

Exchange	Symbol ▲	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	ABIRLANUVO	28/05/2015	250	1,821.40	455,350.00	12.10	55,078.00	5.00	22,767.50	17.10	77,845.50	1390875	10504807	13.24
NSE	ABIRLANUVO	25/06/2015	250	1,831.10	457,775.00	12.11	55,430.00	5.00	22,888.75	17.11	78,318.75	1390875	10504807	13.24
NSE	ACC	28/05/2015	250	1,477.70	369,425.00	7.51	27,748.00	5.00	18,471.25	12.51	46,219.25	1570625	18663247	8.42
NSE	ACC	25/06/2015	250	1,484.35	371,087.50	7.53	27,925.00	5.00	18,554.38	12.53	46,479.38	1570625	18663247	8.42
NSE	ADANENT	28/05/2015	500	718.75	359,375.00	8.01	28,775.00	5.00	17,968.75	13.01	46,743.75	5718500	54990504	10.40
NSE	ADANENT	25/06/2015	500	722.05	361,025.00	8.02	28,960.00	5.00	18,051.25	13.02	47,011.25	5718500	54990504	10.40
NSE	ADANFORTS	28/05/2015	1000	345.45	345,450.00	9.97	34,450.00	5.00	17,272.50	14.97	51,722.50	8540000	103502581	8.25
NSE	ADANFORTS	25/06/2015	1000	346.50	346,500.00	10.01	34,670.00	5.00	17,325.00	15.01	51,995.00	8540000	103502581	8.25
NSE	ADANPOWER	28/05/2015	8000	44.80	358,400.00	8.55	30,640.00	5.00	17,920.00	13.55	48,560.00	66572000	143597405	46.36
NSE	ADANPOWER	25/06/2015	8000	45.15	361,200.00	8.53	30,800.00	5.00	18,060.00	13.53	48,860.00	66572000	143597405	46.36
NSE	ALBK	28/05/2015	2000	103.30	206,600.00	7.51	15,520.00	5.00	10,330.00	12.51	25,850.00	8944000	44762154	19.98
NSE	ALBK	25/06/2015	2000	102.80	205,600.00	7.60	15,620.00	5.00	10,280.00	12.60	25,900.00	8944000	44762154	19.98
NSE	AMBUJACEM	28/05/2015	1000	240.10	240,100.00	7.51	18,040.00	5.00	12,005.00	12.51	30,045.00	6671000	147506878	4.52
NSE	AMBUJACEM	25/06/2015	1000	241.55	241,550.00	7.52	18,160.00	5.00	12,077.50	12.52	30,237.50	6671000	147506878	4.52
NSE	AMTEKAUTO	28/05/2015	2000	160.60	321,200.00	8.34	26,800.00	5.00	16,060.00	13.34	42,860.00	12060000	22481055	53.65
NSE	AMTEKAUTO	25/06/2015	2000	160.65	321,300.00	8.40	26,980.00	5.00	16,065.00	13.40	43,045.00	12060000	22481055	53.65
NSE	ANDHABANK	28/05/2015	4000	78.90	315,600.00	7.54	23,800.00	5.00	15,780.00	12.54	39,580.00	19640000	47000000	41.79
NSE	ANDHABANK	25/06/2015	4000	79.15	316,600.00	7.57	23,960.00	5.00	15,830.00	12.57	39,790.00	19640000	47000000	41.79
NSE	APOLLOHOSP	28/05/2015	250	1,209.15	302,287.50	11.12	33,610.00	5.00	15,114.38	16.12	48,724.38	478000	18059523	2.65
NSE	APOLLOHOSP	25/06/2015	250	1,214.80	303,700.00	11.14	33,825.00	5.00	15,185.00	16.14	49,010.00	478000	18059523	2.65
NSE	APOLLOTYRE	28/05/2015	2000	176.85	353,700.00	8.04	28,420.00	5.00	17,685.00	13.04	46,105.00	13252000	56953405	23.27
NSE	APOLLOTYRE	25/06/2015	2000	177.70	355,400.00	8.05	28,600.00	5.00	17,770.00	13.05	46,370.00	13252000	56953405	23.27
NSE	ARVIND	28/05/2015	1000	272.90	272,900.00	9.56	26,090.00	5.00	13,645.00	14.56	39,735.00	6537000	29057026	22.50
NSE	ARVIND	25/06/2015	1000	274.45	274,450.00	9.57	26,260.00	5.00	13,722.50	14.57	39,982.50	6537000	29057026	22.50
NSE	ASHOKLEY	28/05/2015	8000	71.10	568,800.00	8.37	47,600.00	5.00	28,440.00	13.37	76,040.00	91772000	277796819	33.04
NSE	ASHOKLEY	25/06/2015	8000	71.50	572,000.00	8.36	47,840.00	5.00	28,600.00	13.36	76,440.00	91772000	277796819	33.04
NSE	ASIANPAINT	28/05/2015	500	785.25	392,625.00	7.51	29,485.00	5.00	19,631.25	12.51	49,116.25	5113750	90562661	5.65
NSE	ASIANPAINT	25/06/2015	500	788.45	394,225.00	7.53	29,675.00	5.00	19,711.25	12.53	49,386.25	5113750	90562661	5.65
NSE	AUROPHARMA	28/05/2015	250	1,371.55	342,887.50	11.58	39,700.00	5.00	17,144.38	16.58	56,844.38	10387000	26881297	38.64
NSE	AUROPHARMA	25/06/2015	250	1,380.30	345,075.00	11.58	39,955.00	5.00	17,253.75	16.58	57,208.75	10387000	26881297	38.64
NSE	AXISBANK	28/05/2015	500	568.25	284,125.00	7.52	21,370.00	5.00	14,206.25	12.52	35,576.25	30186500	324069199	9.31
NSE	AXISBANK	25/06/2015	500	572.10	286,050.00	7.52	21,505.00	5.00	14,302.50	12.52	35,807.50	30186500	324069199	9.31
NSE	BAJAJ-AUTO	28/05/2015	125	2,072.60	259,075.00	7.51	19,444.00	5.00	12,953.75	12.51	32,397.75	1715625	29363058	5.84
NSE	BAJAJ-AUTO	25/06/2015	125	2,083.40	260,425.00	7.51	19,568.00	5.00	13,021.25	12.51	32,589.25	1715625	29363058	5.84
NSE	BANKBARODA	28/05/2015	1250	170.15	212,687.50	7.58	16,125.00	5.00	10,634.38	12.58	26,759.38	20591250	187843804	10.96
NSE	BANKBARODA	25/06/2015	1250	167.75	209,687.50	7.74	16,238.00	5.00	10,484.38	12.74	26,722.38	20591250	187843804	10.96
NSE	BANKINDIA	28/05/2015	1000	224.45	224,450.00	7.77	17,440.00	5.00	11,222.50	12.77	28,662.50	12658000	42779100	29.59
NSE	BANKINDIA	25/06/2015	1000	224.50	224,500.00	7.82	17,550.00	5.00	11,225.00	12.82	28,775.00	12658000	42779100	29.59
