

As on Date : 19-MAY-16

| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|-------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 1 | ABIRLANUVO | 26/05/2016 | 1017.40 | 250 | 8.34 | 21205.00 | 5.00 | 12717.50 | 13.34 | 33922.50 | 1.08 | 541695 | 1083250 | 2166750 | 10833906 | 1343000 | 12.40 |
| 2 | ABIRLANUVO | 30/06/2016 | 1022.60 | 250 | 8.35 | 21355.00 | 5.00 | 12782.50 | 13.35 | 34137.50 | | | | | | | |
| 3 | ABIRLANUVO | 28/07/2016 | 1031.70 | 750 | 8.33 | 64425.00 | 5.00 | 38688.75 | 13.33 | 103113.75 | | | | | | | |
| 4 | ACC | 26/05/2016 | 1439.30 | 375 | 7.51 | 40515.00 | 5.00 | 26986.88 | 12.51 | 67501.88 | 1.04 | 933162 | 1039125 | 2078625 | 18663247 | 1066600 | 5.71 |
| 5 | ACC | 30/06/2016 | 1447.10 | 375 | 7.52 | 40800.00 | 5.00 | 27133.13 | 12.52 | 67933.13 | | | | | | | |
| 6 | ACC | 28/07/2016 | 1454.60 | 400 | 7.52 | 43764.00 | 5.00 | 29092.00 | 12.52 | 72856.00 | | | | | | | |
| 7 | ADANIENT | 26/05/2016 | 75.30 | 6000 | 10.00 | 45180.00 | 5.00 | 22590.00 | 15.00 | 67770.00 | 1.33 | 2749525 | 5766000 | 10998000 | 54990504 | 21024000 | 38.23 |
| 8 | ADANIENT | 30/06/2016 | 75.70 | 6000 | 10.01 | 45480.00 | 5.00 | 22710.00 | 15.01 | 68190.00 | | | | | | | |
| 9 | ADANIENT | 28/07/2016 | 76.05 | 8000 | 10.02 | 60960.00 | 5.00 | 30420.00 | 15.02 | 91380.00 | | | | | | | |
| 10 | ADANIPOINTS | 26/05/2016 | 183.50 | 1600 | 11.16 | 32752.00 | 5.00 | 14680.00 | 16.16 | 47432.00 | 1.09 | 9031432 | 6296000 | 12593600 | 180628657 | 54261700 | 30.04 |
| 11 | ADANIPOINTS | 30/06/2016 | 184.60 | 1600 | 11.16 | 32976.00 | 5.00 | 14768.00 | 16.16 | 47744.00 | | | | | | | |
| 12 | ADANIPOINTS | 28/07/2016 | 185.85 | 2500 | 11.15 | 51825.00 | 5.00 | 23231.25 | 16.15 | 75056.25 | | | | | | | |
| 13 | ADANIPOWER | 26/05/2016 | 30.00 | 20000 | 7.70 | 46200.00 | 5.00 | 30000.00 | 12.70 | 76200.00 | 3.33 | 12292738 | 24580000 | 49160000 | 245854775 | 116300000 | 47.30 |
| 14 | ADANIPOWER | 30/06/2016 | 30.15 | 20000 | 7.73 | 46600.00 | 5.00 | 30150.00 | 12.73 | 76750.00 | | | | | | | |
| 15 | ADANIPOWER | 28/07/2016 | 30.30 | 20000 | 7.72 | 46800.00 | 5.00 | 30300.00 | 12.72 | 77100.00 | | | | | | | |
| 16 | AJANTPHARM | 26/05/2016 | 1581.60 | 400 | 7.50 | 47472.00 | 5.00 | 31632.00 | 12.50 | 79104.00 | 1.01 | 230137 | 460000 | 920400 | 4602748 | 423600 | 9.20 |
| 17 | AJANTPHARM | 30/06/2016 | 1591.60 | 400 | 7.51 | 47808.00 | 5.00 | 31832.00 | 12.51 | 79640.00 | | | | | | | |
| 18 | AJANTPHARM | 28/07/2016 | 1599.40 | 400 | 7.51 | 48076.00 | 5.00 | 31988.00 | 12.51 | 80064.00 | | | | | | | |

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 *The SPAN margin % has been rounded off to the second decimal point.
