

Exchange	Symbol ▲	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	ABIRLANVO	25/06/2015	250	1,893.80	473,450.00	10.66	50,453.00	5.00	23,672.50	15.66	74,125.50	1561500	10504807	14.86
NSE	ABIRLANVO	28/05/2015	250	1,876.15	469,037.50	10.69	50,130.00	5.00	23,451.88	15.69	73,581.88	1561500	10504807	14.86
NSE	ACC	25/06/2015	250	1,486.85	371,712.50	8.18	30,393.00	5.00	18,585.63	13.18	48,978.63	1334250	18663247	7.15
NSE	ACC	28/05/2015	250	1,477.90	369,475.00	8.17	30,200.00	5.00	18,473.75	13.17	48,673.75	1334250	18663247	7.15
NSE	ADANENT	25/06/2015	500	738.05	369,025.00	11.87	43,795.00	5.00	18,451.25	16.87	62,246.25	9059500	54990504	16.47
NSE	ADANENT	28/05/2015	500	737.50	368,750.00	11.80	43,515.00	5.00	18,437.50	16.80	61,952.50	9059500	54990504	16.47
NSE	ADANFORTS	25/06/2015	1000	335.95	335,950.00	10.00	33,590.00	5.00	16,797.50	15.00	50,387.50	9540000	103502581	9.22
NSE	ADANFORTS	28/05/2015	1000	334.75	334,750.00	9.97	33,380.00	5.00	16,737.50	14.97	50,117.50	9540000	103502581	9.22
NSE	ADANPOWER	25/06/2015	8000	41.80	334,400.00	11.60	38,800.00	5.00	16,720.00	16.60	55,520.00	70528000	143597405	49.12
NSE	ADANPOWER	28/05/2015	8000	41.40	331,200.00	11.64	38,560.00	5.00	16,560.00	16.64	55,120.00	70528000	143597405	49.12
NSE	ALBK	25/06/2015	2000	108.30	216,600.00	10.93	23,680.00	5.00	10,830.00	15.93	34,510.00	11998000	44762154	26.80
NSE	ALBK	28/05/2015	2000	109.20	218,400.00	10.77	23,520.00	5.00	10,920.00	15.77	34,440.00	11998000	44762154	26.80
NSE	AMBUJACEM	25/06/2015	1000	237.10	237,100.00	8.33	19,740.00	5.00	11,855.00	13.33	31,595.00	6048000	147506878	4.10
NSE	AMBUJACEM	28/05/2015	1000	235.35	235,350.00	8.33	19,610.00	5.00	11,767.50	13.33	31,377.50	6048000	147506878	4.10
NSE	AMTEKAUTO	25/06/2015	2000	150.70	301,400.00	11.68	35,200.00	5.00	15,070.00	16.68	50,270.00	16856000	22481055	74.98
NSE	AMTEKAUTO	28/05/2015	2000	149.50	299,000.00	11.70	34,980.00	5.00	14,950.00	16.70	49,930.00	16856000	22481055	74.98
NSE	ANDHABANK	25/06/2015	4000	80.20	320,800.00	10.21	32,760.00	5.00	16,040.00	15.21	48,800.00	20964000	47000000	44.60
NSE	ANDHABANK	28/05/2015	4000	79.95	319,800.00	10.18	32,560.00	5.00	15,990.00	15.18	48,550.00	20964000	47000000	44.60
NSE	APOLLOHOSP	25/06/2015	250	1,259.60	314,900.00	10.14	31,945.00	5.00	15,745.00	15.14	47,690.00	413500	18059523	2.29
NSE	APOLLOHOSP	28/05/2015	250	1,253.95	313,487.50	10.12	31,740.00	5.00	15,674.38	15.12	47,414.38	413500	18059523	2.29
NSE	APOLLOTYRE	25/06/2015	2000	175.65	351,300.00	8.76	30,760.00	5.00	17,565.00	13.76	48,325.00	14772000	56953405	25.94
NSE	APOLLOTYRE	28/05/2015	2000	174.60	349,200.00	8.76	30,580.00	5.00	17,460.00	13.76	48,040.00	14772000	56953405	25.94
NSE	ARVIND	28/05/2015	1000	258.50	258,500.00	11.20	28,940.00	5.00	12,925.00	16.20	41,865.00	8910000	29057026	30.66
NSE	ARVIND	25/06/2015	1000	259.80	259,800.00	11.21	29,130.00	5.00	12,990.00	16.21	42,120.00	8910000	29057026	30.66
NSE	ASHOKLEY	28/05/2015	8000	71.70	573,600.00	11.35	65,120.00	5.00	28,680.00	16.35	93,800.00	120820000	277796819	43.49
NSE	ASHOKLEY	25/06/2015	8000	71.65	573,200.00	11.43	65,520.00	5.00	28,660.00	16.43	94,180.00	120820000	277796819	43.49
NSE	ASIANPAINT	28/05/2015	500	796.90	398,450.00	7.51	29,930.00	5.00	19,922.50	12.51	49,852.50	4945250	90562661	5.46
NSE	ASIANPAINT	25/06/2015	500	798.60	399,300.00	7.54	30,120.00	5.00	19,965.00	12.54	50,085.00	4945250	90562661	5.46
NSE	AUROPHARMA	28/05/2015	250	1,361.45	340,362.50	12.24	41,650.00	5.00	17,018.13	17.24	58,668.13	11337000	26881297	42.17
NSE	AUROPHARMA	25/06/2015	250	1,368.25	342,062.50	12.26	41,920.00	5.00	17,103.13	17.26	59,023.13	11337000	26881297	42.17
NSE	AXISBANK	28/05/2015	500	557.90	278,950.00	8.87	24,735.00	5.00	13,947.50	13.87	38,682.50	28312000	324069199	8.74
NSE	AXISBANK	25/06/2015	500	561.50	280,750.00	8.87	24,895.00	5.00	14,037.50	13.87	38,932.50	28312000	324069199	8.74
NSE	BAJAJ-AUTO	28/05/2015	125	2,169.05	271,131.25	7.51	20,373.00	5.00	13,556.56	12.51	33,929.56	1456625	29363058	4.96
NSE	BAJAJ-AUTO	25/06/2015	125	2,181.75	272,718.75	7.52	20,504.00	5.00	13,635.94	12.52	34,139.94	1456625	29363058	4.96
NSE	BANKBARODA	28/05/2015	1250	164.95	206,187.50	15.96	32,900.00	5.00	10,309.38	20.96	43,209.38	29215000	187843804	15.55
NSE	BANKBARODA	25/06/2015	1250	162.65	203,312.50	16.28	33,100.00	5.00	10,165.63	21.28	43,265.63	29215000	187843804	15.55
NSE	BANKINDIA	28/05/2015	1000	211.95	211,950.00	10.96	23,220.00	5.00	10,597.50	15.96	33,817.50	15600000	42779100	36.47
NSE	BANKINDIA	25/06/2015	1000	211.75	211,750.00	11.04	23,370.00	5.00	10,587.50	16.04	33,957.50	15600000	42779100	36.47
