

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	1,871.15	467,787.50	9.55	44,660.00	5.00	23,389.38	14.55	68,049.38	1571625	10504807	14.96
NSE	ABIRLANVO	28/05/2015	250	1,858.80	464,700.00	9.55	44,375.00	5.00	23,235.00	14.55	67,610.00	1571625	10504807	14.96
NSE	ACC	25/06/2015	250	1,513.95	378,487.50	7.55	28,588.00	5.00	18,924.38	12.55	47,512.38	1418625	18663247	7.60
NSE	ACC	28/05/2015	250	1,505.65	376,412.50	7.55	28,405.00	5.00	18,820.63	12.55	47,225.63	1418625	18663247	7.60
NSE	ADANENT	25/06/2015	500	782.05	391,025.00	11.18	43,735.00	5.00	19,551.25	16.18	63,286.25	9743500	54990504	17.72
NSE	ADANENT	28/05/2015	500	780.15	390,075.00	11.14	43,460.00	5.00	19,503.75	16.14	62,963.75	9743500	54990504	17.72
NSE	ADANFORTS	25/06/2015	1000	344.40	344,400.00	9.30	32,030.00	5.00	17,220.00	14.30	49,250.00	11592000	103502581	11.20
NSE	ADANFORTS	28/05/2015	1000	342.20	342,200.00	9.30	31,830.00	5.00	17,110.00	14.30	48,940.00	11592000	103502581	11.20
NSE	ADANPOWER	25/06/2015	8000	42.10	336,800.00	10.31	34,720.00	5.00	16,840.00	15.31	51,560.00	73444000	143597405	51.15
NSE	ADANPOWER	28/05/2015	8000	41.80	334,400.00	10.33	34,560.00	5.00	16,720.00	15.33	51,280.00	73444000	143597405	51.15
NSE	ALBK	25/06/2015	2000	101.55	203,100.00	10.04	20,400.00	5.00	10,155.00	15.04	30,555.00	11756000	44762154	26.26
NSE	ALBK	28/05/2015	2000	102.55	205,100.00	9.89	20,280.00	5.00	10,255.00	14.89	30,535.00	11756000	44762154	26.26
NSE	AMBUJACEM	25/06/2015	1000	240.75	240,750.00	7.73	18,600.00	5.00	12,037.50	12.73	30,637.50	6423000	147506878	4.35
NSE	AMBUJACEM	28/05/2015	1000	239.50	239,500.00	7.72	18,480.00	5.00	11,975.00	12.72	30,455.00	6423000	147506878	4.35
NSE	AMTEKAUTO	25/06/2015	2000	153.15	306,300.00	10.42	31,920.00	5.00	15,315.00	15.42	47,235.00	20670000	22481055	91.94
NSE	AMTEKAUTO	28/05/2015	2000	152.40	304,800.00	10.41	31,720.00	5.00	15,240.00	15.41	46,960.00	20670000	22481055	91.94
NSE	ANDHABANK	25/06/2015	4000	79.05	316,200.00	9.34	29,520.00	5.00	15,810.00	14.34	45,330.00	20984000	47000000	44.65
NSE	ANDHABANK	28/05/2015	4000	78.95	315,800.00	9.28	29,320.00	5.00	15,790.00	14.28	45,110.00	20984000	47000000	44.65
NSE	APOLLOCHOSP	25/06/2015	250	1,316.30	329,075.00	9.40	30,920.00	5.00	16,453.75	14.40	47,373.75	446250	18059523	2.47
NSE	APOLLOCHOSP	28/05/2015	250	1,310.35	327,587.50	9.38	30,723.00	5.00	16,379.38	14.38	47,102.38	446250	18059523	2.47
NSE	APOLLOTYRE	25/06/2015	2000	189.05	378,100.00	10.42	39,400.00	5.00	18,905.00	15.42	58,305.00	15850000	56953405	27.83
NSE	APOLLOTYRE	28/05/2015	2000	187.75	375,500.00	10.42	39,140.00	5.00	18,775.00	15.42	57,915.00	15850000	56953405	27.83
NSE	ARVIND	25/06/2015	1000	243.15	243,150.00	10.30	25,050.00	5.00	12,157.50	15.30	37,207.50	14194000	29057026	48.85
NSE	ARVIND	28/05/2015	1000	242.95	242,950.00	10.24	24,890.00	5.00	12,147.50	15.24	37,037.50	14194000	29057026	48.85
NSE	ASHOKLEY	25/06/2015	8000	71.15	569,200.00	10.36	58,960.00	5.00	28,460.00	15.36	87,420.00	127556000	277796819	45.92
NSE	ASHOKLEY	28/05/2015	8000	71.05	568,400.00	10.32	58,640.00	5.00	28,420.00	15.32	87,060.00	127556000	277796819	45.92
NSE	ASIANPAINT	25/06/2015	500	772.25	386,125.00	7.54	29,120.00	5.00	19,306.25	12.54	48,426.25	6686000	90562661	7.38
NSE	ASIANPAINT	28/05/2015	500	771.25	385,625.00	7.50	28,935.00	5.00	19,281.25	12.50	48,216.25	6686000	90562661	7.38
NSE	AUROPHARMA	28/05/2015	250	1,392.85	348,212.50	11.05	38,490.00	5.00	17,410.63	16.05	55,900.63	11526250	26881297	42.88
NSE	AUROPHARMA	25/06/2015	250	1,401.30	350,325.00	11.06	38,735.00	5.00	17,516.25	16.06	56,251.25	11526250	26881297	42.88
NSE	AXISBANK	28/05/2015	500	560.10	280,050.00	7.98	22,350.00	5.00	14,002.50	12.98	36,352.50	30299000	324069199	9.35
NSE	AXISBANK	25/06/2015	500	563.70	281,850.00	7.98	22,490.00	5.00	14,092.50	12.98	36,582.50	30299000	324069199	9.35
NSE	BAJAJ-AUTO	28/05/2015	125	2,154.30	269,287.50	7.51	20,219.00	5.00	13,464.38	12.51	33,683.38	1714625	29363058	5.84
NSE	BAJAJ-AUTO	25/06/2015	125	2,168.75	271,093.75	7.51	20,348.00	5.00	13,554.69	12.51	33,902.69	1714625	29363058	5.84
NSE	BANKBARODA	28/05/2015	1250	159.55	199,437.50	14.33	28,588.00	5.00	9,971.88	19.33	38,559.88	31758750	187843804	16.91
NSE	BANKBARODA	25/06/2015	1250	157.20	196,500.00	14.64	28,775.00	5.00	9,825.00	19.64	38,600.00	31758750	187843804	16.91
NSE	BANKINDIA	28/05/2015	1000	206.15	206,150.00	9.79	20,180.00	5.00	10,307.50	14.79	30,487.50	16847000	42779100	39.38
NSE	BANKINDIA	25/06/2015	1000	206.95	206,950.00	9.81	20,310.00	5.00	10,347.50	14.81	30,657.50	16847000	42779100	39.38