NSE	BANKNIFTY	28/05/2015	25	18,557.90	463,947.50	5.00	23,198.00	3.00	13,918.43	8.00	37,116.43	1852850	0	0.00
NSE	BANKNIFTY	25/06/2015	25	18,614.80	465,370.00	5.02	23,347.00	3.00	13,961.10	8.02	37,308.10	1852850	0	0.00
NSE	BATAINDIA	28/05/2015	250	1,069.85	267,462.50	7.51	20,085.00	5.00	13,373.13	12.51	33,458.13	1052250	6046202	17.40
NSE	BATAINDIA	25/06/2015	250	1,077.50	269,375.00	7.50	20,215.00	5.00	13,468.75	12.50	33,683.75	1052250	6046202	17.40
NSE	BHARATFORG	28/05/2015	250	1,311.25	327,812.50	8.54	27,990.00	5.00	16,390.63	13.54	44,380.63	2646750	24793439	10.68
NSE	BHARATFORG	25/06/2015	250	1,319.60	329,900.00	8.54	28,168.00	5.00	16,495.00	13.54	44,663.00	2646750	24793439	10.68
NSE	BHARTIARTIL	28/05/2015	500	388.55	194,275.00	7.86	15,270.00	5.00	9,713.75	12.86	24,983.75	8651500	276836271	3.13
NSE	BHARTIARTIL	25/06/2015	500	389.85	194,925.00	7.89	15,370.00	5.00	9,746.25	12.89	25,116.25	8651500	276836271	3.13
NSE	BHEL	28/05/2015	1000	243.20	243,200.00	7.67	18,650.00	5.00	12,160.00	12.67	30,810.00	34100000	180829600	18.86
NSE	BHEL	25/06/2015	1000	241.35	241,350.00	7.78	18,770.00	5.00	12,067.50	12.78	30,837.50	34100000	180829600	18.86
NSE	BIOCON	28/05/2015	500	449.75	224,875.00	7.51	16,885.00	5.00	11,243.75	12.51	28,128.75	6009500	15590310	38.55
NSE	BIOCON	25/06/2015	500	452.10	226,050.00	7.52	16,995.00	5.00	11,302.50	12.52	28,297.50	6009500	15590310	38.55
NSE	BOSCH-LTD	28/05/2015	125	22,671.15	2,833,893.75	9.50	269,146.00	5.00	141,694.69	14.50	410,840.69	138375	1809896	7.65
NSE	BOSCH-LTD	25/06/2015	125	22,784.75	2,848,093.75	9.51	270,865.00	5.00	142,404.69	14.51	413,269.69	138375	1809896	7.65
NSE	BPCL	28/05/2015	500	781.65	390,825.00	8.37	32,700.00	5.00	19,541.25	13.37	52,241.25	3184000	65176825	4.89
NSE	BPCL	25/06/2015	500	786.30	393,150.00	8.37	32,910.00	5.00	19,657.50	13.37	52,567.50	3184000	65176825	4.89
NSE	CAIRN	28/05/2015	1000	215.80	215,800.00	8.17	17,640.00	5.00	10,790.00	13.17	28,430.00	17543000	150427750	11.66
NSE	CAIRN	25/06/2015	1000	217.00	217,000.00	8.18	17,750.00	5.00	10,850.00	13.18	28,600.00	17543000	150427750	11.66
NSE	CANBK	28/05/2015	1000	387.75	387,750.00	7.51	29,130.00	5.00	19,387.50	12.51	48,517.50	9165000	28600000	32.05
NSE	CANBK	25/06/2015	1000	388.25	388,250.00	7.55	29,320.00	5.00	19,412.50	12.55	48,732.50	9165000	28600000	32.05
NSE	CENTURYTEX	28/05/2015	500	712.45	356,225.00	15.46	55,055.00	5.00	17,811.25	20.46	72,866.25	9427500	11121908	84.77
NSE	CENTURYTEX	25/06/2015	500	716.25	358,125.00	15.47	55,405.00	5.00	17,906.25	20.47	73,311.25	9427500	11121908	84.77
NSE	CESC	28/05/2015	500	545.35	272,675.00	7.51	20,465.00	5.00	13,633.75	12.51	34,098.75	1843500	13377977	13.78
NSE	CESC	25/06/2015	500	546.00	273,000.00	7.54	20,595.00	5.00	13,650.00	12.54	34,245.00	1843500	13377977	13.78
NSE	OFLA	28/05/2015	500	666.85	333,425.00	8.13	27,110.00	5.00	16,671.25	13.13	43,781.25	10760000	97991203	10.98
NSE	OFLA	25/06/2015	500	671.65	335,825.00	8.12	27,285.00	5.00	16,791.25	13.12	44,076.25	10760000	97991203	10.98
NSE	GNXINFRA	28/05/2015	100	3,221.40	322,140.00	5.00	16,113.00	3.00	9,664.20	8.00	25,777.20	0	0	0.00
NSE	GNXINFRA	25/06/2015	100	3,242.55	324,255.00	5.00	16,216.00	3.00	9,727.65	8.00	25,943.65	0	0	0.00
NSE	GNXT	28/05/2015	25	11,235.65	280,891.25	5.00	14,046.00	3.00	8,426.74	8.00	22,472.74	21200	0	0.00
NSE	GNXT	25/06/2015	25	11,234.75	280,868.75	5.03	14,136.00	3.00	8,426.06	8.03	22,562.06	21200	0	0.00
NSE	GNXPSE	28/05/2015	75	3,567.30	267,547.50	5.00	13,380.00	3.00	8,026.43	8.00	21,406.43	0	0	0.00
NSE	GNXPSE	25/06/2015	75	3,590.70	269,302.50	5.00	13,4							

Exchange	Symbol	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	COALINDIA	28/05/2015	1000	366.85	366,850.00	7.53	27,620.00	5.00	18,342.50	12.53	45,962.50	15248000	257062142	5.93
NSE	COALINDIA	25/06/2015	1000	369.35	369,350.00	7.53	27,800.00	5.00	18,467.50	12.53	46,267.50	15248000	257062142	5.93
NSE	COLPAL	28/05/2015	125	2,073.35	259,168.75	7.50	19,443.00	5.00	12,958.44	12.50	32,401.44	749000	13327296	5.62
NSE	COLPAL	25/06/2015	125	2,084.80	260,600.00	7.51	19,568.00	5.00	13,030.00	12.51	32,598.00	749000	13327296	5.62
NSE	CROMFGREAV	28/05/2015	1000	171.75	171,750.00	7.51	12,900.00	5.00	8,587.50	12.51	21,487.50	12331000	82064245	15.03
NSE	CROMFGREAV	25/06/2015	1000	172.70	172,700.00	7.52	12,990.00	5.00	8,635.00	12.52	21,625.00	12331000	82064245	15.03
NSE	DABUR	28/05/2015	1000	266.10	266,100.00	7.50	19,960.00	5.00	13,305.00	12.50	33,265.00	3355000	111853768	3.00
NSE	DABUR	25/06/2015	1000	267.50	267,500.00	7.51	20,090.00	5.00	13,375.00	12.51	33,465.00	3355000	111853768	3.00
NSE	DISHTV	28/05/2015	4000	76.40	305,600.00	7.53	23,000.00	5.00	15,280.00	12.53	38,280.00	25060000	58731705	42.67