NSE	BANKNIFTY	25/06/2015	25	18,191.20	454,780.00	5.60	25,446.00	3.00	13,643.40	8.60	39,089.40	1870850	0	0.00
NSE	BANKNIFTY	28/05/2015	25	18,135.20	453,380.00	5.58	25,284.00	3.00	13,601.40	8.58	38,885.40	1870850	0	0.00
NSE	BATAINDIA	28/05/2015	250	1,068.55	267,137.50	7.53	20,120.00	5.00	13,356.88	12.53	33,476.88	1069000	6046202	17.68
NSE	BATAINDIA	25/06/2015	250	1,074.30	268,575.00	7.54	20,250.00	5.00	13,428.75	12.54	33,678.75	1069000	6046202	17.68
NSE	BHARATFORG	28/05/2015	250	1,290.85	322,712.50	9.01	29,085.00	5.00	16,135.63	14.01	45,220.63	2813750	24793439	11.35
NSE	BHARATFORG	25/06/2015	250	1,292.10	323,025.00	9.06	29,273.00	5.00	16,151.25	14.06	45,424.25	2813750	24793439	11.35
NSE	BHARTIARTIL	28/05/2015	500	387.30	193,650.00	7.51	14,535.00	5.00	9,682.50	12.51	24,217.50	11083500	276836271	4.00
NSE	BHARTIARTIL	25/06/2015	500	389.40	194,700.00	7.51	14,630.00	5.00	9,735.00	12.51	24,365.00	11083500	276836271	4.00
NSE	BHEL	28/05/2015	1000	229.55	229,550.00	9.59	22,020.00	5.00	11,477.50	14.59	33,497.50	36421000	180829600	20.14
NSE	BHEL	25/06/2015	1000	227.55	227,550.00	9.74	22,160.00	5.00	11,377.50	14.74	33,537.50	36421000	180829600	20.14
NSE	BIOCON	28/05/2015	500	441.25	220,625.00	7.66	16,900.00	5.00	11,031.25	12.66	27,931.25	5676500	15590310	36.41
NSE	BIOCON	25/06/2015	500	443.05	221,525.00	7.68	17,010.00	5.00	11,076.25	12.68	28,086.25	5676500	15590310	36.41
NSE	BOSCH-LTD	28/05/2015	125	22,908.65	2,863,581.25	10.33	295,780.00	5.00	143,179.06	15.33	438,959.06	138625	1809896	7.66
NSE	BOSCH-LTD	25/06/2015	125	23,014.25	2,876,781.25	10.35	297,681.00	5.00	143,839.06	15.35	441,520.06	138625	1809896	7.66
NSE	BFCL	28/05/2015	500	757.75	378,875.00	8.77	33,235.00	5.00	18,943.75	13.77	52,178.75	2964500	65176825	4.55
NSE	BFCL	25/06/2015	500	763.75	381,875.00	8.76	33,450.00	5.00	19,093.75	13.76	52,543.75	2964500	65176825	4.55
NSE	CAIRN	28/05/2015	1000	203.10	203,100.00	8.76	17,800.00	5.00	10,155.00	13.76	27,955.00	20162000	150427750	13.40
NSE	CAIRN	25/06/2015	1000	204.75	204,750.00	8.75	17,910.00	5.00	10,237.50	13.75	28,147.50	20162000	150427750	13.40
NSE	CANBK	28/05/2015	1000	370.75	370,750.00	9.63	35,690.00	5.00	18,537.50	14.63	54,227.50	11124000	28600000	38.90
NSE	CANBK	25/06/2015	1000	370.80	370,800.00	9.69	35,920.00	5.00	18,540.00	14.69	54,460.00	11124000	28600000	38.90
NSE	CENTURYTEX	28/05/2015	500	630.75	315,375.00	15.84	49,970.00	5.00	15,768.75	20.84	65,738.75	10358000	11121908	93.13
NSE	CENTURYTEX	25/06/2015	500	634.30	317,150.00	15.86	50,290.00	5.00	15,857.50	20.86	66,147.50	10358000	11121908	93.13
NSE	CESC	28/05/2015	500	544.15	272,075.00	7.53	20,475.00	5.00	13,603.75	12.53	34,078.75	1630500	13377977	12.19
NSE	CESC	25/06/2015	500	548.40	274,200.00	7.51	20,605.00	5.00	13,710.00	12.51	34,315.00	1630500	13377977	12.19
NSE	OFLA	28/05/2015	500	686.95	343,475.00	8.35	28,665.00	5.00	17,173.75	13.35	45,838.75	9930000	97991203	10.13
NSE	OFLA	25/06/2015	500	691.75	345,875.00	8.34	28,850.00	5.00	17,293.75	13.34	46,143.75	9930000	97991203	10.13
NSE	ONXINFRA	25/06/2015	100	3,127.20	312,720.00	5.00	15,637.00	3.00	9,381.60	8.00	25,018.60	100	0	0.00
NSE	ONXINFRA	28/05/2015	100	3,106.95	310,695.00	5.00	15,537.00	3.00	9,320.85	8.00	24,857.85	100	0	0.00
NSE	ONXT	25/06/2015	25	11,100.00	277,500.00	5.05	14,002.00	3.00	8,325.00	8.05	22,327.00	19250	0	0.00
NSE	ONXT	28/05/2015	25	11,114.40	277,860.00	5.01	13,912.00	3.00	8,335.80	8.01	22,247.80	19250	0	0.00
NSE	ONXPSE	25/06/2015	75	3,452.90	258,967.50	5.00	12,952.00	3.00	7,769.03	8.00	20,721.03	0	0	0.00
NSE	ONXPSE	28/05/2015	75	3,430.50										

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	371.05	371,050.00	7.51	27,870.00	5.00	18,552.50	12.51	46,422.50	16725000	257062142	6.51
NSE	COALINDIA		25/06/2015	1000	373.35	373,350.00	7.51	28,050.00	5.00	18,667.50	12.51	46,717.50	16725000	257062142	6.51
NSE	COLPAL		28/05/2015	125	2,050.85	256,356.25	7.51	19,253.00	5.00	12,817.81	12.51	32,070.81	710625	13327296	5.33
NSE	COLPAL		25/06/2015	125	2,065.85	258,231.25	7.50	19,376.00	5.00	12,911.56	12.50	32,287.56	710625	13327296	5.33
NSE	CROMFGREAV		28/05/2015	1000	173.55	173,550.00	8.34	14,480.00	5.00	8,677.50	13.34	23,157.50	12434000	82064245	15.15
NSE	CROMFGREAV		25/06/2015	1000	174.20	174,200.00	8.37	14,580.00	5.00	8,710.00	13.37	23,290.00	12434000	82064245	15.15
NSE	DABUR		28/05/2015	1000	264.30	264,300.00	7.54	19,920.00	5.00	13,215.00	12.54	33,135.00	3113000	111853768	2.78
NSE	DABUR		25/06/2015	1000	266.10	266,100.00	7.53	20,050.00	5.00	13,305.00	12.53	33,355.00	3113000	111853768	2.78