NSE	BANKNIFTY	25/06/2015	25	18,579.35	464,483.75	5.08	23,595.00	3.00	13,934.51	8.08	37,529.51	2014350	0	0.00
NSE	BANKNIFTY	28/05/2015	25	18,523.60	463,090.00	5.06	23,445.00	3.00	13,892.70	8.06	37,337.70	2014350	0	0.00
NSE	BATAINDIA	28/05/2015	250	1,098.85	274,712.50	7.52	20,670.00	5.00	13,735.63	12.52	34,405.63	1178250	6046202	19.49
NSE	BATAINDIA	25/06/2015	250	1,105.65	276,412.50	7.53	20,803.00	5.00	13,820.63	12.53	34,623.63	1178250	6046202	19.49
NSE	BHARATFORG	28/05/2015	250	1,233.45	308,362.50	9.11	28,090.00	5.00	15,418.13	14.11	43,508.13	5314250	24793439	21.43
NSE	BHARATFORG	25/06/2015	250	1,239.70	309,925.00	9.12	28,270.00	5.00	15,496.25	14.12	43,766.25	5314250	24793439	21.43
NSE	BHARTIARTL	28/05/2015	500	401.25	200,625.00	7.51	15,070.00	5.00	10,031.25	12.51	25,101.25	10950500	276836271	3.96
NSE	BHARTIARTL	25/06/2015	500	403.60	201,800.00	7.51	15,165.00	5.00	10,090.00	12.51	25,255.00	10950500	276836271	3.96
NSE	BHEL	28/05/2015	1000	230.55	230,550.00	8.71	20,080.00	5.00	11,527.50	13.71	31,607.50	38006000	180829600	21.02
NSE	BHEL	25/06/2015	1000	228.90	228,900.00	8.83	20,210.00	5.00	11,445.00	13.83	31,655.00	38006000	180829600	21.02
NSE	BIOCON	28/05/2015	500	448.80	224,400.00	7.52	16,880.00	5.00	11,220.00	12.52	28,100.00	5781000	15590310	37.08
NSE	BIOCON	25/06/2015	500	451.30	225,650.00	7.53	16,985.00	5.00	11,282.50	12.53	28,267.50	5781000	15590310	37.08
NSE	BOSCHLTD	28/05/2015	125	23,311.65	2,913,956.25	9.18	267,424.00	5.00	145,697.81	14.18	413,121.81	129375	1809896	7.15
NSE	BOSCHLTD	25/06/2015	125	23,460.20	2,932,525.00	9.18	269,133.00	5.00	146,626.25	14.18	415,759.25	129375	1809896	7.15
NSE	BFCL	28/05/2015	500	788.75	394,375.00	8.29	32,690.00	5.00	19,718.75	13.29	52,408.75	3066000	65176825	4.70
NSE	BFCL	25/06/2015	500	794.10	397,050.00	8.29	32,900.00	5.00	19,852.50	13.29	52,752.50	3066000	65176825	4.70
NSE	CAIRN	28/05/2015	1000	197.65	197,650.00	8.18	16,170.00	5.00	9,882.50	13.18	26,052.50	22402000	150427750	14.89
NSE	CAIRN	25/06/2015	1000	199.05	199,050.00	8.17	16,270.00	5.00	9,952.50	13.17	26,222.50	22402000	150427750	14.89
NSE	CANBK	28/05/2015	1000	352.55	352,550.00	8.86	31,230.00	5.00	17,627.50	13.86	48,857.50	13915000	28600000	48.65
NSE	CANBK	25/06/2015	1000	353.25	353,250.00	8.90	31,430.00	5.00	17,662.50	13.90	49,092.50	13915000	28600000	48.65
NSE	CENTURYTEX	28/05/2015	500	671.25	335,625.00	14.97	50,255.00	5.00	16,781.25	19.97	67,036.25	9230000	11121908	82.99
NSE	CENTURYTEX	25/06/2015	500	676.50	338,250.00	14.95	50,575.00	5.00	16,912.50	19.95	67,487.50	9230000	11121908	82.99
NSE	CESC	28/05/2015	500	588.60	294,300.00	7.54	22,200.00	5.00	14,715.00	12.54	36,915.00	1814500	13377977	13.56
NSE	CESC	25/06/2015	500	588.60	294,300.00	7.59	22,345.00	5.00	14,715.00	12.59	37,060.00	1814500	13377977	13.56
NSE	OFLA	28/05/2015	500	690.15	345,075.00	7.51	25,920.00	5.00	17,253.75	12.51	43,173.75	9793000	97991203	9.99
NSE	OFLA	25/06/2015	500	694.50	347,250.00	7.51	26,085.00	5.00	17,362.50	12.51	43,447.50	9793000	97991203	9.99
NSE	GNXINFRA	25/06/2015	100	3,184.65	318,465.00	5.00	15,928.00	3.00	9,553.95	8.00	25,481.95	100	0	0.00
NSE	GNXINFRA	28/05/2015	100	3,164.25	316,425.00	5.00	15,827.00	3.00	9,492.75	8.00	25,319.75	100	0	0.00
NSE	GNXT	25/06/2015	25	11,578.35	289,458.75	5.04	14,584.00	3.00	8,683.76	8.04	23,267.76	21650	0	0.00
NSE	GNXT	28/05/2015	25	11,574.45	289,361.25	5.01	14,491.00	3.00	8,680.84	8.01	23,171.84	21650	0	0.00
NSE	GNXPSE	25/06/2015	75	3,454.90	259,117.50	5.00	12,956.00	3.00	7,773.53	8.00	20,729.53	0	0	0.00
NSE	GNXPSE	28/05/2015	75	3,432.80	2									

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	362.65	362,650.00	7.54	27,330.00	5.00	18,132.50	12.54	45,462.50	18356000	257062142	7.14
NSE	COALINDIA	25/06/2015	1000	364.55	364,550.00	7.54	27,500.00	5.00	18,227.50	12.54	45,727.50	18356000	257062142	7.14
NSE	COLPAL	28/05/2015	125	2,023.40	252,925.00	7.51	18,988.00	5.00	12,646.25	12.51	31,634.25	1021625	13327296	7.67
NSE	COLPAL	25/06/2015	125	2,037.15	254,643.75	7.50	19,109.00	5.00	12,732.19	12.50	31,841.19	1021625	13327296	7.67
NSE	CROMFGREAV	28/05/2015	1000	170.55	170,550.00	7.95	13,560.00	5.00	8,527.50	12.95	22,087.50	13535000	82064245	16.49
NSE	CROMFGREAV	25/06/2015	1000	171.35	171,350.00	7.97	13,650.00	5.00	8,567.50	12.97	22,217.50	13535000	82064245	16.49
NSE	DABUR	28/05/2015	1000	264.25	264,250.00	7.53	19,890.00	5.00	13,212.50	12.53	33,102.50	3134000	111853768	2.80
NSE	DABUR	25/06/2015	1000	266.05	266,050.00	7.52	20,020.00	5.00	13,302.50	12.52	33,322.50	3134000	111853768	2.80