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| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 19 | ALBK | 26/05/2016 | 53.30 | 6000 | 9.61 | 30720.00 | 5.00 | 15990.00 | 14.61 | 46710.00 | 1.88 | 2238107 | 8580000 | 8952000 | 44762154 | 13336000 | 29.79 |
| 20 | ALBK | 30/06/2016 | 53.35 | 6000 | 9.65 | 30900.00 | 5.00 | 16005.00 | 14.65 | 46905.00 | | | | | | | |
| 21 | ALBK | 28/07/2016 | 54.05 | 10000 | 9.58 | 51800.00 | 5.00 | 27025.00 | 14.58 | 78825.00 | | | | | | | |
| 22 | AMARAJABAT | 26/05/2016 | 950.75 | 600 | 7.51 | 42834.00 | 5.00 | 28522.50 | 12.51 | 71356.50 | 1.05 | 818850 | 1569000 | 3138000 | 16377009 | 704400 | 4.30 |
| 23 | AMARAJABAT | 30/06/2016 | 955.45 | 600 | 7.52 | 43134.00 | 5.00 | 28663.50 | 12.52 | 71797.50 | | | | | | | |
| 24 | AMARAJABAT | 28/07/2016 | 963.20 | 600 | 7.51 | 43380.00 | 5.00 | 28896.00 | 12.51 | 72276.00 | | | | | | | |
| 25 | AMBUJACEM | 26/05/2016 | 216.85 | 2100 | 7.55 | 34377.00 | 5.00 | 22769.25 | 12.55 | 57146.25 | 1.38 | 7483667 | 6787200 | 13574400 | 149673343 | 11596200 | 7.75 |
| 26 | AMBUJACEM | 30/06/2016 | 218.05 | 2100 | 7.56 | 34608.00 | 5.00 | 22895.25 | 12.56 | 57503.25 | | | | | | | |
| 27 | AMBUJACEM | 28/07/2016 | 219.75 | 2500 | 7.54 | 41425.00 | 5.00 | 27468.75 | 12.54 | 68893.75 | | | | | | | |
| 28 | ANDHRABANK | 26/05/2016 | 51.20 | 8000 | 7.66 | 31360.00 | 5.00 | 20480.00 | 12.66 | 51840.00 | 1.95 | 2638532 | 9048000 | 10552000 | 52770642 | 15846000 | 30.03 |
| 29 | ANDHRABANK | 30/06/2016 | 51.45 | 8000 | 7.66 | 31520.00 | 5.00 | 20580.00 | 12.66 | 52100.00 | | | | | | | |
| 30 | ANDHRABANK | 28/07/2016 | 51.70 | 10000 | 7.68 | 39700.00 | 5.00 | 25850.00 | 12.68 | 65550.00 | | | | | | | |
| 31 | APOLLOHOSP | 26/05/2016 | 1357.05 | 400 | 7.52 | 40804.00 | 5.00 | 27141.00 | 12.52 | 67945.00 | 1.03 | 913316 | 1142800 | 2286000 | 18266320 | 803200 | 4.40 |
| 32 | APOLLOHOSP | 30/06/2016 | 1368.60 | 400 | 7.51 | 41092.00 | 5.00 | 27372.00 | 12.51 | 68464.00 | | | | | | | |
| 33 | APOLLOHOSP | 28/07/2016 | 1376.30 | 400 | 7.51 | 41324.00 | 5.00 | 27526.00 | 12.51 | 68850.00 | | | | | | | |
| 34 | APOLLOTYRE | 26/05/2016 | 153.50 | 3000 | 7.52 | 34650.00 | 5.00 | 23025.00 | 12.52 | 57675.00 | 1.30 | 2843080 | 5685000 | 11370000 | 56861605 | 16581000 | 29.16 |
| 35 | APOLLOTYRE | 30/06/2016 | 154.35 | 3000 | 7.53 | 34890.00 | 5.00 | 23152.50 | 12.53 | 58042.50 | | | | | | | |
| 36 | APOLLOTYRE | 28/07/2016 | 155.00 | 3000 | 7.54 | 35070.00 | 5.00 | 23250.00 | 12.54 | 58320.00 | | | | | | | |