NSE	DISHTV	25/06/2015	4000	77.00	308,000.00	7.51	23,120.00	5.00	15,400.00	12.51	38,520.00	25060000	58731705	42.67
NSE	DVSLAB	28/05/2015	125	1,762.00	220,250.00	7.50	16,520.00	5.00	11,012.50	12.50	27,532.50	497000	12720734	3.91
NSE	DVSLAB	25/06/2015	125	1,770.70	221,337.50	7.51	16,625.00	5.00	11,066.88	12.51	27,691.88	497000	12720734	3.91
NSE	DJIA	18/09/2015	25	18,640.00	466,000.00	5.00	23,302.00	3.00	13,980.00	8.00	37,282.00	21125	0	0.00
NSE	DJIA	17/07/2015	25	18,375.00	459,375.00	5.00	22,971.00	3.00	13,781.25	8.00	36,752.25	21125	0	0.00
NSE	DJIA	18/03/2016	25	19,427.50	485,687.50	5.00	24,287.00	3.00	14,570.63	8.00	38,857.63	21125	0	0.00
NSE	DJIA	15/05/2015	25	17,990.00	449,750.00	5.03	22,644.00	3.00	13,492.50	8.03	36,136.50	21125	0	0.00
NSE	DJIA	19/06/2015	25	18,257.50	456,437.50	5.00	22,825.00	3.00	13,693.13	8.00	36,518.13	21125	0	0.00
NSE	DJIA	18/12/2015	25	19,030.00	475,750.00	5.00	23,790.00	3.00	14,272.50	8.00	38,062.50	21125	0	0.00
NSE	DLF	28/05/2015	2000	140.25	280,500.00	9.70	27,200.00	5.00	14,025.00	14.70	41,225.00	29158000	89424849	32.61
NSE	DLF	25/06/2015	2000	140.90	281,800.00	9.72	27,380.00	5.00	14,090.00	14.72	41,470.00	29158000	89424849	32.61
NSE	DRREDDY	28/05/2015	125	3,420.50	427,562.50	7.52	32,145.00	5.00	21,378.13	12.52	53,523.13	1035250	19637901	5.27
NSE	DRREDDY	25/06/2015	125	3,449.85	431,231.25	7.50	32,350.00	5.00	21,561.56	12.50	53,911.56	1035250	19637901	5.27
NSE	EOHERMOT	28/05/2015	125	15,676.25	1,959,531.25	7.50	146,976.00	5.00	97,976.56	12.50	244,952.56	223875	2440850	9.17
NSE	EOHERMOT	25/06/2015	125	15,772.60	1,971,575.00	7.50	147,915.00	5.00	98,578.75	12.50	246,493.75	223875	2440850	9.17
NSE	ENGINERSIN	28/05/2015	1000	185.65	185,650.00	7.55	14,010.00	5.00	9,282.50	12.55	23,292.50	4034000	20641860	19.54
NSE	ENGINERSIN	25/06/2015	1000	186.25	186,250.00	7.57	14,100.00	5.00	9,312.50	12.57	23,412.50	4034000	20641860	19.54
NSE	EXIDEIND	28/05/2015	2000	163.10	326,200.00	8.96	29,220.00	5.00	16,310.00	13.96	45,530.00	18096000	91809066	19.71
NSE	EXIDEIND	25/06/2015	2000	163.80	327,600.00	8.97	29,400.00	5.00	16,380.00	13.97	45,780.00	18096000	91809066	19.71
NSE	FEDERALBNK	28/05/2015	2000	135.60	271,200.00	7.51	20,360.00	5.00	13,560.00	12.51	33,920.00	17570000	167997721	10.46
NSE	FEDERALBNK	25/06/2015	2000	136.05	272,100.00	7.53	20,500.00	5.00	13,605.00	12.53	34,105.00	17570000	167997721	10.46
NSE	FTSE100	17/07/2015	50	7,103.00	355,150.00	5.00	17,763.00	3.00	10,654.50	8.00	28,417.50	450	0	0.00
NSE	FTSE100	18/03/2016	50	7,510.00	375,500.00	5.00	18,781.00	3.00	11,265.00	8.00	30,046.00	450	0	0.00
NSE	FTSE100	15/05/2015	50	7,002.00	350,100.00	5.00	17,510.00	3.00	10,503.00	8.00	28,013.00	450	0	0.00
NSE	FTSE100	19/06/2015	50	7,058.00	352,900.00	5.00	17,650.00	3.00	10,587.00	8.00	28,237.00	450	0	0.00
NSE	FTSE100	18/12/2015	50	7,356.00	367,800.00	5.00	18,396.00	3.00	11,034.00	8.00	29,430.00	450	0	0.00
NSE	FTSE100	18/09/2015	50	7,206.00	360,300.00	5.00	18,019.00	3.00	10,809.00	8.00	28,828.00	450	0	0.00
NSE	GAIL	28/05/2015	500	373.65	186,825.00	7.56	14,115.00	5.00	9,341.25	12.56	23,456.25	9465000	107759344	8.78
NSE	GAIL	25/06/2015	500	375.15	187,575.00	7.57	14,205.00	5.00	9,378.75	12.57	23,583.75	9465000	107759344	8.78
NSE	GLENMARK	28/05/2015	500	904.65	452,325.00	8.57	38,745.00	5.00	22,616.25	13.57	61,361.25	3746250	28049546	13.36
NSE	GLENMARK	25/06/2015	500	908.30	454,150.00	8.59	38,995.00	5.00	22,707.50	13.59	61,702.50	3746250	28049546	13.36
NSE	GVRINFRA	28/05/2015	9173	15.60	143,098.80	12.24	17,520.00	5.00	7,154.94	17.24	24,674.94	200420877	341480075	58.69
NSE	GVRINFRA	25/06/2015	9173	15.75	144,474.75	12.25	17,704.00	5.00	7,223.74	17.25	24,927.74	200420877	341480075	58.69
NSE	GODREJIND	28/05/2015	1001	368.10	368,468.10	10.94	40,320.00	5.00	18,423.41	15.94	58,743.41	1522521	16909101	9.00
NSE	GODREJIND	25/06/2015	1001	373.45	373,823.45	10.86	40,581.00	5.00	18,691.17	15.86	59,272.17	1522521	16909101	9.00
NSE	GRASIM	28/05/2015	125	3,590.10	448,762.50	7.52	33,745.00	5.00	22,438.13	12.52	56,183.13	1378000	11026788	12.50
NSE	GRASIM	25/06/2015	125	3,615.55	451,943.75	7.51	33,961.00	5.00	22,597.19	12.51	56,558.19	1378000	11026788	12.50
NSE	HAVELLS	28/05/2015	1000	293.60	293,600.00	7.52	22,080.00	5.00	14,680.00	12.52	36,760.00	2914000	47829167	6.09
NSE	HAVELLS	25/06/2015	1000	294.60	294,600.00	7.54	22,220.00	5.00	14,730.00	12.54	36,950.00	2914000	47829167	6.09
NSE	HQTECH	28/05/2015	250	918.25	229,562.50	7.51	17,238.00	5.00	11,478.13	12.51	28,716.13	7082500	110795018	6.39
NSE	HQTECH	25/06/2015	250	922.95	230,737.50	7.52	17,348.00	5.00	11,536.88	12.52	28,884.88	7082500	110795018	6.39
