.00	7.38	14,800.00	0.00	0.00	7.38	14,800.00	0	0	0.00
BSE	ENGINEERSIN		28/05/2015	1000	197.35	197,350.00	7.50	14,800.00	0.00	0.00	7.50	14,800.00	0	0	0.00
BSE	EXIDEND		25/06/2015	2000	158.35	316,700.00	7.46	23,620.00	0.00	0.00	7.46	23,620.00	0	0	0.00
BSE	EXIDEND		30/07/2015	2000	159.75	319,500.00	7.39	23,620.00	0.00	0.00	7.39	23,620.00	0	0	0.00
BSE	EXIDEND		28/05/2015	2000	157.30	314,600.00	7.51	23,620.00	0.00	0.00	7.51	23,620.00	0	0	0.00
BSE	FEDERALBNK		25/06/2015	2000	142.55	285,100.00	7.44	21,200.00	0.00	0.00	7.44	21,200.00	0	0	0.00
BSE	FEDERALBNK		30/07/2015	2000	143.80	287,600.00	7.37	21,200.00	0.00	0.00	7.37	21,200.00	0	0	0.00
BSE	FEDERALBNK		28/05/2015	2000	141.55	283,100.00	7.49	21,200.00	0.00	0.00	7.49	21,200.00	0	0	0.00
BSE	GAIL		25/06/2015	500	391.20	195,600.00	7.44	14,560.00	0.00	0.00	7.44	14,560.00	0	0	0.00
BSE	GAIL		28/05/2015	500	388.50	194,250.00	7.50	14,560.00	0.00	0.00	7.50	14,560.00	0	0	0.00
BSE	GLENMARK		25/06/2015	250	872.40	218,100.00	7.56	16,477.50	0.00	0.00	7.56	16,477.50	0	0	0.00
BSE	GLENMARK		30/07/2015	250	879.95	219,987.50	7.49	16,477.50	0.00	0.00	7.49	16,477.50	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	GLENMARK	28/05/2015	250	866.40	216,600.00	7.61	16,477.50	0.00	0.00	7.61	16,477.50	0	0	0.00
BSE	GVRINFRA	25/06/2015	9173	14.60	133,925.80	8.22	11,007.60	0.00	0.00	8.22	11,007.60	0	0	0.00
BSE	GVRINFRA	28/05/2015	9173	14.50	133,008.50	8.28	11,007.60	0.00	0.00	8.28	11,007.60	0	0	0.00
BSE	GODREJIND	25/06/2015	1001	366.60	366,966.60	8.95	32,852.82	0.00	0.00	8.95	32,852.82	0	0	0.00
BSE	GODREJIND	28/05/2015	1001	364.10	364,464.10	9.01	32,852.82	0.00	0.00	9.01	32,852.82	0	0	0.00
BSE	GRASIM	25/06/2015	125	3,598.70	449,837.50	7.44	33,467.50	0.00	0.00	7.44	33,467.50	0	0	0.00
BSE	GRASIM	30/07/2015	125	3,629.90	453,737.50	7.38	33,467.50	0.00	0.00	7.38	33,467.50	0	0	0.00
BSE	GRASIM	28/05/2015	125	3,573.95	446,743.75	7.49	33,467.50	0.00	0.00	7.49	33,467.50	0	0	0.00
BSE	HAVELLS	25/06/2015	1000	271.80	271,800.00	7.45	20,250.00	0.00	0.00	7.45	20,250.00	0	0	0.00
BSE	HAVELLS	30/07/2015	1000	274.15	274,150.00	7.39	20,250.00	0.00	0.00	7.39	20,250.00	0	0	0.00
BSE	HAVELLS	28/05/2015	1000	269.95	269,950.00	7.50	20,250.00	0.00	0.00	7.50	20,250.00	0	0	0.00
BSE	HQTECH	25/06/2015	250	1,000.90	250,225.00	7.44	18,617.50	0.00	0.00	7.44	18,617.50	0	0	0.00
BSE	HQTECH	28/05/2015	250	994.00	248,500.00	7.49	18,617.50	0.00	0.00	7.49	18,617.50	0	0	0.00
BSE	HQTECH	30/07/2015	250	1,009.55	252,387.50	7.38	18,617.50	0.00	0.00	7.38	18,617.50	0	0	0.00
BSE	HDFC	25/06/2015	250	1,249.15	312,287.50	7.45	23,250.00	0.00	0.00	7.45	23,250.00	250	0	0.00
BSE	HDFC	28/05/2015	250	1,250.30	312,575.00	7.44	23,250.00	5.00	15,628.75	12.44	38,878.75	250	0	0.00
BSE	HDFC	30/07/2015	250	1,260.00	315,000.00	7.38	23,250.00	0.00	0.00	7.38	23,250.00	250	0	0.00
BSE	HDFCBANK	25/06/2015	250	1,033.90	258,475.00	7.44	19,242.50	5.00	12,923.75	12.44	32,166.25	220250	0	0.00
BSE	HDFCBANK	30/07/2015	250	1,042.90	260,725.00	7.38	19,242.50	0.00	0.00	7.38	19,242.50	220250	0	0.00
BSE	HDFCBANK	28/05/2015	250	1,026.80	256,700.00	7.50	19,242.50	5.00	12,835.00	12.50	32,077.50	220250	0	0.00
BSE	HDL	25/06/2015	2000	110.70	221,400.00	15.95	35,320.00	0.00	0.00	15.95	35,320.00	0	0	0.00
BSE	HDL	28/05/2015	2000	109.95	219,900.00	16.06	35,320.00	0.00	0.00	16.06	35,320.00	0	0	0.00
BSE	HDL	30/07/2015	2000	111.70	223,400.00	15.81	35,320.00	0.00	0.00	15.81	35,320.00	0	0	0.00
BSE	HEROMOTOCO	25/06/2015	125	2,635.45	329,431.25	7.44	24,525.00	0.00	0.00	7.44	24,525.00	14375	0	0.00
BSE	HEROMOTOCO	30/07/2015	125	2,658.30	332,287.50	7.38	24,525.00	0.00	0.00	7.38	24,525.00	14375	0	0.00
BSE	HEROMOTOCO	28/05/2015	125	2,616.15	327,018.75	7.50	24,525.00	5.00	16,350.94	12.50	40,875.94	14375	0	0.00
BSE	HEXAWARE	25/06/2015	1000	279.60	279,600.00	9.66	27,000.00	0.00	0.00	9.66	27,000.00	0	0	0.00
