

Exchange	Symbol	▲ ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	ABIRLANUVO	24/09/2015	125	1,997.50	249,687.50	7.18	17,940.00	5.00	12,484.38	12.18	30,424.38	1015875	10504807	9.67
NSE	ABIRLANUVO	27/08/2015	125	1,969.90	246,237.50	7.24	17,830.00	5.00	12,311.88	12.24	30,141.88	1015875	10504807	9.67
NSE	ABIRLANUVO	30/07/2015	125	1,973.00	246,625.00	7.18	17,720.00	5.00	12,331.25	12.18	30,051.25	1015875	10504807	9.67
NSE	ACC	24/09/2015	125	1,531.55	191,443.75	7.39	14,139.00	5.00	9,572.19	12.39	23,711.19	1218125	18663247	6.53
NSE	ACC	27/08/2015	125	1,506.10	188,262.50	7.46	14,051.00	5.00	9,413.13	12.46	23,464.13	1218125	18663247	6.53
NSE	ACC	30/07/2015	125	1,500.85	187,606.25	7.44	13,965.00	5.00	9,380.31	12.44	23,345.31	1218125	18663247	6.53
NSE	ADANENT	24/09/2015	500	91.80	45,900.00	14.66	6,730.00	5.57	2,556.63	20.23	9,286.63	12961500	54990504	23.57
NSE	ADANENT	27/08/2015	500	90.80	45,400.00	14.72	6,685.00	5.57	2,528.78	20.29	9,213.78	12961500	54990504	23.57
NSE	ADANENT	30/07/2015	500	91.25	45,625.00	14.56	6,645.00	5.57	2,541.31	20.13	9,186.31	12961500	54990504	23.57
NSE	ADANFORTS	24/09/2015	1000	325.80	325,800.00	7.55	24,600.00	5.00	16,290.00	12.55	40,890.00	18538000	103502581	17.91
NSE	ADANFORTS	27/08/2015	1000	323.45	323,450.00	7.56	24,450.00	5.00	16,172.50	12.56	40,622.50	18538000	103502581	17.91
NSE	ADANFORTS	30/07/2015	1000	321.90	321,900.00	7.55	24,300.00	5.00	16,095.00	12.55	40,395.00	18538000	103502581	17.91
NSE	ADANPOWER	24/09/2015	4000	30.45	121,800.00	10.05	12,240.00	5.00	6,090.00	15.05	18,330.00	89040000	143597405	62.01
NSE	ADANPOWER	27/08/2015	4000	30.15	120,600.00	10.08	12,160.00	5.00	6,030.00	15.08	18,190.00	89040000	143597405	62.01
NSE	ADANPOWER	30/07/2015	4000	30.05	120,200.00	10.05	12,080.00	5.00	6,010.00	15.05	18,090.00	89040000	143597405	62.01
NSE	AJANITHARM	24/09/2015	250	1,641.15	410,287.50	8.07	33,090.00	5.00	20,514.38	13.07	53,604.38	623250	4589398	13.58
NSE	AJANITHARM	30/07/2015	250	1,620.95	405,237.50	8.07	32,685.00	5.00	20,261.88	13.07	52,946.88	623250	4589398	13.58
NSE	AJANITHARM	27/08/2015	250	1,617.50	404,375.00	8.13	32,888.00	5.00	20,218.75	13.13	53,106.75	623250	4589398	13.58
NSE	ALBK	24/09/2015	2000	91.35	182,700.00	7.49	13,680.00	5.00	9,135.00	12.49	22,815.00	11118000	44762154	24.84
NSE	ALBK	27/08/2015	2000	90.80	181,600.00	7.49	13,600.00	5.00	9,080.00	12.49	22,680.00	11118000	44762154	24.84
NSE	ALBK	30/07/2015	2000	90.20	180,400.00	7.48	13,500.00	5.00	9,020.00	12.48	22,520.00	11118000	44762154	24.84
NSE	AMARAJABAT	24/09/2015	250	899.50	224,875.00	7.49	16,843.00	5.00	11,243.75	12.49	28,086.75	263500	16377009	1.61
NSE	AMARAJABAT	30/07/2015	250	887.25	221,812.50	7.50	16,635.00	5.00	11,090.63	12.50	27,725.63	263500	16377009	1.61
NSE	AMARAJABAT	27/08/2015	250	894.00	223,500.00	7.49	16,740.00	5.00	11,175.00	12.49	27,915.00	263500	16377009	1.61
NSE	AMBUJACEM	24/09/2015	1000	250.10	250,100.00	7.43	18,580.00	5.00	12,505.00	12.43	31,085.00	6836000	147506878	4.63
NSE	AMBUJACEM	27/08/2015	1000	246.00	246,000.00	7.50	18,460.00	5.00	12,300.00	12.50	30,760.00	6836000	147506878	4.63
NSE	AMBUJACEM	30/07/2015	1000	245.50	245,500.00	7.47	18,350.00	5.00	12,275.00	12.47	30,625.00	6836000	147506878	4.63
NSE	AMTEKAUTO	24/09/2015	2000	165.20	330,400.00	12.65	41,800.00	5.00	16,520.00	17.65	58,320.00	22706000	22481055	101.00
NSE	AMTEKAUTO	27/08/2015	2000	164.20	328,400.00	12.65	41,540.00	5.00	16,420.00	17.65	57,960.00	22706000	22481055	101.00
NSE	AMTEKAUTO	30/07/2015	2000	162.90	325,800.00	12.67	41,280.00	5.00	16,290.00	17.67	57,570.00	22706000	22481055	101.00
NSE	ANDHRABANK	24/09/2015	4000	71.30	285,200.00	7.45	21,240.00	5.00	14,260.00	12.45	35,500.00	19164000	47000000	40.77
NSE	ANDHRABANK	30/07/2015	4000	70.40	281,600.00	7.44	20,960.00	5.00	14,080.00	12.44	35,040.00	19164000	47000000	40.77
NSE	ANDHRABANK	27/08/2015	4000	70.85	283,400.00	7.45	21,120.00	5.00	14,170.00	12.45	35,290.00	19164000	47000000	40.77
NSE	APOLLOHOSP	24/09/2015	250	1,322.25	330,562.50	7.52	24,858.00	5.00	16,528.13	12.52	41,386.13	437750	18059523	2.42
NSE	APOLLOHOSP	30/07/2015	250	1,301.40	325,350.00	7.55	24,553.00	5.00	16,267.50	12.55	40,820.50	437750	18059523	2.42
NSE	APOLLOHOSP	27/08/2015	250	1,303.05	325,762.50	7.58	24,705.00	5.00	16,288.13	12.58	40,993.13	437750	18059523	2.42
NSE	APOLLOTYRE	24/09/2015	2000	175.15	350,300.00	8.16	28,580.00	5.00	17,515.00	13.16	46,095.00	11910000	56953405	20.91
NSE	APOLLOTYRE	30/07/2015	2000	172.80	345,600.00	8.17	28,220.00	5.00	17,280.00	13.17	45,500.00	11910000	56953405	20.91
NSE	APOLLOTYRE	27/08/2015	2000	171.80	343,600.00	8.27	28,400.00	5.00	17,180.00	13.27	45,580.00	11910000	56953405	20.91
NSE	ARVIND	24/09/2015	1000	292.75	292,750.00	8.68	25,410.00	5.00	14,637.50	13.68	40,047.50	7340000	29057026	25.26
NSE	ARVIND	30/07/2015	1000	286.10	286,100.00	8.77	25,090.00	5.00	14,305.00	13.77	39,395.00	7340000	29057026	25.26
NSE	ARVIND	27/08/2015	1000	286.75	286,750.00	8.81	25,250.00	5.00	14,337.50	13.81	39,587.50	7340000	29057026	25.26
NSE	ASHOKLEY	24/09/2015	4000	75.00	300,000.00	7.48	22,440.00	5.00	15,000.00	12.48	37,440.00	81388000	277796819	29.30
NSE	ASHOKLEY	30/07/2015	4000	74.05	296,200.00	7.49	22,200.00	5.00	14,810.00	12.49	37,010.00	81388000	277796819	29.30
NSE	ASHOKLEY	27/08/2015	4000	74.40	297,600.00	7.50	22,320.00	5.00	14,880.00	12.50	37,200.00	81388000	277796819	29.30
NSE	ASIANPAINT	24/09/2015	250	797.40	199,350.00	7.41	14,778.00	5.00	9,967.50	12.41	24,745.50	4679250	90562661	5.17
NSE	ASIANPAINT	30/07/2015	250	785.30	196,325.00	7.43	14,595.00	5.00	9,816.25	12.43	24,411.25	4679250	90562661	5.17
NSE	ASIANPAINT	27/08/2015	250	789.45	197,362.50	7.44	14,685.00	5.00	9,868.13	12.44	24,553.13	4679250	90562661	5.17
NSE	AUROPHARMA	24/09/2015	250	1,473.85	368,462.50	7.36	27,103.00	5.00	18,423.13	12.36	45,526.13	9184000	26881297	34.17
NSE	AUROPHARMA	30/07/2015	250	1,455.35	363,837.50	7.36	26,770.00	5.00	18,191.88	12.36	44,961.88	9184000	26881297	34.17
NSE	AUROPHARMA	27/08/2015	250	1,462.75	365,687.50	7.37	26,935.00	5.00	18,284.38	12.37	45,219.38	9184000	26881297	34.17
NSE	AXISBANK	24/09/2015	500	588.20	294,100.00	7.62	22,405.00	5.00	14,705.00	12.62	37,110.00	26204500	324069199	8.09
NSE	AXISBANK	30/07/2015	500	582.35	291,175.00	7.60	22,130.00	5.00	14,558.75	12.60	36,688.75	26204500	324069199	8.09
NSE	AXISBANK	27/08/2015	500	585.50	292,750.00	7.61	22,270.00	5.00	14,637.50	12.61	36,907.50	26204500	324069199	8.09
NSE	BAJAJ-AUTO	24/09/2015	125	2,641.20	330,150.00	7.49	24,716.00	5.00	16,507.50	12.49	41,223.50	1861875	29363058	6.34
NSE	BAJAJ-AUTO	30/07/2015	125	2,556.10	319,512.50	7.64	24,413.00	5.00	15,975.63	12.64	40,388.63	1861875	29363058	6.34
NSE	BAJAJ-AUTO	27/08/2015	125	2,567.85	320,981.25	7.65	24,565.00	5.00	16,049.06	12.65	40,614.06	1861875	29363058	6.34
NSE	BAJFINANCE	24/09/2015	125	5,650.00	706,250.00	7.52	53,109.00	5.00	35,312.50	12.52	88,421.50	75125	3850670	1.95
NSE	BAJFINANCE	30/07/2015	125	5,558.40	694,800.00	7.55	52,456.00	5.00	34,740.00	12.55	87,196.00	75125	3850670	1.95
NSE	BAJFINANCE	27/08/2015	125	5,606.75	700,843.75	7.53	52,781.00	5.00	35,042.19	12.53	87,823.19	75125	3850670	1.95
NSE	BANKBARODA	24/09/2015	2000	155.90	311,800.00	7.86	24,500.00	5.00	15,590.00	12.86	40,090.00	28670000	187843804	15.26
NSE	BANKBARODA	30/07/2015	2000	153.50	307,000.00	7.88	24,200.00	5.00	15,350.00	12.88	39,550.00	28670000	187843804	15.26
NSE	BANKBARODA	27/08/2015	2000	154.00	308,000.00	7.90	24,340.00	5.00	15,400.00	12.90	39,740.00	28670000	187843804	15.26