NSE	DISHTV	28/05/2015	4000	82.10	328,400.00	8.32	27,320.00	5.00	16,420.00	13.32	43,740.00	27168000	58731705	46.26
NSE	DISHTV	25/06/2015	4000	82.70	330,800.00	8.31	27,480.00	5.00	16,540.00	13.31	44,020.00	27168000	58731705	46.26
NSE	DVSLAB	28/05/2015	125	1,792.15	224,018.75	7.50	16,803.00	5.00	11,200.94	12.50	28,003.94	781250	12720734	6.14
NSE	DVSLAB	25/06/2015	125	1,803.05	225,381.25	7.50	16,910.00	5.00	11,269.06	12.50	28,179.06	781250	12720734	6.14
NSE	DJIA	19/06/2015	25	18,265.00	456,625.00	5.05	23,051.00	3.00	13,698.75	8.05	36,749.75	25025	0	0.00
NSE	DJIA	18/09/2015	25	18,825.00	470,625.00	5.00	23,533.00	3.00	14,118.75	8.00	37,651.75	25025	0	0.00
NSE	DJIA	17/07/2015	25	18,557.50	463,937.50	5.00	23,198.00	3.00	13,918.13	8.00	37,116.13	25025	0	0.00
NSE	DJIA	18/03/2016	25	19,620.00	490,500.00	5.00	24,527.00	3.00	14,715.00	8.00	39,242.00	25025	0	0.00
NSE	DJIA	18/12/2015	25	19,217.50	480,437.50	5.00	24,025.00	3.00	14,413.13	8.00	38,438.13	25025	0	0.00
NSE	DLF	28/05/2015	2000	123.70	247,400.00	9.18	22,700.00	5.00	12,370.00	14.18	35,070.00	45182000	89424849	50.53
NSE	DLF	25/06/2015	2000	124.85	249,700.00	9.15	22,840.00	5.00	12,485.00	14.15	35,325.00	45182000	89424849	50.53
NSE	DRREDDY	28/05/2015	125	3,618.20	452,275.00	7.50	33,931.00	5.00	22,613.75	12.50	56,544.75	1282500	19637901	6.53
NSE	DRREDDY	25/06/2015	125	3,642.45	455,306.25	7.50	34,149.00	5.00	22,765.31	12.50	56,914.31	1282500	19637901	6.53
NSE	EOHERMOT	28/05/2015	125	18,380.45	2,297,556.25	9.67	222,205.00	5.00	114,877.81	14.67	337,082.81	211625	2440850	8.67
NSE	EOHERMOT	25/06/2015	125	18,430.65	2,303,831.25	9.71	223,625.00	5.00	115,191.56	14.71	338,816.56	211625	2440850	8.67
NSE	ENGINEERSIN	28/05/2015	1000	196.30	196,300.00	7.52	14,770.00	5.00	9,815.00	12.52	24,585.00	3186000	20641860	15.43
NSE	ENGINEERSIN	25/06/2015	1000	197.60	197,600.00	7.52	14,860.00	5.00	9,880.00	12.52	24,740.00	3186000	20641860	15.43
NSE	EXIDEIND	28/05/2015	2000	159.30	318,600.00	8.26	26,320.00	5.00	15,930.00	13.26	42,250.00	19382000	91809066	21.11
NSE	EXIDEIND	25/06/2015	2000	160.00	320,000.00	8.28	26,480.00	5.00	16,000.00	13.28	42,480.00	19382000	91809066	21.11
NSE	FEDERALBNK	28/05/2015	2000	139.30	278,600.00	8.65	24,100.00	5.00	13,930.00	13.65	38,030.00	20294000	167997721	12.08
NSE	FEDERALBNK	25/06/2015	2000	140.10	280,200.00	8.66	24,260.00	5.00	14,010.00	13.66	38,270.00	20294000	167997721	12.08
NSE	FTSE100	17/07/2015	50	7,088.00	354,400.00	5.00	17,723.00	3.00	10,632.00	8.00	28,355.00	500	0	0.00
NSE	FTSE100	18/03/2016	50	7,495.00	374,750.00	5.00	18,738.00	3.00	11,242.50	8.00	29,980.50	500	0	0.00
NSE	FTSE100	19/06/2015	50	7,042.00	352,100.00	5.00	17,611.00	3.00	10,563.00	8.00	28,174.00	500	0	0.00
NSE	FTSE100	18/12/2015	50	7,341.00	367,050.00	5.00	18,355.00	3.00	11,011.50	8.00	29,366.50	500	0	0.00
NSE	FTSE100	18/09/2015	50	7,191.00	359,550.00	5.00	17,979.00	3.00	10,786.50	8.00	28,765.50	500	0	0.00
NSE	GAIL	28/05/2015	500	391.85	195,925.00	7.56	14,820.00	5.00	9,796.25	12.56	24,616.25	10644500	107759344	9.88
NSE	GAIL	25/06/2015	500	392.75	196,375.00	7.60	14,915.00	5.00	9,818.75	12.60	24,733.75	10644500	107759344	9.88
NSE	GLENMARK	28/05/2015	500	910.55	455,275.00	8.37	38,115.00	5.00	22,763.75	13.37	60,878.75	3883000	28049546	13.84
NSE	GLENMARK	25/06/2015	500	916.40	458,200.00	8.37	38,355.00	5.00	22,910.00	13.37	61,265.00	3883000	28049546	13.84
NSE	GVRINFRA	28/05/2015	9173	14.95	137,136.35	10.10	13,851.00	5.00	6,856.82	15.10	20,707.82	225334745	341480075	65.99
NSE	GVRINFRA	25/06/2015	9173	15.10	138,512.30	10.07	13,943.00	5.00	6,925.62	15.07	20,868.62	225334745	341480075	65.99
NSE	GODREJIND	28/05/2015	1001	361.20	361,561.20	10.42	37,678.00	5.00	18,078.06	15.42	55,756.06	1857856	16909101	10.99
NSE	GODREJIND	25/06/2015	1001	358.25	358,608.25	10.57	37,918.00	5.00	17,930.41	15.57	55,848.41	1857856	16909101	10.99
NSE	GRASIM	28/05/2015	125	3,603.40	450,425.00	7.50	33,794.00	5.00	22,521.25	12.50	56,315.25	1557250	11026788	14.12
NSE	GRASIM	25/06/2015	125	3,625.40	453,175.00	7.50	34,009.00	5.00	22,658.75	12.50	56,667.75	1557250	11026788	14.12
NSE	HAVELLS	28/05/2015	1000	270.15	270,150.00	7.51	20,290.00	5.00	13,507.50	12.51	33,797.50	5594000	47829167	11.70
NSE	HAVELLS	25/06/2015	1000	270.85	270,850.00	7.54	20,420.00	5.00	13,542.50	12.54	33,962.50	5594000	47829167	11.70
NSE	HQTECH	28/05/2015	250	962.80	240,700.00	7.50	18,058.00	5.00	12,035.00	12.50	30,093.00	8115500	110795018	7.32
NSE	HQTECH	25/06/2015	250	967.70	241,925.00	7.51	18,173.00	5.00	12,096.25	12.51	30,269.25	8115500	110795018	7.32