BSE	HEXAWARE	28/05/2015	1000	277.70	277,700.00	9.72	27,000.00	0.00	0.00	9.72	27,000.00	0	0	0.00
BSE	HEXAWARE	30/07/2015	1000	282.05	282,050.00	9.57	27,000.00	0.00	0.00	9.57	27,000.00	0	0	0.00
BSE	HINDALCO	25/06/2015	2000	135.35	270,700.00	7.45	20,160.00	0.00	0.00	7.45	20,160.00	20000	0	0.00
BSE	HINDALCO	30/07/2015	2000	136.50	273,000.00	7.38	20,160.00	0.00	0.00	7.38	20,160.00	20000	0	0.00
BSE	HINDALCO	28/05/2015	2000	134.40	268,800.00	7.50	20,160.00	5.00	13,440.00	12.50	33,600.00	20000	0	0.00
BSE	HINDPETRO	25/06/2015	500	620.40	310,200.00	8.24	25,560.00	0.00	0.00	8.24	25,560.00	0	0	0.00
BSE	HINDPETRO	30/07/2015	500	625.80	312,900.00	8.17	25,560.00	0.00	0.00	8.17	25,560.00	0	0	0.00
BSE	HINDPETRO	28/05/2015	500	616.15	308,075.00	8.30	25,560.00	0.00	0.00	8.30	25,560.00	0	0	0.00
BSE	HINDUNLVR	25/06/2015	250	862.00	215,500.00	7.44	16,042.50	0.00	0.00	7.44	16,042.50	0	0	0.00
BSE	HINDUNLVR	30/07/2015	250	869.45	217,362.50	7.38	16,042.50	0.00	0.00	7.38	16,042.50	0	0	0.00
BSE	HINDUNLVR	28/05/2015	250	856.05	214,012.50	7.50	16,042.50	0.00	0.00	7.50	16,042.50	0	0	0.00
BSE	HINDZINC	25/06/2015	2000	174.15	348,300.00	7.44	25,900.00	0.00	0.00	7.44	25,900.00	0	0	0.00
BSE	HINDZINC	30/07/2015	2000	175.65	351,300.00	7.37	25,900.00	0.00	0.00	7.37	25,900.00	0	0	0.00
BSE	HINDZINC	28/05/2015	2000	172.95	345,900.00	7.49	25,900.00	0.00	0.00	7.49	25,900.00	0	0	0.00
BSE	HSI	29/06/2015	15	28,403.00	426,045.00	4.96	21,124.50	0.00	0.00	4.96	21,124.50	0	0	0.00
BSE	HSI	29/09/2015	15	29,055.00	435,825.00	4.85	21,124.50	0.00	0.00	4.85	21,124.50	0	0	0.00
BSE	HSI	28/05/2015	15	28,180.00	422,700.00	5.00	21,124.50	0.00	0.00	5.00	21,124.50	0	0	0.00
BSE	HSI	29/12/2015	15	29,714.00	445,710.00	4.74	21,124.50	0.00	0.00	4.74	21,124.50	0	0	0.00
BSE	IBREALST	25/06/2015	4000	57.95	231,800.00	10.91	25,280.00	0.00	0.00	10.91	25,280.00	0	0	0.00
BSE	IBREALST	28/05/2015	4000	57.55	230,200.00	10.98	25,280.00	0.00	0.00	10.98	25,280.00	0	0	0.00
BSE	IBREALST	30/07/2015	4000	58.45	233,800.00	10.81	25,280.00	0.00	0.00	10.81	25,280.00	0	0	0.00
BSE	IBULHSFIN	25/06/2015	500	597.95	298,975.00	7.44	22,255.00	0.00	0.00	7.44	22,255.00	0	0	0.00
BSE	IBULHSFIN	28/05/2015	500	593.85	296,925.00	7.50	22,255.00	0.00	0.00	7.50	22,255.00	0	0	0.00
BSE	IBULHSFIN	30/07/2015	500	603.15	301,575.00	7.38	22,255.00	0.00	0.00	7.38	22,255.00	0	0	0.00
BSE	IBV	17/06/2015	5	54,906.00	274,530.00	4.97	13,652.30	0.00	0.00	4.97	13,652.30	0	0	0.00
BSE	IBV	12/08/2015	5	55,670.00	278,350.00	4.90	13,652.30	0.00	0.00	4.90	13,652.30	0	0	0.00
BSE	IBV	14/10/2015	5	56,541.00	282,705.00	4.83	13,652.30	0.00	0.00	4.83	13,652.30	0	0	0.00
BSE	IBV	16/12/2015	5	57,426.00	287,130.00	4.75	13,652.30	0.00	0.00	4.75	13,652.30	0	0	0.00
BSE	IBV	17/02/2016	5	58,325.00	291,625.00	4.68	13,652.30	0.00	0.00	4.68	13,652.30	0	0	0.00
BSE	IBV	13/04/2016	5	59,136.00	295,680.00	4.62	13,652.30	0.00	0.00	4.62	13,652.30	0	0	0.00
BSE	ICOBANK	25/06/2015	1250	312.25	390,312.50	7.45	29,062.50	5.00	19,515.63	12.45	48,578.13	11250	0	0.00
BSE	ICOBANK	28/05/2015	1250	310.10	387,625.00	7.50	29,062.50	5.00	19,381.25	12.50	48,443.75	11250	0	0.00
BSE	IDBI	25/06/2015	4000	67.30	269,200.00	8.56	23,040.00	5.00	13,460.00	13.56	36,500.00	12000	0	0.00
BSE	IDBI	30/07/2015	4000	67.90	271,600.00	8.48	23,040.00	0.00	0.00	8.48	23,040.00	12000	0	0.00
BSE	IDBI	28/05/2015	4000	66.85	267,400.00	8.62	23,040.00	0.00	0.00	8.62	23,040.00	12000	0	0.00
BSE	IDEA	25/06/2015	2000	167.40	334,800.00	7.86	26,320.00	0.00	0.00	7.86	26,320.00	0	0	0.00
BSE	IDEA	30/07/2015	2000	168.85	337,700.00	7.79	26,320.00	0.00	0.00	7.79	26,320.00	0	0	0.00
BSE	IDEA	28/05/2015	2000	166.25	332,500.00	7.92	26,320.00	0.00	0.00	7.92	26,320.00	0	0	0.00
BSE	IDFC	25/06/2015	2000	154.65	309,300.00	7.44	23,020.00	0.00	0.00	7.44	23,020.00	0	0	0.00
BSE	IDFC	30/07/2015	2000	156.00	312,000.00	7.38	23,020.00	0.00	0.00	7.38	23,020.00	0	0	0.00