NSE	HDFC	28/05/2015	250	1,187.75	296,937.50	7.51	22,303.00	5.00	14,846.88	12.51	37,149.88	13612500	314939534	4.32
NSE	HDFC	25/06/2015	250	1,196.15	299,037.50	7.51	22,445.00	5.00	14,951.88	12.51	37,396.88	13612500	314939534	4.32
NSE	HDFCBANK	28/05/2015	250	994.15	248,537.50	7.53	18,725.00	5.00	12,426.88	12.53	31,151.88	45153750	298054912	15.15
NSE	HDFCBANK	25/06/2015	250	1,004.15	251,037.50	7.51	18,845.00	5.00	12,551.88	12.51	31,396.88	45153750	298054912	15.15
NSE	HDL	28/05/2015	4000	123.10	492,400.00	16.92	83,320.00	6.64	32,695.36	23.56	116,015.36	19134000	53497435	35.77
NSE	HDL	25/06/2015	4000	123.60	494,400.00	16.96	83,840.00	6.64	32,828.16	23.60	116,668.16	19134000	53497435	35.77
NSE	HEROMOTOCO	28/05/2015	125	2,369.70	296,212.50	7.50	22,228.00	5.00	14,810.63	12.50	37,038.63	2463000	26104283	9.44
NSE	HEROMOTOCO	25/06/2015	125	2,377.95	297,243.75	7.53	22,370.00	5.00	14,862.19	12.53	37,232.19	2463000	26104283	9.44
NSE	HEXAWARE	28/05/2015	2000	279.45	558,900.00	10.52	58,820.00	5.00	27,945.00	15.52	86,765.00	10093000	17179393	58.75
NSE	HEXAWARE	25/06/2015	2000	280.95	561,900.00	10.54	59,200.00	5.00	28,095.00	15.54	87,295.00	10093000	17179393	58.75
NSE	HINDALCO	28/05/2015	2000	140.05	280,100.00	8.28	23,180.00	5.00	14,005.00	13.28	37,185.00	30684000	228350581	13.44
NSE	HINDALCO	25/06/2015	2000	140.80	281,600.00	8.28	23,320.00	5.00	14,080.00	13.28	37,400.00	30684000	228350581	13.44
NSE	HINDPETRO	28/05/2015	500	631.55	315,775.00	7.76	24,495.00	5.00	15,788.75	12.76	40,283.75	8032000	33110100	24.26
NSE	HINDPETRO	25/06/2015	500	635.70	317,850.00	7.76	24,650.00	5.00	15,892.50	12.76	40,542.50	8032000	33110100	24.26
NSE	HINDUNLVR	28/05/2015	500	884.05	442,025.00	7.50	33,165.00	5.00	22,101.25	12.50	55,266.25	6188500	141752546	4.37
NSE	HINDUNLVR	25/06/2015	500	884.60	442,300.00	7.55	33,375.00	5.00	22,115.00	12.55	55,490.00	6188500	141752546	4.37
NSE	HINDZINC	28/05/2015	2000	181.30	362,600.00	8.39	30,440.00	5.00	18,130.00	13.39	48,570.00	4428000	296432938	1.49
NSE	HINDZINC	25/06/2015	2000	181.55	363,100.00	8.43	30,620.00	5.00	18,155.00	13.43	48,775.00	4428000	296432938	1.49
NSE	IBREALEST	28/05/2015	4000	60.15	240,600.00	13.05	31,400.00	5.05	12,150.30	18.10	43,550.30	43916000	52834719	83.12
NSE	IBREALEST	25/06/2015	4000	60.45	241,800.00	13.07	31,600.00	5.05	12,210.90	18.12	43,810.90	4391600		

Exchange	Symbol ▲	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	IBULHSGFIN	28/05/2015	500	584.35	292,175.00	7.61	22,230.00	5.00	14,608.75	12.61	36,838.75	3028500	51189939	5.92
NSE	IBULHSGFIN	25/06/2015	500	595.60	297,800.00	7.51	22,370.00	5.00	14,890.00	12.51	37,260.00	3028500	51189939	5.92
NSE	ICCBANK	28/05/2015	1250	330.10	412,625.00	7.51	31,000.00	5.00	20,631.25	12.51	51,631.25	54985000	822538257	6.68
NSE	ICCBANK	25/06/2015	1250	327.70	409,625.00	7.62	31,200.00	5.00	20,481.25	12.62	51,681.25	54985000	822538257	6.68
NSE	IDBI	28/05/2015	4000	75.80	303,200.00	9.17	27,800.00	5.00	15,160.00	14.17	42,960.00	38828000	75387796	51.50
NSE	IDBI	25/06/2015	4000	76.25	305,000.00	9.18	28,000.00	5.00	15,250.00	14.18	43,250.00	38828000	75387796	51.50
NSE	IDEA	28/05/2015	2000	180.00	360,000.00	10.41	37,460.00	5.00	18,000.00	15.41	55,460.00	31206000	405065368	7.70
NSE	IDEA	25/06/2015	2000	180.40	360,800.00	10.45	37,700.00	5.00	18,040.00	15.45	55,740.00	31206000	405065368	7.70
NSE	IDFC	28/05/2015	2000	168.25	336,500.00	7.55	25,400.00	5.00	16,825.00	12.55	42,225.00	78434000	318556173	24.62
NSE	IDFC	25/06/2015	2000	169.50	339,000.00	7.54	25,560.00	5.00	16,950.00	12.54	42,510.00	78434000	318556173	24.62
NSE	IFCI	28/05/2015	8000	34.30	274,400.00	7.64	20,960.00	5.00	13,720.00	12.64	34,680.00	54960000	147807447	37.18
NSE	IFCI	25/06/2015	8000	34.45	275,600.00	7.66	21,120.00	5.00	13,780.00	12.66	34,900.00	54960000	147807447	37.18
NSE	IGL	28/05/2015	500	419.90	209,950.00	7.51	15,775.00	5.00	10,497.50	12.51	26,272.50	1126500	15400016	7.31
NSE	IGL	25/06/2015	500	421.05	210,525.00	7.54	15,875.00	5.00	10,526.25	12.54	26,401.25	1126500	15400016	7.31
NSE	INDIACEM	28/05/2015	2000	93.25	186,500.00	12.20	22,760.00	5.37	10,015.05	17.57	32,775.05	20288000	43394724	46.75
NSE	INDIACEM	25/06/2015	2000	94.20	188,400.00	12.15	22,900.00	5.37	10,117.08	17.52	33,017.08	20288000	43394724	46.75
NSE	INDUSINBK	28/05/2015	500	839.75	419,875.00	7.63	32,055.00	5.00	20,993.75	12.63	53,048.75	7722500	76973572	10.03
NSE	INDUSINBK	25/06/2015	500	843.55	421,775.00	7.65	32,260.00	5.00	21,088.75	12.65	53,348.75	7722500	76973572	10.03
NSE	INFY	28/05/2015	250	1,976.70	494,175.00	7.50	37,073.00	5.00	24,708.75	12.50	61,781.75	11476250	162436543	7.07