NSE	HDFC	28/05/2015	250	1,270.25	317,562.50	7.51	23,860.00	5.00	15,878.13	12.51	39,738.13	11294500	314939534	3.59
NSE	HDFC	25/06/2015	250	1,278.95	319,737.50	7.51	24,013.00	5.00	15,986.88	12.51	39,999.88	11294500	314939534	3.59
NSE	HDFCBANK	28/05/2015	250	1,022.75	255,687.50	7.52	19,240.00	5.00	12,784.38	12.52	32,024.38	40969250	298054912	13.75
NSE	HDFCBANK	25/06/2015	250	1,032.25	258,062.50	7.50	19,363.00	5.00	12,903.13	12.50	32,266.13	40969250	298054912	13.75
NSE	HDL	28/05/2015	4000	106.80	427,200.00	17.84	76,200.00	6.64	28,366.08	24.48	104,566.08	35446000	53497435	66.26
NSE	HDL	25/06/2015	4000	107.35	429,400.00	17.87	76,720.00	6.64	28,512.16	24.51	105,232.16	35446000	53497435	66.26
NSE	HEROMOTOCO	28/05/2015	125	2,578.45	322,306.25	7.50	24,174.00	5.00	16,115.31	12.50	40,289.31	2800500	26104283	10.73
NSE	HEROMOTOCO	25/06/2015	125	2,574.00	321,750.00	7.56	24,329.00	5.00	16,087.50	12.56	40,416.50	2800500	26104283	10.73
NSE	HEXAWARE	28/05/2015	2000	275.90	551,800.00	10.91	60,220.00	5.00	27,590.00	15.91	87,810.00	9346000	17179393	54.40
NSE	HEXAWARE	25/06/2015	2000	278.40	556,800.00	10.88	60,600.00	5.00	27,840.00	15.88	88,440.00	9346000	17179393	54.40
NSE	HINDALCO	28/05/2015	2000	138.90	277,800.00	8.03	22,300.00	5.00	13,890.00	13.03	36,190.00	37514000	228350581	16.43
NSE	HINDALCO	25/06/2015	2000	139.85	279,700.00	8.02	22,440.00	5.00	13,985.00	13.02	36,425.00	37514000	228350581	16.43
NSE	HINDPETRO	28/05/2015	500	631.30	315,650.00	9.23	29,120.00	5.00	15,782.50	14.23	44,902.50	8351500	33110100	25.22
NSE	HINDPETRO	25/06/2015	500	635.35	317,675.00	9.22	29,305.00	5.00	15,883.75	14.22	45,188.75	8351500	33110100	25.22
NSE	HINDUNLVR	28/05/2015	500	856.65	428,325.00	7.51	32,150.00	5.00	21,416.25	12.51	53,566.25	7228250	141752546	5.10
NSE	HINDUNLVR	25/06/2015	500	853.45	426,725.00	7.58	32,355.00	5.00	21,336.25	12.58	53,691.25	7228250	141752546	5.10
NSE	HINDZINC	28/05/2015	2000	176.25	352,500.00	7.52	26,520.00	5.00	17,625.00	12.52	44,145.00	4096000	296432938	1.38
NSE	HINDZINC	25/06/2015	2000	177.55	355,100.00	7.52	26,700.00	5.00	17,755.00	12.52	44,455.00	4096000	296432938	1.38
NSE	IBREALST	28/05/2015	4000	58.05	232,200.00	12.80	29,720.00	5.05	11,726.10	17.85	41,446.10	50100000	52834719	94.82
NSE	IBREALST	25/06/2015	4000	58.50	234,000.00	12.77	29,880.00	5.05	11,817.00	17.82	41,697.00	50100000	52834719	94.82
NSE	IBULHSFIN	28/05/2015	500	574.70	287,350.00	7.52	21,600.00	5.00	14,367.50	12.52	35,967.50	3655500	51189939	7.14
NSE	IBULHSFIN	25/06/2015	500	578.80	289,400.00	7.51	21,740.00	5.00	14,470.0					

Exchange	Symbol	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	ICOBANK	28/05/2015	1250	319.40	399,250.00	8.33	33,263.00	5.00	19,962.50	13.33	53,225.50	58206250	822538257	7.08
NSE	ICOBANK	25/06/2015	1250	316.65	395,812.50	8.46	33,475.00	5.00	19,790.63	13.46	53,265.63	58206250	822538257	7.08
NSE	IDBI	28/05/2015	4000	69.70	278,800.00	9.94	27,720.00	5.00	13,940.00	14.94	41,660.00	48836000	75387796	64.78
NSE	IDBI	25/06/2015	4000	70.05	280,200.00	9.95	27,880.00	5.00	14,010.00	14.95	41,890.00	48836000	75387796	64.78
NSE	IDEA	28/05/2015	2000	176.30	352,600.00	8.60	30,320.00	5.00	17,630.00	13.60	47,950.00	31490000	405065368	7.77
NSE	IDEA	25/06/2015	2000	177.05	354,100.00	8.62	30,520.00	5.00	17,705.00	13.62	48,225.00	31490000	405065368	7.77
NSE	IDFC	28/05/2015	2000	155.15	310,300.00	7.51	23,300.00	5.00	15,515.00	12.51	38,815.00	82562000	318556173	25.92
NSE	IDFC	25/06/2015	2000	156.30	312,600.00	7.50	23,460.00	5.00	15,630.00	12.50	39,090.00	82562000	318556173	25.92
NSE	IFO	28/05/2015	8000	31.15	249,200.00	9.66	24,080.00	5.00	12,460.00	14.66	36,540.00	66112000	147807447	44.73
NSE	IFO	25/06/2015	8000	31.40	251,200.00	9.65	24,240.00	5.00	12,560.00	14.65	36,800.00	66112000	147807447	44.73
NSE	IGL	28/05/2015	500	412.75	206,375.00	7.52	15,520.00	5.00	10,318.75	12.52	25,838.75	1302500	15400016	8.46
NSE	IGL	25/06/2015	500	416.05	208,025.00	7.51	15,620.00	5.00	10,401.25	12.51	26,021.25	1302500	15400016	8.46
NSE	INDIACEM	28/05/2015	2000	92.45	184,900.00	11.29	20,880.00	5.37	9,929.13	16.66	30,809.13	21810000	43394724	50.26
NSE	INDIACEM	25/06/2015	2000	93.30	186,600.00	11.25	21,000.00	5.37	10,020.42	16.62	31,020.42	21810000	43394724	50.26
NSE	INDUSINBK	28/05/2015	500	847.05	423,525.00	7.51	31,795.00	5.00	21,176.25	12.51	52,971.25	7337750	76973572	9.53
NSE	INDUSINBK	25/06/2015	500	849.65	424,825.00	7.53	32,000.00	5.00	21,241.25	12.53	53,241.25	7337750	76973572	9.53
NSE	INFY	28/05/2015	250	2,045.20	511,300.00	7.50	38,353.00	5.00	25,565.00	12.50	63,918.00	10224250	162436543	6.29