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|--------|------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 37 | ARVIND | 26/05/2016 | 307.75 | 1700 | 7.54 | 39423.00 | 5.00 | 26158.75 | 12.54 | 65581.75 | 1.30 | 1451747 | 2901900 | 5805500 | 29034952 | 9180300 | 31.62 |
| 38 | ARVIND | 30/06/2016 | 309.50 | 1700 | 7.55 | 39712.00 | 5.00 | 26307.50 | 12.55 | 66019.50 | | | | | | | |
| 39 | ARVIND | 28/07/2016 | 311.95 | 2000 | 7.53 | 46980.00 | 5.00 | 31195.00 | 12.53 | 78175.00 | | | | | | | |
| 40 | ASHOKLEY | 26/05/2016 | 102.55 | 7000 | 7.54 | 54110.00 | 5.00 | 35892.50 | 12.54 | 90002.50 | 1.95 | 14120295 | 14042000 | 28084000 | 282405919 | 114982000 | 40.72 |
| 41 | ASHOKLEY | 30/06/2016 | 103.05 | 7000 | 7.56 | 54530.00 | 5.00 | 36067.50 | 12.56 | 90597.50 | | | | | | | |
| 42 | ASHOKLEY | 28/07/2016 | 103.70 | 7000 | 7.55 | 54810.00 | 5.00 | 36295.00 | 12.55 | 91105.00 | | | | | | | |
| 43 | ASIANPAINT | 26/05/2016 | 965.35 | 600 | 7.51 | 43494.00 | 5.00 | 28960.50 | 12.51 | 72454.50 | 1.04 | 4528133 | 1731600 | 3463200 | 90562661 | 6543000 | 7.22 |
| 44 | ASIANPAINT | 30/06/2016 | 965.50 | 600 | 7.56 | 43800.00 | 5.00 | 28965.00 | 12.56 | 72765.00 | | | | | | | |
| 45 | ASIANPAINT | 28/07/2016 | 977.05 | 600 | 7.51 | 44046.00 | 5.00 | 29311.50 | 12.51 | 73357.50 | | | | | | | |
| 46 | AUROPHARMA | 26/05/2016 | 785.80 | 700 | 7.50 | 41258.00 | 5.00 | 27503.00 | 12.50 | 68761.00 | 1.02 | 2704180 | 1973300 | 3947300 | 54083602 | 16912700 | 31.27 |
| 47 | AUROPHARMA | 30/06/2016 | 790.05 | 700 | 7.51 | 41545.00 | 5.00 | 27651.75 | 12.51 | 69196.75 | | | | | | | |
| 48 | AUROPHARMA | 28/07/2016 | 793.95 | 700 | 7.52 | 41783.00 | 5.00 | 27788.25 | 12.52 | 69571.25 | | | | | | | |
| 49 | AXISBANK | 26/05/2016 | 501.30 | 1000 | 7.51 | 37650.00 | 5.00 | 25065.00 | 12.51 | 62715.00 | 1.20 | 15944693 | 3175000 | 6350000 | 318893874 | 37709200 | 11.82 |
| 50 | AXISBANK | 30/06/2016 | 504.45 | 1000 | 7.52 | 37920.00 | 5.00 | 25222.50 | 12.52 | 63142.50 | | | | | | | |
| 51 | AXISBANK | 28/07/2016 | 508.30 | 1200 | 7.50 | 45756.00 | 5.00 | 30498.00 | 12.50 | 76254.00 | | | | | | | |
| 52 | BAJAJ-AUTO | 26/05/2016 | 2467.95 | 200 | 7.50 | 37030.00 | 5.00 | 24679.50 | 12.50 | 61709.50 | 1.01 | 1466910 | 601800 | 1203800 | 29338218 | 1692400 | 5.77 |
| 53 | BAJAJ-AUTO | 30/06/2016 | 2476.20 | 200 | 7.53 | 37290.00 | 5.00 | 24762.00 | 12.53 | 62052.00 | | | | | | | |
| 54 | BAJAJ-AUTO | 28/07/2016 | 2496.95 | 250 | 7.51 | 46875.00 | 5.00 | 31211.88 | 12.51 | 78086.88 | | | | | | | |