NSE	BANKINDIA	24/09/2015	1000	188.00	188,000.00	9.17	17,240.00	5.00	9,400.00	14.17	26,640.00	16312000	42779100	38.13
NSE	BANKINDIA	30/07/2015	1000	180.40	180,400.00	9.44	17,030.00	5.00	9,020.00	14.44	26,050.00	16312000	42779100	38.13
NSE	BANKINDIA	27/08/2015	1000	181.25	181,250.00	9.46	17,140.00	5.00	9,062.50	14.46	26,202.50	16312000	42779100	38.13
NSE	BANKNIFTY	24/09/2015	25	19,030.65	475,766.25	4.98	23,695.00	3.00	14,272.99	7.98	37,967.99	1956350	0	0.00
NSE	BANKNIFTY	27/08/2015	25	18,949.65	473,741.25	4.97	23,549.00	3.00	14,212.24	7.97	37,761.24	1956350	0	0.00
NSE	BANKNIFTY	30/07/2015	25	18,859.35	471,483.75	4.96	23,403.00	3.00	14,144.51	7.96	37,547.51	1956350	0	0.00
NSE	BATAINDIA	24/09/201												

Exchange	Symbol	▲ ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	BATAINDIA	30/07/2015	250	1,128.80	282,200.00	7.24	20,443.00	5.00	14,110.00	12.24	34,553.00	853000	6046202	14.11
NSE	BATAINDIA	27/08/2015	250	1,132.25	283,062.50	7.27	20,570.00	5.00	14,153.13	12.27	34,723.13	853000	6046202	14.11
NSE	BEL	24/09/2015	125	3,443.50	430,437.50	7.58	32,639.00	5.00	21,521.88	12.58	54,160.88	292000	3996828	7.31
NSE	BEL	30/07/2015	125	3,402.00	425,250.00	7.58	32,239.00	5.00	21,262.50	12.58	53,501.50	292000	3996828	7.31
NSE	BEL	27/08/2015	125	3,422.45	427,806.25	7.58	32,439.00	5.00	21,390.31	12.58	53,829.31	292000	3996828	7.31
NSE	BHARATFORG	24/09/2015	250	1,110.80	277,700.00	8.25	22,910.00	5.00	13,885.00	13.25	36,795.00	5787250	24793439	23.34
NSE	BHARATFORG	30/07/2015	250	1,091.65	272,912.50	8.29	22,628.00	5.00	13,645.63	13.29	36,273.63	5787250	24793439	23.34
NSE	BHARATFORG	27/08/2015	250	1,096.05	274,012.50	8.31	22,768.00	5.00	13,700.63	13.31	36,468.63	5787250	24793439	23.34
NSE	BHARTIARTL	24/09/2015	1000	440.75	440,750.00	7.55	33,280.00	5.00	22,037.50	12.55	55,317.50	12441000	276836271	4.49
NSE	BHARTIARTL	30/07/2015	1000	435.30	435,300.00	7.55	32,870.00	5.00	21,765.00	12.55	54,635.00	12441000	276836271	4.49
NSE	BHARTIARTL	27/08/2015	1000	435.55	435,550.00	7.59	33,070.00	5.00	21,777.50	12.59	54,847.50	12441000	276836271	4.49
NSE	BHEL	24/09/2015	1000	255.50	255,500.00	7.67	19,600.00	5.00	12,775.00	12.67	32,375.00	30471000	180829600	16.85
NSE	BHEL	30/07/2015	1000	258.90	258,900.00	7.48	19,360.00	5.00	12,945.00	12.48	32,305.00	30471000	180829600	16.85
NSE	BHEL	27/08/2015	1000	257.25	257,250.00	7.57	19,480.00	5.00	12,862.50	12.57	32,342.50	30471000	180829600	16.85
NSE	BIOCON	24/09/2015	500	486.50	243,250.00	7.45	18,120.00	5.00	12,162.50	12.45	30,282.50	4303500	15590310	27.60
NSE	BIOCON	30/07/2015	500	479.10	239,550.00	7.47	17,895.00	5.00	11,977.50	12.47	29,872.50	4303500	15590310	27.60
NSE	BIOCON	27/08/2015	500	481.95	240,975.00	7.47	18,010.00	5.00	12,048.75	12.47	30,058.75	4303500	15590310	27.60
NSE	BOSCH-LTD	24/09/2015	125	23,614.15	2,951,768.75	7.44	219,508.00	5.00	147,588.44	12.44	367,096.44	170625	1809896	9.43
NSE	BOSCH-LTD	30/07/2015	125	23,309.20	2,913,650.00	7.44	216,809.00	5.00	145,682.50	12.44	362,491.50	170625	1809896	9.43
NSE	BOSCH-LTD	27/08/2015	125	23,469.85	2,933,731.25	7.44	218,154.00	5.00	146,686.56	12.44	364,840.56	170625	1809896	9.43
NSE	BPCL	24/09/2015	500	921.00	460,500.00	7.49	34,505.00	5.00	23,025.00	12.49	57,530.00	5682500	65176825	8.72
NSE	BPCL	30/07/2015	500	933.90	466,950.00	7.30	34,085.00	5.00	23,347.50	12.30	57,432.50	5682500	65176825	8.72
NSE	BPCL	27/08/2015	500	938.45	469,225.00	7.31	34,295.00	5.00	23,461.25	12.31	57,756.25	5682500	65176825	8.72
NSE	BRITANNA	24/09/2015	125	2,834.90	354,362.50	7.47	26,465.00	5.00	17,718.13	12.47	44,183.13	357625	11811494	3.03
NSE	BRITANNA	30/07/2015	125	2,783.90	347,987.50	7.51	26,140.00	5.00	17,399.38	12.51	43,539.38	357625	11811494	3.03
NSE	BRITANNA	27/08/2015	125	2,817.55	352,193.75	7.47	26,303.00	5.00	17,609.69	12.47	43,912.69	357625	11811494	3.03
NSE	CAIRN	24/09/2015	1000	185.55	185,550.00	7.81	14,490.00	5.00	9,277.50	12.81	23,767.50	16436000	150427750	10.93
NSE	CAIRN	30/07/2015	1000	179.00	179,000.00	8.00	14,320.00	5.00	8,950.00	13.00	23,270.00	16436000	150427750	10.93
NSE	CAIRN	27/08/2015	1000	179.75	179,750.00	8.01	14,400.00	5.00	8,987.50	13.01	23,387.50	16436000	150427750	10.93
NSE	CANBK	24/09/2015	1000	298.75	298,750.00	7.35	21,950.00	5.00	14,937.50	12.35	36,887.50	12237000	28600000	42.79
NSE	CANBK	30/07/2015	1000	294.45	294,450.00	7.36	21,680.00	5.00	14,722.50	12.36	36,402.50	12237000	28600000	42.79
NSE	CANBK	27/08/2015	1000	295.45	295,450.00	7.38	21,810.00	5.00	14,772.50	12.38	36,582.50	12237000	28600000	42.79
NSE	CASTROLIND	24/09/2015	500	449.75	224,875.00	7.40	16,640.00	5.00	11,243.75	12.40	27,883.75	659000	28653895	2.30
NSE	CASTROLIND	30/07/2015	500	444.95	222,475.00	7.39	16,435.00	5.00	11,123.75	12.39	27,558.75	659000	28653895	2.30
NSE	CASTROLIND	27/08/2015	500	447.00	223,500.00	7.40	16,535.00	5.00	11,175.00	12.40	27,710.00	659000	28653895	2.30
NSE	CEAT-LTD	24/09/2015	500	710.60	355,300.00	10.55	37,485.00	5.00	17,765.00	15.55	55,250.00	1961500	3983270	49.24
NSE	CEAT-LTD	30/07/2015	500	702.40	351,200.00	10.54	37,020.00	5.00	17,560.00	15.54	54,580.00	1961500	3983270	49.24
NSE	CEAT-LTD	27/08/2015	500	697.30	348,650.00	10.68	37,250.00	5.00	17,432.50	15.68	54,682.50	1961500	3983270	49.24
NSE	CENTURYTEX	24/09/2015	500	738.95	369,475.00	9.54	35,245.00	5.00	18,473.75	14.54	53,718.75	9319500	11121908	83.79
NSE	CENTURYTEX	30/07/2015	500	724.30	362,150.00	9.61	34,815.00	5.00	18,107.50	14.61	52,922.50	9319500	11121908	83.79
NSE	CENTURYTEX	27/08/2015	500	727.60	363,800.00	9.63	35,030.00	5.00	18,190.00	14.63	53,220.00	9319500	11121908	83.79
NSE	CESC	24/09/2015	500	576.20	288,100.00	7.32	21,080.00	5.00	14,405.00	12.32	35,485.00	1514500	13377977	11.32
NSE	CESC	30/07/2015	500	558.75	279,375.00	7.45	20,820.00	5.00	13,968.75	12.45	34,788.75	1514500	13377977	11.32
NSE	CESC	27/08/2015	500	572.70	286,350.00	7.32	20,950.00	5.00	14,317.50	12.32	35,267.50	1514500	13377977	11.32
NSE	OFLA	24/09/2015	500	680.00	340,000.00	7.10	24,145.00	5.00	17,000.00	12.10	41,145.00	10434000	97991203	10.65
NSE	OFLA	30/07/2015	500	656.90	328,450.00	7.26	23,845.00	5.00	16,422.50	12.26	40,267.50	10434000	97991203	10.65
NSE	OFLA	27/08/2015	500	658.10	329,050.00	7.29	23,995.00	5.00	16,452.50	12.29	40,447.50	10434000	97991203	10.65
NSE	ONXINFRA	24/09/2015	100	3,388.00	338,800.00	4.99	16,919.00	3.00	10,164.00	7.99	27,083.00	0	0	0.00
NSE	ONXINFRA	27/08/2015	100	3,367.30	336,730.00	4.99	16,815.00	3.00	10,101.90	7.99	26,916.90	0	0	0.00
NSE	ONXINFRA	30/07/2015	100	3,346.35	334,635.00	4.99	16,711.00	3.00	10,039.05	7.99	26,750.05	0	0	0.00
NSE	ONXT	24/09/2015	25	11,407.65	285,191.25	5.00	14,259.00	3.00	8,555.74	8.00	22,814.74	18100	0	0.00
NSE	ONXT	27/08/2015	25	11,337.95	283,448.75	5.00	14,171.00	3.00	8,503.46	8.00	22,674.46	18100	0	0.00
NSE	ONXT	30/07/2015	25	11,230.40	280,760.00	5.02	14,083.00	3.00	8,422.80	8.02	22,505.80	18100	0	0.00
NSE	ONXPSE	24/09/2015	75	3,646.60	273,495.00	4.99	13,640.00	3.00	8,204.85	7.99	21,844.85	0	0	0.00
NSE	ONXPSE	27/08/2015	75	3,624.35	271,826.25	4.99	13,556.00	3.00	8,154.79	7.99	21,710.79	0	0	0.00
NSE	ONXPSE	30/07/2015	75	3,601.80	270,135.00	4.99	13,473.00	3.00	8,104.05	7.99	21,577.05	0	0	0.00
NSE	COALINDIA	24/09/2015	1000	423.55	423,550.00	7.54	31,950.00	5.00	21,177.50	12.54	53,127.50	23491000	257062142	9.14
NSE	COALINDIA	30/07/2015	1000	422.00	422,000.00	7.48	31,560.00	5.00	21,100.00	12.48	52,660.00	23491000	257062142	9.14