NSE	INFY	25/06/2015	250	2,029.35	507,337.50	7.61	38,598.00	5.00	25,366.88	12.61	63,964.88	10224250	162436543	6.29
NSE	IOB	28/05/2015	4000	42.60	170,400.00	8.26	14,080.00	5.00	8,520.00	13.26	22,600.00	14260000	64727493	22.03
NSE	IOB	25/06/2015	4000	42.80	171,200.00	8.27	14,160.00	5.00	8,560.00	13.27	22,720.00	14260000	64727493	22.03
NSE	IOC	28/05/2015	1000	344.70	344,700.00	7.52	25,920.00	5.00	17,235.00	12.52	43,155.00	10397000	152597384	6.81
NSE	IOC	25/06/2015	1000	346.60	346,600.00	7.52	26,080.00	5.00	17,330.00	12.52	43,410.00	10397000	152597384	6.81
NSE	IRB	28/05/2015	1000	242.50	242,500.00	9.11	22,090.00	5.00	12,125.00	14.11	34,215.00	6631000	29666439	22.35
NSE	IRB	25/06/2015	1000	242.70	242,700.00	9.16	22,230.00	5.00	12,135.00	14.16	34,365.00	6631000	29666439	22.35
NSE	ITC	28/05/2015	1000	332.55	332,550.00	7.52	25,020.00	5.00	16,627.50	12.52	41,647.50	39297000	159911281	2.46
NSE	ITC	25/06/2015	1000	329.05	329,050.00	7.65	25,180.00	5.00	16,452.50	12.65	41,632.50	39297000	159911281	2.46
NSE	JINDALSTEL	28/05/2015	1000	137.40	137,400.00	10.88	14,950.00	5.49	7,543.26	16.37	22,493.26	32193000	70834076	45.45
NSE	JINDALSTEL	25/06/2015	1000	138.40	138,400.00	10.87	15,050.00	5.49	7,598.16	16.36	22,648.16	32193000	70834076	45.45
NSE	JISLJALEQS	28/05/2015	4000	66.20	264,800.00	15.15	40,120.00	5.00	13,240.00	20.15	53,360.00	49464000	63089791	78.40
NSE	JISLJALEQS	25/06/2015	4000	66.60	266,400.00	15.17	40,400.00	5.00	13,320.00	20.17	53,720.00	49464000	63089791	78.40
NSE	JPASSOAT	28/05/2015	8000	18.55	148,400.00	11.37	16,880.00	5.02	7,449.68	16.39	24,329.68	206360000	294894926	69.98
NSE	JPASSOAT	25/06/2015	8000	18.70	149,600.00	11.34	16,960.00	5.02	7,509.92	16.36	24,469.92	206360000	294894926	69.98
NSE	JPOWER	28/05/2015	15000	7.40	111,000.00	12.16	13,500.00	5.00	5,550.00	17.16	19,050.00	100470000	213870969	46.98
NSE	JPOWER	25/06/2015	15000	7.45	111,750.00	12.21	13,650.00	5.00	5,587.50	17.21	19,237.50	100470000	213870969	46.98
NSE	JSWENERGY	28/05/2015	4000	112.85	451,400.00	10.94	49,400.00	5.00	22,570.00	15.94	71,970.00	7532000	82002830	9.19
NSE	JSWENERGY	25/06/2015	4000	113.45	453,800.00	10.95	49,680.00	5.00	22,690.00	15.95	72,370.00	7532000	82002830	9.19
NSE	JSWSTEEL	28/05/2015	250	922.55	230,637.50	8.44	19,458.00	5.00	11,531.88	13.44	30,969.88	9001250	28990999	31.05
NSE	JSWSTEEL	25/06/2015	250	929.35	232,337.50	8.43	19,583.00	5.00	11,616.88	13.43	31,199.88	9001250	28990999	31.05
NSE	JUBLFOOD	28/05/2015	250	1,765.80	441,450.00	11.89	52,508.00	5.00	22,072.50	16.89	74,580.50	2947500	6709367	43.93
NSE	JUBLFOOD	25/06/2015	250	1,772.50	443,125.00	11.93	52,845.00	5.00	22,156.25	16.93	75,001.25	2947500	6709367	43.93
NSE	JUSTDIAL	28/05/2015	125	1,142.25	142,781.25	10.77	15,381.00	5.00	7,139.06	15.77	22,520.06	1212000	9476782	12.79
NSE	JUSTDIAL	25/06/2015	125	1,149.70	143,712.50	10.77	15,480.00	5.00	7,185.63	15.77	22,665.63	1212000	9476782	12.79
NSE	KOTAKBANK	28/05/2015	250	1,382.35	345,587.50	7.53	26,020.00	5.00	17,279.38	12.53	43,299.38	7071000	92451984	7.65
NSE	KOTAKBANK	25/06/2015	250	1,391.80	347,950.00	7.53	26,188.00	5.00	17,397.50	12.53	43,585.50	7071000	92451984	7.65
NSE	KTKBANK	28/05/2015	2000	126.80	253,600.00	8.64	21,900.00	5.00	12,680.00	13.64	34,580.00	21444000	37689351	56.90
NSE	KTKBANK	25/06/2015	2000	127.55	255,100.00	8.64	22,040.00	5.00	12,755.00	13.64	34,795.00	21444000	37689351	56.90
NSE	L&TFH	28/05/2015	4000	65.70	262,800.00	7.64	20,080.00	5.00	13,140.00	12.64	33,220.00	60220000	93069978	64.70
NSE	L&TFH	25/06/2015	4000	66.20	264,800.00	7.64	20,240.00	5.00	13,240.00	12.64	33,480.00	60220000	93069978	64.70
NSE	LIQ-HSFIN	28/05/2015	1000	420.10	420,100.00	7.61	31,950.00	5.00	21,005.00	12.61	52,955.00	13243500	59894943	22.11
NSE	LIQ-HSFIN	25/06/2015	1000	422.70	422,700.00	7.61	32,150.00	5.00	21,135.00	12.61	53,285.00	13243500	59894943	22.11
NSE	LT	28/05/2015	250	1,613.90	403,475.00	7.51	30,290.00	5.00	20,173.75	12.51	50,463.75	10301250	159337882	6.47
NSE	LT	25/06/2015	250	1,625.25	406,312.50	7.50	30,483.00	5.00	20,315.63	12.50	50,798.63	10301250	159337882	6.47
NSE	LUPIN	28/05/2015	250	1,723.65	430,912.50	7.64	32,925.00	5.00	21,545.63	12.64	54,470.63	5283000	47977219	11.01
NSE	LUPIN	25/06/2015	250	1,732.45	433,112.50	7.65	33,135.00	5.00	21,655.63	12.65	54,790.63	5283000	47977219	11.01
NSE	M&M	28/05/2015	250	1,253.60	313,400.00	7.50	23,508.00	5.00	15,670.00	12.50	39,178.00	3747000	85675634	4.37
NSE	M&M	25/06/2015	250	1,261.00	315,250.00	7.50	23,658.00	5.00	15,762.50	12.50	39,420.50	3747000	85675634	4.37