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|--------|------------|------------|----------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 55 | BAJFINANCE | 26/05/2016 | 7760.25 | 125 | 7.50 | 72758.75 | 5.00 | 48501.56 | 12.50 | 121260.31 | 1.02 | 226556 | 219625 | 439250 | 4531121 | 406125 | 8.96 |
| 56 | BAJFINANCE | 30/06/2016 | 7772.20 | 125 | 7.54 | 73270.00 | 5.00 | 48576.25 | 12.54 | 121846.25 | | | | | | | |
| 57 | BAJFINANCE | 28/07/2016 | 7853.45 | 125 | 7.51 | 73682.50 | 5.00 | 49084.06 | 12.51 | 122766.56 | | | | | | | |
| 58 | BANKBARODA | 26/05/2016 | 142.90 | 3100 | 10.11 | 44795.00 | 5.00 | 22149.50 | 15.11 | 66944.50 | 1.40 | 9392190 | 9498400 | 18996800 | 187843804 | 79664000 | 42.41 |
| 59 | BANKBARODA | 30/06/2016 | 143.50 | 3100 | 10.14 | 45105.00 | 5.00 | 22242.50 | 15.14 | 67347.50 | | | | | | | |
| 60 | BANKBARODA | 28/07/2016 | 144.45 | 3500 | 10.13 | 51205.00 | 5.00 | 25278.75 | 15.13 | 76483.75 | | | | | | | |
| 61 | BANKINDIA | 26/05/2016 | 85.45 | 3000 | 7.88 | 20190.00 | 5.00 | 12817.50 | 12.88 | 33007.50 | 1.17 | 2365410 | 5403000 | 9459000 | 47308200 | 27306000 | 57.72 |
| 62 | BANKINDIA | 30/06/2016 | 85.45 | 3000 | 7.92 | 20310.00 | 5.00 | 12817.50 | 12.92 | 33127.50 | | | | | | | |
| 63 | BANKINDIA | 28/07/2016 | 86.50 | 6000 | 7.87 | 40860.00 | 5.00 | 25950.00 | 12.87 | 66810.00 | | | | | | | |
| 64 | BANKNIFTY | 26/05/2016 | 16761.45 | 30 | 5.00 | 25143.60 | 3.00 | 15085.31 | 8.00 | 40228.91 | 1.00 | 1284694 | - | - | - | - | - |
| 65 | BANKNIFTY | 30/06/2016 | 16755.35 | 30 | 5.04 | 25320.60 | 3.00 | 15079.82 | 8.04 | 40400.42 | | | | | | | |
| 66 | BANKNIFTY | 28/07/2016 | 16779.70 | 40 | 5.06 | 33950.80 | 3.00 | 20135.64 | 8.06 | 54086.44 | | | | | | | |
| 67 | BATAINDIA | 26/05/2016 | 589.50 | 1000 | 7.51 | 44280.00 | 5.00 | 29475.00 | 12.51 | 73755.00 | 1.02 | 604620 | 1209000 | 2418000 | 12092405 | 1949200 | 16.12 |
| 68 | BATAINDIA | 30/06/2016 | 592.85 | 1000 | 7.52 | 44590.00 | 5.00 | 29642.50 | 12.52 | 74232.50 | | | | | | | |
| 69 | BATAINDIA | 28/07/2016 | 596.20 | 1100 | 7.52 | 49324.00 | 5.00 | 32791.00 | 12.52 | 82115.00 | | | | | | | |
| 70 | BEL | 26/05/2016 | 1151.95 | 450 | 7.50 | 38902.50 | 5.00 | 25918.88 | 12.50 | 64821.38 | 1.04 | 599573 | 1198800 | 2398050 | 11991474 | 1604700 | 13.38 |
| 71 | BEL | 30/06/2016 | 1151.45 | 450 | 7.56 | 39177.00 | 5.00 | 25907.63 | 12.56 | 65084.63 | | | | | | | |
| 72 | BEL | 28/07/2016 | 1166.35 | 450 | 7.51 | 39397.50 | 5.00 | 26242.88 | 12.51 | 65640.38 | | | | | | | |

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|--------|------------|------------|----------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 73 | BEML | 26/05/2016 | 902.90 | 500 | 7.51 | 33885.00 | 5.00 | 22572.50 | 12.51 | 56457.50 | 1.11 | 191445 | 542500 | 765500 | 3828900 | 1585000 | 41.40 |