NSE	DISHTV		28/05/2015	4000	79.75	319,000.00	8.95	28,560.00	5.00	15,950.00	13.95	44,510.00	23992000	58731705	40.85
NSE	DISHTV		25/06/2015	4000	80.15	320,600.00	8.97	28,760.00	5.00	16,030.00	13.97	44,790.00	23992000	58731705	40.85
NSE	DMISLAB		28/05/2015	125	1,766.95	220,868.75	7.57	16,713.00	5.00	11,043.44	12.57	27,756.44	436000	12720734	3.43
NSE	DMISLAB		25/06/2015	125	1,793.45	224,181.25	7.50	16,820.00	5.00	11,209.06	12.50	28,029.06	436000	12720734	3.43
NSE	DJIA		19/06/2015	25	18,072.50	451,812.50	5.07	22,929.00	3.00	13,554.38	8.07	36,483.38	22850	0	0.00
NSE	DJIA		18/09/2015	25	18,595.00	464,875.00	5.04	23,411.00	3.00	13,946.25	8.04	37,357.25	22850	0	0.00
NSE	DJIA		17/07/2015	25	18,327.50	458,187.50	5.04	23,076.00	3.00	13,745.63	8.04	36,821.63	22850	0	0.00
NSE	DJIA		18/03/2016	25	19,385.00	484,625.00	5.04	24,406.00	3.00	14,538.75	8.04	38,944.75	22850	0	0.00
NSE	DJIA		15/05/2015	25	18,117.50	452,937.50	5.00	22,648.00	3.00	13,588.13	8.00	36,236.13	22850	0	0.00
NSE	DJIA		18/12/2015	25	18,985.00	474,625.00	5.04	23,904.00	3.00	14,238.75	8.04	38,142.75	22850	0	0.00
NSE	DLF		28/05/2015	2000	127.55	255,100.00	10.01	25,540.00	5.00	12,755.00	15.01	38,295.00	37706000	89424849	42.17
NSE	DLF		25/06/2015	2000	128.25	256,500.00	10.02	25,700.00	5.00	12,825.00	15.02	38,525.00	37706000	89424849	42.17
NSE	DRREDDY		28/05/2015	125	3,523.00	440,375.00	7.52	33,111.00	5.00	22,018.75	12.52	55,129.75	1175000	19637901	5.98
NSE	DRREDDY		25/06/2015	125	3,549.00	443,625.00	7.51	33,324.00	5.00	22,181.25	12.51	55,505.25	1175000	19637901	5.98
NSE	EOHERMOT		28/05/2015	125	18,095.10	2,261,887.50	10.32	233,438.00	5.00	113,094.38	15.32	346,532.38	175125	2440850	7.17
NSE	EOHERMOT		25/06/2015	125	18,173.70	2,271,712.50	10.34	234,938.00	5.00	113,585.63	15.34	348,523.63	175125	2440850	7.17
NSE	ENGINEERSIN		28/05/2015	1000	190.45	190,450.00	7.56	14,390.00	5.00	9,522.50	12.56	23,912.50	3265000	20641860	15.82
NSE	ENGINEERSIN		25/06/2015	1000	191.75	191,750.00	7.55	14,480.00	5.00	9,587.50	12.55	24,067.50	3265000	20641860	15.82
NSE	EXIDEIND		28/05/2015	2000	155.35	310,700.00	9.13	28,360.00	5.00	15,535.00	14.13	43,895.00	18912000	91809066	20.60
NSE	EXIDEIND		25/06/2015	2000	156.55	313,100.00	9.12	28,540.00	5.00	15,655.00	14.12	44,195.00	18912000	91809066	20.60
NSE	FEDERALBNK		28/05/2015	2000	137.55	275,100.00	9.28	25,540.00	5.00	13,755.00	14.28	39,295.00	19354000	167997721	11.52
NSE	FEDERALBNK		25/06/2015	2000	137.60	275,200.00	9.34	25,700.00	5.00	13,760.00	14.34	39,460.00	19354000	167997721	11.52
NSE	FTSE100		17/07/2015	50	7,053.00	352,650.00	5.03	17,733.00	3.00	10,579.50	8.03	28,312.50	500	0	0.00
NSE	FTSE100		18/03/2016	50	7,459.00	372,950.00	5.03	18,756.00	3.00	11,188.50	8.03	29,944.50	500	0	0.00
NSE	FTSE100		15/05/2015	50	6,960.00	348,000.00	5.00	17,404.00	3.00	10,440.00	8.00	27,844.00	500	0	0.00
NSE	FTSE100		19/06/2015	50	7,008.00	350,400.00	5.03	17,620.00	3.00	10,512.00	8.03	28,132.00	500	0	0.00
NSE	FTSE100		18/12/2015	50	7,305.00	365,250.00	5.03	18,369.00	3.00	10,957.50	8.03	29,326.50	500	0	0.00
NSE	FTSE100		18/09/2015	50	7,155.00	357,750.00	5.03	17,991.00	3.00	10,732.50	8.03	28,723.50	500	0	0.00
NSE	GAIL		28/05/2015	500	381.35	190,675.00	7.57	14,435.00	5.00	9,533.75	12.57	23,968.75	10115500	107759344	9.39
NSE	GAIL		25/06/2015	500	381.60	190,800.00	7.62	14,530.00	5.00	9,540.00	12.62	24,070.00	10115500	107759344	9.39
NSE	GLENMARK		28/05/2015	500	915.70	457,850.00	9.32	42,680.00	5.00	22,892.50	14.32	65,572.50	3731250	28049546	13.30
NSE	GLENMARK		25/06/2015	500	920.35	460,175.00	9.33	42,955.00	5.00	23,008.75	14.33	65,963.75	3731250	28049546	13.30
NSE	GVRINFRA		28/05/2015	9173	15.20	139,429.60	11.25	15,686.00	5.00	6,971.48	16.25	22,657.48	218721012	341480075	64.05
NSE	GVRINFRA		25/06/2015	9173	15.35	140,805.55	11.21	15,778.00	5.00	7,040.28	16.21	22,818.28	218721012	341480075	64.05
NSE	GODREJIND		28/05/2015	1001	360.40	360,760.40	11.77	42,452.00	5.00	18,038.02	16.77	60,490.02	1777776	16909101	10.51
NSE	GODREJIND		25/06/2015	1001	356.10	356,456.10	11.99	42,723.00	5.00	17,822.81	16.99	60,545.81	1777776	16909101	10.51
NSE	GRASIM		28/05/2015	125	3,523.90	440,487.50	7.54	33,213.00	5.00	22,024.38	12.54	55,237.38	1459375	11026788	13.23
NSE	GRASIM		25/06/2015	125	3,546.80	443,350.00	7.54	33,425.00	5.00	22,167.50	12.54	55,592.50	1459375	11026788	13.23
NSE	HAVELLS		28/05/2015	1000	278.25	278,250.00	7.52	20,930.00	5.00	13,912.50	12.52	34,842.50	4917000	47829167	10.28
NSE	HAVELLS		25/06/2015	1000	277.20	277,200.00	7.60	21,060.00	5.00	13,860.00	12.60	34,920.00	4917000	47829167	10.28