NSE	INFY	25/06/2015	250	1,963.15	490,787.50	7.60	37,308.00	5.00	24,539.38	12.60	61,847.38	11476250	162436543	7.07
NSE	IOB	28/05/2015	4000	45.05	180,200.00	7.61	13,720.00	5.00	9,010.00	12.61	22,730.00	12240000	64727493	18.91
NSE	IOB	25/06/2015	4000	45.35	181,400.00	7.61	13,800.00	5.00	9,070.00	12.61	22,870.00	12240000	64727493	18.91
NSE	IOC	28/05/2015	1000	365.85	365,850.00	7.52	27,520.00	5.00	18,292.50	12.52	45,812.50	8930000	152597384	5.85
NSE	IOC	25/06/2015	1000	367.65	367,650.00	7.53	27,700.00	5.00	18,382.50	12.53	46,082.50	8930000	152597384	5.85
NSE	IRB	28/05/2015	1000	236.30	236,300.00	7.72	18,240.00	5.00	11,815.00	12.72	30,055.00	7447000	29666439	25.10
NSE	IRB	25/06/2015	1000	237.75	237,750.00	7.72	18,360.00	5.00	11,887.50	12.72	30,247.50	7447000	29666439	25.10
NSE	ITC	28/05/2015	1000	328.10	328,100.00	7.53	24,700.00	5.00	16,405.00	12.53	41,105.00	41714000	159911281	2.61
NSE	ITC	25/06/2015	1000	325.05	325,050.00	7.65	24,860.00	5.00	16,252.50	12.65	41,112.50	41714000	159911281	2.61
NSE	JINDALSTEL	28/05/2015	1000	147.70	147,700.00	10.77	15,910.00	5.49	8,108.73	16.26	24,018.73	30903000	70834076	43.63
NSE	JINDALSTEL	25/06/2015	1000	148.80	148,800.00	10.76	16,010.00	5.49	8,169.12	16.25	24,179.12	30903000	70834076	43.63
NSE	JISLJALEQS	28/05/2015	4000	61.45	245,800.00	8.85	21,760.00	5.00	12,290.00	13.85	34,050.00	41432000	63089791	65.67
NSE	JISLJALEQS	25/06/2015	4000	61.70	246,800.00	8.88	21,920.00	5.00	12,340.00	13.88	34,260.00	41432000	63089791	65.67
NSE	JPASSOAT	28/05/2015	8000	21.05	168,400.00	11.02	18,560.00	5.02	8,453.68	16.04	27,013.68	184280000	294894926	62.49
NSE	JPASSOAT	25/06/2015	8000	21.25	170,000.00	10.96	18,640.00	5.02	8,534.00	15.98	27,174.00	184280000	294894926	62.49
NSE	JPOWER	28/05/2015	15000	9.40	141,000.00	11.81	16,650.00	5.00	7,050.00	16.81	23,700.00	94215000	213870969	44.05
NSE	JPOWER	25/06/2015	15000	9.50	142,500.00	11.68	16,650.00	5.00	7,125.00	16.68	23,775.00	94215000	213870969	44.05
NSE	JSWENERGY	28/05/2015	4000	116.30	465,200.00	8.50	39,520.00	5.00	23,260.00	13.50	62,780.00	8216000	82002830	10.02
NSE	JSWENERGY	25/06/2015	4000	116.80	467,200.00	8.51	39,760.00	5.00	23,360.00	13.51	63,120.00	8216000	82002830	10.02
NSE	JSWSTEEL	28/05/2015	250	980.85	245,212.50	7.52	18,448.00	5.00	12,260.63	12.52	30,708.63	8708500	28990999	30.04
NSE	JSWSTEEL	25/06/2015	250	989.80	247,450.00	7.50	18,565.00	5.00	12,372.50	12.50	30,937.50	8708500	28990999	30.04
NSE	JUBLFOOD	28/05/2015	250	1,502.60	375,650.00	7.50	28,175.00	5.00	18,782.50	12.50	46,957.50	1668000	6709367	24.86
NSE	JUBLFOOD	25/06/2015	250	1,511.45	377,862.50	7.50	28,355.00	5.00	18,893.13	12.50	47,248.13	1668000	6709367	24.86
NSE	JUSTDIAL	28/05/2015	125	1,120.75	140,093.75	12.63	17,695.00	5.00	7,004.69	17.63	24,699.69	929250	9476782	9.81
NSE	JUSTDIAL	25/06/2015	125	1,127.65	140,956.25	12.63	17,808.00	5.00	7,047.81	17.63	24,855.81	929250	9476782	9.81
NSE	KOTAKBANK	28/05/2015	250	1,427.35	356,837.50	7.52	26,840.00	5.00	17,841.88	12.52	44,681.88	7446750	92451984	8.05
NSE	KOTAKBANK	25/06/2015	250	1,434.10	358,525.00	7.53	27,013.00	5.00	17,926.25	12.53	44,939.25	7446750	92451984	8.05
NSE	KTKBANK	28/05/2015	2000	130.25	260,500.00	8.05	20,960.00	5.00	13,025.00	13.05	33,985.00	19770000	37689351	52.46
NSE	KTKBANK	25/06/2015	2000	131.00	262,000.00	8.05	21,100.00	5.00	13,100.00	13.05	34,200.00	19770000	37689351	52.46
NSE	L&TFH	28/05/2015	4000	64.70	258,800.00	7.64	19,760.00	5.00	12,940.00	12.64	32,700.00	56804000	93069978	61.03
NSE	L&TFH	25/06/2015	4000	65.15	260,600.00	7.63	19,880.00	5.00	13,030.00	12.63	32,910.00	56804000	93069978	61.03
NSE	LIQ-HSGFIN	28/05/2015	1000	444.15	444,150.00	7.56	33,570.00	5.00	22,207.50	12.56	55,777.50	11477500	59894943	19.16
NSE	LIQ-HSGFIN	25/06/2015	1000	449.10	449,100.00	7.52	33,780.00	5.00	22,455.00	12.52	56,235.00	11477500	59894943	19.16
NSE	LT	28/05/2015	250	1,651.95	412,987.50	7.51	30,998.00	5.00	20,649.38	12.51	51,647.38	9261375	159337882	5.81
NSE	LT	25/06/2015	250	1,661.20	415,300.00	7.51	31,195.00	5.00	20,765.00	12.51	51,960.00	9261375	159337882	5.81
NSE	LUPIN	28/05/2015	250	1,820.25	455,062.50	7.51	34,173.00	5.00	22,753.13	12.51	56,926.13	4541125	47977219	9.47
NSE	LUPIN	25/06/2015	250	1,833.10	458,275.00	7.50	34,393.00	5.00	22,913.75	12.50	57,306.75	4541125	47977219	9.47
NSE	M&M	28/05/2015	250	1,184.25	296,062.50	7.51	22,228.00	5.00	14,803.13	12.51	37,031.13	3283750	85675634	3.83
NSE	M&M	25/06/2015	250	1,192.60	298,150.00	7.50	22,370.00	5.00	14,907.50	12.50	37,277.50	3283750	85675634	3.83
