

| Exchange | Symbol ▲ | ExpiryDate | LotSize | Price  | Amount     | Span Margin % | Span Amount | Exposure Margin % | Exposure Amount | Total Margin | Total Amount | OpenInterest | MarketLimit | MarketWideUtilisation |
|----------|----------|------------|---------|--------|------------|---------------|-------------|-------------------|-----------------|--------------|--------------|--------------|-------------|-----------------------|
| NSECR    | EURINR   | 28/06/2016 | 1       | 75.39  | 75,392.50  | 2.59          | 1,952.00    | 0.30              | 226.18          | 2.89         | 2,178.18     | 62302        | 0           | 0.00                  |
| NSECR    | EURINR   | 29/07/2015 | 1       | 70.25  | 70,252.50  | 2.59          | 1,823.00    | 0.30              | 210.76          | 2.89         | 2,033.76     | 62302        | 0           | 0.00                  |
| NSECR    | EURINR   | 29/03/2016 | 1       | 73.96  | 73,962.50  | 2.59          | 1,916.00    | 0.30              | 221.89          | 2.89         | 2,137.89     | 62302        | 0           | 0.00                  |
| NSECR    | EURINR   | 28/09/2015 | 1       | 71.15  | 71,145.00  | 2.59          | 1,846.00    | 0.30              | 213.44          | 2.89         | 2,059.44     | 62302        | 0           | 0.00                  |
| NSECR    | EURINR   | 25/02/2016 | 1       | 73.45  | 73,450.00  | 2.59          | 1,903.00    | 0.30              | 220.35          | 2.89         | 2,123.35     | 62302        | 0           | 0.00                  |
| NSECR    | EURINR   | 29/12/2015 | 1       | 72.50  | 72,495.00  | 2.59          | 1,881.00    | 0.30              | 217.49          | 2.89         | 2,098.49     | 62302        | 0           | 0.00                  |
| NSECR    | EURINR   | 26/11/2015 | 1       | 72.00  | 72,002.50  | 2.59          | 1,868.00    | 0.30              | 216.01          | 2.89         | 2,084.01     | 62302        | 0           | 0.00                  |
| NSECR    | EURINR   | 27/01/2016 | 1       | 72.93  | 72,927.50  | 2.59          | 1,892.00    | 0.30              | 218.78          | 2.89         | 2,110.78     | 62302        | 0           | 0.00                  |
| NSECR    | EURINR   | 27/05/2016 | 1       | 74.89  | 74,887.50  | 2.59          | 1,940.00    | 0.30              | 224.66          | 2.89         | 2,164.66     | 62302        | 0           | 0.00                  |
| NSECR    | EURINR   | 27/04/2016 | 1       | 74.42  | 74,415.00  | 2.59          | 1,928.00    | 0.30              | 223.25          | 2.89         | 2,151.25     | 62302        | 0           | 0.00                  |
| NSECR    | EURINR   | 28/10/2015 | 1       | 71.39  | 71,385.00  | 2.60          | 1,857.00    | 0.30              | 214.16          | 2.90         | 2,071.16     | 62302        | 0           | 0.00                  |
| NSECR    | EURINR   | 27/08/2015 | 1       | 70.70  | 70,695.00  | 2.59          | 1,833.00    | 0.30              | 212.09          | 2.89         | 2,045.09     | 62302        | 0           | 0.00                  |
| NSECR    | GBPINR   | 29/07/2015 | 1       | 99.11  | 99,112.50  | 2.00          | 1,987.00    | 0.50              | 495.56          | 2.50         | 2,482.56     | 47581        | 0           | 0.00                  |
| NSECR    | GBPINR   | 28/09/2015 | 1       | 100.16 | 100,157.50 | 2.01          | 2,010.00    | 0.50              | 500.79          | 2.51         | 2,510.79     | 47581        | 0           | 0.00                  |
| NSECR    | GBPINR   | 25/02/2016 | 1       | 103.09 | 103,087.50 | 2.01          | 2,068.00    | 0.50              | 515.44          | 2.51         | 2,583.44     | 47581        | 0           | 0.00                  |