NSE	HQTECH		28/05/2015	250	928.60	232,150.00	7.51	17,430.00	5.00	11,607.50	12.51	29,037.50	7620000	110795018	6.88
NSE	HQTECH		25/06/2015	250	932.50	233,125.00	7.53	17,543.00	5.00	11,656.25	12.53	29,199.25	7620000	110795018	6.88
NSE	HDFC		28/05/2015	250	1,211.30	302,825.00	7.52	22,763.00	5.00	15,141.25	12.52	37,904.25	11230500	314939534	3.57
NSE	HDFC		25/06/2015	250	1,220.50	305,125.00	7.51	22,908.00	5.00	15,256.25	12.51	38,164.25	11230500	314939534	3.57
NSE	HDFCBANK		28/05/2015	250	991.50	247,875.00	7.53	18,663.00	5.00	12,393.75	12.53	31,056.75	41806750	298054912	14.03
NSE	HDFCBANK		25/06/2015	250	1,001.40	250,350.00	7.50	18,783.00	5.00	12,517.50	12.50	31,300.50	41806750	298054912	14.03
NSE	HDL		28/05/2015	4000	116.50	466,000.00	18.79	87,560.00	6.64	30,942.40	25.43	118,502.40	26132000	53497435	48.85
NSE	HDL		25/06/2015	4000	117.00	468,000.00	18.83	88,120.00	6.64	31,075.20	25.47	119,195.20	26132000	53497435	48.85
NSE	HEROMOTOCO		28/05/2015	125	2,538.50	317,312.50	7.52	23,869.00	5.00	15,865.63	12.52	39,734.63	2668125	26104283	10.22
NSE	HEROMOTOCO		25/06/2015	125	2,547.75	318,468.75	7.54	24,021.00	5.00	15,923.44	12.54	39,944.44	2668125	26104283	10.22
NSE	HEXAWARE		28/05/2015	2000	253.65	507,300.00	11.25	57,080.00	5.00	25,365.00	16.25	82,445.00	9541000	17179393	55.54
NSE	HEXAWARE		25/06/2015	2000	255.00	510,000.00	11.27	57,460.00	5.00	25,500.00	16.27	82,960.00	9541000	17179393	55.54
NSE	HINDALCO		28/05/2015	2000	137.95	275,900.00	8.89	24,540.00	5.00	13,795.00	13.89	38,335.00	35718000	228350581	15.64
NSE	HINDALCO		25/06/2015	2000	138.75	277,500.00	8.90	24,700.00	5.00	13,875.00	13.90	38,575.00	35718000	228350581	15.64
NSE	HINDPETRO		28/05/2015	500	600.75	300,375.00	9.76	29,305.00	5.00	15,018.75	14.76	44,323.75	8199000	33110100	24.76
NSE	HINDPETRO		25/06/2015	500	605.25	302,625.00	9.75	29,495.00	5.00	15,131.25	14.75	44,626.25	8199000	33110100	24.76
NSE	HINDUNLVR		28/05/2015	500	847.45	423,725.00	7.53	31,890.00	5.00	21,186.25	12.53	53,076.25	7491250	141752546	5.28
NSE	HINDUNLVR		25/06/2015	500	844.20	422,100.00	7.60	32,095.00	5.00	21,105.00	12.60	53,200.00	7491250	141752546	5.28
NSE	HINDZINC		28/05/2015	2000	176.20	352,400.00	7.93	27,960.00	5.00	17,620.00	12.93	45,580.00	4450000	296432938	1.50
NSE	HINDZINC		25/06/2015	2000	177.75	355,500.00	7.92	28,140.00	5.00	17,775.00	12.92	45,915.00	4450000	296432938	1.50
NSE	IBREALST		28/05/2015	4000											

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	563.15	281,575.00	7.50	21,125.00	5.00	14,078.75	12.50	35,203.75	3364000	51189939	6.57
NSE	IBULHSGFIN	25/06/2015	500	565.95	282,975.00	7.51	21,265.00	5.00	14,148.75	12.51	35,413.75	3364000	51189939	6.57
NSE	ICCBANK	28/05/2015	1250	316.55	395,687.50	9.27	36,700.00	5.00	19,784.38	14.27	56,484.38	54735000	822538257	6.65
NSE	ICCBANK	25/06/2015	1250	313.70	392,125.00	9.42	36,938.00	5.00	19,606.25	14.42	56,544.25	54735000	822538257	6.65
NSE	IDBI	28/05/2015	4000	70.05	280,200.00	11.19	31,360.00	5.00	14,010.00	16.19	45,370.00	44968000	75387796	59.65
NSE	IDBI	25/06/2015	4000	70.35	281,400.00	11.22	31,560.00	5.00	14,070.00	16.22	45,630.00	44968000	75387796	59.65
NSE	IDEA	28/05/2015	2000	172.85	345,700.00	9.37	32,380.00	5.00	17,285.00	14.37	49,665.00	33524000	405065368	8.28
NSE	IDEA	25/06/2015	2000	174.05	348,100.00	9.36	32,580.00	5.00	17,405.00	14.36	49,985.00	33524000	405065368	8.28
NSE	IDFC	28/05/2015	2000	158.45	316,900.00	8.25	26,140.00	5.00	15,845.00	13.25	41,985.00	75656000	318556173	23.75
NSE	IDFC	25/06/2015	2000	159.35	318,700.00	8.26	26,320.00	5.00	15,935.00	13.26	42,255.00	75656000	318556173	23.75
NSE	IFO	28/05/2015	8000	31.55	252,400.00	10.84	27,360.00	5.00	12,620.00	15.84	39,980.00	62216000	147807447	42.09
NSE	IFO	25/06/2015	8000	31.80	254,400.00	10.82	27,520.00	5.00	12,720.00	15.82	40,240.00	62216000	147807447	42.09
NSE	IGL	28/05/2015	500	407.35	203,675.00	7.51	15,290.00	5.00	10,183.75	12.51	25,473.75	1416000	15400016	9.19
NSE	IGL	25/06/2015	500	409.65	204,825.00	7.51	15,390.00	5.00	10,241.25	12.51	25,631.25	1416000	15400016	9.19
NSE	INDIACEM	28/05/2015	2000	91.10	182,200.00	12.69	23,120.00	5.37	9,784.14	18.06	32,904.14	20418000	43394724	47.05
NSE	INDIACEM	25/06/2015	2000	91.75	183,500.00	12.68	23,260.00	5.37	9,853.95	18.05	33,113.95	20418000	43394724	47.05
NSE	INDUSINBK	28/05/2015	500	814.80	407,400.00	7.56	30,785.00	5.00	20,370.00	12.56	51,155.00	7673500	76973572	9.97
NSE	INDUSINBK	25/06/2015	500	818.20	409,100.00	7.57	30,985.00	5.00	20,455.00	12.57	51,440.00	7673500	76973572	9.97