NSE	COALINDIA	27/08/2015	1000	423.85	423,850.00	7.49	31,760.00	5.00	21,192.50	12.49	52,952.50	23491000	257062142	9.14
NSE	COLPAL	24/09/2015	125	2,079.25	259,906.25	7.54	19,586.00	5.00	12,995.31	12.54	32,581.31	858000	13327296	6.44
NSE	COLPAL	30/07/2015	125	2,058.15	257,268.75	7.52	19,346.00	5.00	12,863.44	12.52	32,209.44	858000	13327296	6.44
NSE	COLPAL	27/08/2015	125	2,066.55	258,318.75	7.54	19,466.00	5.00	12,915.94	12.54	32,381.94	858000	13327296	6.44
NSE	CROMFGREAV	24/09/2015	2000	176.70	353,400.00	7.45	26,340.00	5.00	17,670.00	12.45	44,010.00	16474000	82064245	20.07
NSE	CROMFGREAV	30/07/2015	2000	174.50	349,000.00	7.46	26,020.00	5.00	17,450.00	12.46	43,470.00	16474000	82064245	20.07
NSE	CROMFGREAV	27/08/2015	2000	174.95	349,900.00	7.48	26,180.00	5.00	17,495.00	12.48	43,675.00	16474000	82064245	20.07
NSE	DABUR	24/09/2015	1000	291.50	291,500.00	7.50	21,850.00	5.00	14,575.00	12.50	36,425.00	3647000	111853768	3.26
NSE	DABUR	30/07/2015	1000	287.60	287,600.00	7.50	21,580.00	5.00	14,380.00	12.50	35,960.00	3647000	111853768	3.26
NSE	DABUR	27/08/2015	1000	289.70	289,700.00	7.49	21,710.00	5.00	14,485.00	12.49	36,195.00	3647000	111853768	3.26
NSE	DHFL	24/09/2015	500	423.90	211,950.00	7.58	16,075.00	5.00	10,597.50	12.58	26,672.50	2761500	18953384	14.57
NSE	DHFL	30/07/2015	500	417.35	208,675.00	7.61	15,880.00	5.00	10,433.75	12.61	26,313.75	2761500	18953384	14.57

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Exchange	Symbol	▲	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	DHFL		27/08/2015	500	420.50	210,250.00	7.60	15,980.00	5.00	10,512.50	12.60	26,492.50	2761500	18953384	14.57
NSE	DISHTV		24/09/2015	4000	108.65	434,600.00	9.67	42,040.00	5.00	21,730.00	14.67	63,770.00	35808000	58731705	60.97
NSE	DISHTV		30/07/2015	4000	107.15	428,600.00	9.69	41,520.00	5.00	21,430.00	14.69	62,950.00	35808000	58731705	60.97
NSE	DISHTV		27/08/2015	4000	107.75	431,000.00	9.69	41,760.00	5.00	21,550.00	14.69	63,310.00	35808000	58731705	60.97
NSE	DVSLAB		24/09/2015	125	1,941.05	242,631.25	7.32	17,763.00	5.00	12,131.56	12.32	29,894.56	363625	12720734	2.86
NSE	DVSLAB		30/07/2015	125	1,896.90	237,112.50	7.40	17,545.00	5.00	11,855.63	12.40	29,400.63	363625	12720734	2.86
NSE	DVSLAB		27/08/2015	125	1,902.35	237,793.75	7.42	17,654.00	5.00	11,889.69	12.42	29,543.69	363625	12720734	2.86
NSE	DJIA		18/03/2016	25	18,752.50	468,812.50	5.01	23,471.00	3.00	14,064.38	8.01	37,535.38	13050	0	0.00
NSE	DJIA		17/06/2016	25	19,130.00	478,250.00	5.01	23,947.00	3.00	14,347.50	8.01	38,294.50	13050	0	0.00
NSE	DJIA		18/09/2015	25	18,020.00	450,500.00	5.00	22,546.00	3.00	13,515.00	8.00	36,061.00	13050	0	0.00
NSE	DJIA		21/08/2015	25	17,910.00	447,750.00	5.00	22,407.00	3.00	13,432.50	8.00	35,839.50	13050	0	0.00
NSE	DJIA		17/07/2015	25	17,602.50	440,062.50	5.05	22,234.00	3.00	13,201.88	8.05	35,435.88	13050	0	0.00
NSE	DJIA		18/12/2015	25	18,382.50	459,562.50	5.01	23,004.00	3.00	13,786.88	8.01	36,790.88	13050	0	0.00
NSE	DLF		24/09/2015	2000	119.70	239,400.00	7.93	18,980.00	5.00	11,970.00	12.93	30,950.00	29072000	89424849	32.51
NSE	DLF		30/07/2015	2000	117.80	235,600.00	7.96	18,760.00	5.00	11,780.00	12.96	30,540.00	29072000	89424849	32.51
NSE	DLF		27/08/2015	2000	116.85	233,700.00	8.07	18,860.00	5.00	11,685.00	13.07	30,545.00	29072000	89424849	32.51
NSE	DRREDDY		24/09/2015	125	3,782.40	472,800.00	7.25	34,264.00	5.00	23,640.00	12.25	57,904.00	861875	19637901	4.39
NSE	DRREDDY		30/07/2015	125	3,700.55	462,568.75	7.32	33,843.00	5.00	23,128.44	12.32	56,971.44	861875	19637901	4.39
NSE	DRREDDY		27/08/2015	125	3,717.40	464,675.00	7.33	34,053.00	5.00	23,233.75	12.33	57,286.75	861875	19637901	4.39
NSE	EOHERMOT		24/09/2015	125	20,693.55	2,586,693.75	9.08	234,824.00	5.00	129,334.69	14.08	364,158.69	364500	2440850	14.93
NSE	EOHERMOT		30/07/2015	125	20,437.45	2,554,681.25	9.08	231,938.00	5.00	127,734.06	14.08	359,672.06	364500	2440850	14.93
NSE	EOHERMOT		27/08/2015	125	20,498.05	2,562,256.25	9.11	233,376.00	5.00	128,112.81	14.11	361,488.81	364500	2440850	14.93
NSE	ENGINEERSIN		24/09/2015	1000	247.70	247,700.00	7.75	19,190.00	5.00	12,385.00	12.75	31,575.00	3664000	20641860	17.75
NSE	ENGINEERSIN		30/07/2015	1000	243.30	243,300.00	7.79	18,950.00	5.00	12,165.00	12.79	31,115.00	3664000	20641860	17.75
NSE	ENGINEERSIN		27/08/2015	1000	242.95	242,950.00	7.85	19,070.00	5.00	12,147.50	12.85	31,217.50	3664000	20641860	17.75
NSE	EXIDEIND		24/09/2015	2000	152.05	304,100.00	7.58	23,060.00	5.00	15,205.00	12.58	38,265.00	12974000	91809066	14.13
NSE	EXIDEIND		30/07/2015	2000	149.20	298,400.00	7.63	22,780.00	5.00	14,920.00	12.63	37,700.00	12974000	91809066	14.13
NSE	EXIDEIND		27/08/2015	2000	150.15	300,300.00	7.63	22,920.00	5.00	15,015.00	12.63	37,935.00	12974000	91809066	14.13
NSE	FEDERALBNK		24/09/2015	2000	158.65	317,300.00	7.46	23,680.00	5.00	15,865.00	12.46	39,545.00	18430000	167997721	10.97
NSE	FEDERALBNK		30/07/2015	2000	156.00	312,000.00	7.50	23,400.00	5.00	15,600.00	12.50	39,000.00	18430000	167997721	10.97
NSE	FEDERALBNK		27/08/2015	2000	156.05	312,100.00	7.54	23,540.00	5.00	15,605.00	12.54	39,145.00	18430000	167997721	10.97
NSE	FTSE100		17/06/2016	50	7,106.00	355,300.00	5.04	17,914.00	3.00	10,659.00	8.04	28,573.00	450	0	0.00
NSE	FTSE100		21/08/2015	50	6,653.00	332,650.00	5.04	16,762.00	3.00	9,979.50	8.04	26,741.50	450	0	0.00
NSE	FTSE100		17/07/2015	50	6,530.00	326,500.00	5.09	16,633.00	3.00	9,795.00	8.09	26,428.00	450	0	0.00
NSE	FTSE100		18/03/2016	50	6,966.00	348,300.00	5.04	17,558.00	3.00	10,449.00	8.04	28,007.00	450	0	0.00
NSE	FTSE100		18/12/2015	50	6,828.00	341,400.00	5.04	17,209.00	3.00	10,242.00	8.04	27,451.00	450	0	0.00
NSE	FTSE100		18/09/2015	50	6,694.00	334,700.00	5.04	16,866.00	3.00	10,041.00	8.04	26,907.00	450	0	0.00
NSE	GAIL		24/09/2015	1000	393.15	393,150.00	7.50	29,500.00	5.00	19,657.50	12.50	49,157.50	12229000	107759344	11.35
NSE	GAIL		30/07/2015	1000	386.30	386,300.00	7.54	29,140.00	5.00	19,315.00	12.54	48,455.00	12229000	107759344	11.35
NSE	GAIL		27/08/2015	1000	390.75	390,750.00	7.50	29,320.00	5.00	19,537.50	12.50	48,857.50	12229000	107759344	11.35
NSE	GLENMARK		24/09/2015	250	1,037.00	259,250.00	7.51	19,473.00	5.00	12,962.50	12.51	32,435.50	2112000	28049546	7.53
NSE	GLENMARK		30/07/2015	250	1,024.40	256,100.00	7.51	19,233.00	5.00	12,805.00	12.51	32,038.00	2112000	28049546	7.53
NSE	GLENMARK		27/08/2015	250	1,026.35	256,587.50	7.54	19,353.00	5.00	12,829.38	12.54	32,182.38	2112000	28049546	7.53
NSE	GVRINFRA		24/09/2015	13000	14.80	192,400.00	11.69	22,490.00	5.00	9,620.00	16.69	32,110.00	195728000	341480075	57.32
NSE	GVRINFRA		30/07/2015	13000	14.60	189,800.00	11.71	22,230.00	5.00	9,490.00	16.71	31,720.00	195728000	341480075	57.32
NSE	GVRINFRA		27/08/2015	13000	14.65	190,450.00	11.74	22,360.00	5.00	9,522.50	16.74	31,882.50	195728000	341480075	57.32
NSE	GODREJIND		24/09/2015	1000	376.60	376,600.00	7.37	27,770.00	5.00	18,830.00	12.37	46,600.00	2021000	16909101	11.95
NSE	GODREJIND		30/07/2015	1000	365.40	365,400.00	7.51	27,430.00	5.00	18,270.00	12.51	45,700.00	2021000	16909101	11.95
NSE	GODREJIND		27/08/2015	1000	361.40	361,400.00	7.64	27,600.00	5.00	18,070.00	12.64	45,670.00	2021000	16909101	11.95
NSE	GRASIM		24/09/2015	125	3,623.70	452,962.50	7.39	33,496.00	5.00	22,648.13	12.39	56,144.13	1131125	11026788	10.26
NSE	GRASIM		30/07/2015	125	3,571.35	446,418.75	7.41	33,085.00	5.00	22,320.94	12.41	55,405.94	1131125	11026788	10.26