BSE	IDFC	28/05/2015	2000	153.60	307,200.00	7.49	23,020.00	0.00	0.00	7.49	23,020.00	0	0	0.00
BSE	IFCI	25/06/2015	8000	31.05	248,400.00	8.37	20,800.00	0.00	0.00	8.37	20,800.00	0	0	0.00
BSE	IFCI	30/07/2015	8000	31.30	250,400.00	8.31	20,800.00	0.00	0.00	8.31	20,800.00	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	IFO		28/05/2015	8000	30.80	246,400.00	8.44	20,800.00	0.00	0.00	8.44	20,800.00	0	0	0.00
BSE	IGL		25/06/2015	500	409.50	204,750.00	7.45	15,255.00	0.00	0.00	7.45	15,255.00	0	0	0.00
BSE	IGL		28/05/2015	500	406.70	203,350.00	7.50	15,255.00	0.00	0.00	7.50	15,255.00	0	0	0.00
BSE	IGL		30/07/2015	500	413.05	206,525.00	7.39	15,255.00	0.00	0.00	7.39	15,255.00	0	0	0.00
BSE	INDIACEM		25/06/2015	2000	89.50	179,000.00	9.96	17,820.00	0.00	0.00	9.96	17,820.00	6000	0	0.00
BSE	INDIACEM		28/05/2015	2000	88.75	177,500.00	10.04	17,820.00	5.00	8,875.00	15.04	26,695.00	6000	0	0.00
BSE	INDUSINBK		25/06/2015	250	859.30	214,825.00	7.45	16,000.00	0.00	0.00	7.45	16,000.00	0	0	0.00
BSE	INDUSINBK		28/05/2015	250	853.35	213,337.50	7.50	16,000.00	0.00	0.00	7.50	16,000.00	0	0	0.00
BSE	INDUSINBK		30/07/2015	250	866.75	216,687.50	7.38	16,000.00	0.00	0.00	7.38	16,000.00	0	0	0.00
BSE	INFY		25/06/2015	125	2,024.20	253,025.00	7.44	18,837.50	5.00	12,651.25	12.44	31,488.75	140125	0	0.00
BSE	INFY		28/05/2015	125	2,010.30	251,287.50	7.50	18,837.50	5.00	12,564.38	12.50	31,401.88	140125	0	0.00
BSE	INFY		30/07/2015	125	2,041.75	255,218.75	7.38	18,837.50	0.00	0.00	7.38	18,837.50	140125	0	0.00
BSE	IOB		25/06/2015	4000	41.90	167,600.00	7.45	12,480.00	0.00	0.00	7.45	12,480.00	0	0	0.00
BSE	IOB		28/05/2015	4000	41.60	166,400.00	7.50	12,480.00	0.00	0.00	7.50	12,480.00	0	0	0.00
BSE	IOC		25/06/2015	1000	350.25	350,250.00	7.43	26,020.00	0.00	0.00	7.43	26,020.00	0	0	0.00
BSE	IOC		30/07/2015	1000	353.25	353,250.00	7.37	26,020.00	0.00	0.00	7.37	26,020.00	0	0	0.00
BSE	IOC		28/05/2015	1000	347.80	347,800.00	7.48	26,020.00	0.00	0.00	7.48	26,020.00	0	0	0.00
BSE	IRB		25/06/2015	1000	244.05	244,050.00	8.02	19,570.00	0.00	0.00	8.02	19,570.00	0	0	0.00
BSE	IRB		28/05/2015	1000	242.35	242,350.00	8.08	19,570.00	0.00	0.00	8.08	19,570.00	0	0	0.00
BSE	IRB		30/07/2015	1000	246.15	246,150.00	7.95	19,570.00	0.00	0.00	7.95	19,570.00	0	0	0.00
BSE	ITC		25/06/2015	1000	312.00	312,000.00	7.55	23,570.00	5.00	15,600.00	12.55	39,170.00	20000	0	0.00
BSE	ITC		28/05/2015	1000	315.25	315,250.00	7.48	23,570.00	5.00	15,762.50	12.48	39,332.50	20000	0	0.00
BSE	ITC		30/07/2015	1000	319.40	319,400.00	7.38	23,570.00	0.00	0.00	7.38	23,570.00	20000	0	0.00
BSE	JINDALSTEL		25/06/2015	1000	135.60	135,600.00	9.48	12,850.00	0.00	0.00	9.48	12,850.00	0	0	0.00
BSE	JINDALSTEL		28/05/2015	1000	134.65	134,650.00	9.54	12,850.00	0.00	0.00	9.54	12,850.00	0	0	0.00
BSE	JISLJALEQS		25/06/2015	4000	65.20	260,800.00	13.10	34,160.00	0.00	0.00	13.10	34,160.00	12000	0	0.00
BSE	JISLJALEQS		28/05/2015	4000	64.75	259,000.00	13.19	34,160.00	5.00	12,950.00	18.19	47,110.00	12000	0	0.00
BSE	JISLJALEQS		30/07/2015	4000	65.75	263,000.00	12.99	34,160.00	0.00	0.00	12.99	34,160.00	12000	0	0.00
BSE	JPASSOAT		25/06/2015	8000	17.90	143,200.00	9.33	13,360.00	0.00	0.00	9.33	13,360.00	16000	0	0.00
BSE	JPASSOAT		30/07/2015	8000	18.05	144,400.00	9.25	13,360.00	0.00	0.00	9.25	13,360.00	16000	0	0.00
BSE	JPASSOAT		28/05/2015	8000	17.75	142,000.00	9.41	13,360.00	5.00	7,100.00	14.41	20,460.00	16000	0	0.00
BSE	JPOWER		25/06/2015	15000	7.35	110,250.00	9.66	10,650.00	0.00	0.00	9.66	10,650.00	90000	0	0.00
BSE	JPOWER		28/05/2015	15000	7.30	109,500.00	9.73	10,650.00	0.00	0.00	9.73	10,650.00	90000	0	0.00
BSE	JSWENERGY		25/06/2015	2000	109.60	219,200.00	9.83	21,540.00	0.00	0.00	9.83	21,540.00	0	0	0.00
BSE	JSWENERGY		30/07/2015	2000	110.55	221,100.00	9.74	21,540.00	0.00	0.00	9.74	21,540.00	0	0	0.00