NSE	INFY	28/05/2015	250	1,937.30	484,325.00	7.52	36,420.00	5.00	24,216.25	12.52	60,636.25	11475000	162436543	7.06
NSE	INFY	25/06/2015	250	1,922.00	480,500.00	7.63	36,653.00	5.00	24,025.00	12.63	60,678.00	11475000	162436543	7.06
NSE	ICB	28/05/2015	4000	42.80	171,200.00	9.16	15,680.00	5.00	8,560.00	14.16	24,240.00	13704000	64727493	21.17
NSE	ICB	25/06/2015	4000	43.05	172,200.00	9.18	15,800.00	5.00	8,610.00	14.18	24,410.00	13704000	64727493	21.17
NSE	ICC	28/05/2015	1000	335.35	335,350.00	8.01	26,860.00	5.00	16,767.50	13.01	43,627.50	9237000	152597384	6.05
NSE	ICC	25/06/2015	1000	336.80	336,800.00	8.03	27,030.00	5.00	16,840.00	13.03	43,870.00	9237000	152597384	6.05
NSE	IRB	28/05/2015	1000	236.15	236,150.00	10.04	23,720.00	5.00	11,807.50	15.04	35,527.50	7344000	29666439	24.76
NSE	IRB	25/06/2015	1000	237.85	237,850.00	10.04	23,880.00	5.00	11,892.50	15.04	35,772.50	7344000	29666439	24.76
NSE	ITC	28/05/2015	1000	325.30	325,300.00	7.52	24,450.00	5.00	16,265.00	12.52	40,715.00	38955000	159911281	2.44
NSE	ITC	25/06/2015	1000	321.65	321,650.00	7.65	24,600.00	5.00	16,082.50	12.65	40,682.50	38955000	159911281	2.44
NSE	JINDALSTEL	28/05/2015	1000	139.35	139,350.00	12.11	16,880.00	5.49	7,650.32	17.60	24,530.32	31785000	70834076	44.87
NSE	JINDALSTEL	25/06/2015	1000	139.85	139,850.00	12.15	16,990.00	5.49	7,677.77	17.64	24,667.77	31785000	70834076	44.87
NSE	JISLJALEQS	28/05/2015	4000	57.75	231,000.00	9.92	22,920.00	5.00	11,550.00	14.92	34,470.00	43228000	63089791	68.52
NSE	JISLJALEQS	25/06/2015	4000	58.10	232,400.00	9.93	23,080.00	5.00	11,620.00	14.93	34,700.00	43228000	63089791	68.52
NSE	JPASSOAT	28/05/2015	8000	19.65	157,200.00	12.26	19,280.00	5.02	7,891.44	17.28	27,171.44	193656000	294894926	65.67
NSE	JPASSOAT	25/06/2015	8000	19.85	158,800.00	12.24	19,440.00	5.02	7,971.76	17.26	27,411.76	193656000	294894926	65.67
NSE	JPOWER	28/05/2015	15000	8.45	126,750.00	11.83	15,000.00	5.00	6,337.50	16.83	21,337.50	96045000	213870969	44.91
NSE	JPOWER	25/06/2015	15000	8.50	127,500.00	11.88	15,150.00	5.00	6,375.00	16.88	21,525.00	96045000	213870969	44.91
NSE	JSWENERGY	28/05/2015	4000	111.60	446,400.00	12.16	54,280.00	5.00	22,320.00	17.16	76,600.00	8210000	82002830	10.01
NSE	JSWENERGY	25/06/2015	4000	112.20	448,800.00	12.17	54,600.00	5.00	22,440.00	17.17	77,040.00	8210000	82002830	10.01
NSE	JSWSTEEL	28/05/2015	250	908.70	227,175.00	8.16	18,533.00	5.00	11,358.75	13.16	29,891.75	8895500	28990999	30.68
NSE	JSWSTEEL	25/06/2015	250	914.70	228,675.00	8.16	18,650.00	5.00	11,433.75	13.16	30,083.75	8895500	28990999	30.68
NSE	JUBLFOOD	28/05/2015	250	1,572.75	393,187.50	9.40	36,975.00	5.00	19,659.38	14.40	56,634.38	2287750	6709367	34.10
NSE	JUBLFOOD	25/06/2015	250	1,579.15	394,787.50	9.43	37,213.00	5.00	19,739.38	14.43	56,952.38	2287750	6709367	34.10
NSE	JUSTDIAL	28/05/2015	125	1,092.70	136,587.50	10.95	14,950.00	5.00	6,829.38	15.95	21,779.38	1023250	9476782	10.80
NSE	JUSTDIAL	25/06/2015	125	1,098.80	137,350.00	10.95	15,046.00	5.00	6,867.50	15.95	21,913.50	1023250	9476782	10.80
NSE	KOTAKBANK	28/05/2015	250	1,327.75	331,937.50	7.98	26,480.00	5.00	16,596.88	12.98	43,076.88	7139500	92451984	7.72
NSE	KOTAKBANK	25/06/2015	250	1,335.05	333,762.50	7.98	26,650.00	5.00	16,688.13	12.98	43,338.13	7139500	92451984	7.72
NSE	KTKBANK	28/05/2015	2000	124.50	249,000.00	9.61	23,920.00	5.00	12,450.00	14.61	36,370.00	20396000	37689351	54.12
NSE	KTKBANK	25/06/2015	2000	125.05	250,100.00	9.63	24,080.00	5.00	12,505.00	14.63	36,585.00	20396000	37689351	54.12
NSE	L&TFH	28/05/2015	4000	63.95	255,800.00	7.55	19,320.00	5.00	12,790.00	12.55	32,110.00	54524000	93069978	58.58
NSE	L&TFH	25/06/2015	4000	64.35	257,400.00	7.55	19,440.00	5.00	12,870.00	12.55	32,310.00	54524000	93069978	58.58
NSE	LIQ-HSGFIN	28/05/2015	1000	414.10	414,100.00	8.36	34,600.00	5.00	20,705.00	13.36	55,305.00	13137500	59894943	21.93
NSE	LIQ-HSGFIN	25/06/2015	1000	417.00	417,000.00	8.35	34,820.00	5.00	20,850.00	13.35	55,670.00	13137500	59894943	21.93
NSE	LT	28/05/2015	250	1,583.05	395,762.50	7.51	29,728.00	5.00	19,788.13	12.51	49,516.13	10036625	159337882	6.30
NSE	LT	25/06/2015	250	1,594.55	398,637.50	7.51	29,920.00	5.00	19,931.88	12.51	49,851.88	10036625	159337882	6.30
NSE	LUPIN	28/05/2015	250	1,640.00	410,000.00	7.84	32,140.00	5.00	20,500.00	12.84	52,640.00	5952125	47977219	12.41
NSE	LUPIN	25/06/2015	250	1,647.50	411,875.00	7.85	32,345.00	5.00	20,593.75	12.85	52,938.75	5952125	47977219	12.41
NSE	M&M	28/05/2015	250	1,228.10	307,025.00	7.52	23,090.00	5.00	15,351.25	12.52	38,441.25	3658000	85675634	4.27
NSE	M&M	25/06/2015	250	1,237.00	309,250.00	7.51	23,238.00	5.00	15,462.50	12.51	38,700.50	3658000	85675634	4.27