NSE	GRASIM		27/08/2015	125	3,575.60	446,950.00	7.45	33,290.00	5.00	22,347.50	12.45	55,637.50	1131125	11026788	10.26
NSE	HAVELLS		24/09/2015	1000	292.15	292,150.00	7.44	21,740.00	5.00	14,607.50	12.44	36,347.50	3394000	47829167	7.10
NSE	HAVELLS		30/07/2015	1000	288.35	288,350.00	7.45	21,480.00	5.00	14,417.50	12.45	35,897.50	3394000	47829167	7.10
NSE	HAVELLS		27/08/2015	1000	290.35	290,350.00	7.44	21,610.00	5.00	14,517.50	12.44	36,127.50	3394000	47829167	7.10
NSE	HQTECH		24/09/2015	250	987.10	246,775.00	7.48	18,450.00	5.00	12,338.75	12.48	30,788.75	8691750	110795018	7.84
NSE	HQTECH		30/07/2015	250	974.30	243,575.00	7.48	18,225.00	5.00	12,178.75	12.48	30,403.75	8691750	110795018	7.84
NSE	HQTECH		27/08/2015	250	975.60	243,900.00	7.52	18,338.00	5.00	12,195.00	12.52	30,533.00	8691750	110795018	7.84
NSE	HDFC		24/09/2015	250	1,340.90	335,225.00	7.50	25,138.00	5.00	16,761.25	12.50	41,899.25	10516500	314939534	3.34
NSE	HDFC		30/07/2015	250	1,310.95	327,737.50	7.58	24,828.00	5.00	16,386.88	12.58	41,214.88	10516500	314939534	3.34
NSE	HDFC		27/08/2015	250	1,317.50	329,375.00	7.58	24,983.00	5.00	16,468.75	12.58	41,451.75	10516500	314939534	3.34
NSE	HDFCBANK		24/09/2015	250	1,102.65	275,662.50	7.43	20,493.00	5.00	13,783.13	12.43	34,276.13	30192000	298054912	10.13
NSE	HDFCBANK		30/07/2015	250	1,087.55	271,887.50	7.44	20,240.00	5.00	13,594.38	12.44	33,834.38	30192000	298054912	10.13
NSE	HDFCBANK		27/08/2015	250	1,094.95	273,737.50	7.44	20,368.00	5.00	13,686.88	12.44	34,054.88	30192000	298054912	10.13
NSE	HDL		24/09/2015	2000	97.20	194,400.00	10.49	20,400.00	6.85	13,316.40	17.34	33,716.40	24302000	53497435	45.43
NSE	HDL		30/07/2015	2000	95.95	191,900.00	10.50	20,140.00	6.85	13,145.15	17.35	33,285.15	24302000	53497435	45.43
NSE	HDL		27/08/2015	2000	96.45	192,900.00	10.51	20,280.00	6.85	13,213.65	17.36	33,493.65	24302000	53497435	45.43
NSE	HEROMTOCO		24/09/2015	125	2,659.60	332,450.00	7.40	24,615.00	5.00	16,622.50	12.40	41,237.50	1782875	26104283	6.83
NSE	HEROMTOCO		30/07/2015	125	2,626.70										

Exchange	Symbol ▲	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	HEXAWARE	24/09/2015	1000	259.00	259,000.00	7.41	19,190.00	5.00	12,950.00	12.41	32,140.00	6783000	17179393	39.48
NSE	HEXAWARE	30/07/2015	1000	255.40	255,400.00	7.42	18,960.00	5.00	12,770.00	12.42	31,730.00	6783000	17179393	39.48
NSE	HEXAWARE	27/08/2015	1000	257.45	257,450.00	7.41	19,070.00	5.00	12,872.50	12.41	31,942.50	6783000	17179393	39.48
NSE	HINDALCO	24/09/2015	2000	111.00	222,000.00	7.63	16,940.00	5.00	11,100.00	12.63	28,040.00	44724000	228350581	19.59
NSE	HINDALCO	30/07/2015	2000	109.55	219,100.00	7.64	16,740.00	5.00	10,955.00	12.64	27,695.00	44724000	228350581	19.59
NSE	HINDALCO	27/08/2015	2000	110.20	220,400.00	7.64	16,840.00	5.00	11,020.00	12.64	27,860.00	44724000	228350581	19.59
NSE	HINDPETRO	24/09/2015	500	779.00	389,500.00	7.90	30,775.00	5.00	19,475.00	12.90	50,250.00	9371500	33110100	28.30
NSE	HINDPETRO	30/07/2015	500	801.65	400,825.00	7.58	30,400.00	5.00	20,041.25	12.58	50,441.25	9371500	33110100	28.30
NSE	HINDPETRO	27/08/2015	500	788.60	394,300.00	7.76	30,585.00	5.00	19,715.00	12.76	50,300.00	9371500	33110100	28.30
NSE	HINDUNLVR	24/09/2015	250	943.85	235,962.50	7.48	17,660.00	5.00	11,798.13	12.48	29,458.13	4481750	141752546	3.16
NSE	HINDUNLVR	30/07/2015	250	932.05	233,012.50	7.49	17,443.00	5.00	11,650.63	12.49	29,093.63	4481750	141752546	3.16
NSE	HINDUNLVR	27/08/2015	250	936.10	234,025.00	7.50	17,550.00	5.00	11,701.25	12.50	29,251.25	4481750	141752546	3.16
NSE	HINDZINC	24/09/2015	2000	164.20	328,400.00	7.52	24,700.00	5.00	16,420.00	12.52	41,120.00	3600000	296432938	1.21
NSE	HINDZINC	30/07/2015	2000	162.10	324,200.00	7.53	24,400.00	5.00	16,210.00	12.53	40,610.00	3600000	296432938	1.21
NSE	HINDZINC	27/08/2015	2000	163.00	326,000.00	7.53	24,560.00	5.00	16,300.00	12.53	40,860.00	3600000	296432938	1.21
NSE	IBREALEST	24/09/2015	4000	57.85	231,400.00	19.01	44,000.00	6.25	14,462.50	25.26	58,462.50	35328000	52834719	66.87
NSE	IBREALEST	30/07/2015	4000	56.75	227,000.00	19.15	43,480.00	6.25	14,187.50	25.40	57,667.50	35328000	52834719	66.87
NSE	IBREALEST	27/08/2015	4000	57.05	228,200.00	19.18	43,760.00	6.25	14,262.50	25.43	58,022.50	35328000	52834719	66.87
NSE	IBULSGFIN	24/09/2015	500	674.75	337,375.00	7.41	25,010.00	5.00	16,868.75	12.41	41,878.75	2679000	51189939	5.23
NSE	IBULSGFIN	30/07/2015	500	666.35	333,175.00	7.42	24,705.00	5.00	16,658.75	12.42	41,363.75	2679000	51189939	5.23
NSE	IBULSGFIN	27/08/2015	500	666.20	333,100.00	7.46	24,855.00	5.00	16,655.00	12.46	41,510.00	2679000	51189939	5.23
NSE	ICCBANK	24/09/2015	1000	318.60	318,600.00	7.53	23,990.00	5.00	15,930.00	12.53	39,920.00	51260000	822538257	6.23
NSE	ICCBANK	30/07/2015	1000	316.55	316,550.00	7.48	23,690.00	5.00	15,827.50	12.48	39,517.50	51260000	822538257	6.23
NSE	ICCBANK	27/08/2015	1000	318.45	318,450.00	7.49	23,840.00	5.00	15,922.50	12.49	39,762.50	51260000	822538257	6.23
NSE	IDBI	24/09/2015	4000	66.10	264,400.00	7.26	19,200.00	5.00	13,220.00	12.26	32,420.00	33972000	75387796	45.06
NSE	IDBI	30/07/2015	4000	65.50	262,000.00	7.24	18,960.00	5.00	13,100.00	12.24	32,060.00	33972000	75387796	45.06
NSE	IDBI	27/08/2015	4000	65.25	261,000.00	7.31	19,080.00	5.00	13,050.00	12.31	32,130.00	33972000	75387796	45.06
NSE	IDEA	24/09/2015	2000	184.05	368,100.00	7.54	27,760.00	5.00	18,405.00	12.54	46,165.00	29158000	405065368	7.20
NSE	IDEA	30/07/2015	2000	181.75	363,500.00	7.54	27,420.00	5.00	18,175.00	12.54	45,595.00	29158000	405065368	7.20
NSE	IDEA	27/08/2015	2000	181.85	363,700.00	7.59	27,600.00	5.00	18,185.00	12.59	45,785.00	29158000	405065368	7.20
NSE	IDFC	24/09/2015	2000	151.85	303,700.00	7.59	23,060.00	5.00	15,185.00	12.59	38,245.00	83312000	318556173	26.15
NSE	IDFC	30/07/2015	2000	149.75	299,500.00	7.61	22,780.00	5.00	14,975.00	12.61	37,755.00	83312000	318556173	26.15
NSE	IDFC	27/08/2015	2000	150.10	300,200.00	7.63	22,920.00	5.00	15,010.00	12.63	37,930.00	83312000	318556173	26.15
NSE	IFO	24/09/2015	8000	27.00	216,000.00	7.56	16,320.00	5.00	10,800.00	12.56	27,120.00	56456000	147807447	38.20
NSE	IFO	30/07/2015	8000	27.10	216,800.00	7.45	16,160.00	5.00	10,840.00	12.45	27,000.00	56456000	147807447	38.20
NSE	IFO	27/08/2015	8000	26.95	215,600.00	7.53	16,240.00	5.00	10,780.00	12.53	27,020.00	56456000	147807447	38.20
NSE	IGL	24/09/2015	500	462.05	231,025.00	9.63	22,240.00	5.00	11,551.25	14.63	33,791.25	3467000	15400016	22.51
NSE	IGL	30/07/2015	500	456.65	228,325.00	9.62	21,965.00	5.00	11,416.25	14.62	33,381.25	3467000	15400016	22.51
NSE	IGL	27/08/2015	500	459.20	229,600.00	9.63	22,105.00	5.00	11,480.00	14.63	33,585.00	3467000	15400016	22.51
NSE	INDIACEM	24/09/2015	4000	99.65	398,600.00	10.24	40,800.00	5.20	20,727.20	15.44	61,527.20	36960000	43394724	85.17
NSE	INDIACEM	30/07/2015	4000	98.40	393,600.00	10.23	40,280.00	5.20	20,467.20	15.43	60,747.20	36960000	43394724	85.17
NSE	INDIACEM	27/08/2015	4000	98.85	395,400.00	10.26	40,560.00	5.20	20,560.80	15.46	61,120.80	36960000	43394724	85.17
NSE	INDIAVIX	07/07/2015	700	1,599.00	1,119,300.00	16.84	188,461.00	5.00	55,965.00	21.84	244,426.00	0	0	0.00
NSE	INDIAVIX	21/07/2015	700	1,604.25	1,122,975.00	16.84	189,070.00	5.00	56,148.75	21.84	245,218.75	0	0	0.00
NSE	INDIAVIX	14/07/2015	700	1,601.50	1,121,050.00	16.84	188,748.00	5.00	56,052.50	21.84	244,800.50	0	0	0.00
NSE	INDUSINBK	24/09/2015	250	915.20	228,800.00	7.46	17,073.00	5.00	11,440.00	12.46	28,513.00	5548750	76973572	7.21