NSE	M&MFIN	28/05/2015	1000	272.65	272,650.00	9.24	25,190.00	5.00	13,632.50	14.24	38,822.50	7657000	54586602	14.03
NSE	M&MFIN	25/06/2015	1000	274.50	274,500.00	9.23	25,350.00	5.00	13,725.00	14.23	39,075.00	7657000	54586602	14.03
NSE	MARUTI	28/05/2015	125	3,809.90	476,237.50	7.51	35,749.00	5.00	23,811.88	12.51	59,560.88	3115250	26458324	11.77
NSE	MARUTI	25/06/2015	125	3,833.35	479,168.75	7.51	35,978.00	5.00	23,958.44	12.51	59,936.44	3115250	26458324	11.77
NSE	MOLEDRUSS	28/05/2015	1000	239.75	239,750.00	7.52	18,040.00	5.00	11,987.50	12.52	30,027.50	2012000	11877544	16.94
NSE	MOLEDRUSS	25/06/2015	1000	240.60	240,600.00	7.55	18,160.00	5.00	12,030.00	12.55	30,190.00	2012000	11877544	16.94
NSE	MINDTREE	28/05/2015	250	1,298.05	324,512.50	10.55	34,245.00	5.00	16,225.63	15.55	50,470.63	328500	14435411	2.28
NSE	MINDTREE	25/06/2015	250	1,307.30	326,825.00	10.54	34,463.00	5.00	16,341.25	15.54	50,804.25	328500	14435411	2.28
NSE	MOTHERSUM	28/05/2015	500	508.60	254,300.00	8.18	20,810.00	5.00	12,715.00	13.18	33,525.00	3059500	60688611	5.04
NSE	MOTHERSUM	25/06/2015	500	511.00	255,500.00	8.20	20,945.00	5.00	12,775.00	13.20	33,720.00	3059500	60688611	5.04
NSE	MRF	28/05/2015	125	38,179.05	4,772,381.25	7.50	357,938.00	5.00	238,619.06	12.50	596,557.06	84125	616512	13.65
NSE	MRF	25/06/2015	125</											

Exchange	Symbol ▲	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	NFTYMCP50	28/05/2015	75	3,376.55	253,241.25	5.00	12,668.00	3.00	7,597.24	8.00	20,265.24	0	0	0.00
NSE	NFTYMCP50	25/06/2015	75	3,398.70	254,902.50	5.00	12,749.00	3.00	7,647.08	8.00	20,396.08	0	0	0.00
NSE	NHFC	28/05/2015	10000	20.00	200,000.00	7.55	15,100.00	5.00	10,000.00	12.55	25,100.00	36770000	310891754	11.83
NSE	NHFC	25/06/2015	10000	20.15	201,500.00	7.54	15,200.00	5.00	10,075.00	12.54	25,275.00	36770000	310891754	11.83
NSE	NIFTY	28/05/2015	25	8,361.70	209,042.50	5.00	10,455.00	3.00	6,271.28	8.00	16,726.28	17604025	0	0.00
NSE	NIFTY	25/06/2015	25	8,393.80	209,845.00	5.01	10,521.00	3.00	6,295.35	8.01	16,816.35	17604025	0	0.00
NSE	NMDC	28/05/2015	2000	136.15	272,300.00	7.55	20,560.00	5.00	13,615.00	12.55	34,175.00	14946000	158553940	9.43
NSE	NMDC	25/06/2015	2000	136.50	273,000.00	7.58	20,700.00	5.00	13,650.00	12.58	34,350.00	14946000	158553940	9.43
NSE	NITFC	28/05/2015	2000	151.25	302,500.00	7.53	22,780.00	5.00	15,125.00	12.53	37,905.00	32766000	412969884	7.93
NSE	NITFC	25/06/2015	2000	151.90	303,800.00	7.54	22,920.00	5.00	15,190.00	12.54	38,110.00	32766000	412969884	7.93
NSE	OFSS	28/05/2015	125	3,396.95	424,618.75	7.50	31,855.00	5.00	21,230.94	12.50	53,085.94	153000	4312732	3.55
NSE	OFSS	25/06/2015	125	3,418.45	427,306.25	7.50	32,059.00	5.00	21,365.31	12.50	53,424.31	153000	4312732	3.55
NSE	CNGC	28/05/2015	500	343.50	171,750.00	9.41	16,170.00	5.00	8,587.50	14.41	24,757.50	24894500	531545957	4.68
NSE	CNGC	25/06/2015	500	345.40	172,700.00	9.42	16,275.00	5.00	8,635.00	14.42	24,910.00	24894500	531545957	4.68
NSE	ORIENTBANK	28/05/2015	1000	212.50	212,500.00	9.20	19,550.00	5.00	10,625.00	14.20	30,175.00	7034000	24507940	28.70
NSE	ORIENTBANK	25/06/2015	1000	209.95	209,950.00	9.37	19,670.00	5.00	10,497.50	14.37	30,167.50	7034000	24507940	28.70
NSE	PETRONET	28/05/2015	2000	172.85	345,700.00	7.70	26,620.00	5.00	17,285.00	12.70	43,905.00	4474000	75000008	5.97
NSE	PETRONET	25/06/2015	2000	177.95	355,900.00	7.52	26,780.00	5.00	17,795.00	12.52	44,575.00	4474000	75000008	5.97
NSE	FFC	28/05/2015	1000	279.10	279,100.00	7.51	20,970.00	5.00	13,955.00	12.51	34,925.00	4620000	71817023	6.43
NSE	FFC	25/06/2015	1000	279.50	279,500.00	7.55	21,100.00	5.00	13,975.00	12.55	35,075.00	4620000	71817023	6.43
NSE	FNB	28/05/2015	1250	166.95	208,687.50	7.67	16,000.00	5.00	10,434.38	12.67	26,434.38	25831250	148901807	17.35
NSE	FNB	25/06/2015	1250	166.95	208,687.50	7.71	16,100.00	5.00	10,434.38	12.71	26,534.38	25831250	148901807	17.35
NSE	POWERGRID	28/05/2015	2000	143.80	287,600.00	7.57	21,780.00	5.00	14,380.00	12.57	36,160.00	26164000	440550890	5.94
NSE	POWERGRID	25/06/2015	2000	144.85	289,700.00	7.57	21,920.00	5.00	14,485.00	12.57	36,405.00	26164000	440550890	5.94
NSE	PTC	28/05/2015	4000	72.45	289,800.00	7.51	21,760.00	5.00	14,490.00	12.51	36,250.00	14164000	49601664	28.56
NSE	PTC	25/06/2015	4000	72.60	290,400.00	7.55	21,920.00	5.00	14,520.00	12.55	36,440.00	14164000	49601664	28.56
NSE	ROOM	28/05/2015	2000	68.20	136,400.00	12.99	17,720.00	5.00	6,820.00	17.99	24,540.00	57364000	199473544	28.76
NSE	ROOM	25/06/2015	2000	68.65	137,300.00	12.99	17,840.00	5.00	6,865.00	17.99	24,705.00	57364000	199473544	28.76
NSE	RECLTD	28/05/2015	1000	321.05	321,050.00	7.53	24,190.00	5.00	16,052.50	12.53	40,242.50	22318000	67858156	32.89