NSE	M&MFIN	28/05/2015	1000	275.45	275,450.00	8.11	22,330.00	5.00	13,772.50	13.11	36,102.50	6644000	54586602	12.17
NSE	M&MFIN	25/06/2015	1000	275.85	275,850.00	8.15	22,470.00	5.00	13,792.50	13.15	36,262.50	6644000	54586602	12.17
NSE	MARUTI	28/05/2015	125	3,639.90	454,987.50	7.54	34,306.00	5.00	22,749.38	12.54	57,055.38	3341250	26458324	12.63
NSE	MARUTI	25/06/2015	125	3,665.30	458,162.50	7.54	34,526.00	5.00	22,908.13	12.54	57,434.13	3341250	26458324	12.63
NSE	MOLEDRUSS	28/05/2015	1000	241.55	241,550.00	7.54	18,210.00	5.00	12,077.50	12.54	30,287.50	1805000	11877544	15.20
NSE	MOLEDRUSS	25/06/2015	1000	242.50	242,500.00	7.56	18,330.00	5.00	12,125.00	12.56	30,455.00	1805000	11877544	15.20
NSE	MINDTREE	28/05/2015	250	1,351.05	337,762.50	9.92	33,503.00	5.00	16,888.13	14.92	50,391.13	236250	14435411	1.64
NSE	MINDTREE	25/06/2015	250	1,364.45	341,112.50	9.88	33,718.00	5.00	17,055.63	14.88	50,773.63	236250	14435411	1.64
NSE	MOTHERSUM	28/05/2015	500	498.20	249,100.00	10.09	25,130.00	5.00	12,455.00	15.09	37,585.00	5413500	60688611	8.92
NSE	MOTHERSUM	25/06/2015	500	501.10	250,550.00	10.10	25,295.00	5.00	12,527.50	15.10	37,822.50	5413500	60688611	8.92
NSE	MRF	28/05/2015	125	36,604.35	4,575,543.75	8.76	400,670.00	5.00	228,777.19	13.76	629,447.19	74125	616512	12.02
NSE	MRF	25/06/2015	12											

Exchange	Symbol ▲	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	NFTYMCP50	25/06/2015	75	3,334.20	250,065.00	5.70	14,260.00	3.00	7,501.95	8.70	21,761.95	0	0	0.00
NSE	NFTYMCP50	28/05/2015	75	3,312.60	248,445.00	5.70	14,169.00	3.00	7,453.35	8.70	21,622.35	0	0	0.00
NSE	NHFC	28/05/2015	10000	19.15	191,500.00	7.89	15,100.00	5.00	9,575.00	12.89	24,675.00	41690000	310891754	13.41
NSE	NHFC	25/06/2015	10000	19.25	192,500.00	7.90	15,200.00	5.00	9,625.00	12.90	24,825.00	41690000	310891754	13.41
NSE	NIFTY	25/06/2015	25	8,264.80	206,620.00	5.02	10,364.00	3.00	6,198.60	8.02	16,562.60	15680225	0	0.00
NSE	NIFTY	28/05/2015	25	8,237.80	205,945.00	5.00	10,298.00	3.00	6,178.35	8.00	16,476.35	15680225	0	0.00
NSE	NMDC	28/05/2015	2000	133.40	266,800.00	7.62	20,320.00	5.00	13,340.00	12.62	33,660.00	15148000	158553940	9.55
NSE	NMDC	25/06/2015	2000	133.85	267,700.00	7.64	20,460.00	5.00	13,385.00	12.64	33,845.00	15148000	158553940	9.55
NSE	NITFC	28/05/2015	2000	138.90	277,800.00	7.60	21,120.00	5.00	13,890.00	12.60	35,010.00	36392000	412969884	8.81
NSE	NITFC	25/06/2015	2000	139.60	279,200.00	7.61	21,260.00	5.00	13,960.00	12.61	35,220.00	36392000	412969884	8.81
NSE	OFSS	28/05/2015	125	3,535.00	441,875.00	7.50	33,149.00	5.00	22,093.75	12.50	55,242.75	151625	4312732	3.52
NSE	OFSS	25/06/2015	125	3,551.85	443,981.25	7.51	33,363.00	5.00	22,199.06	12.51	55,562.06	151625	4312732	3.52
NSE	CNGC	28/05/2015	500	316.70	158,350.00	8.95	14,180.00	5.00	7,917.50	13.95	22,097.50	25574000	531545957	4.81
NSE	CNGC	25/06/2015	500	318.75	159,375.00	8.95	14,270.00	5.00	7,968.75	13.95	22,238.75	25574000	531545957	4.81
NSE	ORIENTBANK	28/05/2015	1000	213.55	213,550.00	13.97	29,840.00	5.00	10,677.50	18.97	40,517.50	13372000	24507940	54.56
NSE	ORIENTBANK	25/06/2015	1000	211.70	211,700.00	14.19	30,030.00	5.00	10,585.00	19.19	40,615.00	13372000	24507940	54.56
NSE	PETRONET	28/05/2015	2000	178.85	357,700.00	7.59	27,160.00	5.00	17,885.00	12.59	45,045.00	5134000	75000008	6.85
NSE	PETRONET	25/06/2015	2000	181.30	362,600.00	7.54	27,340.00	5.00	18,130.00	12.54	45,470.00	5134000	75000008	6.85
NSE	FFC	28/05/2015	1000	271.20	271,200.00	8.49	23,030.00	5.00	13,560.00	13.49	36,590.00	5851000	71817023	8.15
NSE	FFC	25/06/2015	1000	272.80	272,800.00	8.50	23,180.00	5.00	13,640.00	13.50	36,820.00	5851000	71817023	8.15
NSE	FNB	28/05/2015	1250	149.35	186,687.50	11.71	21,863.00	5.00	9,334.38	16.71	31,197.38	43960000	148901807	29.52
NSE	FNB	25/06/2015	1250	146.55	183,187.50	12.01	22,000.00	5.00	9,159.38	17.01	31,159.38	43960000	148901807	29.52
NSE	POWERGRID	28/05/2015	2000	139.85	279,700.00	7.55	21,120.00	5.00	13,985.00	12.55	35,105.00	21278000	440550890	4.83
NSE	POWERGRID	25/06/2015	2000	140.85	281,700.00	7.55	21,260.00	5.00	14,085.00	12.55	35,345.00	21278000	440550890	4.83
NSE	PTC	28/05/2015	4000	67.95	271,800.00	8.29	22,520.00	5.00	13,590.00	13.29	36,110.00	15072000	49601664	30.39
NSE	PTC	25/06/2015	4000	68.55	274,200.00	8.27	22,680.00	5.00	13,710.00	13.27	36,390.00	15072000	49601664	30.39
NSE	ROOM	28/05/2015	2000	65.70	131,400.00	13.91	18,280.00	5.00	6,570.00	18.91	24,850.00	61010000	199473544	30.59
NSE	ROOM	25/06/2015	2000	66.15	132,300.00	13.91	18,400.00	5.00	6,615.00	18.91	25,015.00	61010000	199473544	30.59