NSE	INDUSINBK	30/07/2015	250	898.65	224,662.50	7.51	16,863.00	5.00	11,233.13	12.51	28,096.13	5548750	76973572	7.21
NSE	INDUSINBK	27/08/2015	250	897.65	224,412.50	7.56	16,968.00	5.00	11,220.63	12.56	28,188.63	5548750	76973572	7.21
NSE	INFY	24/09/2015	250	999.85	249,962.50	7.58	18,935.00	5.00	12,498.13	12.58	31,433.13	17339000	324873086	5.34
NSE	INFY	30/07/2015	250	988.45	247,112.50	7.57	18,703.00	5.00	12,355.63	12.57	31,058.63	17339000	324873086	5.34
NSE	INFY	27/08/2015	250	994.20	248,550.00	7.57	18,818.00	5.00	12,427.50	12.57	31,245.50	17339000	324873086	5.34
NSE	IOB	24/09/2015	8000	38.40	307,200.00	7.45	22,880.00	5.00	15,360.00	12.45	38,240.00	15800000	64727493	24.41
NSE	IOB	30/07/2015	8000	37.90	303,200.00	7.44	22,560.00	5.00	15,160.00	12.44	37,720.00	15800000	64727493	24.41
NSE	IOB	27/08/2015	8000	38.00	304,000.00	7.47	22,720.00	5.00	15,200.00	12.47	37,920.00	15800000	64727493	24.41
NSE	IOC	24/09/2015	1000	433.95	433,950.00	7.95	34,500.00	5.00	21,697.50	12.95	56,197.50	11846000	152597384	7.76
NSE	IOC	30/07/2015	1000	427.80	427,800.00	7.96	34,070.00	5.00	21,390.00	12.96	55,460.00	11846000	152597384	7.76
NSE	IOC	27/08/2015	1000	427.15	427,150.00	8.03	34,280.00	5.00	21,357.50	13.03	55,637.50	11846000	152597384	7.76
NSE	IRB	24/09/2015	1000	243.10	243,100.00	7.43	18,070.00	5.00	12,155.00	12.43	30,225.00	5337000	29666439	17.99
NSE	IRB	30/07/2015	1000	240.05	240,050.00	7.44	17,850.00	5.00	12,002.50	12.44	29,852.50	5337000	29666439	17.99
NSE	IRB	27/08/2015	1000	240.25	240,250.00	7.48	17,960.00	5.00	12,012.50	12.48	29,972.50	5337000	29666439	17.99
NSE	ITC	24/09/2015	1000	324.05	324,050.00	7.46	24,190.00	5.00	16,202.50	12.46	40,392.50	30635000	159911281	1.92
NSE	ITC	30/07/2015	1000	319.70	319,700.00	7.48	23,900.00	5.00	15,985.00	12.48	39,885.00	30635000	159911281	1.92
NSE	ITC	27/08/2015	1000	321.30	321,300.00	7.48	24,040.00	5.00	16,065.00	12.48	40,105.00	30635000	159911281	1.92
NSE	JINDALSTEL	24/09/2015	2000	85.25	170,500.00	10.53	17,960.00	5.47	9,326.35	16.00	27,286.35	51230000	70834076	72.32
NSE	JINDALSTEL	30/07/2015	2000	84.20	168,400.00	10.53	17,740.00	5.47	9,211.48	16.00	26,951.48	51230000	70834076	72.32
NSE	JINDALSTEL	27/08/2015	2000	84.65	169,300.00	10.54	17,840.00	5.47	9,260.71	16.01	27,100.71	51230000	70834076	72.32
NSE	JISLJALEGS	24/09/2015	4000	73.30	293,200.00	9.47	27,760.00	5.00	14,660.00	14.47	42,420.00	40944000	63089791	64.90
NSE	JISLJALEGS	30/07/2015	4000	72.40	289,600.00	9.46	27,400.00	5.00	14,480.00	14.46	41,880.00	40944000	63089791	64.90
NSE	JISLJALEGS	27/08/2015	4000	72.85	291,400.00	9.46	27,560.00	5.00	14,570.00	14.46	42,130.00	40944000	63089791	64.90
NSE	JPASSOAT	24/09/2015	8000	11.40	91,200.00									

Exchange	Symbol	▲ ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	JPASSOCIAT	30/07/2015	8000	11.25	90,000.00	15.20	13,680.00	5.85	5,265.00	21.05	18,945.00	205304000	294894926	69.62
NSE	JPASSOCIAT	27/08/2015	8000	11.35	90,800.00	15.15	13,760.00	5.85	5,311.80	21.00	19,071.80	205304000	294894926	69.62
NSE	JPOWER	24/09/2015	19000	6.85	130,150.00	13.43	17,480.00	5.00	6,507.50	18.43	23,987.50	83771000	213870969	39.17
NSE	JPOWER	30/07/2015	19000	6.75	128,250.00	13.48	17,290.00	5.00	6,412.50	18.48	23,702.50	83771000	213870969	39.17
NSE	JPOWER	27/08/2015	19000	6.80	129,200.00	13.38	17,290.00	5.00	6,460.00	18.38	23,750.00	83771000	213870969	39.17
NSE	JSWENERGY	24/09/2015	2000	99.00	198,000.00	8.56	16,940.00	5.00	9,900.00	13.56	26,840.00	8072000	82002830	9.84
NSE	JSWENERGY	30/07/2015	2000	95.80	191,600.00	8.73	16,720.00	5.00	9,580.00	13.73	26,300.00	8072000	82002830	9.84
NSE	JSWENERGY	27/08/2015	2000	95.95	191,900.00	8.78	16,840.00	5.00	9,595.00	13.78	26,435.00	8072000	82002830	9.84
NSE	JWASTEEL	24/09/2015	250	896.85	224,212.50	7.41	16,613.00	5.00	11,210.63	12.41	27,823.63	7533000	28990999	25.98
NSE	JWASTEEL	30/07/2015	250	882.35	220,587.50	7.44	16,410.00	5.00	11,029.38	12.44	27,439.38	7533000	28990999	25.98
NSE	JWASTEEL	27/08/2015	250	887.50	221,875.00	7.44	16,510.00	5.00	11,093.75	12.44	27,603.75	7533000	28990999	25.98
NSE	JUBLFOOD	24/09/2015	250	1,966.05	491,512.50	7.44	36,573.00	5.00	24,575.63	12.44	61,148.63	1972000	6709367	29.39
NSE	JUBLFOOD	30/07/2015	250	1,941.50	485,375.00	7.44	36,123.00	5.00	24,268.75	12.44	60,391.75	1972000	6709367	29.39
NSE	JUBLFOOD	27/08/2015	250	1,943.25	485,812.50	7.48	36,348.00	5.00	24,290.63	12.48	60,638.63	1972000	6709367	29.39
NSE	JUSTDIAL	24/09/2015	250	1,272.65	318,162.50	7.51	23,888.00	5.00	15,908.13	12.51	39,796.13	803000	9476782	8.47
NSE	JUSTDIAL	30/07/2015	250	1,256.60	314,150.00	7.51	23,593.00	5.00	15,707.50	12.51	39,300.50	803000	9476782	8.47
NSE	JUSTDIAL	27/08/2015	250	1,262.95	315,737.50	7.52	23,740.00	5.00	15,786.88	12.52	39,526.88	803000	9476782	8.47
NSE	KOTAKBANK	24/09/2015	250	1,447.25	361,812.50	7.55	27,308.00	5.00	18,090.63	12.55	45,398.63	5907500	92451984	6.39
NSE	KOTAKBANK	30/07/2015	250	1,440.00	360,000.00	7.49	26,973.00	5.00	18,000.00	12.49	44,973.00	5907500	92451984	6.39
NSE	KOTAKBANK	27/08/2015	250	1,442.15	360,537.50	7.53	27,140.00	5.00	18,026.88	12.53	45,166.88	5907500	92451984	6.39
NSE	KSCL	24/09/2015	250	752.40	188,100.00	7.39	13,908.00	5.00	9,405.00	12.39	23,313.00	813500	5833810	13.94
NSE	KSCL	30/07/2015	250	742.50	185,625.00	7.40	13,738.00	5.00	9,281.25	12.40	23,019.25	813500	5833810	13.94
NSE	KSCL	27/08/2015	250	747.80	186,950.00	7.39	13,823.00	5.00	9,347.50	12.39	23,170.50	813500	5833810	13.94
NSE	KTIBANK	24/09/2015	2000	151.05	302,100.00	8.45	25,520.00	5.00	15,105.00	13.45	40,625.00	24712000	37689351	65.57
NSE	KTIBANK	30/07/2015	2000	150.55	301,100.00	8.37	25,200.00	5.00	15,055.00	13.37	40,255.00	24712000	37689351	65.57
NSE	KTIBANK	27/08/2015	2000	151.25	302,500.00	8.38	25,360.00	5.00	15,125.00	13.38	40,485.00	24712000	37689351	65.57
NSE	L&TFH	27/08/2015	4000	66.45	265,800.00	7.78	20,680.00	5.00	13,290.00	12.78	33,970.00	57652000	93069978	61.94
NSE	L&TFH	24/09/2015	4000	67.60	270,400.00	7.71	20,840.00	5.00	13,520.00	12.71	34,360.00	57652000	93069978	61.94
NSE	L&TFH	30/07/2015	4000	66.65	266,600.00	7.71	20,560.00	5.00	13,330.00	12.71	33,890.00	57652000	93069978	61.94
NSE	LIQ-HGFIN	27/08/2015	500	443.70	221,850.00	7.68	17,045.00	5.00	11,092.50	12.68	28,137.50	13457500	59894943	22.47
NSE	LIQ-HGFIN	24/09/2015	500	452.45	226,225.00	7.58	17,150.00	5.00	11,311.25	12.58	28,461.25	13457500	59894943	22.47
NSE	LIQ-HGFIN	30/07/2015	500	447.05	223,525.00	7.58	16,940.00	5.00	11,176.25	12.58	28,116.25	13457500	59894943	22.47
NSE	LT	27/08/2015	125	1,830.65	228,831.25	7.49	17,133.00	5.00	11,441.56	12.49	28,574.56	8130125	159337882	5.10
NSE	LT	24/09/2015	125	1,829.20	228,650.00	7.54	17,239.00	5.00	11,432.50	12.54	28,671.50	8130125	159337882	5.10
NSE	LT	30/07/2015	125	1,824.85	228,106.25	7.46	17,026.00	5.00	11,405.31	12.46	28,431.31	8130125	159337882	5.10
NSE	LUPIN	27/08/2015	125	1,930.05	241,256.25	7.48	18,045.00	5.00	12,062.81	12.48	30,107.81	4576625	47977219	9.54
NSE	LUPIN	24/09/2015	125	1,952.40	244,050.00	7.44	18,158.00	5.00	12,202.50	12.44	30,360.50	4576625	47977219	9.54
NSE	LUPIN	30/07/2015	125	1,920.65	240,081.25	7.47	17,934.00	5.00	12,004.06	12.47	29,938.06	4576625	47977219	9.54
NSE	M&M	27/08/2015	250	1,323.60	330,900.00	7.53	24,933.00	5.00	16,545.00	12.53	41,478.00	5162000	85675634	6.03
NSE	M&M	24/09/2015	250	1,345.10	336,275.00	7.46	25,088.00	5.00	16,813.75	12.46	41,901.75	5162000	85675634	6.03
NSE	M&M	30/07/2015	250	1,315.75	328,937.50	7.53	24,778.00	5.00	16,446.88	12.53	41,224.88	5162000	85675634	6.03