NSE	RECLTD	25/06/2015	1000	324.00	324,000.00	7.52	24,350.00	5.00	16,200.00	12.52	40,550.00	22318000	67858156	32.89
NSE	RELCAPITAL	28/05/2015	500	422.00	211,000.00	7.52	15,875.00	5.00	10,550.00	12.52	26,425.00	12940000	22410466	57.74
NSE	RELCAPITAL	25/06/2015	500	424.90	212,450.00	7.52	15,980.00	5.00	10,622.50	12.52	26,602.50	12940000	22410466	57.74
NSE	RELIANCE	28/05/2015	250	886.95	221,737.50	7.59	16,835.00	5.00	11,086.88	12.59	27,921.88	41355250	333464519	12.40
NSE	RELIANCE	25/06/2015	250	893.60	223,400.00	7.58	16,943.00	5.00	11,170.00	12.58	28,113.00	41355250	333464519	12.40
NSE	RELIINFRA	28/05/2015	500	444.50	222,250.00	9.04	20,100.00	5.00	11,112.50	14.04	31,212.50	7607500	26062475	29.19
NSE	RELIINFRA	25/06/2015	500	447.85	223,925.00	9.03	20,230.00	5.00	11,196.25	14.03	31,426.25	7607500	26062475	29.19
NSE	RPOWER	28/05/2015	4000	59.90	239,600.00	8.58	20,560.00	5.00	11,980.00	13.58	32,540.00	75788000	140226953	54.05
NSE	RPOWER	25/06/2015	4000	60.45	241,800.00	8.55	20,680.00	5.00	12,090.00	13.55	32,770.00	75788000	140226953	54.05
NSE	S&P500	18/09/2015	250	2,181.00	545,250.00	5.00	27,270.00	3.00	16,357.50	8.00	43,627.50	268250	0	0.00
NSE	S&P500	17/07/2015	250	2,150.00	537,500.00	5.00	26,883.00	3.00	16,125.00	8.00	43,008.00	268250	0	0.00
NSE	S&P500	18/03/2016	250	2,273.25	568,312.50	5.00	28,423.00	3.00	17,049.38	8.00	45,472.38	268250	0	0.00
NSE	S&P500	15/05/2015	250	2,109.75	527,437.50	5.02	26,500.00	3.00	15,823.13	8.02	42,323.13	268250	0	0.00
NSE	S&P500	19/06/2015	250	2,136.25	534,062.50	5.00	26,710.00	3.00	16,021.88	8.00	42,731.88	268250	0	0.00
NSE	S&P500	18/12/2015	250	2,226.50	556,625.00	5.00	27,840.00	3.00	16,698.75	8.00	44,538.75	268250	0	0.00
NSE	SAIL	28/05/2015	4000	73.55	294,200.00	9.99	29,400.00	5.00	14,710.00	14.99	44,110.00	40120000	206464941	19.43
NSE	SAIL	25/06/2015	4000	72.65	290,600.00	10.19	29,600.00	5.00	14,530.00	15.19	44,130.00	40120000	206464941	19.43
NSE	SBIN	28/05/2015	1250	273.40	341,750.00	7.52	25,700.00	5.00	17,087.50	12.52	42,787.50	69218750	586140222	11.81
NSE	SBIN	25/06/2015	1250	273.95	342,437.50	7.56	25,875.00	5.00	17,121.88	12.56	42,996.88	69218750	586140222	11.81
NSE	SIEMENS	28/05/2015	250	1,351.15	337,787.50	9.43	31,860.00	5.00	16,889.38	14.43	48,749.38	1389000	17806056	7.80
NSE	SIEMENS	25/06/2015	250	1,357.45	339,362.50	9.45	32,065.00	5.00	16,968.13	14.45	49,033.13	1389000	17806056	7.80
NSE	SKSMCRO	28/05/2015	1000	485.70	485,700.00	9.48	46,040.00	5.00	24,285.00	14.48	70,325.00	8937500	22921394	38.99
NSE	SKSMCRO	25/06/2015	1000	487.30	487,300.00	9.51	46,330.00	5.00	24,365.00	14.51	70,695.00	8937500	22921394	38.99
NSE	SRTRANSFIN	28/05/2015	250	853.25	213,312.50	15.15	32,310.00	5.00	10,665.63	20.15	42,975.63	3676500	33555914	10.96
NSE	SRTRANSFIN	25/06/2015	250	857.20	214,300.00	15.17	32,515.00	5.00	10,715.00	20.17	43,230.00	3676500	33555914	10.96
NSE	SSLT	28/05/2015	1000	227.65	227,650.00	9.38	21,360.00	5.00	11,382.50	14.38	32,742.50	18513000	195725958	9.46
NSE	SSLT	25/06/2015	1000	228.75	228,750.00	9.39	21,490.00	5.00	11,437.50	14.39	32,927.50	18513000	195725958	9.46
NSE	STAR	28/05/2015	500	1,097.65	548,825.00	13.28	72,890.00	5.00	27,441.25	18.28	100,331.25	4038500	8626283	46.82
NSE	STAR	25/06/2015	500	1,105.95	552,975.00	13.27	73,355.00	5.00	27,648.75	18.27	101,003.75	4038500	8626283	46.82
NSE	SUNFARMA	28/05/2015	250	963.70	240,925.00	9.92	23,900.00	5.00	12,046.25	14.92	35,946.25	23900000	217924854	10.97
NSE	SUNFARMA	25/06/2015	250	971.30	242,825.00	9.91	24,053.00	5.00	12,141.25	14.91	36,194.25	23900000	217924854	10.97
NSE	SUNTV	28/05/2015	1000	359.65	359,650.00	10.05	36,160.00	5.00	17,982.50	15.05	54,142.50	1964000	19704232	9.97
NSE	SUNTV	25/06/2015	1000	361.50	361,500.00	10.07	36,390.00	5.00	18,075.00	15.07	54,465.00	1964000	19704232	9.97
NSE	SYNDBANK	28/05/2015	2000	105.55	211,100.00	8.21	17,340.00	5.00	10,555.00	13.21	27,895.00	14640000	40732856	35.94
NSE	SYNDBANK	25/06/2015	2000	102.65	205,300.00	8.49	17,440.00	5.00	10,265.00	13.49	27,705.00	14640000	40732856	35.94
NSE	TATACHEM	28/05/2015	1000	442.40	442,400.00	7.52	33,270.00	5.00	22,120.00	12.52	55,390.00	3314500	35166084	9.43
NSE	TATACHEM	25/06/2015	1000	445.05	445,050.00	7.52	33,480.00	5.00	22,252.50	12.52	55,732.50	3314500	35166084	9.43
NSE	TATACOMM	28/05/2015	1000	445.25	445,250.00	7.52	33,470.00	5.00	22,262.50	12.52	55,732.50	6765000	14253357	47.46
NSE	TATACOMM	25/06/2015	1000	447.65	447,650.00	7.52	33,680.00	5.00	22,382.50	12.52	56,062.50	6765000	14253357	47.46
NSE	TATAGLOBAL	28/05/2015	2000	145.50	291,000.00	7.55	21,980.00	5.00	14,550.00	12.55	36,530.00	42778000	75789082	56.44