NSE	RECLTD	28/05/2015	1000	298.95	298,950.00	8.88	26,550.00	5.00	14,947.50	13.88	41,497.50	25178000	67858156	37.10
NSE	RECLTD	25/06/2015	1000	301.30	301,300.00	8.87	26,720.00	5.00	15,065.00	13.87	41,785.00	25178000	67858156	37.10
NSE	RELCAPITAL	28/05/2015	500	402.60	201,300.00	9.26	18,650.00	5.00	10,065.00	14.26	28,715.00	13502500	22410466	60.25
NSE	RELCAPITAL	25/06/2015	500	405.35	202,675.00	9.26	18,770.00	5.00	10,133.75	14.26	28,903.75	13502500	22410466	60.25
NSE	RELIANCE	28/05/2015	250	880.40	220,100.00	7.52	16,550.00	5.00	11,005.00	12.52	27,555.00	40202250	333464519	12.06
NSE	RELIANCE	25/06/2015	250	887.20	221,800.00	7.51	16,655.00	5.00	11,090.00	12.51	27,745.00	40202250	333464519	12.06
NSE	RELINFRA	28/05/2015	500	434.50	217,250.00	11.17	24,270.00	5.00	10,862.50	16.17	35,132.50	10058000	26062475	38.59
NSE	RELINFRA	25/06/2015	500	437.00	218,500.00	11.18	24,430.00	5.00	10,925.00	16.18	35,355.00	10058000	26062475	38.59
NSE	RPOWER	28/05/2015	4000	54.30	217,200.00	9.82	21,320.00	5.00	10,860.00	14.82	32,180.00	86124000	140226953	61.42
NSE	RPOWER	25/06/2015	4000	54.70	218,800.00	9.80	21,440.00	5.00	10,940.00	14.80	32,380.00	86124000	140226953	61.42
NSE	S&P500	19/06/2015	250	2,102.50	525,625.00	5.07	26,658.00	3.00	15,768.75	8.07	42,426.75	277500	0	0.00
NSE	S&P500	18/09/2015	250	2,160.50	540,125.00	5.04	27,218.00	3.00	16,203.75	8.04	43,421.75	277500	0	0.00
NSE	S&P500	17/07/2015	250	2,129.50	532,375.00	5.04	26,830.00	3.00	15,971.25	8.04	42,801.25	277500	0	0.00
NSE	S&P500	18/03/2016	250	2,252.25	563,062.50	5.04	28,375.00	3.00	16,891.88	8.04	45,266.88	277500	0	0.00
NSE	S&P500	15/05/2015	250	2,106.25	526,562.50	5.00	26,330.00	3.00	15,796.88	8.00	42,126.88	277500	0	0.00
NSE	S&P500	18/12/2015	250	2,206.00	551,500.00	5.04	27,790.00	3.00	16,545.00	8.04	44,335.00	277500	0	0.00
NSE	SAIL	28/05/2015	4000	67.25	269,000.00	9.71	26,120.00	5.00	13,450.00	14.71	39,570.00	42204000	206464941	20.44
NSE	SAIL	25/06/2015	4000	66.65	266,600.00	9.87	26,320.00	5.00	13,330.00	14.87	39,650.00	42204000	206464941	20.44
NSE	SBIN	28/05/2015	1250	279.25	349,062.50	8.32	29,038.00	5.00	17,453.13	13.32	46,491.13	72830000	586140222	12.43
NSE	SBIN	25/06/2015	1250	280.85	351,062.50	8.32	29,225.00	5.00	17,553.13	13.32	46,778.13	72830000	586140222	12.43
NSE	SIEMENS	28/05/2015	250	1,352.65	338,162.50	10.83	36,610.00	5.00	16,908.13	15.83	53,518.13	1313250	17806056	7.38
NSE	SIEMENS	25/06/2015	250	1,359.95	339,987.50	10.84	36,845.00	5.00	16,999.38	15.84	53,844.38	1313250	17806056	7.38
NSE	SKSMCRO	28/05/2015	1000	457.40	457,400.00	11.75	53,760.00	5.00	22,870.00	16.75	76,630.00	8680000	22921394	37.87
NSE	SKSMCRO	25/06/2015	1000	461.15	461,150.00	11.73	54,110.00	5.00	23,057.50	16.73	77,167.50	8680000	22921394	37.87
NSE	SRTRANSFIN	28/05/2015	250	821.00	205,250.00	13.79	28,305.00	5.00	10,262.50	18.79	38,567.50	3176000	33555914	9.46
NSE	SRTRANSFIN	25/06/2015	250	824.25	206,062.50	13.82	28,488.00	5.00	10,303.13	18.82	38,791.13	3176000	33555914	9.46
NSE	STAR	28/05/2015	500	1,029.95	514,975.00	13.32	68,570.00	5.00	25,748.75	18.32	94,318.75	4040000	8626283	46.83
NSE	STAR	25/06/2015	500	1,032.85	516,425.00	13.36	69,010.00	5.00	25,821.25	18.36	94,831.25	4040000	8626283	46.83
NSE	SUNFARMA	28/05/2015	250	947.35	236,837.50	8.63	20,440.00	5.00	11,841.88	13.63	32,281.88	21348000	217924854	9.80
NSE	SUNFARMA	25/06/2015	250	954.15	238,537.50	8.62	20,570.00	5.00	11,926.88	13.62	32,496.88	21348000	217924854	9.80
NSE	SUNTV	28/05/2015	1000	356.80	356,800.00	9.61	34,280.00	5.00	17,840.00	14.61	52,120.00	1724000	19704232	8.75
NSE	SUNTV	25/06/2015	1000	359.95	359,950.00	9.58	34,500.00	5.00	17,997.50	14.58	52,497.50	1724000	19704232	8.75
NSE	SYNDIBANK	28/05/2015	2000	111.55	223,100.00	10.81	24,120.00	5.00	11,155.00	15.81	35,275.00	16932000	40732856	41.57
NSE	SYNDIBANK	25/06/2015	2000	107.50	215,000.00	11.29	24,280.00	5.00	10,750.00	16.29	35,030.00	16932000	40732856	41.57
NSE	TATACHEM	28/05/2015	1000	444.75	444,750.00	7.53	33,500.00	5.00	22,237.50	12.53	55,737.50	3708500	35166084	10.55
NSE	TATACHEM	25/06/2015	1000	448.05	448,050.00	7.53	33,720.00	5.00	22,402.50	12.53	56,122.50	3708500	35166084	10.55
NSE	TATACOMM	28/05/2015	1000	432.90	432,900.00	7.51	32,500.00	5.00	21,645.00	12.51	54,145.00	6241500	14253357	43.79
NSE	TATACOMM	25/06/2015	1000	435.95	435,950.00	7.50	32,700.00	5.00	21,797.50	12.50	54,497.50	6241500	14253357	43.79
NSE	TATAGLOBAL	28/05/2015	2000	146.50	293,000.00	7.56	22,140.00	5.00	14,650.00	12.56	36,790.00	39830000	75789082	52.55
