

Exchange	Symbol	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSECR	EURINR	27/04/2016	1	74.98	74,980.00	3.35	2,511.00	0.30	224.94	3.65	2,735.94	58533	0	0.00
NSECR	EURINR	28/10/2015	1	72.20	72,202.50	3.35	2,418.00	0.30	216.61	3.65	2,634.61	58533	0	0.00
NSECR	EURINR	27/08/2015	1	71.21	71,207.50	3.35	2,387.00	0.30	213.62	3.65	2,600.62	58533	0	0.00
NSECR	EURINR	29/07/2015	1	70.83	70,832.50	3.35	2,373.00	0.30	212.50	3.65	2,585.50	58533	0	0.00
NSECR	EURINR	29/03/2016	1	74.54	74,535.00	3.35	2,496.00	0.30	223.61	3.65	2,719.61	58533	0	0.00
NSECR	EURINR	28/09/2015	1	71.76	71,762.50	3.35	2,403.00	0.30	215.29	3.65	2,618.29	58533	0	0.00
NSECR	EURINR	25/02/2016	1	74.03	74,030.00	3.35	2,479.00	0.30	222.09	3.65	2,701.09	58533	0	0.00
NSECR	EURINR	29/12/2015	1	73.15	73,150.00	3.35	2,449.00	0.30	219.45	3.65	2,668.45	58533	0	0.00
NSECR	EURINR	26/11/2015	1	72.63	72,632.50	3.35	2,432.00	0.30	217.90	3.65	2,649.90	58533	0	0.00
NSECR	EURINR	26/06/2015	1	70.38	70,382.50	3.35	2,357.00	0.30	211.15	3.65	2,568.15	58533	0	0.00
NSECR	EURINR	27/01/2016	1	73.59	73,587.50	3.35	2,464.00	0.30	220.76	3.65	2,684.76	58533	0	0.00
NSECR	EURINR	27/05/2016	1	75.45	75,445.00	3.35	2,526.00	0.30	226.34	3.65	2,752.34	58533	0	0.00
NSECR	GBPINR	27/04/2016	1	103.50	103,500.00	2.61	2,704.00	0.50	517.50	3.11	3,221.50	41948	0	0.00
NSECR	GBPINR	28/10/2015	1	100.15	100,150.00	2.61	2,612.00	0.50	500.75	3.11	3,112.75	41948	0	0.00
NSECR	GBPINR	27/08/2015	1	98.82	98,815.00	2.61	2,581.00	0.50	494.08	3.11	3,075.08	41948	0	0.00
NSECR	GBPINR	29/12/2015	1	101.25	101,247.50	2.61	2,643.00	0.50	506.24	3.11	3,149.24	41948	0	0.00
NSECR	GBPINR	29/07/2015	1	98.36	98,355.00	2.61	2,567.00	0.50	491.78	3.11	3,058.78	41948	0	0.00
NSECR	GBPINR	28/09/2015	1	99.59	99,592.50	2.61	2,597.00	0.50	497.96	3.11	3,094.96	41948	0	0.00
NSECR	GBPINR	25/02/2016	1	102.33	102,330.00	2.61	2,672.00	0.50	511.65	3.11	3,183.65	41948	0	0.00
NSECR	GBPINR	26/11/2015	1	100.69	100,692.50	2.61	2,626.00	0.50	503.46	3.11	3,129.46	41948	0	0.00
NSECR	GBPINR	27/01/2016	1	101.79	101,787.50	2.61	2,658.00	0.50	508.94	3.11	3,166.94	41948	0	0.00
NSECR	GBPINR	26/06/2015	1	97.82	97,822.50	2.61	2,551.00	0.50	489.11	3.11	3,040.11	41948	0	0.00
NSECR	GBPINR	29/03/2016	1	102.95	102,950.00	2.61	2,689.00	0.50	514.75	3.11	3,203.75	41948	0	0.00
NSECR	GBPINR	27/05/2016	1	104.07	104,070.00	2.61	2,720.00	0.50	520.35	3.11	3,240.35	41948	0	0.00