NSE	M&MFIN	28/05/2015	1000	270.35	270,350.00	7.51	20,290.00	5.00	13,517.50	12.51	33,807.50	7116000	54586602	13.04
NSE	M&MFIN	25/06/2015	1000	271.20	271,200.00	7.53	20,420.00	5.00	13,560.00	12.53	33,980.00	7116000	54586602	13.04
NSE	MARUTI	28/05/2015	125	3,718.15	464,768.75	7.50	34,861.00	5.00	23,238.44	12.50	58,099.44	3340500	26458324	12.63
NSE	MARUTI	25/06/2015	125	3,742.20	467,775.00	7.50	35,084.00	5.00	23,388.75	12.50	58,472.75	3340500	26458324	12.63
NSE	MOLECDRUSS	28/05/2015	1000	251.50	251,500.00	7.51	18,890.00	5.00	12,575.00	12.51	31,465.00	1659000	11877544	13.97
NSE	MOLECDRUSS	25/06/2015	1000	252.65	252,650.00	7.52	19,010.00	5.00	12,632.50	12.52	31,642.50	1659000	11877544	13.97
NSE	MINDTREE	28/05/2015	250	1,398.50	349,625.00	9.15	31,980.00	5.00	17,481.25	14.15	49,461.25	281750	14435411	1.95
NSE	MINDTREE	25/06/2015	250	1,402.45	350,612.50	9.18	32,185.00	5.00	17,530.63	14.18	49,715.63	281750	14435411	1.95
NSE	MOTHERSUM	28/05/2015	500	476.00	238,000.00	9.47	22,540.00	5.00	11,900.00	14.47	34,440.00	6172000	60688611	10.17
NSE	MOTHERSUM	25/06/2015	500	478.90	239,450.00	9.47	22,685.00	5.00	11,972.50	14.47	34,657.50	6172000	60688611	10.17
NSE	MRF	28/05/2015	125	35,990.90	4,498,862.50	8.25	370,974.00	5.00	224,943.13	13.25	595,917.13	75000	616512	12.17
NSE	MRF	25/06/2015	125	36,174.75	4,521,843.75	8.26	373,344.00	5.00	226,092.19	13.26	599,436.19	75000	616512	12.17
NSE	NFTYMCAFS0	25/06/2015	75	3,374.75	253,106.25	5.11	12,925.00	3.00	7,593.19	8.11	20,518.19	0	0	0.00
NSE	NFTYMCAFS0	28/05/2015	75</											

Exchange	Symbol	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	NHFC	28/05/2015	10000	19.30	193,000.00	7.82	15,100.00	5.00	9,650.00	12.82	24,750.00	43000000	310891754	13.83
NSE	NHFC	25/06/2015	10000	19.40	194,000.00	7.84	15,200.00	5.00	9,700.00	12.84	24,900.00	43000000	310891754	13.83
NSE	NIFTY	25/06/2015	25	8,449.45	211,236.25	5.02	10,600.00	3.00	6,337.09	8.02	16,937.09	15690475	0	0.00
NSE	NIFTY	28/05/2015	25	8,424.30	210,607.50	5.00	10,532.00	3.00	6,318.23	8.00	16,850.23	15690475	0	0.00
NSE	NMDC	28/05/2015	2000	131.85	263,700.00	7.55	19,900.00	5.00	13,185.00	12.55	33,085.00	15294000	158553940	9.65
NSE	NMDC	25/06/2015	2000	132.40	264,800.00	7.56	20,020.00	5.00	13,240.00	12.56	33,260.00	15294000	158553940	9.65
NSE	NITFC	28/05/2015	2000	135.95	271,900.00	7.54	20,500.00	5.00	13,595.00	12.54	34,095.00	42406000	412969884	10.27
NSE	NITFC	25/06/2015	2000	136.80	273,600.00	7.54	20,620.00	5.00	13,680.00	12.54	34,300.00	42406000	412969884	10.27
NSE	OFSS	28/05/2015	125	3,583.60	447,950.00	7.50	33,605.00	5.00	22,397.50	12.50	56,002.50	146250	4312732	3.39
NSE	OFSS	25/06/2015	125	3,595.00	449,375.00	7.53	33,820.00	5.00	22,468.75	12.53	56,288.75	146250	4312732	3.39
NSE	CNGC	28/05/2015	500	315.30	157,650.00	8.06	12,705.00	5.00	7,882.50	13.06	20,587.50	24756500	531545957	4.66
NSE	CNGC	25/06/2015	500	317.45	158,725.00	8.05	12,785.00	5.00	7,936.25	13.05	20,721.25	24756500	531545957	4.66
NSE	ORIENTBANK	28/05/2015	1000	204.70	204,700.00	12.60	25,790.00	5.00	10,235.00	17.60	36,025.00	10776000	24507940	43.97
NSE	ORIENTBANK	25/06/2015	1000	202.75	202,750.00	12.80	25,950.00	5.00	10,137.50	17.80	36,087.50	10776000	24507940	43.97
NSE	PETRONET	28/05/2015	2000	185.00	370,000.00	7.60	28,120.00	5.00	18,500.00	12.60	46,620.00	4942000	75000008	6.59
NSE	PETRONET	25/06/2015	2000	183.35	366,700.00	7.72	28,300.00	5.00	18,335.00	12.72	46,635.00	4942000	75000008	6.59
NSE	FFC	28/05/2015	1000	273.65	273,650.00	7.64	20,900.00	5.00	13,682.50	12.64	34,582.50	6158000	71817023	8.57
NSE	FFC	25/06/2015	1000	274.95	274,950.00	7.65	21,030.00	5.00	13,747.50	12.65	34,777.50	6158000	71817023	8.57
NSE	FNB	28/05/2015	1250	148.60	185,750.00	10.61	19,700.00	5.00	9,287.50	15.61	28,987.50	47403750	148901807	31.84
NSE	FNB	25/06/2015	1250	145.80	182,250.00	10.88	19,825.00	5.00	9,112.50	15.88	28,937.50	47403750	148901807	31.84
NSE	POWERGRID	28/05/2015	2000	140.20	280,400.00	7.60	21,300.00	5.00	14,020.00	12.60	35,320.00	21882000	440550890	4.97
NSE	POWERGRID	25/06/2015	2000	140.50	281,000.00	7.63	21,440.00	5.00	14,050.00	12.63	35,490.00	21882000	440550890	4.97
NSE	PTC	28/05/2015	4000	69.05	276,200.00	7.56	20,880.00	5.00	13,810.00	12.56	34,690.00	17028000	49601664	34.33
NSE	PTC	25/06/2015	4000	69.50	278,000.00	7.57	21,040.00	5.00	13,900.00	12.57	34,940.00	17028000	49601664	34.33
NSE	ROOM	28/05/2015	2000	66.00	132,000.00	13.23	17,460.00	5.00	6,600.00	18.23	24,060.00	66904000	199473544	33.54