| 74 | BEML | 30/06/2016 | 907.95 | 500 | 7.52 | 34125.00 | 5.00 | 22698.75 | 12.52 | 56823.75 | | | | | | | |
| 75 | BEML | 28/07/2016 | 911.80 | 500 | 7.53 | 34320.00 | 5.00 | 22795.00 | 12.53 | 57115.00 | | | | | | | |
| 76 | BHARATFORG | 26/05/2016 | 733.65 | 500 | 7.54 | 27660.00 | 5.00 | 18341.25 | 12.54 | 46001.25 | 1.09 | 1239671 | 1879000 | 3758500 | 24793439 | 8464000 | 34.14 |
| 77 | BHARATFORG | 30/06/2016 | 732.65 | 500 | 7.60 | 27855.00 | 5.00 | 18316.25 | 12.60 | 46171.25 | | | | | | | |
| 78 | BHARATFORG | 28/07/2016 | 746.60 | 600 | 7.50 | 33618.00 | 5.00 | 22398.00 | 12.50 | 56016.00 | | | | | | | |
| 79 | BHARTIARTL | 26/05/2016 | 350.70 | 1200 | 7.50 | 31572.00 | 5.00 | 21042.00 | 12.50 | 52614.00 | 1.14 | 13275263 | 4124400 | 8250000 | 265505273 | 28005600 | 10.55 |
| 80 | BHARTIARTL | 30/06/2016 | 350.55 | 1200 | 7.56 | 31788.00 | 5.00 | 21033.00 | 12.56 | 52821.00 | | | | | | | |
| 81 | BHARTIARTL | 28/07/2016 | 350.65 | 1500 | 7.60 | 39960.00 | 5.00 | 26298.75 | 12.60 | 66258.75 | | | | | | | |
| 82 | BHEL | 26/05/2016 | 120.05 | 2000 | 8.20 | 19680.00 | 5.00 | 12005.00 | 13.20 | 31685.00 | 1.67 | 9041480 | 11960000 | 23922000 | 180829600 | 35001000 | 19.36 |
| 83 | BHEL | 30/06/2016 | 120.55 | 2000 | 8.22 | 19820.00 | 5.00 | 12055.00 | 13.22 | 31875.00 | | | | | | | |
| 84 | BHEL | 28/07/2016 | 121.50 | 5000 | 8.20 | 49800.00 | 5.00 | 30375.00 | 13.20 | 80175.00 | | | | | | | |
| 85 | BIOCON | 26/05/2016 | 624.80 | 1100 | 7.50 | 51579.00 | 5.00 | 34364.00 | 12.50 | 85943.00 | 1.12 | 746907 | 1493800 | 2987600 | 14938145 | 4559500 | 30.52 |
| 86 | BIOCON | 30/06/2016 | 627.55 | 1100 | 7.52 | 51942.00 | 5.00 | 34515.25 | 12.52 | 86457.25 | | | | | | | |
| 87 | BIOCON | 28/07/2016 | 630.80 | 1100 | 7.53 | 52239.00 | 5.00 | 34694.00 | 12.53 | 86933.00 | | | | | | | |
| 88 | BOSCHLTD | 26/05/2016 | 21069.30 | 25 | 7.51 | 39538.25 | 5.00 | 26336.63 | 12.51 | 65874.88 | 1.02 | 90494 | 76275 | 152550 | 1809896 | 98975 | 5.47 |
| 89 | BOSCHLTD | 30/06/2016 | 21202.05 | 25 | 7.51 | 39816.50 | 5.00 | 26502.56 | 12.51 | 66319.06 | | | | | | | |
| 90 | BOSCHLTD | 28/07/2016 | 21354.35 | 50 | 7.50 | 80080.50 | 5.00 | 53385.88 | 12.50 | 133466.38 | | | | | | | |

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This report gives the SPAN and second line of defense requirement at the beginning of the day. The Margin requirements are subject to change intraday by NSE.