NSE	TATAGLOBAL	25/06/2015	2000	146.50	293,000.00	7.55	22,120.00	5.00	14,650.00	12.55	36,770			



Exchange	Symbol ▲	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	TATAMOTORS	28/05/2015	505	513.65	259,393.25	7.52	19,498.00	5.00	12,969.66	12.52	32,467.66	23933970	245409138	9.75
NSE	TATAMOTORS	25/06/2015	505	517.05	261,110.25	7.52	19,624.00	5.00	13,055.51	12.52	32,679.51	23933970	245409138	9.75
NSE	TATAMTRDVR	28/05/2015	1010	317.85	321,028.50	7.52	24,129.00	5.00	16,051.43	12.52	40,180.43	14970220	96856648	15.46
NSE	TATAMTRDVR	25/06/2015	1010	319.95	323,149.50	7.51	24,280.00	5.00	16,157.48	12.51	40,437.48	14970220	96856648	15.46
NSE	TATAPOWER	28/05/2015	4000	76.55	306,200.00	7.64	23,400.00	5.00	15,310.00	12.64	38,710.00	27328000	361408457	7.56
NSE	TATAPOWER	25/06/2015	4000	77.15	308,600.00	7.62	23,520.00	5.00	15,430.00	12.62	38,950.00	27328000	361408457	7.56
NSE	TATASTEEL	28/05/2015	500	381.85	190,925.00	7.79	14,865.00	5.00	9,546.25	12.79	24,411.25	22578500	129758646	17.40
NSE	TATASTEEL	25/06/2015	500	384.15	192,075.00	7.79	14,960.00	5.00	9,603.75	12.79	24,563.75	22578500	129758646	17.40
NSE	TCS	28/05/2015	125	2,532.75	316,593.75	7.50	23,753.00	5.00	15,829.69	12.50	39,582.69	4466000	102261373	4.37
NSE	TCS	25/06/2015	125	2,528.30	316,037.50	7.56	23,904.00	5.00	15,801.88	12.56	39,705.88	4466000	102261373	4.37
NSE	TECHM	28/05/2015	500	613.35	306,675.00	7.51	23,035.00	5.00	15,333.75	12.51	38,368.75	10891000	121619080	8.96
NSE	TECHM	25/06/2015	500	616.05	308,025.00	7.53	23,180.00	5.00	15,401.25	12.53	38,581.25	10891000	121619080	8.96
NSE	TITAN	28/05/2015	1000	387.45	387,450.00	7.52	29,130.00	5.00	19,372.50	12.52	48,502.50	6557000	83355648	7.87
NSE	TITAN	25/06/2015	1000	389.05	389,050.00	7.54	29,320.00	5.00	19,452.50	12.54	48,772.50	6557000	83355648	7.87
NSE	TVSMOTOR	28/05/2015	1000	241.45	241,450.00	9.35	22,570.00	5.00	12,072.50	14.35	34,642.50	6311000	40480865	15.59
NSE	TVSMOTOR	25/06/2015	1000	242.30	242,300.00	9.37	22,710.00	5.00	12,115.00	14.37	34,825.00	6311000	40480865	15.59
NSE	UBL	28/05/2015	500	982.25	491,125.00	12.95	63,580.00	5.00	24,556.25	17.95	88,136.25	808750	13314095	6.07
NSE	UBL	25/06/2015	500	990.45	495,225.00	12.92	63,985.00	5.00	24,761.25	17.92	88,746.25	808750	13314095	6.07
NSE	UCOBANK	28/05/2015	4000	65.25	261,000.00	7.57	19,760.00	5.00	13,050.00	12.57	32,810.00	15908000	46275174	34.38
NSE	UCOBANK	25/06/2015	4000	64.20	256,800.00	7.74	19,880.00	5.00	12,840.00	12.74	32,720.00	15908000	46275174	34.38
NSE	ULTRACEMCO	28/05/2015	125	2,721.10	340,137.50	7.51	25,543.00	5.00	17,006.88	12.51	42,549.88	1257250	20062588	6.27
NSE	ULTRACEMCO	25/06/2015	125	2,740.80	342,600.00	7.50	25,705.00	5.00	17,130.00	12.50	42,835.00	1257250	20062588	6.27
NSE	UNIONBANK	28/05/2015	1000	145.80	145,800.00	7.54	10,990.00	5.00	7,290.00	12.54	18,280.00	17296000	50266904	34.41
NSE	UNIONBANK	25/06/2015	1000	143.85	143,850.00	7.69	11,060.00	5.00	7,192.50	12.69	18,252.50	17296000	50266904	34.41
NSE	UNITECH	28/05/2015	9000	15.70	141,300.00	10.89	15,390.00	6.09	8,605.17	16.98	23,995.17	221004000	284963535	77.56
NSE	UNITECH	25/06/2015	9000	15.85	142,650.00	10.85	15,480.00	6.09	8,687.39	16.94	24,167.39	221004000	284963535	77.56
NSE	UPL	28/05/2015	1000	499.15	499,150.00	9.93	49,560.00	5.00	24,957.50	14.93	74,517.50	5093000	60113762	8.47
NSE	UPL	25/06/2015	1000	499.90	499,900.00	9.98	49,880.00	5.00	24,995.00	14.98	74,875.00	5093000	60113762	8.47
NSE	VOLTAS	28/05/2015	1000	290.50	290,500.00	8.71	25,290.00	5.00	14,525.00	13.71	39,815.00	5689000	46126252	12.33
NSE	VOLTAS	25/06/2015	1000	292.40	292,400.00	8.70	25,450.00	5.00	14,620.00	13.70	40,070.00	5689000	46126252	12.33
NSE	WIPRO	28/05/2015	500	547.45	273,725.00	7.51	20,565.00	5.00	13,686.25	12.51	34,251.25	8071500	121726690	6.63
NSE	WIPRO	25/06/2015	500	550.75	275,375.00	7.52	20,695.00	5.00	13,768.75	12.52	34,463.75	8071500	121726690	6.63
NSE	WOCKPHARMA	28/05/2015	500	1,460.20	730,100.00	20.53	149,865.00	5.29	38,622.29	25.82	188,487.29	3331500	5588632	59.61
NSE	WOCKPHARMA	25/06/2015	500	1,471.50	735,750.00	20.50	150,820.00	5.29	38,921.18	25.79	189,741.18	3331500	5588632	59.61
NSE	YESBANK	28/05/2015	500	856.40	428,200.00	8.09	34,620.00	5.00	21,410.00	13.09	56,030.00	17685000	65118729	27.16
NSE	YESBANK	25/06/2015	500	860.30	430,150.00	8.10	34,840.00	5.00	21,507.50	13.10	56,347.50	17685000	65118729	27.16
NSE	ZEEL	28/05/2015	1000	317.55	317,550.00	7.52	23,890.00	5.00	15,877.50	12.52	39,767.50	11279000	109355701	10.31
NSE	ZEEL	25/06/2015	1000	320.00	320,000.00	7.51	24,040.00	5.00	16,000.00	12.51	40,040.00	11279000	109355701	10.31