NSE	ROOM	25/06/2015	2000	66.35	132,700.00	13.23	17,560.00	5.00	6,635.00	18.23	24,195.00	66904000	199473544	33.54
NSE	RECLTD	28/05/2015	1000	302.90	302,900.00	7.99	24,210.00	5.00	15,145.00	12.99	39,355.00	26120000	67858156	38.49
NSE	RECLTD	25/06/2015	1000	305.35	305,350.00	7.98	24,360.00	5.00	15,267.50	12.98	39,627.50	26120000	67858156	38.49
NSE	RELCAPITAL	28/05/2015	500	409.10	204,550.00	8.59	17,575.00	5.00	10,227.50	13.59	27,802.50	13462500	22410466	60.07
NSE	RELCAPITAL	25/06/2015	500	411.95	205,975.00	8.59	17,685.00	5.00	10,298.75	13.59	27,983.75	13462500	22410466	60.07
NSE	RELIANCE	28/05/2015	250	909.60	227,400.00	7.52	17,105.00	5.00	11,370.00	12.52	28,475.00	38518750	333464519	11.55
NSE	RELIANCE	25/06/2015	250	916.70	229,175.00	7.51	17,213.00	5.00	11,458.75	12.51	28,671.75	38518750	333464519	11.55
NSE	RELINFRA	28/05/2015	500	449.60	224,800.00	10.45	23,490.00	5.00	11,240.00	15.45	34,730.00	11613000	26062475	44.56
NSE	RELINFRA	25/06/2015	500	451.00	225,500.00	10.48	23,640.00	5.00	11,275.00	15.48	34,915.00	11613000	26062475	44.56
NSE	RPOWER	28/05/2015	4000	54.30	217,200.00	8.88	19,280.00	5.00	10,860.00	13.88	30,140.00	93892000	140226953	66.96
NSE	RPOWER	25/06/2015	4000	54.70	218,800.00	8.87	19,400.00	5.00	10,940.00	13.87	30,340.00	93892000	140226953	66.96
NSE	S&P500	19/06/2015	250	2,121.75	530,437.50	5.05	26,798.00	3.00	15,913.13	8.05	42,711.13	263000	0	0.00
NSE	S&P500	18/09/2015	250	2,187.25	546,812.50	5.00	27,358.00	3.00	16,404.38	8.00	43,762.38	263000	0	0.00
NSE	S&P500	17/07/2015	250	2,156.25	539,062.50	5.00	26,968.00	3.00	16,171.88	8.00	43,139.88	263000	0	0.00
NSE	S&P500	18/03/2016	250	2,279.75	569,937.50	5.00	28,513.00	3.00	17,098.13	8.00	45,611.13	263000	0	0.00
NSE	S&P500	18/12/2015	250	2,233.00	558,250.00	5.00	27,930.00	3.00	16,747.50	8.00	44,677.50	263000	0	0.00
NSE	SAIL	28/05/2015	4000	67.05	268,200.00	8.68	23,280.00	5.00	13,410.00	13.68	36,690.00	41628000	206464941	20.16
NSE	SAIL	25/06/2015	4000	66.55	266,200.00	8.81	23,440.00	5.00	13,310.00	13.81	36,750.00	41628000	206464941	20.16
NSE	SBIN	28/05/2015	1250	289.25	361,562.50	7.61	27,500.00	5.00	18,078.13	12.61	45,578.13	79156250	586140222	13.50
NSE	SBIN	25/06/2015	1250	291.10	363,875.00	7.61	27,675.00	5.00	18,193.75	12.61	45,868.75	79156250	586140222	13.50
NSE	SIEMENS	28/05/2015	250	1,394.95	348,737.50	10.53	36,713.00	5.00	17,436.88	15.53	54,149.88	1459750	17806056	8.20
NSE	SIEMENS	25/06/2015	250	1,401.70	350,425.00	10.54	36,948.00	5.00	17,521.25	15.54	54,469.25	1459750	17806056	8.20
NSE	SKSMCRO	28/05/2015	1000	462.55	462,550.00	10.48	48,480.00	5.00	23,127.50	15.48	71,607.50	9015500	22921394	39.33
NSE	SKSMCRO	25/06/2015	1000	465.65	465,650.00	10.48	48,790.00	5.00	23,282.50	15.48	72,072.50	9015500	22921394	39.33
NSE	SRTRANSFIN	28/05/2015	250	836.05	209,012.50	12.45	26,015.00	5.00	10,450.63	17.45	36,465.63	2965750	33555914	8.84
NSE	SRTRANSFIN	25/06/2015	250	841.45	210,362.50	12.45	26,180.00	5.00	10,518.13	17.45	36,698.13	2965750	33555914	8.84
NSE	STAR	28/05/2015	500	1,096.80	548,400.00	12.45	68,285.00	5.00	27,420.00	17.45	95,705.00	4137250	8626283	47.96
NSE	STAR	25/06/2015	500	1,104.25	552,125.00	12.45	68,720.00	5.00	27,606.25	17.45	96,326.25	4137250	8626283	47.96
NSE	SUNFARMA	28/05/2015	250	967.55	241,887.50	7.71	18,660.00	5.00	12,094.38	12.71	30,754.38	21098000	217924854	9.68
NSE	SUNFARMA	25/06/2015	250	974.70	243,675.00	7.71	18,780.00	5.00	12,183.75	12.71	30,963.75	21098000	217924854	9.68
NSE	SUNTV	28/05/2015	1000	355.45	355,450.00	9.83	34,940.00	5.00	17,772.50	14.83	52,712.50	1882500	19704232	9.55
NSE	SUNTV	25/06/2015	1000	357.80	357,800.00	9.83	35,160.00	5.00	17,890.00	14.83	53,050.00	1882500	19704232	9.55
NSE	SYNDIBANK	28/05/2015	2000	110.75	221,500.00	9.70	21,480.00	5.00	11,075.00	14.70	32,555.00	16760000	40732856	41.15
NSE	SYNDIBANK	25/06/2015	2000	106.95	213,900.00	10.11	21,620.00	5.00	10,695.00	15.11	32,315.00	16760000	40732856	41.15
NSE	TATAHEM	28/05/2015	1000	442.95	442,950.00	7.51	33,250.00	5.00	22,147.50	12.51	55,397.50	3670000	35166084	10.44
NSE	TATAHEM	25/06/2015	1000	445.85	445,850.00	7.51	33,470.00	5.00	22,292.50	12.51	55,762.50	3670000	35166084	10.44
NSE	TATACOMM	28/05/2015	1000	437.20	437,200.00	7.51	32,850.00	5.00	21,860.00	12.51	54,710.00	6249500	14253357	43.85
NSE	TATACOMM	25/06/2015	1000	440.35	440,350.00	7.51	33,060.00	5.00	22,017.50	12.51	55,077.50	6249500	14253357	43.85
NSE	TATAGLOBAL	28/05/2015	2000	145.95	291,900.00	7.57	22,100.00	5.00	14,595.00	12.57	36,695.00	41070000	75789082	54.19