BSE	JSWENERGY		28/05/2015	2000	108.85	217,700.00	9.89	21,540.00	0.00	0.00	9.89	21,540.00	0	0	0.00
BSE	JSWSTEEL		25/06/2015	250	919.00	229,750.00	7.45	17,105.00	0.00	0.00	7.45	17,105.00	0	0	0.00
BSE	JSWSTEEL		30/07/2015	250	927.00	231,750.00	7.38	17,105.00	0.00	0.00	7.38	17,105.00	0	0	0.00
BSE	JSWSTEEL		28/05/2015	250	912.70	228,175.00	7.50	17,105.00	0.00	0.00	7.50	17,105.00	0	0	0.00
BSE	JUBLFOOD		25/06/2015	250	1,760.15	440,037.50	10.11	44,502.50	0.00	0.00	10.11	44,502.50	0	0	0.00
BSE	JUBLFOOD		30/07/2015	250	1,775.45	443,862.50	10.03	44,502.50	0.00	0.00	10.03	44,502.50	0	0	0.00
BSE	JUBLFOOD		28/05/2015	250	1,748.05	437,012.50	10.18	44,502.50	0.00	0.00	10.18	44,502.50	0	0	0.00
BSE	JUSTDIAL		25/06/2015	125	1,145.00	143,125.00	9.40	13,450.00	0.00	0.00	9.40	13,450.00	0	0	0.00
BSE	JUSTDIAL		28/05/2015	125	1,137.10	142,137.50	9.46	13,450.00	0.00	0.00	9.46	13,450.00	0	0	0.00
BSE	KOTAKBANK		25/06/2015	250	1,392.65	348,162.50	7.43	25,867.50	0.00	0.00	7.43	25,867.50	750	0	0.00
BSE	KOTAKBANK		28/05/2015	250	1,383.10	345,775.00	7.48	25,867.50	5.00	17,288.75	12.48	43,156.25	750	0	0.00
BSE	KOTAKBANK		30/07/2015	250	1,404.75	351,187.50	7.37	25,867.50	0.00	0.00	7.37	25,867.50	750	0	0.00
BSE	KTKBANK		25/06/2015	2000	135.25	270,500.00	7.84	21,200.00	0.00	0.00	7.84	21,200.00	0	0	0.00
BSE	KTKBANK		30/07/2015	2000	136.40	272,800.00	7.77	21,200.00	0.00	0.00	7.77	21,200.00	0	0	0.00
BSE	KTKBANK		28/05/2015	2000	134.30	268,600.00	7.89	21,200.00	0.00	0.00	7.89	21,200.00	0	0	0.00
BSE	L&TFH		25/06/2015	4000	64.20	256,800.00	7.45	19,120.00	0.00	0.00	7.45	19,120.00	0	0	0.00
BSE	L&TFH		30/07/2015	4000	64.80	259,200.00	7.38	19,120.00	0.00	0.00	7.38	19,120.00	0	0	0.00
BSE	L&TFH		28/05/2015	4000	63.80	255,200.00	7.49	19,120.00	0.00	0.00	7.49	19,120.00	0	0	0.00
BSE	LIQ-HGFN		25/06/2015	500	407.55	203,775.00	7.44	15,165.00	0.00	0.00	7.44	15,165.00	2000	0	0.00
BSE	LIQ-HGFN		30/07/2015	500	411.10	205,550.00	7.38	15,165.00	0.00	0.00	7.38	15,165.00	2000	0	0.00
BSE	LIQ-HGFN		28/05/2015	500	404.75	202,375.00	7.49	15,165.00	5.00	10,118.75	12.49	25,283.75	2000	0	0.00
BSE	LT		25/06/2015	125	1,630.30	203,787.50	7.44	15,171.25	0.00	0.00	7.44	15,171.25	1500	0	0.00
BSE	LT		30/07/2015	125	1,644.45	205,556.25	7.38	15,171.25	0.00	0.00	7.38	15,171.25	1500	0	0.00
BSE	LT		28/05/2015	125	1,606.80	200,850.00	7.55	15,171.25	5.00	10,042.50	12.55	25,213.75	1500	0	0.00
BSE	LUPIN		25/06/2015	125	1,764.80	220,600.00	7.44	16,421.25	0.00	0.00	7.44	16,421.25	0	0	0.00
BSE	LUPIN		30/07/2015	125	1,780.10	222,512.50	7.38	16,421.25	0.00	0.00	7.38	16,421.25	0	0	0.00
BSE	LUPIN		28/05/2015	125	1,752.65	219,081.25	7.50	16,421.25	0.00	0.00	7.50	16,421.25	0	0	0.00
BSE	M&M		25/06/2015	250	1,269.75	317,437.50	7.44	23,632.50	0.00	0.00	7.44	23,632.50	7250	0	0.00
BSE	M&M		28/05/2015	250	1,261.00	315,250.00	7.50	23,632.50	5.00	15,762.50	12.50	39,395.00	7250	0	0.00
BSE	M&M		30/07/2015	250	1,280.75	320,187.50	7.38	23,632.50	0.00	0.00	7.38	23,632.50	7250	0	0.00
BSE	M&MFIN		25/06/2015	1000	262.75	262,750.00	7.46	19,610.00	0.00	0.00	7.46	19,610.00	0	0	0.00
BSE	M&MFIN		28/05/2015	1000	260.95	260,950.00	7.51	19,610.00	0.00	0.00	7.51	19,610.00	0	0	0.00
BSE	M&MFIN		30/07/2015	1000	265.00	265,000.00	7.40	19,610.00	0.00	0.00	7.40	19,610.00	0	0	0.00
BSE	MARUTI		25/06/2015	125	3,754.65	469,331.25	7.44	34,940.00	0.00	0.00	7.44	34,940.00	10875	0	0.00
BSE	MARUTI		30/07/2015	125	3,787.20	473,400.00	7.38	34,940.00	0.00	0.00	7.38	34,940.00	10875	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	MARUTI	28/05/2015	125	3,724.10	465,512.50	7.51	34,940.00	5.00	23,275.63	12.51	58,215.63	10875	0	0.00
BSE	MOLECDRUS	25/06/2015	1000	249.05	249,050.00	7.43	18,500.00	0.00	0.00	7.43	18,500.00	0	0	0.00
BSE	MOLECDRUS	30/07/2015	1000	251.20	251,200.00	7.36	18,500.00	0.00	0.00	7.36	18,500.00	0	0	0.00
BSE	MOLECDRUS	28/05/2015	1000	247.30	247,300.00	7.48	18,500.00	0.00	0.00	7.48	18,500.00	0	0	0.00