As on Date : 19-MAY-16

| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 91 | BPCL | 26/05/2016 | 936.45 | 600 | 7.51 | 42174.00 | 5.00 | 28093.50 | 12.51 | 70267.50 | 1.07 | 3258841 | 1533600 | 3067200 | 65176825 | 5833200 | 8.95 |
| 92 | BPCL | 30/06/2016 | 941.10 | 600 | 7.52 | 42468.00 | 5.00 | 28233.00 | 12.52 | 70701.00 | | | | | | | |
| 93 | BPCL | 28/07/2016 | 946.50 | 600 | 7.52 | 42708.00 | 5.00 | 28395.00 | 12.52 | 71103.00 | | | | | | | |
| 94 | BRITANNIA | 26/05/2016 | 2974.95 | 200 | 7.51 | 44662.00 | 5.00 | 29749.50 | 12.51 | 74411.50 | 1.04 | 591029 | 523800 | 1047800 | 11820583 | 1499000 | 12.68 |
| 95 | BRITANNIA | 30/06/2016 | 2991.60 | 200 | 7.52 | 44976.00 | 5.00 | 29916.00 | 12.52 | 74892.00 | | | | | | | |
| 96 | BRITANNIA | 28/07/2016 | 3014.20 | 200 | 7.50 | 45228.00 | 5.00 | 30142.00 | 12.50 | 75370.00 | | | | | | | |
| 97 | CADILAHC | 26/05/2016 | 321.20 | 1500 | 7.50 | 36150.00 | 5.00 | 24090.00 | 12.50 | 60240.00 | 1.25 | 2580523 | 4578000 | 9157500 | 51610474 | 5091000 | 9.86 |
| 98 | CADILAHC | 30/06/2016 | 322.95 | 1500 | 7.52 | 36405.00 | 5.00 | 24221.25 | 12.52 | 60626.25 | | | | | | | |
| 99 | CADILAHC | 28/07/2016 | 324.60 | 1600 | 7.52 | 39040.00 | 5.00 | 25968.00 | 12.52 | 65008.00 | | | | | | | |
| 100 | CAIRN | 26/05/2016 | 139.80 | 3000 | 7.97 | 33420.00 | 5.00 | 20970.00 | 12.97 | 54390.00 | 1.43 | 7521484 | 10332000 | 20667000 | 150429696 | 18734000 | 12.45 |
| 101 | CAIRN | 30/06/2016 | 140.45 | 3000 | 7.99 | 33660.00 | 5.00 | 21067.50 | 12.99 | 54727.50 | | | | | | | |
| 102 | CAIRN | 28/07/2016 | 141.25 | 3500 | 7.99 | 39480.00 | 5.00 | 24718.75 | 12.99 | 64198.75 | | | | | | | |
| 103 | CANBK | 26/05/2016 | 185.35 | 2000 | 8.77 | 32520.00 | 5.00 | 18535.00 | 13.77 | 51055.00 | 1.08 | 1430000 | 2860000 | 5720000 | 28600000 | 16684000 | 58.34 |
| 104 | CANBK | 30/06/2016 | 184.90 | 2000 | 8.85 | 32740.00 | 5.00 | 18490.00 | 13.85 | 51230.00 | | | | | | | |
| 105 | CANBK | 28/07/2016 | 183.50 | 3000 | 8.98 | 49410.00 | 5.00 | 27525.00 | 13.98 | 76935.00 | | | | | | | |
| 106 | CASTROLIND | 26/05/2016 | 384.90 | 1100 | 7.57 | 32032.00 | 5.00 | 21169.50 | 12.57 | 53201.50 | 1.04 | 1432694 | 2864400 | 5729900 | 28653895 | 6520800 | 22.76 |
| 107 | CASTROLIND | 30/06/2016 | 386.70 | 1100 | 7.58 | 32252.00 | 5.00 | 21268.50 | 12.58 | 53520.50 | | | | | | | |
| 108 | CASTROLIND | 28/07/2016 | 390.80 | 1400 | 7.55 | 41286.00 | 5.00 | 27356.00 | 12.55 | 68642.00 | | | | | | | |

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As on Date : 19-MAY-16

| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 109 | CEATLTD | 26/05/2016 | 1008.70 | 700 | 7.69 | 54327.00 | 5.00 | 35304.50 | 12.69 | 89631.50 | 1.09 | 199163 | 455000 | 796600 | 3983270 | 2445100 | 61.38 |
| 110 | CEATLTD | 30/06/2016 | 1006.50 | 700 | 7.77 | 54712.00 | 5.00 | 35227.50 | 12.77 | 89939.50 | | | | | | | |
| 111 | CEATLTD | 28/07/2016 | 1019.05 | 700 | 7.71 | 55020.00 | 5.00 | 35666.75 | 12.71 | 90686.75 | | | | | | | |
| 112 | CENTURYTEX | 26/05/2016 | 609.60 | 800 | 7.51 | 36632.00 | 5.00 | 24384.00 | 12.51 | 61016.00 | 1.15 | 583556 | 1166400 | 2333600 | 11671128 | 7487800 | 64.16 |
| 113 | CENTURYTEX | 30/06/2016 | 613.00 | 800 | 7.52 | 36888.00 | 5.00 | 24520.00 | 12.52 | 61408.00 | | | | | | | |
| 114 | CENTURYTEX | 28/07/2016 | 615.90 | 1100 | 7.53 | 51007.00 | 5.00 | 33874.50 | 12.53 | 84881.50 | | | | | | | |
| 115 | CESC | 26/05/2016 | 548.80 | 1000 | 7.50 | 41170.00 | 5.00 | 27440.00 | 12.50 | 68610.00 | 1.09 | 663474 | 1326000 | 2653000 | 13269494 | 1886000 | 14.21 |
| 116 | CESC | 30/06/2016 | 551.20 | 1000 | 7.52 | 41460.00 | 5.00 | 27560.00 | 12.52 | 69020.00 | | | | | | | |
| 117 | CESC | 28/07/2016 | 554.30 | 1100 | 7.52 | 45859.00 | 5.00 | 30486.50 | 12.52 | 76345.50 | | | | | | | |
| 118 | CIPLA | 26/05/2016 | 525.65 | 800 | 7.51 | 31568.00 | 5.00 | 21026.00 | 12.51 | 52594.00 | 1.14 | 4924041 | 2792800 | 5586400 | 98480829 | 12292000 | 12.48 |
| 119 | CIPLA | 30/06/2016 | 528.30 | 800 | 7.52 | 31792.00 | 5.00 | 21132.00 | 12.52 | 52924.00 | | | | | | | |
| 120 | CIPLA | 28/07/2016 | 532.10 | 1000 | 7.51 | 39960.00 | 5.00 | 26605.00 | 12.51 | 66565.00 | | | | | | | |
| 121 | COALINDIA | 26/05/2016 | 284.30 | 1200 | 7.52 | 25668.00 | 5.00 | 17058.00 | 12.52 | 42726.00 | 1.06 | 12853938 | 5206800 | 10414800 | 257078763 | 23413500 | 9.11 |
| 122 | COALINDIA | 30/06/2016 | 285.90 | 1200 | 7.53 | 25848.00 | 5.00 | 17154.00 | 12.53 | 43002.00 | | | | | | | |
| 123 | COALINDIA | 28/07/2016 | 288.05 | 1700 | 7.52 | 36822.00 | 5.00 | 24484.25 | 12.52 | 61306.25 | | | | | | | |
| 124 | COLPAL | 26/05/2016 | 829.35 | 500 | 7.51 | 31125.00 | 5.00 | 20733.75 | 12.51 | 51858.75 | 1.09 | 1332729 | 1783500 | 3567500 | 26654592 | 2235500 | 8.39 |
| 125 | COLPAL | 30/06/2016 | 828.65 | 500 | 7.57 | 31345.00 | 5.00 | 20716.25 | 12.57 | 52061.25 | | | | | | | |
| 126 | COLPAL | 28/07/2016 | 839.90 | 700 | 7.51 | 44128.00 | 5.00 | 29396.50 | 12.51 | 73524.50 | | | | | | | |

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| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 127 | CONCOR | 26/05/2016 | 1366.25 | 400 | 7.51 | 41048.00 | 5.00 | 27325.00 | 12.51 | 68373.00 | 1.02 | 842404 | 1108400 | 2217200 | 16848081 | 416000 | 2.47 |