NSE	M&MFIN	27/08/2015	1000	289.15	289,150.00	8.21	23,730.00	5.00	14,457.50	13.21	38,187.50	5081000	54586602	9.31
NSE	M&MFIN	24/09/2015	1000	290.90	290,900.00	8.21	23,880.00	5.00	14,545.00	13.21	38,425.00	5081000	54586602	9.31
NSE	M&MFIN	30/07/2015	1000	287.40	287,400.00	8.21	23,590.00	5.00	14,370.00	13.21	37,960.00	5081000	54586602	9.31
NSE	MARUTI	27/08/2015	125	4,005.90	500,737.50	7.58	37,956.00	5.00	25,036.88	12.58	62,992.88	3175125	26458324	12.00
NSE	MARUTI	24/09/2015	125	4,058.40	507,300.00	7.53	38,191.00	5.00	25,365.00	12.53	63,556.00	3175125	26458324	12.00
NSE	MARUTI	30/07/2015	125	4,009.15	501,143.75	7.53	37,721.00	5.00	25,057.19	12.53	62,778.19	3175125	26458324	12.00
NSE	MLEODRUSS	27/08/2015	1000	223.45	223,450.00	8.49	18,970.00	5.00	11,172.50	13.49	30,142.50	2116000	11877544	17.82
NSE	MLEODRUSS	24/09/2015	1000	224.80	224,800.00	8.49	19,080.00	5.00	11,240.00	13.49	30,320.00	2116000	11877544	17.82
NSE	MLEODRUSS	30/07/2015	1000	219.05	219,050.00	8.61	18,850.00	5.00	10,952.50	13.61	29,802.50	2116000	11877544	17.82
NSE	MINDTREE	27/08/2015	250	1,274.95	318,737.50	7.62	24,298.00	5.00	15,936.88	12.62	40,234.88	346000	14435411	2.40
NSE	MINDTREE	24/09/2015	250	1,286.50	321,625.00	7.60	24,448.00	5.00	16,081.25	12.60	40,529.25	346000	14435411	2.40
NSE	MINDTREE	30/07/2015	250	1,267.35	316,837.50	7.62	24,148.00	5.00	15,841.88	12.62	39,989.88	346000	14435411	2.40
NSE	MOTHERSUM	27/08/2015	500	522.45	261,225.00	7.67	20,035.00	5.00	13,061.25	12.67	33,096.25	4014000	60688611	6.61
NSE	MOTHERSUM	24/09/2015	500	532.10	266,050.00	7.58	20,160.00	5.00	13,302.50	12.58	33,462.50	4014000	60688611	6.61
NSE	MOTHERSUM	30/07/2015	500	522.60	261,300.00	7.62	19,910.00	5.00	13,065.00	12.62	32,975.00	4014000	60688611	6.61
NSE	MRF	27/08/2015	125	35,256.50	4,407,062.50	7.51	330,818.00	5.00	220,353.13	12.51	551,171.13	71625	616512	11.62
NSE	MRF	24/09/2015	125	35,453.10	4,431,637.50	7.51	332,869.00	5.00	221,581.88	12.51	554,450.88	71625	616512	11.62
NSE	MRF	30/07/2015	125	34,968.25	4,371,031.25	7.52	328,779.00	5.00	218,551.56	12.52	547,330.56	71625	616512	11.62
NSE	NFTYMCAF50	24/09/2015	75	3,406.25	255,468.75	4.93	12,582.00	3.00	7,664.06	7.93	20,246.06	0	0	0.00
NSE	NFTYMCAF50	27/08/2015	75	3,385.45	253,908.75	4.92	12,505.00	3.00	7,617.26	7.92	20,122.26	0	0	0.00
NSE	NFTYMCAF50	30/07/2015	75	3,364.40	252,330.00	4.93	12,428.00	3.00	7,569.90	7.93	19,997.90	0	0	0.00
NSE	NHFC	27/08/2015	11000	19.60	215,600.00	7.76	16,720.00	5.00	10,780.00	12.76	27,500.00	41316000	310891754	13.29
NSE	NHFC	24/09/2015	11000	19.75	217,250.00	7.75	16,830.00	5.00	10,862.50	12.75	27,692.50	41316000	310891754	13.29
NSE	NHFC	30/07/2015	11000	19.55	215,050.00	7.72	16,610.00	5.00	10,752.50	12.72	27,362.50	41316000	310891754	13.29
NSE	NIFTY	24/09/2015	25	8,610.00	215,250.00	4.99	10,742.00	3.00	6,457.50	7.99	17,199.50	19039500	0	0.00
NSE	NIFTY	27/08/2015	25	8,575.05	214,376.25	4.98	10,676.00	3.00	6,431.29	7.98	17,107.29	19039500	0	0.00
NSE	NIFTY	30/07/2015	25	8,537.75	213,443.75	4.97	10,610.00	3.00	6,403.31	7.97	17,013.31	19039500	0	0.00
NSE	NVDC	27/08/2015	2000	114.45	228,900.00	7.89	18,060.00	5.00	11,445.00	12.89	29,505.00	14446000	158553940	9.11
NSE	NVDC	24/09/2015	2000	117.60	235,200.00	7.72	18,160.00	5.00	11,760.00	12.72	29,920.00	1444600		

Exchange	Symbol	▲	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	NMDC		30/07/2015	2000	114.90	229,800.00	7.81	17,940.00	5.00	11,490.00	12.81	29,430.00	14446000	158553940	9.11
NSE	NITFC		27/08/2015	2000	139.05	278,100.00	7.59	21,100.00	5.00	13,905.00	12.59	35,005.00	31506000	412969884	7.63
NSE	NITFC		24/09/2015	2000	138.60	277,200.00	7.66	21,240.00	5.00	13,860.00	12.66	35,100.00	31506000	412969884	7.63
NSE	NITFC		30/07/2015	2000	138.65	277,300.00	7.57	20,980.00	5.00	13,865.00	12.57	34,845.00	31506000	412969884	7.63
NSE	OFSS		27/08/2015	125	3,956.75	494,593.75	7.44	36,803.00	5.00	24,729.69	12.44	61,532.69	107375	4312732	2.49
NSE	OFSS		24/09/2015	125	3,981.10	497,637.50	7.44	37,030.00	5.00	24,881.88	12.44	61,911.88	107375	4312732	2.49
NSE	OFSS		30/07/2015	125	3,937.30	492,162.50	7.43	36,575.00	5.00	24,608.13	12.43	61,183.13	107375	4312732	2.49
NSE	OIL		30/07/2015	500	451.40	225,700.00	7.57	17,090.00	5.00	11,285.00	12.57	28,375.00	656500	38900791	1.69
NSE	OIL		27/08/2015	500	455.05	227,525.00	7.56	17,195.00	5.00	11,376.25	12.56	28,571.25	656500	38900791	1.69
NSE	OIL		24/09/2015	500	457.85	228,925.00	7.56	17,300.00	5.00	11,446.25	12.56	28,746.25	656500	38900791	1.69
NSE	CNGC		27/08/2015	1000	311.35	311,350.00	7.56	23,540.00	5.00	15,567.50	12.56	39,107.50	23156000	531545957	4.36
NSE	CNGC		24/09/2015	1000	313.10	313,100.00	7.56	23,680.00	5.00	15,655.00	12.56	39,335.00	23156000	531545957	4.36
NSE	CNGC		30/07/2015	1000	309.85	309,850.00	7.55	23,390.00	5.00	15,492.50	12.55	38,882.50	23156000	531545957	4.36
NSE	ORIENTBANK		27/08/2015	1000	184.90	184,900.00	9.54	17,640.00	5.00	9,245.00	14.54	26,885.00	8016000	24507940	32.71
NSE	ORIENTBANK		24/09/2015	1000	186.10	186,100.00	9.54	17,750.00	5.00	9,305.00	14.54	27,055.00	8016000	24507940	32.71
NSE	ORIENTBANK		30/07/2015	1000	183.85	183,850.00	9.53	17,530.00	5.00	9,192.50	14.53	26,722.50	8016000	24507940	32.71
NSE	PAGEIND		30/07/2015	125	15,400.75	1,925,093.75	7.66	147,538.00	5.00	96,254.69	12.66	243,792.69	54125	1093017	4.95
NSE	PAGEIND		27/08/2015	125	15,491.20	1,936,400.00	7.67	148,453.00	5.00	96,820.00	12.67	245,273.00	54125	1093017	4.95
NSE	PAGEIND		24/09/2015	125	15,586.45	1,948,306.25	7.67	149,374.00	5.00	97,415.31	12.67	246,789.31	54125	1093017	4.95
NSE	PETRONET		27/08/2015	2000	187.80	375,600.00	7.83	29,420.00	5.00	18,780.00	12.83	48,200.00	4538000	75000008	6.05
NSE	PETRONET		24/09/2015	2000	194.20	388,400.00	7.62	29,600.00	5.00	19,420.00	12.62	49,020.00	4538000	75000008	6.05
NSE	PETRONET		30/07/2015	2000	188.90	377,800.00	7.74	29,240.00	5.00	18,890.00	12.74	48,130.00	4538000	75000008	6.05
NSE	FFC		27/08/2015	1000	263.70	263,700.00	7.54	19,880.00	5.00	13,185.00	12.54	33,065.00	6135000	71817023	8.54
NSE	FFC		24/09/2015	1000	266.10	266,100.00	7.52	20,010.00	5.00	13,305.00	12.52	33,315.00	6135000	71817023	8.54
NSE	FFC		30/07/2015	1000	262.55	262,550.00	7.53	19,760.00	5.00	13,127.50	12.53	32,887.50	6135000	71817023	8.54
NSE	FIDILIND		30/07/2015	500	543.40	271,700.00	7.59	20,620.00	5.00	13,585.00	12.59	34,205.00	483500	31027806	1.56
NSE	FIDILIND		27/08/2015	500	546.70	273,350.00	7.59	20,745.00	5.00	13,667.50	12.59	34,412.50	483500	31027806	1.56
NSE	FIDILIND		24/09/2015	500	550.05	275,025.00	7.59	20,875.00	5.00	13,751.25	12.59	34,626.25	483500	31027806	1.56
NSE	FNB		27/08/2015	2000	144.15	288,300.00	7.95	22,920.00	5.00	14,415.00	12.95	37,335.00	28962000	148901807	19.45
NSE	FNB		24/09/2015	2000	146.45	292,900.00	7.87	23,060.00	5.00	14,645.00	12.87	37,705.00	28962000	148901807	19.45
NSE	FNB		30/07/2015	2000	144.00	288,000.00	7.91	22,780.00	5.00	14,400.00	12.91	37,180.00	28962000	148901807	19.45
NSE	POWERGRID		27/08/2015	2000	140.55	281,100.00	7.65	21,500.00	5.00	14,055.00	12.65	35,555.00	19560000	440550890	4.44
NSE	POWERGRID		24/09/2015	2000	142.50	285,000.00	7.59	21,640.00	5.00	14,250.00	12.59	35,890.00	19560000	440550890	4.44
NSE	POWERGRID		30/07/2015	2000	140.25	280,500.00	7.62	21,380.00	5.00	14,025.00	12.62	35,405.00	19560000	440550890	4.44
NSE	PTC		27/08/2015	4000	72.10	288,400.00	7.74	22,320.00	5.00	14,420.00	12.74	36,740.00	11464000	49601664	23.11