| NSECR    | GBPINR   | 26/11/2015 | 1       | 101.00 | 101,000.00 | 2.01          | 2,032.00    | 0.50              | 505.00          | 2.51         | 2,537.00     | 47581        | 0           | 0.00                  |
| NSECR    | GBPINR   | 27/01/2016 | 1       | 102.54 | 102,535.00 | 2.01          | 2,056.00    | 0.50              | 512.68          | 2.51         | 2,568.68     | 47581        | 0           | 0.00                  |
| NSECR    | GBPINR   | 29/03/2016 | 1       | 103.73 | 103,725.00 | 2.01          | 2,081.00    | 0.50              | 518.63          | 2.51         | 2,599.63     | 47581        | 0           | 0.00                  |
| NSECR    | GBPINR   | 27/05/2016 | 1       | 104.88 | 104,875.00 | 2.01          | 2,104.00    | 0.50              | 524.38          | 2.51         | 2,628.38     | 47581        | 0           | 0.00                  |
| NSECR    | GBPINR   | 28/06/2016 | 1       | 105.50 | 105,502.50 | 2.01          | 2,117.00    | 0.50              | 527.51          | 2.51         | 2,644.51     | 47581        | 0           | 0.00                  |
| NSECR    | GBPINR   | 27/04/2016 | 1       | 104.29 | 104,287.50 | 2.01          | 2,092.00    | 0.50              | 521.44          | 2.51         | 2,613.44     | 47581        | 0           | 0.00                  |
| NSECR    | GBPINR   | 28/10/2015 | 1       | 100.83 | 100,827.50 | 2.00          | 2,021.00    | 0.50              | 504.14          | 2.50         | 2,525.14     | 47581        | 0           | 0.00                  |
| NSECR    | GBPINR   | 27/08/2015 | 1       | 99.63  | 99,627.50  | 2.01          | 1,998.00    | 0.50              | 498.14          | 2.51         | 2,496.14     | 47581        | 0           | 0.00                  |
| NSECR    | GBPINR   | 29/12/2015 | 1       | 101.98 | 101,980.00 | 2.01          | 2,045.00    | 0.50              | 509.90          | 2.51         | 2,554.90     | 47581        | 0           | 0.00                  |
| NSECR    | JPYINR   | 29/07/2015 | 1       | 51.89  | 51,890.00  | 2.32          | 1,206.00    | 0.70              | 363.23          | 3.02         | 1,569.23     | 11789        | 0           | 0.00                  |
| NSECR    | JPYINR   | 28/09/2015 | 1       | 52.50  | 52,500.00  | 2.33          | 1,221.00    | 0.70              | 367.50          | 3.03         | 1,588.50     | 11789        | 0           | 0.00                  |
| NSECR    | JPYINR   | 26/11/2015 | 1       | 53.16  | 53,155.00  | 2.32          | 1,235.00    | 0.70              | 372.09          | 3.02         | 1,607.09     | 11789        | 0           | 0.00                  |
| NSECR    | JPYINR   | 27/01/2016 | 1       | 53.83  | 53,832.50  | 2.32          | 1,251.00    | 0.70              | 376.83          | 3.02         | 1,627.83     | 11789        | 0           | 0.00                  |
| NSECR    | JPYINR   | 29/03/2016 | 1       | 54.59  | 54,590.00  | 2.32          | 1,267.00    | 0.70              | 382.13          | 3.02         | 1,649.13     | 11789        | 0           | 0.00                  |
| NSECR    | JPYINR   | 27/05/2016 | 1       | 55.27  | 55,267.50  | 2.32          | 1,282.00    | 0.70              | 386.87          | 3.02         | 1,668.87     | 11789        | 0           | 0.00                  |
| NSECR    | JPYINR   | 25/02/2016 | 1       | 54.22  | 54,215.00  | 2.32          | 1,258.00    | 0.70              | 379.51          | 3.02         | 1,637.51     | 11789        | 0           | 0.00                  |