BSE	MINDTREE	25/06/2015	250	1,432.20	358,050.00	8.21	29,410.00	0.00	0.00	8.21	29,410.00	0	0	0.00
BSE	MINDTREE	28/05/2015	250	1,422.35	355,587.50	8.27	29,410.00	0.00	0.00	8.27	29,410.00	0	0	0.00
BSE	MINDTREE	30/07/2015	250	1,444.60	361,150.00	8.14	29,410.00	0.00	0.00	8.14	29,410.00	0	0	0.00
BSE	MX	15/06/2015	150	1,663.60	249,540.00	4.98	12,415.50	0.00	0.00	4.98	12,415.50	0	0	0.00
BSE	MX	15/09/2015	150	1,701.75	255,262.50	4.86	12,415.50	0.00	0.00	4.86	12,415.50	0	0	0.00
BSE	MOTHERSUM	25/06/2015	500	473.75	236,875.00	8.42	19,945.00	0.00	0.00	8.42	19,945.00	0	0	0.00
BSE	MOTHERSUM	30/07/2015	500	477.85	238,925.00	8.35	19,945.00	0.00	0.00	8.35	19,945.00	0	0	0.00
BSE	MOTHERSUM	28/05/2015	500	470.50	235,250.00	8.48	19,945.00	0.00	0.00	8.48	19,945.00	0	0	0.00
BSE	MRF	25/06/2015	125	35,823.10	4,477,887.50	7.45	333,403.75	0.00	0.00	7.45	333,403.75	0	0	0.00
BSE	MRF	28/05/2015	125	35,576.65	4,447,081.25	7.50	333,403.75	0.00	0.00	7.50	333,403.75	0	0	0.00
BSE	MRF	30/07/2015	125	36,133.60	4,516,700.00	7.38	333,403.75	0.00	0.00	7.38	333,403.75	0	0	0.00
BSE	NHFC	25/06/2015	10000	19.40	194,000.00	7.42	14,400.00	0.00	0.00	7.42	14,400.00	0	0	0.00
BSE	NHFC	28/05/2015	10000	19.25	192,500.00	7.48	14,400.00	0.00	0.00	7.48	14,400.00	0	0	0.00
BSE	NMDC	25/06/2015	2000	130.45	260,900.00	7.45	19,440.00	0.00	0.00	7.45	19,440.00	0	0	0.00
BSE	NMDC	30/07/2015	2000	131.60	263,200.00	7.39	19,440.00	0.00	0.00	7.39	19,440.00	0	0	0.00
BSE	NMDC	28/05/2015	2000	129.55	259,100.00	7.50	19,440.00	0.00	0.00	7.50	19,440.00	0	0	0.00
BSE	NIFC	25/06/2015	2000	133.50	267,000.00	7.45	19,880.00	0.00	0.00	7.45	19,880.00	0	0	0.00
BSE	NIFC	30/07/2015	2000	134.65	269,300.00	7.38	19,880.00	0.00	0.00	7.38	19,880.00	0	0	0.00
BSE	NIFC	28/05/2015	2000	132.55	265,100.00	7.50	19,880.00	0.00	0.00	7.50	19,880.00	0	0	0.00
BSE	OFSS	25/06/2015	125	3,615.40	451,925.00	7.43	33,575.00	0.00	0.00	7.43	33,575.00	0	0	0.00
BSE	OFSS	28/05/2015	125	3,590.50	448,812.50	7.48	33,575.00	0.00	0.00	7.48	33,575.00	0	0	0.00
BSE	OFSS	30/07/2015	125	3,646.75	455,843.75	7.37	33,575.00	0.00	0.00	7.37	33,575.00	0	0	0.00
BSE	OILGAS	25/06/2015	20	9,481.00	189,620.00	4.96	9,411.20	0.00	0.00	4.96	9,411.20	0	0	0.00
BSE	OILGAS	30/07/2015	20	9,563.00	191,260.00	4.92	9,411.20	0.00	0.00	4.92	9,411.20	0	0	0.00
BSE	OILGAS	28/05/2015	20	9,416.00	188,320.00	5.00	9,411.20	0.00	0.00	5.00	9,411.20	0	0	0.00
BSE	CNGC	25/06/2015	500	324.95	162,475.00	7.44	12,095.00	0.00	0.00	7.44	12,095.00	3500	0	0.00
BSE	CNGC	28/05/2015	500	322.75	161,375.00	7.49	12,095.00	5.00	8,068.75	12.49	20,163.75	3500	0	0.00
BSE	ORIENTBANK	25/06/2015	1000	200.90	200,900.00	10.77	21,640.00	0.00	0.00	10.77	21,640.00	0	0	0.00
BSE	ORIENTBANK	30/07/2015	1000	202.60	202,600.00	10.68	21,640.00	0.00	0.00	10.68	21,640.00	0	0	0.00
BSE	ORIENTBANK	28/05/2015	1000	199.50	199,500.00	10.85	21,640.00	0.00	0.00	10.85	21,640.00	0	0	0.00
BSE	PETRONET	25/06/2015	2000	183.70	367,400.00	7.45	27,360.00	0.00	0.00	7.45	27,360.00	0	0	0.00
BSE	PETRONET	28/05/2015	2000	182.45	364,900.00	7.50	27,360.00	0.00	0.00	7.50	27,360.00	0	0	0.00
BSE	PETRONET	30/07/2015	2000	185.30	370,600.00	7.38	27,360.00	0.00	0.00	7.38	27,360.00	0	0	0.00
BSE	FFC	25/06/2015	1000	278.30	278,300.00	7.45	20,720.00	0.00	0.00	7.45	20,720.00	0	0	0.00
BSE	FFC	30/07/2015	1000	280.70	280,700.00	7.38	20,720.00	0.00	0.00	7.38	20,720.00	0	0	0.00
BSE	FFC	28/05/2015	1000	276.40	276,400.00	7.50	20,720.00	0.00	0.00	7.50	20,720.00	0	0	0.00
BSE	FNB	25/06/2015	1250	151.45	189,312.50	7.83	14,825.00	0.00	0.00	7.83	14,825.00	0	0	0.00
BSE	FNB	28/05/2015	1250	150.40	188,000.00	7.89	14,825.00	0.00	0.00	7.89	14,825.00	0	0	0.00
BSE	POWERGRID	25/06/2015	2000	144.10	288,200.00	7.44	21,440.00	0.00	0.00	7.44	21,440.00	0	0	0.00
BSE	POWERGRID	30/07/2015	2000	145.35	290,700.00	7.38	21,440.00	0.00	0.00	7.38	21,440.00	0	0	0.00