NSE	TATAGLOBAL	25/06/2015	2000	146.90	293,800.00	7.57	22,240.00	5.00	14,690.00	12.57	36,930.00	41070000	75789082	54.19
NSE	TATAMOTORS	28/05/2015	505	506.80	255,934.00	7.51	19,230.00	5.00	12,796.70	12.51	32,026.70	26798330	245409138	10.92
NSE	TATAMOTORS	25/06/2015	505	510.00	257,550.00	7.51	19,352.00	5.00	12,877.50	12.51	32,229.50	26798330	245409138	10.92
NSE	TATAMIRTVR	28/05/2015	1010	309.95	313,049.50	7.78	24,351.00	5.00	15,652.48	12.78	40,003.48	16212520	96856648	16.74
NSE	TATAMIRTVR	25/06/2015	1010	312.10	315,221.00	7.77	24,503.00	5.00	15,761.05	12.77	40,264.05	16212520	96856648	16.74
NSE	TATAPOWER	28/05/2015	4000	77.30	309,200.00	7.54								

Exchange	Symbol ▲	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	TATAPOWER	25/06/2015	4000	77.80	311,200.00	7.53	23,440.00	5.00	15,560.00	12.53	39,000.00	36196000	361408457	10.02
NSE	TATASTEEL	28/05/2015	500	362.20	181,100.00	8.21	14,865.00	5.00	9,055.00	13.21	23,920.00	27742000	129758646	21.38
NSE	TATASTEEL	25/06/2015	500	364.50	182,250.00	8.21	14,960.00	5.00	9,112.50	13.21	24,072.50	27742000	129758646	21.38
NSE	TCS	28/05/2015	125	2,562.55	320,318.75	7.50	24,036.00	5.00	16,015.94	12.50	40,051.94	4331125	102261373	4.24
NSE	TCS	25/06/2015	125	2,556.45	319,556.25	7.57	24,190.00	5.00	15,977.81	12.57	40,167.81	4331125	102261373	4.24
NSE	TECHM	28/05/2015	500	642.75	321,375.00	7.50	24,110.00	5.00	16,068.75	12.50	40,178.75	10273000	121619080	8.45
NSE	TECHM	25/06/2015	500	646.95	323,475.00	7.50	24,265.00	5.00	16,173.75	12.50	40,438.75	10273000	121619080	8.45
NSE	TITAN	28/05/2015	1000	374.15	374,150.00	7.57	28,330.00	5.00	18,707.50	12.57	47,037.50	10812000	83355648	12.97
NSE	TITAN	25/06/2015	1000	374.65	374,650.00	7.61	28,510.00	5.00	18,732.50	12.61	47,242.50	10812000	83355648	12.97
NSE	TVSMOTOR	28/05/2015	1000	220.45	220,450.00	9.20	20,280.00	5.00	11,022.50	14.20	31,302.50	9180000	40480865	22.68
NSE	TVSMOTOR	25/06/2015	1000	221.50	221,500.00	9.21	20,410.00	5.00	11,075.00	14.21	31,485.00	9180000	40480865	22.68
NSE	LBL	28/05/2015	500	1,008.15	504,075.00	10.89	54,900.00	5.00	25,203.75	15.89	80,103.75	752500	13314095	5.65
NSE	LBL	25/06/2015	500	1,012.90	506,450.00	10.91	55,255.00	5.00	25,322.50	15.91	80,577.50	752500	13314095	5.65
NSE	UCCBANK	28/05/2015	4000	60.20	240,800.00	10.33	24,880.00	5.00	12,040.00	15.33	36,920.00	22200000	46275174	47.97
NSE	UCCBANK	25/06/2015	4000	58.85	235,400.00	10.64	25,040.00	5.00	11,770.00	15.64	36,810.00	22200000	46275174	47.97
NSE	ULTRACEMCO	28/05/2015	125	3,026.40	378,300.00	7.68	29,070.00	5.00	18,915.00	12.68	47,985.00	1281500	20062588	6.39
NSE	ULTRACEMCO	25/06/2015	125	3,045.40	380,675.00	7.69	29,255.00	5.00	19,033.75	12.69	48,288.75	1281500	20062588	6.39
NSE	UNIONBANK	28/05/2015	1000	163.10	163,100.00	10.40	16,960.00	5.00	8,155.00	15.40	25,115.00	19642000	50266904	39.08
NSE	UNIONBANK	25/06/2015	1000	158.25	158,250.00	10.79	17,070.00	5.00	7,912.50	15.79	24,982.50	19642000	50266904	39.08
NSE	UNITECH	28/05/2015	9000	14.15	127,350.00	12.08	15,390.00	6.09	7,755.62	18.17	23,145.62	247545000	284963535	86.87
NSE	UNITECH	25/06/2015	9000	14.30	128,700.00	12.03	15,480.00	6.09	7,837.83	18.12	23,317.83	247545000	284963535	86.87
NSE	UPL	28/05/2015	1000	518.55	518,550.00	8.93	46,290.00	5.00	25,927.50	13.93	72,217.50	7878000	60113762	13.11
NSE	UPL	25/06/2015	1000	519.90	519,900.00	8.96	46,590.00	5.00	25,995.00	13.96	72,585.00	7878000	60113762	13.11
NSE	VOLTAS	28/05/2015	1000	294.40	294,400.00	8.70	25,610.00	5.00	14,720.00	13.70	40,330.00	6820000	46126252	14.79
NSE	VOLTAS	25/06/2015	1000	295.75	295,750.00	8.71	25,770.00	5.00	14,787.50	13.71	40,557.50	6820000	46126252	14.79
NSE	WIPRO	28/05/2015	500	563.75	281,875.00	7.52	21,200.00	5.00	14,093.75	12.52	35,293.75	7195000	121726690	5.91
NSE	WIPRO	25/06/2015	500	567.40	283,700.00	7.52	21,335.00	5.00	14,185.00	12.52	35,520.00	7195000	121726690	5.91
NSE	WOCKHARMA	28/05/2015	500	1,400.40	700,200.00	17.47	122,355.00	5.29	37,040.58	22.76	159,395.58	3732125	5588632	66.78
NSE	WOCKHARMA	25/06/2015	500	1,409.50	704,750.00	17.47	123,135.00	5.29	37,281.28	22.76	160,416.28	3732125	5588632	66.78
NSE	YESBANK	28/05/2015	500	866.50	433,250.00	7.92	34,305.00	5.00	21,662.50	12.92	55,967.50	17829000	65118729	27.38
NSE	YESBANK	25/06/2015	500	872.05	436,025.00	7.92	34,525.00	5.00	21,801.25	12.92	56,326.25	17829000	65118729	27.38
NSE	ZEEL	28/05/2015	1000	318.25	318,250.00	7.51	23,910.00	5.00	15,912.50	12.51	39,822.50	16931000	109355701	15.48
NSE	ZEEL	25/06/2015	1000	319.70	319,700.00	7.53	24,060.00	5.00	15,985.00	12.53	40,045.00	16931000	109355701	15.48