NSE	PTC		24/09/2015	4000	72.70	290,800.00	7.72	22,440.00	5.00	14,540.00	12.72	36,980.00	11464000	49601664	23.11
NSE	PTC		30/07/2015	4000	71.80	287,200.00	7.72	22,160.00	5.00	14,360.00	12.72	36,520.00	11464000	49601664	23.11
NSE	ROOM		27/08/2015	4000	65.00	260,000.00	8.89	23,120.00	5.00	13,000.00	13.89	36,120.00	78120000	199473544	39.16
NSE	ROOM		30/07/2015	4000	64.70	258,800.00	8.87	22,960.00	5.00	12,940.00	13.87	35,900.00	78120000	199473544	39.16
NSE	ROOM		24/09/2015	4000	65.50	262,000.00	8.89	23,280.00	5.00	13,100.00	13.89	36,380.00	78120000	199473544	39.16
NSE	RECLTD		27/08/2015	1000	291.75	291,750.00	7.44	21,710.00	5.00	14,587.50	12.44	36,297.50	17994000	67858156	26.52
NSE	RECLTD		30/07/2015	1000	289.95	289,950.00	7.44	21,580.00	5.00	14,497.50	12.44	36,077.50	17994000	67858156	26.52
NSE	RECLTD		24/09/2015	1000	293.45	293,450.00	7.44	21,840.00	5.00	14,672.50	12.44	36,512.50	17994000	67858156	26.52
NSE	RELCAPITAL		27/08/2015	500	362.50	181,250.00	7.56	13,695.00	5.00	9,062.50	12.56	22,757.50	15192000	22410466	67.79
NSE	RELCAPITAL		30/07/2015	500	361.65	180,825.00	7.53	13,610.00	5.00	9,041.25	12.53	22,651.25	15192000	22410466	67.79
NSE	RELCAPITAL		24/09/2015	500	366.35	183,175.00	7.52	13,780.00	5.00	9,158.75	12.52	22,938.75	15192000	22410466	67.79
NSE	RELIANCE		27/08/2015	250	1,027.50	256,875.00	7.45	19,125.00	5.00	12,843.75	12.45	31,968.75	37665750	333464519	11.30
NSE	RELIANCE		30/07/2015	250	1,021.50	255,375.00	7.44	19,005.00	5.00	12,768.75	12.44	31,773.75	37665750	333464519	11.30
NSE	RELIANCE		24/09/2015	250	1,034.75	258,687.50	7.44	19,243.00	5.00	12,934.38	12.44	32,177.38	37665750	333464519	11.30
NSE	RELINFRA		27/08/2015	500	392.85	196,425.00	7.44	14,610.00	5.00	9,821.25	12.44	24,431.25	10304000	26062475	39.54
NSE	RELINFRA		30/07/2015	500	391.75	195,875.00	7.41	14,520.00	5.00	9,793.75	12.41	24,313.75	10304000	26062475	39.54
NSE	RELINFRA		24/09/2015	500	388.20	194,100.00	7.57	14,700.00	5.00	9,705.00	12.57	24,405.00	10304000	26062475	39.54
NSE	RPOWER		27/08/2015	4000	45.75	183,000.00	7.98	14,600.00	5.00	9,150.00	12.98	23,750.00	76964000	140226953	54.89
NSE	RPOWER		30/07/2015	4000	45.50	182,000.00	7.98	14,520.00	5.00	9,100.00	12.98	23,620.00	76964000	140226953	54.89
NSE	RPOWER		24/09/2015	4000	46.15	184,600.00	7.95	14,680.00	5.00	9,230.00	12.95	23,910.00	76964000	140226953	54.89
NSE	S&P500		18/03/2016	250	2,196.50	549,125.00	5.01	27,500.00	3.00	16,473.75	8.01	43,973.75	127500	0	0.00
NSE	S&P500		17/06/2016	250	2,240.75	560,187.50	5.01	28,060.00	3.00	16,805.63	8.01	44,865.63	127500	0	0.00
NSE	S&P500		18/09/2015	250	2,110.75	527,687.50	5.01	26,418.00	3.00	15,830.63	8.01	42,248.63	127500	0	0.00
NSE	S&P500		21/08/2015	250	2,098.00	524,500.00	5.01	26,255.00	3.00	15,735.00	8.01	41,990.00	127500	0	0.00
NSE	S&P500		17/07/2015	250	2,062.50	515,625.00	5.05	26,053.00	3.00	15,468.75	8.05	41,521.75	127500	0	0.00
NSE	S&P500		18/12/2015	250	2,153.25	538,312.50	5.01	26,955.00	3.00	16,149.38	8.01	43,104.38	127500	0	0.00
NSE	SAIL		27/08/2015	4000	62.95	251,800.00	8.21	20,680.00	5.00	12,590.00	13.21	33,270.00	38532000	206464941	18.66
NSE	SAIL		30/07/2015	4000	63.75	255,000.00	8.06	20,560.00	5.00	12,750.00	13.06	33,310.00	38532000	206464941	18.66
NSE	SAIL		24/09/2015	4000	65.00	260,000.00	8.00	20,800.00	5.00	13,000.00	13.00	33,800.00	38532000	206464941	18.66
NSE	SBIN		27/08/2015	1000	272.95	272,950.00	7.47	20,390.00	5.00	13,647.50	12.47	34,037.50	80249000	586140222	13.69
NSE	SBIN		30/07/2015	1000	271.45	271,450.00	7.47	20,270.00	5.00	13,572.50	12.47	33,842.50	80249000	586140222	13.69
NSE	SBIN		24/09/2015	1000	274.10	274,100.00	7.49	20,520.00	5.00	13,705.00	12.49	34,225.00	80249000	586140222	13.69
NSE	SIEMENS		27/08/2015	250	1,455.30	363,825.00	7.45	27,113.00	5.00	18,191.25	12.45	45,304.25	1715000	17806056	9.63
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Exchange	Symbol	▲ ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	SKSMCRO	27/08/2015	500	514.90	257,450.00	7.27	18,720.00	5.00	12,872.50	12.27	31,592.50	6015500	22921394	26.24
NSE	SKSMCRO	30/07/2015	500	512.35	256,175.00	7.26	18,605.00	5.00	12,808.75	12.26	31,413.75	6015500	22921394	26.24
NSE	SKSMCRO	24/09/2015	500	520.90	260,450.00	7.23	18,835.00	5.00	13,022.50	12.23	31,857.50	6015500	22921394	26.24
NSE	SOUTHBANK	30/07/2015	9000	25.25	227,250.00	7.21	16,380.00	5.00	11,362.50	12.21	27,742.50	21681000	268790112	8.07
NSE	SOUTHBANK	27/08/2015	9000	25.30	227,700.00	7.23	16,470.00	5.00	11,385.00	12.23	27,855.00	21681000	268790112	8.07
NSE	SOUTHBANK	24/09/2015	9000	26.10	234,900.00	7.05	16,560.00	5.00	11,745.00	12.05	28,305.00	21681000	268790112	8.07
NSE	SRF	30/07/2015	250	1,329.90	332,475.00	8.71	28,973.00	5.00	16,623.75	13.71	45,596.75	801000	5469000	14.65
NSE	SRF	27/08/2015	250	1,338.40	334,600.00	8.71	29,153.00	5.00	16,730.00	13.71	45,883.00	801000	5469000	14.65
NSE	SRF	24/09/2015	250	1,346.65	336,662.50	8.71	29,333.00	5.00	16,833.13	13.71	46,166.13	801000	5469000	14.65
NSE	SRTRANSFIN	27/08/2015	250	904.45	226,112.50	8.71	19,700.00	5.00	11,305.63	13.71	31,005.63	2428750	33555914	7.24
NSE	SRTRANSFIN	30/07/2015	250	900.90	225,225.00	8.69	19,580.00	5.00	11,261.25	13.69	30,841.25	2428750	33555914	7.24
NSE	SRTRANSFIN	24/09/2015	250	917.65	229,412.50	8.64	19,823.00	5.00	11,470.63	13.64	31,293.63	2428750	33555914	7.24
NSE	STAR	27/08/2015	250	1,209.15	302,287.50	7.94	24,015.00	5.00	15,114.38	12.94	39,129.38	3734250	8626283	43.29
NSE	STAR	30/07/2015	250	1,203.30	300,825.00	7.93	23,865.00	5.00	15,041.25	12.93	38,906.25	3734250	8626283	43.29
NSE	STAR	24/09/2015	250	1,223.50	305,875.00	7.90	24,163.00	5.00	15,293.75	12.90	39,456.75	3734250	8626283	43.29
NSE	SUNFARMA	27/08/2015	250	887.40	221,850.00	7.45	16,538.00	5.00	11,092.50	12.45	27,630.50	16367250	217924854	7.51
NSE	SUNFARMA	30/07/2015	250	883.10	220,775.00	7.44	16,435.00	5.00	11,038.75	12.44	27,473.75	16367250	217924854	7.51
NSE	SUNFARMA	24/09/2015	250	894.45	223,612.50	7.44	16,640.00	5.00	11,180.63	12.44	27,820.63	16367250	217924854	7.51
NSE	SUNTV	27/08/2015	500	287.60	143,800.00	15.32	22,030.00	5.76	8,282.88	21.08	30,312.88	6588000	19704232	33.43
NSE	SUNTV	30/07/2015	500	287.95	143,975.00	15.21	21,895.00	5.76	8,292.96	20.97	30,187.96	6588000	19704232	33.43
NSE	SUNTV	24/09/2015	500	292.50	146,250.00	15.16	22,170.00	5.76	8,424.00	20.92	30,594.00	6588000	19704232	33.43
NSE	SYNDBANK	27/08/2015	2000	103.45	206,900.00	7.45	15,420.00	5.00	10,345.00	12.45	25,765.00	16814000	40732856	41.28
NSE	SYNDBANK	30/07/2015	2000	102.90	205,800.00	7.44	15,320.00	5.00	10,290.00	12.44	25,610.00	16814000	40732856	41.28
NSE	SYNDBANK	24/09/2015	2000	104.25	208,500.00	7.44	15,520.00	5.00	10,425.00	12.44	25,945.00	16814000	40732856	41.28
NSE	TATAHEM	27/08/2015	500	433.20	216,600.00	7.64	16,540.00	5.00	10,830.00	12.64	27,370.00	3920000	35166084	11.15
NSE	TATAHEM	30/07/2015	500	443.40	221,700.00	7.41	16,435.00	5.00	11,085.00	12.41	27,520.00	3920000	35166084	11.15
NSE	TATAHEM	24/09/2015	500	449.10	224,550.00	7.41	16,640.00	5.00	11,227.50	12.41	27,867.50	3920000	35166084	11.15
NSE	TATACOMM	27/08/2015	500	450.30	225,150.00	7.52	16,940.00	5.00	11,257.50	12.52	28,197.50	5103500	14253357	35.81
NSE	TATACOMM	30/07/2015	500	447.60	223,800.00	7.52	16,840.00	5.00	11,190.00	12.52	28,030.00	5103500	14253357	35.81
NSE	TATACOMM	24/09/2015	500	453.10	226,550.00	7.52	17,045.00	5.00	11,327.50	12.52	28,372.50	5103500	14253357	35.81