NSECR	JPYINR	27/05/2016	1	55.49	55,485.00	2.31	1,281.00	0.70	388.40	3.01	1,669.40	14408	0	0.00
NSECR	JPYINR	25/02/2016	1	54.45	54,452.50	2.31	1,258.00	0.70	381.17	3.01	1,639.17	14408	0	0.00
NSECR	JPYINR	27/04/2016	1	55.15	55,145.00	2.31	1,274.00	0.70	386.02	3.01	1,660.02	14408	0	0.00
NSECR	JPYINR	28/10/2015	1	53.12	53,122.50	2.31	1,227.00	0.70	371.86	3.01	1,598.86	14408	0	0.00
NSECR	JPYINR	27/08/2015	1	52.47	52,470.00	2.31	1,212.00	0.70	367.29	3.01	1,579.29	14408	0	0.00
NSECR	JPYINR	29/12/2015	1	53.81	53,812.50	2.31	1,243.00	0.70	376.69	3.01	1,619.69	14408	0	0.00
NSECR	JPYINR	29/07/2015	1	52.10	52,097.50	2.31	1,205.00	0.70	364.68	3.01	1,569.68	14408	0	0.00
NSECR	JPYINR	28/09/2015	1	52.80	52,800.00	2.31	1,220.00	0.70	369.60	3.01	1,589.60	14408	0	0.00
NSECR	JPYINR	26/11/2015	1	53.44	53,435.00	2.31	1,234.00	0.70	374.05	3.01	1,608.05	14408	0	0.00
NSECR	JPYINR	26/06/2015	1	51.82	51,817.50	2.31	1,197.00	0.70	362.72	3.01	1,559.72	14408	0	0.00
NSECR	JPYINR	27/01/2016	1	54.13	54,132.50	2.31	1,250.00	0.70	378.93	3.01	1,628.93	14408	0	0.00
NSECR	JPYINR	29/03/2016	1	54.82	54,820.00	2.31	1,266.00	0.70	383.74	3.01	1,649.74	14408	0	0.00
NSECR	USDINR	27/05/2016	1	68.40	68,395.00	1.29	884.00	1.00	683.95	2.29	1,567.95	2903043	0	0.00
NSECR	USDINR	25/02/2016	1	67.10	67,095.00	1.29	868.00	1.00	670.95	2.29	1,538.95	2903043	0	0.00
NSECR	USDINR	27/04/2016	1	67.74	67,735.00	1.30	879.00	1.00	677.35	2.30	1,556.35	2903043	0	0.00
NSECR	USDINR	28/10/2015	1	65.65	65,650.00	1.29	847.00	1.00	656.50	2.29	1,503.50	2903043	0	0.00
NSECR	USDINR	27/08/2015	1	64.97	64,970.00	1.29	837.00	1.00	649.70	2.29	1,486.70	2903043	0	0.00
NSECR	USDINR	29/12/2015	1	66.37	66,372.50	1.29	858.00	1.00	663.73	2.29	1,521.73	2903043	0	0.00
NSECR	USDINR	29/07/2015	1	64.59	64,585.00	1.29	832.00	1.00	645.85	2.29	1,477.85	2903043	0	0.00
NSECR	USDINR	28/09/2015	1	65.33	65,330.00	1.29	842.00	1.00	653.30	2.29	1,495.30	2903043	0	0.00
NSECR	USDINR	26/11/2015	1	66.02	66,015.00	1.29	852.00	1.00	660.15	2.29	1,512.15	2903043	0	0.00
NSECR	USDINR	26/06/2015	1	64.20	64,200.00	1.29	827.00	1.00	642.00	2.29	1,469.00	2903043	0	0.00
NSECR	USDINR	27/01/2016	1	66.73	66,725.00	1.29	863.00	1.00	667.25	2.29	1,530.25	2903043	0	0.00
NSECR	USDINR	29/03/2016	1	67.43	67,427.50	1.30	874.00	1.00	674.28	2.30	1,548.28	2903043	0	0.00