BSE	POWERGRID	28/05/2015	2000	143.10	286,200.00	7.49	21,440.00	0.00	0.00	7.49	21,440.00	0	0	0.00
BSE	PTC	25/06/2015	4000	67.45	269,800.00	7.46	20,120.00	0.00	0.00	7.46	20,120.00	132000	0	0.00
BSE	PTC	30/07/2015	4000	68.05	272,200.00	7.39	20,120.00	0.00	0.00	7.39	20,120.00	132000	0	0.00
BSE	PTC	28/05/2015	4000	67.00	268,000.00	7.51	20,120.00	0.00	0.00	7.51	20,120.00	132000	0	0.00
BSE	ROOM	25/06/2015	2000	64.20	128,400.00	11.31	14,520.00	0.00	0.00	11.31	14,520.00	4000	0	0.00
BSE	ROOM	28/05/2015	2000	63.80	127,600.00	11.38	14,520.00	0.00	0.00	11.38	14,520.00	4000	0	0.00
BSE	RECLTD	25/06/2015	1000	308.25	308,250.00	7.44	22,920.00	0.00	0.00	7.44	22,920.00	0	0	0.00
BSE	RECLTD	28/05/2015	1000	306.15	306,150.00	7.49	22,920.00	0.00	0.00	7.49	22,920.00	0	0	0.00
BSE	RECLTD	30/07/2015	1000	310.95	310,950.00	7.37	22,920.00	0.00	0.00	7.37	22,920.00	0	0	0.00
BSE	RELCAPITAL	25/06/2015	500	391.55	195,775.00	7.60	14,885.00	0.00	0.00	7.60	14,885.00	500	0	0.00
BSE	RELCAPITAL	30/07/2015	500	394.95	197,475.00	7.54	14,885.00	0.00	0.00	7.54	14,885.00	500	0	0.00
BSE	RELCAPITAL	28/05/2015	500	388.85	194,425.00	7.66	14,885.00	5.00	9,721.25	12.66	24,606.25	500	0	0.00
BSE	RELIANCE	25/06/2015	250	891.20	222,800.00	7.45	16,587.50	5.00	11,140.00	12.45	27,727.50	406000	0	0.00
BSE	RELIANCE	30/07/2015	250	898.95	224,737.50	7.38	16,587.50	0.00	0.00	7.38	16,587.50	406000	0	0.00
BSE	RELIANCE	28/05/2015	250	885.10	221,275.00	7.50	16,587.50	5.00	11,063.75	12.50	27,651.25	406000	0	0.00
BSE	RELINFRA	25/06/2015	500	431.45	215,725.00	9.11	19,650.00	0.00	0.00	9.11	19,650.00	0	0	0.00
BSE	RELINFRA	28/05/2015	500	428.45	214,225.00	9.17	19,650.00	0.00	0.00	9.17	19,650.00	0	0	0.00
BSE	RELINFRA	30/07/2015	500	435.15	217,575.00	9.03	19,650.00	0.00	0.00	9.03	19,650.00	0	0	0.00
BSE	RPOWER	25/06/2015	4000	53.95	215,800.00	7.45	16,080.00	0.00	0.00	7.45	16,080.00	72000	0	0.00
BSE	RPOWER	30/07/2015	4000	54.40	217,600.00	7.39	16,080.00	0.00	0.00	7.39	16,080.00	72000	0	0.00
BSE	RPOWER	28/05/2015	4000	53.60	214,400.00	7.50	16,080.00	0.00	0.00	7.50	16,080.00	72000	0	0.00
BSE	SAIL	25/06/2015	4000	66.50	266,000.00	7.46	19,840.00	0.00	0.00	7.46	19,840.00	4000	0	0.00
BSE	SAIL	30/07/2015	4000	67.05	268,200.00	7.40	19,840.00	0.00	0.00	7.40	19,840.00	4000	0	0.00
BSE	SAIL	28/05/2015	4000	66.05	264,200.00	7.51	19,840.00	0.00	0.00	7.51	19,840.00	4000	0	0.00
BSE	SBIN	25/06/2015	1250	279.30	349,125.00	7.44	25,987.50	5.00	17,456.25	12.44	43,443.75	826250	0	0.00
BSE	SBIN	28/05/2015	1250	274.20	342,750.00	7.58	25,987.50	5.00	17,137.50	12.58	43,125.00	826250	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	SENSEX	25/06/2015	15	27,566.00	413,340.00	5.00	20,648.55	3.00	12,400.20	8.00	33,048.75	268110	0	0.00
BSE	SENSEX	30/07/2015	15	27,976.00	419,640.00	4.92	20,648.55	0.00	0.00	4.92	20,648.55	268110	0	0.00
BSE	SENSEX	28/05/2015	15	27,524.00	412,860.00	5.00	20,648.55	3.00	12,385.80	8.00	33,034.35	268110	0	0.00
BSE	SIEMENS	25/06/2015	250	1,363.05	340,762.50	8.89	30,280.00	0.00	0.00	8.89	30,280.00	25000	0	0.00
BSE	SIEMENS	28/05/2015	250	1,353.65	338,412.50	8.95	30,280.00	0.00	0.00	8.95	30,280.00	25000	0	0.00
BSE	SIEMENS	30/07/2015	250	1,374.85	343,712.50	8.81	30,280.00	0.00	0.00	8.81	30,280.00	25000	0	0.00
BSE	SKSMCRO	25/06/2015	500	458.35	229,175.00	9.05	20,750.00	0.00	0.00	9.05	20,750.00	0	0	0.00
BSE	SKSMCRO	30/07/2015	500	462.30	231,150.00	8.98	20,750.00	0.00	0.00	8.98	20,750.00	0	0	0.00
BSE	SKSMCRO	28/05/2015	500	455.15	227,575.00	9.12	20,750.00	0.00	0.00	9.12	20,750.00	0	0	0.00
BSE	SRTRANSFIN	25/06/2015	250	842.05	210,512.50	11.09	23,345.00	0.00	0.00	11.09	23,345.00	0	0	0.00
BSE	SRTRANSFIN	30/07/2015	250	849.35	212,337.50	10.99	23,345.00	0.00	0.00	10.99	23,345.00	0	0	0.00
BSE	SRTRANSFIN	28/05/2015	250	836.25	209,062.50	11.17	23,345.00	0.00	0.00	11.17	23,345.00	0	0	0.00