| NSECR    | JPYINR   | 27/04/2016 | 1       | 54.92  | 54,922.50  | 2.32          | 1,274.00    | 0.70              | 384.46          | 3.02         | 1,658.46     | 11789        | 0           | 0.00                  |
| NSECR    | JPYINR   | 28/10/2015 | 1       | 52.84  | 52,835.00  | 2.32          | 1,228.00    | 0.70              | 369.85          | 3.02         | 1,597.85     | 11789        | 0           | 0.00                  |
| NSECR    | JPYINR   | 28/06/2016 | 1       | 55.64  | 55,637.50  | 2.32          | 1,290.00    | 0.70              | 389.46          | 3.02         | 1,679.46     | 11789        | 0           | 0.00                  |
| NSECR    | JPYINR   | 27/08/2015 | 1       | 52.20  | 52,197.50  | 2.32          | 1,213.00    | 0.70              | 365.38          | 3.02         | 1,578.38     | 11789        | 0           | 0.00                  |
| NSECR    | JPYINR   | 29/12/2015 | 1       | 53.52  | 53,515.00  | 2.32          | 1,244.00    | 0.70              | 374.61          | 3.02         | 1,618.61     | 11789        | 0           | 0.00                  |
| NSECR    | USDINR   | 29/07/2015 | 1       | 63.70  | 63,702.50  | 1.19          | 756.00      | 1.00              | 637.03          | 2.19         | 1,393.03     | 4645238      | 0           | 0.00                  |
| NSECR    | USDINR   | 28/09/2015 | 1       | 64.46  | 64,462.50  | 1.19          | 765.00      | 1.00              | 644.63          | 2.19         | 1,409.63     | 4645238      | 0           | 0.00                  |
| NSECR    | USDINR   | 26/11/2015 | 1       | 65.20  | 65,200.00  | 1.19          | 774.00      | 1.00              | 652.00          | 2.19         | 1,426.00     | 4645238      | 0           | 0.00                  |
| NSECR    | USDINR   | 27/01/2016 | 1       | 65.99  | 65,987.50  | 1.19          | 783.00      | 1.00              | 659.88          | 2.19         | 1,442.88     | 4645238      | 0           | 0.00                  |
| NSECR    | USDINR   | 29/03/2016 | 1       | 66.78  | 66,775.00  | 1.19          | 793.00      | 1.00              | 667.75          | 2.19         | 1,460.75     | 4645238      | 0           | 0.00                  |
| NSECR    | USDINR   | 27/05/2016 | 1       | 67.41  | 67,405.00  | 1.19          | 802.00      | 1.00              | 674.05          | 2.19         | 1,476.05     | 4645238      | 0           | 0.00                  |
| NSECR    | USDINR   | 25/02/2016 | 1       | 66.32  | 66,322.50  | 1.19          | 788.00      | 1.00              | 663.23          | 2.19         | 1,451.23     | 4645238      | 0           | 0.00                  |
| NSECR    | USDINR   | 27/04/2016 | 1       | 67.15  | 67,152.50  | 1.19          | 798.00      | 1.00              | 671.53          | 2.19         | 1,469.53     | 4645238      | 0           | 0.00                  |
| NSECR    | USDINR   | 28/10/2015 | 1       | 64.83  | 64,830.00  | 1.19          | 769.00      | 1.00              | 648.30          | 2.19         | 1,417.30     | 4645238      | 0           | 0.00                  |
| NSECR    | USDINR   | 28/06/2016 | 1       | 67.75  | 67,750.00  | 1.19          | 807.00      | 1.00              | 677.50          | 2.19         | 1,484.50     | 4645238      | 0           | 0.00                  |
| NSECR    | USDINR   | 27/08/2015 | 1       | 64.08  | 64,077.50  | 1.19          | 760.00      | 1.00              | 640.78          | 2.19         | 1,400.78     | 4645238      | 0           | 0.00                  |
| NSECR    | USDINR   | 29/12/2015 | 1       | 65.57  | 65,570.00  | 1.19          | 779.00      | 1.00              | 655.70          | 2.19         | 1,434.70     | 4645238      | 0           | 0.00                  |