NSE	TATAGLOBAL	25/06/2015	2000	147.40	294,800.00	7.56	22,280.00	5.00	14,740.00	12.56	37,020.00	39830000	75789082	52.55
NSE	TATAMOTORS	28/05/2015	505	517.15	261,160.75	7.53	19,660.00	5.00	13,058.04	12.53	32,718.04	24760150	245409138	10.09
NSE	TATAMOTORS	25/06/2015	505	520.35	262,776.75	7.53	19,786.00	5.00	13,138.84					

Exchange	Symbol ▲	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	TATAMIRDR	28/05/2015	1010	316.60	319,766.00	8.54	27,321.00	5.00	15,988.30	13.54	43,309.30	14952040	96856648	15.44
NSE	TATAMIRDR	25/06/2015	1010	319.15	322,341.50	8.53	27,502.00	5.00	16,117.08	13.53	43,619.08	14952040	96856648	15.44
NSE	TATAPOWER	28/05/2015	4000	73.55	294,200.00	7.52	22,120.00	5.00	14,710.00	12.52	36,830.00	27380000	361408457	7.58
NSE	TATAPOWER	25/06/2015	4000	74.05	296,200.00	7.52	22,280.00	5.00	14,810.00	12.52	37,090.00	27380000	361408457	7.58
NSE	TATASTEEL	28/05/2015	500	367.15	183,575.00	9.04	16,590.00	5.00	9,178.75	14.04	25,768.75	23078000	129758646	17.79
NSE	TATASTEEL	25/06/2015	500	369.70	184,850.00	9.03	16,700.00	5.00	9,242.50	14.03	25,942.50	23078000	129758646	17.79
NSE	TCS	28/05/2015	125	2,500.85	312,606.25	7.50	23,454.00	5.00	15,630.31	12.50	39,084.31	4304625	102261373	4.21
NSE	TCS	25/06/2015	125	2,497.25	312,156.25	7.56	23,604.00	5.00	15,607.81	12.56	39,211.81	4304625	102261373	4.21
NSE	TECHM	28/05/2015	500	616.20	308,100.00	7.53	23,190.00	5.00	15,405.00	12.53	38,595.00	9951000	121619080	8.18
NSE	TECHM	25/06/2015	500	620.45	310,225.00	7.52	23,340.00	5.00	15,511.25	12.52	38,851.25	9951000	121619080	8.18
NSE	TITAN	28/05/2015	1000	359.55	359,550.00	7.61	27,360.00	5.00	17,977.50	12.61	45,337.50	9703000	83355648	11.64
NSE	TITAN	25/06/2015	1000	359.65	359,650.00	7.66	27,540.00	5.00	17,982.50	12.66	45,522.50	9703000	83355648	11.64
NSE	TVSMOTOR	28/05/2015	1000	225.25	225,250.00	10.13	22,820.00	5.00	11,262.50	15.13	34,082.50	8520000	40480865	21.05
NSE	TVSMOTOR	25/06/2015	1000	226.05	226,050.00	10.16	22,970.00	5.00	11,302.50	15.16	34,272.50	8520000	40480865	21.05
NSE	UBL	28/05/2015	500	937.00	468,500.00	11.49	53,815.00	5.00	23,425.00	16.49	77,240.00	808750	13314095	6.07
NSE	UBL	25/06/2015	500	938.60	469,300.00	11.54	54,160.00	5.00	23,465.00	16.54	77,625.00	808750	13314095	6.07
NSE	UCCBANK	28/05/2015	4000	60.80	243,200.00	11.56	28,120.00	5.00	12,160.00	16.56	40,280.00	20328000	46275174	43.93
NSE	UCCBANK	25/06/2015	4000	59.40	237,600.00	11.92	28,320.00	5.00	11,880.00	16.92	40,200.00	20328000	46275174	43.93
NSE	ULTRACEMCO	28/05/2015	125	2,803.25	350,406.25	7.58	26,571.00	5.00	17,520.31	12.58	44,091.31	987875	20062588	4.92
NSE	ULTRACEMCO	25/06/2015	125	2,820.80	352,600.00	7.58	26,743.00	5.00	17,630.00	12.58	44,373.00	987875	20062588	4.92
NSE	UNIONBANK	28/05/2015	1000	162.80	162,800.00	11.48	18,690.00	5.00	8,140.00	16.48	26,830.00	20640000	50266904	41.06
NSE	UNIONBANK	25/06/2015	1000	157.60	157,600.00	11.94	18,810.00	5.00	7,880.00	16.94	26,690.00	20640000	50266904	41.06
NSE	UNITECH	28/05/2015	9000	14.40	129,600.00	13.26	17,190.00	6.09	7,892.64	19.35	25,082.64	246159000	284963535	86.38
NSE	UNITECH	25/06/2015	9000	14.55	130,950.00	13.20	17,280.00	6.09	7,974.86	19.29	25,254.86	246159000	284963535	86.38
NSE	UPL	28/05/2015	1000	517.15	517,150.00	9.89	51,170.00	5.00	25,857.50	14.89	77,027.50	7863500	60113762	13.08
NSE	UPL	25/06/2015	1000	519.45	519,450.00	9.91	51,500.00	5.00	25,972.50	14.91	77,472.50	7863500	60113762	13.08
NSE	VOLTAS	28/05/2015	1000	283.05	283,050.00	9.41	26,640.00	5.00	14,152.50	14.41	40,792.50	5670000	46126252	12.29
NSE	VOLTAS	25/06/2015	1000	285.00	285,000.00	9.41	26,810.00	5.00	14,250.00	14.41	41,060.00	5670000	46126252	12.29
NSE	WIPRO	28/05/2015	500	537.50	268,750.00	7.52	20,220.00	5.00	13,437.50	12.52	33,657.50	8142500	121726690	6.69
NSE	WIPRO	25/06/2015	500	541.30	270,650.00	7.52	20,350.00	5.00	13,532.50	12.52	33,882.50	8142500	121726690	6.69
NSE	WOCKHARMA	28/05/2015	500	1,307.75	653,875.00	19.40	126,875.00	5.29	34,589.99	24.69	161,464.99	3682375	5588632	65.89
NSE	WOCKHARMA	25/06/2015	500	1,316.20	658,100.00	19.40	127,690.00	5.29	34,813.49	24.69	162,503.49	3682375	5588632	65.89
NSE	YESBANK	28/05/2015	500	833.50	416,750.00	8.63	35,955.00	5.00	20,837.50	13.63	56,792.50	17836000	65118729	27.39
NSE	YESBANK	25/06/2015	500	838.90	419,450.00	8.63	36,185.00	5.00	20,972.50	13.63	57,157.50	17836000	65118729	27.39
NSE	ZEE	28/05/2015	1000	305.25	305,250.00	7.52	22,940.00	5.00	15,262.50	12.52	38,202.50	12839000	109355701	11.74
NSE	ZEE	25/06/2015	1000	307.30	307,300.00	7.51	23,080.00	5.00	15,365.00	12.51	38,445.00	12839000	109355701	11.74