BSE	STAR	25/06/2015	250	1,228.70	307,175.00	12.73	39,105.00	0.00	0.00	12.73	39,105.00	0	0	0.00
BSE	STAR	30/07/2015	250	1,239.35	309,837.50	12.62	39,105.00	0.00	0.00	12.62	39,105.00	0	0	0.00
BSE	STAR	28/05/2015	250	1,220.25	305,062.50	12.82	39,105.00	0.00	0.00	12.82	39,105.00	0	0	0.00
BSE	SUNFARMA	25/06/2015	250	1,002.25	250,562.50	7.44	18,642.50	0.00	0.00	7.44	18,642.50	250	0	0.00
BSE	SUNFARMA	28/05/2015	250	992.10	248,025.00	7.52	18,642.50	5.00	12,401.25	12.52	31,043.75	250	0	0.00
BSE	SUNFARMA	30/07/2015	250	1,010.90	252,725.00	7.38	18,642.50	0.00	0.00	7.38	18,642.50	250	0	0.00
BSE	SUNTV	25/06/2015	500	373.90	186,950.00	8.90	16,645.00	0.00	0.00	8.90	16,645.00	0	0	0.00
BSE	SUNTV	30/07/2015	500	377.15	188,575.00	8.83	16,645.00	0.00	0.00	8.83	16,645.00	0	0	0.00
BSE	SUNTV	28/05/2015	500	371.35	185,675.00	8.96	16,645.00	0.00	0.00	8.96	16,645.00	0	0	0.00
BSE	SYNDBANK	25/06/2015	2000	104.00	208,000.00	8.56	17,800.00	5.00	10,400.00	13.56	28,200.00	12000	0	0.00
BSE	SYNDBANK	30/07/2015	2000	110.15	220,300.00	8.08	17,800.00	0.00	0.00	8.08	17,800.00	12000	0	0.00
BSE	SYNDBANK	28/05/2015	2000	108.35	216,700.00	8.21	17,800.00	5.00	10,835.00	13.21	28,635.00	12000	0	0.00
BSE	TATAHEM	25/06/2015	500	447.85	223,925.00	7.46	16,695.00	0.00	0.00	7.46	16,695.00	0	0	0.00
BSE	TATAHEM	30/07/2015	500	451.75	225,875.00	7.39	16,695.00	0.00	0.00	7.39	16,695.00	0	0	0.00
BSE	TATAHEM	28/05/2015	500	444.75	222,375.00	7.51	16,695.00	0.00	0.00	7.51	16,695.00	0	0	0.00
BSE	TATACOMM	25/06/2015	500	448.45	224,225.00	7.46	16,730.00	0.00	0.00	7.46	16,730.00	0	0	0.00
BSE	TATACOMM	28/05/2015	500	445.35	222,675.00	7.51	16,730.00	0.00	0.00	7.51	16,730.00	0	0	0.00
BSE	TATACOMM	30/07/2015	500	452.35	226,175.00	7.40	16,730.00	0.00	0.00	7.40	16,730.00	0	0	0.00
BSE	TATAGLOBAL	25/06/2015	2000	149.90	299,800.00	7.43	22,280.00	0.00	0.00	7.43	22,280.00	8000	0	0.00
BSE	TATAGLOBAL	30/07/2015	2000	151.20	302,400.00	7.37	22,280.00	0.00	0.00	7.37	22,280.00	8000	0	0.00
BSE	TATAGLOBAL	28/05/2015	2000	148.85	297,700.00	7.48	22,280.00	5.00	14,885.00	12.48	37,165.00	8000	0	0.00
BSE	TATAMOTORS	25/06/2015	505	500.80	252,904.00	7.44	18,826.40	0.00	0.00	7.44	18,826.40	27775	0	0.00
BSE	TATAMOTORS	28/05/2015	505	497.05	251,010.25	7.50	18,826.40	5.00	12,550.51	12.50	31,376.91	27775	0	0.00
BSE	TATAMIRDR	25/06/2015	1010	310.70	313,807.00	7.44	23,361.30	0.00	0.00	7.44	23,361.30	0	0	0.00
BSE	TATAMIRDR	28/05/2015	1010	308.55	311,635.50	7.50	23,361.30	0.00	0.00	7.50	23,361.30	0	0	0.00
BSE	TATAPOWER	25/06/2015	4000	75.65	302,600.00	7.43	22,480.00	0.00	0.00	7.43	22,480.00	24000	0	0.00
BSE	TATAPOWER	30/07/2015	4000	76.30	305,200.00	7.37	22,480.00	0.00	0.00	7.37	22,480.00	24000	0	0.00
BSE	TATAPOWER	28/05/2015	4000	75.15	300,600.00	7.48	22,480.00	5.00	15,030.00	12.48	37,510.00	24000	0	0.00
BSE	TATASTEEL	25/06/2015	500	335.30	167,650.00	8.46	14,190.00	0.00	0.00	8.46	14,190.00	1000	0	0.00
BSE	TATASTEEL	28/05/2015	500	333.00	166,500.00	8.52	14,190.00	5.00	8,325.00	13.52	22,515.00	1000	0	0.00
BSE	TCS	25/06/2015	125	2,625.70	328,212.50	7.44	24,435.00	0.00	0.00	7.44	24,435.00	3375	0	0.00
BSE	TCS	28/05/2015	125	2,609.90	326,237.50	7.49	24,435.00	5.00	16,311.88	12.49	40,746.88	3375	0	0.00
BSE	TCS	30/07/2015	125	2,648.45	331,056.25	7.38	24,435.00	0.00	0.00	7.38	24,435.00	3375	0	0.00
BSE	TECHM	25/06/2015	500	645.00	322,500.00	7.45	24,020.00	0.00	0.00	7.45	24,020.00	0	0	0.00
BSE	TECHM	28/05/2015	500	640.55	320,275.00	7.50	24,020.00	0.00	0.00	7.50	24,020.00	0	0	0.00
BSE	TECHM	30/07/2015	500	650.60	325,300.00	7.38	24,020.00	0.00	0.00	7.38	24,020.00	0	0	0.00
BSE	TECK	25/06/2015	55	6,135.00	337,425.00	4.96	16,745.85	0.00	0.00	4.96	16,745.85	0	0	0.00
BSE	TECK	28/05/2015	55	6,092.00	335,060.00	5.00	16,745.85	0.00	0.00	5.00	16,745.85	0	0	0.00
BSE	TECK	30/07/2015	55	6,188.00	340,340.00	4.92	16,745.85	0.00	0.00	4.92	16,745.85	0	0	0.00