NSE	TATAGLOBAL	27/08/2015	2000	134.05	268,100.00	7.72	20,700.00	5.00	13,405.00	12.72	34,105.00	37164000	75789082	49.04
NSE	TATAGLOBAL	30/07/2015	2000	133.45	266,900.00	7.70	20,560.00	5.00	13,345.00	12.70	33,905.00	37164000	75789082	49.04
NSE	TATAGLOBAL	24/09/2015	2000	137.40	274,800.00	7.58	20,820.00	5.00	13,740.00	12.58	34,560.00	37164000	75789082	49.04
NSE	TATAMOTORS	27/08/2015	500	434.35	217,175.00	7.54	16,385.00	5.00	10,858.75	12.54	27,243.75	35830000	256246818	13.98
NSE	TATAMOTORS	30/07/2015	500	432.15	216,075.00	7.54	16,285.00	5.00	10,803.75	12.54	27,088.75	35830000	256246818	13.98
NSE	TATAMOTORS	24/09/2015	500	438.75	219,375.00	7.51	16,485.00	5.00	10,968.75	12.51	27,453.75	35830000	256246818	13.98
NSE	TATAMIRVDVR	27/08/2015	1000	257.60	257,600.00	7.68	19,780.00	5.00	12,880.00	12.68	32,660.00	19879000	101172336	19.65
NSE	TATAMIRVDVR	30/07/2015	1000	256.35	256,350.00	7.67	19,660.00	5.00	12,817.50	12.67	32,477.50	19879000	101172336	19.65
NSE	TATAMIRVDVR	24/09/2015	1000	259.40	259,400.00	7.67	19,900.00	5.00	12,970.00	12.67	32,870.00	19879000	101172336	19.65
NSE	TATAPOWER	27/08/2015	4000	73.80	295,200.00	7.70	22,720.00	5.00	14,760.00	12.70	37,480.00	26156000	361408457	7.24
NSE	TATAPOWER	30/07/2015	4000	73.50	294,000.00	7.69	22,600.00	5.00	14,700.00	12.69	37,300.00	26156000	361408457	7.24
NSE	TATAPOWER	24/09/2015	4000	73.20	292,800.00	7.81	22,880.00	5.00	14,640.00	12.81	37,520.00	26156000	361408457	7.24
NSE	TATASTEEL	27/08/2015	1000	293.50	293,500.00	7.57	22,220.00	5.00	14,675.00	12.57	36,895.00	34955000	129758646	26.94
NSE	TATASTEEL	30/07/2015	1000	291.75	291,750.00	7.57	22,080.00	5.00	14,587.50	12.57	36,667.50	34955000	129758646	26.94
NSE	TATASTEEL	24/09/2015	1000	294.90	294,900.00	7.58	22,360.00	5.00	14,745.00	12.58	37,105.00	34955000	129758646	26.94
NSE	TCS	27/08/2015	125	2,652.30	331,537.50	7.45	24,716.00	5.00	16,576.88	12.45	41,292.88	4344000	102261373	4.25
NSE	TCS	30/07/2015	125	2,640.20	330,025.00	7.44	24,564.00	5.00	16,501.25	12.44	41,065.25	4344000	102261373	4.25
NSE	TCS	24/09/2015	125	2,679.85	334,981.25	7.42	24,869.00	5.00	16,749.06	12.42	41,618.06	4344000	102261373	4.25
NSE	TECHM	27/08/2015	500	463.60	231,800.00	9.71	22,510.00	5.00	11,590.00	14.71	34,100.00	19793500	121619080	16.27
NSE	TECHM	30/07/2015	500	460.65	230,325.00	9.71	22,370.00	5.00	11,516.25	14.71	33,886.25	19793500	121619080	16.27
NSE	TECHM	24/09/2015	500	466.35	233,175.00	9.71	22,650.00	5.00	11,658.75	14.71	34,308.75	19793500	121619080	16.27
NSE	TITAN	27/08/2015	1000	356.70	356,700.00	7.62	27,190.00	5.00	17,835.00	12.62	45,025.00	7724000	83355648	9.27
NSE	TITAN	30/07/2015	1000	354.55	354,550.00	7.62	27,020.00	5.00	17,727.50	12.62	44,747.50	7724000	83355648	9.27
NSE	TITAN	24/09/2015	1000	362.15	362,150.00	7.55	27,360.00	5.00	18,107.50	12.55	45,467.50	7724000	83355648	9.27
NSE	TVSMOTOR	27/08/2015	1000	263.50	263,500.00	7.62	20,090.00	5.00	13,175.00	12.62	33,265.00	5569000	40480865	13.76
NSE	TVSMOTOR	30/07/2015	1000	263.55	263,550.00	7.57	19,960.00	5.00	13,177.50	12.57	33,137.50	5569000	40480865	13.76
NSE	TVSMOTOR	24/09/2015	1000	269.45	269,450.00	7.50	20,210.00	5.00	13,472.50	12.50	33,682.50	5569000	40480865	13.76
NSE	UBL	27/08/2015	250	1,032.00	258,000.00	10.19	26,283.00	5.00	12,900.00	15.19	39,183.00	1004250	13314095	7.54
NSE	UBL	30/07/2015	250	1,029.10	257,275.00	10.15	26,120.00	5.00	12,863.75	15.15	38,983.75	1004250	13314095	7.54
NSE	UBL	24/09/2015	250	1,043.35	260,837.50	10.14	26,445.00	5.00	13,041.88	15.14	39,486.88	1004250	13314095	7.54
NSE	UCOBANK	27/08/2015	4000	54.85	219,400.00	8.50	18,640.00	5.00	10,970.00	13.50	29,610.00	19420000	46275174	41.97
NSE	UCOBANK	30/07/2015	4000	54.60	218,400.00	8.50	18,560.00	5.00	10,920.00	13.50	29,480.00	19420000	46275174	41.97
NSE	UCOBANK	24/09/2015	4000	55.30	221,200.00	8.48	18,760.00	5.00	11,060.00	13.48	29,820.00	19420000	46275174	41.97
NSE	ULTRACEMCO	27/08/2015	125	3,121.65	390,206.25	7.46	29,093.00	5.00	19,510.31	12.46	48,603.31	1385375	20062588	6.91
NSE	ULTRACEMCO	24/09/2015	125	3,157.10	394,637.50	7.42	29,273.00	5.00	19,731.88	12.42	49,004.88	1385375	20062588	6.91
NSE	ULTRACEMCO	30/07/2015	125	3,110.90	388,862.50	7.44	28,913.00	5.00	19,443.13	12.44	48,356.13	1385375	20062588	6.91
NSE	UNIONBANK	27/08/2015	2000	165.85	331,700.00	11.12	36,900.00	5.00	16,585.00	16.12	53,485.00	13092000	50266904	26.04
NSE	UNIONBANK	24/09/2015	2000	166.35	332,700.00	11.16	37,120.00	5.00	16,635.00	16.16	53,755.00	13092000	50266904	26.04
NSE	UNIONBANK	30/07/2015	2000	165.30	330,600.00	11.09	36,660.00	5.00	16,530.00	16.09	53,190.00	13092000	50266904	26.04
NSE	UNITECH	27/08/2												

Exchange	Symbol ▲	ExpiryDate	LotSize	Price	Amount	Span Margin %	Span Amount	Exposure Margin %	Exposure Amount	Total Margin	Total Amount	OpenInterest	MarketLimit	MarketWideUtilisation
NSE	UNTECH	24/09/2015	11000	8.05	88,550.00	21.49	19,030.00	8.39	7,429.35	29.88	26,459.35	198748000	284963535	69.75
NSE	UNTECH	30/07/2015	11000	7.95	87,450.00	21.51	18,810.00	8.39	7,337.06	29.90	26,147.06	198748000	284963535	69.75
NSE	LFL	27/08/2015	500	558.80	279,400.00	8.68	24,240.00	5.00	13,970.00	13.68	38,210.00	8854000	60113762	14.73
NSE	LFL	24/09/2015	500	568.50	284,250.00	8.58	24,390.00	5.00	14,212.50	13.58	38,602.50	8854000	60113762	14.73
NSE	LFL	30/07/2015	500	556.15	278,075.00	8.66	24,090.00	5.00	13,903.75	13.66	37,993.75	8854000	60113762	14.73
NSE	VEDL	27/08/2015	2000	164.90	329,800.00	7.87	25,960.00	5.00	16,490.00	12.87	42,450.00	34452000	195725958	17.60
NSE	VEDL	30/07/2015	2000	163.90	327,800.00	7.87	25,800.00	5.00	16,390.00	12.87	42,190.00	34452000	195725958	17.60
NSE	VEDL	24/09/2015	2000	166.30	332,600.00	7.85	26,120.00	5.00	16,630.00	12.85	42,750.00	34452000	195725958	17.60
NSE	VOLTAS	27/08/2015	1000	322.25	322,250.00	8.94	28,800.00	5.00	16,112.50	13.94	44,912.50	8985000	46126252	19.48
NSE	VOLTAS	24/09/2015	1000	327.30	327,300.00	8.85	28,980.00	5.00	16,365.00	13.85	45,345.00	8985000	46126252	19.48
NSE	VOLTAS	30/07/2015	1000	320.95	320,950.00	8.92	28,620.00	5.00	16,047.50	13.92	44,667.50	8985000	46126252	19.48
NSE	WIPRO	27/08/2015	500	548.10	274,050.00	7.63	20,900.00	5.00	13,702.50	12.63	34,602.50	7121000	121726690	5.85
NSE	WIPRO	24/09/2015	500	559.80	279,900.00	7.51	21,030.00	5.00	13,995.00	12.51	35,025.00	7121000	121726690	5.85
NSE	WIPRO	30/07/2015	500	545.80	272,900.00	7.61	20,770.00	5.00	13,645.00	12.61	34,415.00	7121000	121726690	5.85
NSE	WOCKPHARMA	27/08/2015	125	1,467.65	183,456.25	10.06	18,450.00	5.65	10,365.28	15.71	28,815.28	3651000	5588632	65.33
NSE	WOCKPHARMA	24/09/2015	125	1,481.15	185,143.75	10.03	18,564.00	5.65	10,460.62	15.68	29,024.62	3651000	5588632	65.33
NSE	WOCKPHARMA	30/07/2015	125	1,465.20	183,150.00	10.01	18,336.00	5.65	10,347.98	15.66	28,683.98	3651000	5588632	65.33
NSE	YESBANK	27/08/2015	250	878.00	219,500.00	7.55	16,563.00	5.00	10,975.00	12.55	27,538.00	12503500	65118729	19.20
NSE	YESBANK	24/09/2015	250	882.20	220,550.00	7.56	16,665.00	5.00	11,027.50	12.56	27,692.50	12503500	65118729	19.20
NSE	YESBANK	30/07/2015	250	873.90	218,475.00	7.53	16,460.00	5.00	10,923.75	12.53	27,383.75	12503500	65118729	19.20
NSE	ZEEL	27/08/2015	1000	374.90	374,900.00	7.50	28,100.00	5.00	18,745.00	12.50	46,845.00	9631000	109355701	8.81
NSE	ZEEL	24/09/2015	1000	380.30	380,300.00	7.44	28,280.00	5.00	19,015.00	12.44	47,295.00	9631000	109355701	8.81
NSE	ZEEL	30/07/2015	1000	372.85	372,850.00	7.49	27,930.00	5.00	18,642.50	12.49	46,572.50	9631000	109355701	8.81