BSE	TITAN	25/06/2015	1000	373.00	373,000.00	7.45	27,770.00	0.00	0.00	7.45	27,770.00	0	0	0.00
BSE	TITAN	30/07/2015	1000	376.25	376,250.00	7.38	27,770.00	0.00	0.00	7.38	27,770.00	0	0	0.00
BSE	TITAN	28/05/2015	1000	370.45	370,450.00	7.50	27,770.00	0.00	0.00	7.50	27,770.00	0	0	0.00
BSE	TVSMOTOR	25/06/2015	1000	236.80	236,800.00	8.84	20,930.00	0.00	0.00	8.84	20,930.00	0	0	0.00
BSE	TVSMOTOR	30/07/2015	1000	238.85	238,850.00	8.76	20,930.00	0.00	0.00	8.76	20,930.00	0	0	0.00
BSE	TVSMOTOR	28/05/2015	1000	235.15	235,150.00	8.90	20,930.00	0.00	0.00	8.90	20,930.00	0	0	0.00
BSE	UBL	25/06/2015	250	993.05	248,262.50	9.50	23,585.00	0.00	0.00	9.50	23,585.00	0	0	0.00
BSE	UBL	30/07/2015	250	1,001.70	250,425.00	9.42	23,585.00	0.00	0.00	9.42	23,585.00	0	0	0.00
BSE	UBL	28/05/2015	250	986.25	246,562.50	9.57	23,585.00	0.00	0.00	9.57	23,585.00	0	0	0.00
BSE	UCOBANK	25/06/2015	4000	59.25	237,000.00	8.78	20,800.00	0.00	0.00	8.78	20,800.00	212000	0	0.00
BSE	UCOBANK	28/05/2015	4000	58.85	235,400.00	8.84	20,800.00	0.00	0.00	8.84	20,800.00	212000	0	0.00
BSE	UCOBANK	30/07/2015	4000	59.75	239,000.00	8.70	20,800.00	0.00	0.00	8.70	20,800.00	212000	0	0.00
BSE	ULTRACEMCO	25/06/2015	125	2,928.45	366,056.25	7.45	27,272.50	0.00	0.00	7.45	27,272.50	0	0	0.00
BSE	ULTRACEMCO	30/07/2015	125	2,953.80	369,225.00	7.39	27,272.50	0.00	0.00	7.39	27,272.50	0	0	0.00
BSE	ULTRACEMCO	28/05/2015	125	2,908.30	363,537.50	7.50	27,272.50	0.00	0.00	7.50	27,272.50	0	0	0.00
BSE	UNIONBANK	25/06/2015	1000	164.10	164,100.00	8.93	14,660.00	0.00	0.00	8.93	14,660.00	0	0	0.00
BSE	UNIONBANK	28/05/2015	1000	163.00	163,000.00	8.99	14,660.00	0.00	0.00	8.99	14,660.00	0	0	0.00
BSE	UNITECH	25/06/2015	9000	14.25	128,250.00	10.04	12,870.00	0.00	0.00	10.04	12,870.00	0	0	0.00
BSE	UNITECH	28/05/2015	9000	14.15	127,350.00	10.11	12,870.00	0.00	0.00	10.11	12,870.00	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	LFL	25/06/2015	500	569.45	284,725.00	8.84	25,175.00	0.00	0.00	8.84	25,175.00	0	0	0.00
BSE	LFL	30/07/2015	500	574.40	287,200.00	8.77	25,175.00	0.00	0.00	8.77	25,175.00	0	0	0.00
BSE	LFL	28/05/2015	500	565.55	282,775.00	8.90	25,175.00	0.00	0.00	8.90	25,175.00	0	0	0.00
BSE	VEDL	25/06/2015	1000	196.80	196,800.00	8.94	17,590.00	0.00	0.00	8.94	17,590.00	0	0	0.00
BSE	VEDL	28/05/2015	1000	195.45	195,450.00	9.00	17,590.00	0.00	0.00	9.00	17,590.00	0	0	0.00
BSE	VOLTAS	25/06/2015	1000	346.70	346,700.00	12.52	43,390.00	0.00	0.00	12.52	43,390.00	0	0	0.00
BSE	VOLTAS	30/07/2015	1000	349.70	349,700.00	12.41	43,390.00	0.00	0.00	12.41	43,390.00	0	0	0.00
BSE	VOLTAS	28/05/2015	1000	344.30	344,300.00	12.60	43,390.00	0.00	0.00	12.60	43,390.00	0	0	0.00
BSE	WFRO	25/06/2015	500	563.00	281,500.00	7.44	20,955.00	0.00	0.00	7.44	20,955.00	8500	0	0.00
BSE	WFRO	30/07/2015	500	567.90	283,950.00	7.38	20,955.00	0.00	0.00	7.38	20,955.00	8500	0	0.00
BSE	WFRO	28/05/2015	500	559.15	279,575.00	7.50	20,955.00	5.00	13,978.75	12.50	34,933.75	8500	0	0.00
BSE	WOCKFARMA	25/06/2015	125	1,433.60	179,200.00	15.23	27,292.50	0.00	0.00	15.23	27,292.50	0	0	0.00
BSE	WOCKFARMA	28/05/2015	125	1,423.75	177,968.75	15.34	27,292.50	0.00	0.00	15.34	27,292.50	0	0	0.00
BSE	WOCKFARMA	30/07/2015	125	1,446.05	180,756.25	15.10	27,292.50	0.00	0.00	15.10	27,292.50	0	0	0.00
BSE	YESBANK	25/06/2015	250	868.10	217,025.00	7.44	16,157.50	0.00	0.00	7.44	16,157.50	1000	0	0.00
BSE	YESBANK	30/07/2015	250	875.60	218,900.00	7.38	16,157.50	0.00	0.00	7.38	16,157.50	1000	0	0.00
BSE	YESBANK	28/05/2015	250	862.10	215,525.00	7.50	16,157.50	5.00	10,776.25	12.50	26,933.75	1000	0	0.00
BSE	ZEEL	25/06/2015	1000	321.65	321,650.00	7.44	23,930.00	0.00	0.00	7.44	23,930.00	0	0	0.00
BSE	ZEEL	28/05/2015	1000	319.45	319,450.00	7.49	23,930.00	0.00	0.00	7.49	23,930.00	0	0	0.00
BSE	ZEEL	30/07/2015	1000	324.45	324,450.00	7.38	23,930.00	0.00	0.00	7.38	23,930.00	0	0	0.00