| 128 | CONCOR | 30/06/2016 | 1376.60 | 400 | 7.51 | 41336.00 | 5.00 | 27532.00 | 12.51 | 68868.00 | | | | | | | |
| 129 | CONCOR | 28/07/2016 | 1384.35 | 500 | 7.51 | 51960.00 | 5.00 | 34608.75 | 12.51 | 86568.75 | | | | | | | |
| 130 | CROMPGREAV | 26/05/2016 | 60.70 | 3000 | 9.42 | 17160.00 | 5.82 | 10598.22 | 15.24 | 27758.22 | 1.65 | 4112950 | 8673000 | 16449000 | 82259014 | 21822000 | 26.53 |
| 131 | CROMPGREAV | 30/06/2016 | 60.80 | 3000 | 9.47 | 17280.00 | 5.82 | 10615.68 | 15.29 | 27895.68 | | | | | | | |
| 132 | CROMPGREAV | 28/07/2016 | 61.45 | 12000 | 9.42 | 69480.00 | 5.82 | 42916.68 | 15.24 | 112396.68 | | | | | | | |
| 133 | CUMMINSIND | 26/05/2016 | 859.45 | 600 | 7.51 | 38736.00 | 5.00 | 25783.50 | 12.51 | 64519.50 | 1.05 | 1358273 | 1694400 | 3388800 | 27165463 | 485400 | 1.79 |
| 134 | CUMMINSIND | 30/06/2016 | 863.65 | 600 | 7.53 | 39012.00 | 5.00 | 25909.50 | 12.53 | 64921.50 | | | | | | | |
| 135 | CUMMINSIND | 28/07/2016 | 871.10 | 600 | 7.51 | 39228.00 | 5.00 | 26133.00 | 12.51 | 65361.00 | | | | | | | |
| 136 | DABUR | 26/05/2016 | 286.85 | 2000 | 7.53 | 43180.00 | 5.00 | 28685.00 | 12.53 | 71865.00 | 1.05 | 5609604 | 5438000 | 10876000 | 112192097 | 6865000 | 6.12 |
| 137 | DABUR | 30/06/2016 | 288.05 | 2000 | 7.55 | 43480.00 | 5.00 | 28805.00 | 12.55 | 72285.00 | | | | | | | |
| 138 | DABUR | 28/07/2016 | 290.45 | 2500 | 7.53 | 54650.00 | 5.00 | 36306.25 | 12.53 | 90956.25 | | | | | | | |
| 139 | DHFL | 26/05/2016 | 202.85 | 2200 | 7.67 | 34232.00 | 5.00 | 22313.50 | 12.67 | 56545.50 | 1.48 | 1899783 | 3799400 | 7598800 | 37995668 | 7770400 | 20.45 |
| 140 | DHFL | 30/06/2016 | 204.10 | 2200 | 7.68 | 34474.00 | 5.00 | 22451.00 | 12.68 | 56925.00 | | | | | | | |
| 141 | DHFL | 28/07/2016 | 204.95 | 3000 | 7.69 | 47280.00 | 5.00 | 30742.50 | 12.69 | 78022.50 | | | | | | | |
| 142 | DISHTV | 26/05/2016 | 95.40 | 5000 | 7.68 | 36650.00 | 5.00 | 23850.00 | 12.68 | 60500.00 | 1.05 | 3789867 | 7575000 | 15155000 | 75797355 | 28365000 | 37.42 |
| 143 | DISHTV | 30/06/2016 | 96.10 | 5000 | 7.68 | 36900.00 | 5.00 | 24025.00 | 12.68 | 60925.00 | | | | | | | |
| 144 | DISHTV | 28/07/2016 | 96.00 | 7000 | 7.73 | 51940.00 | 5.00 | 33600.00 | 12.73 | 85540.00 | | | | | | | |

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|--------|-----------|------------|----------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 145 | DIVISLAB | 26/05/2016 | 1074.15 | 600 | 7.51 | 48378.00 | 5.00 | 32224.50 | 12.51 | 80602.50 | 1.02 | 1272073 | 1426800 | 2853600 | 25441469 | 2421600 | 9.52 |
| 146 | DIVISLAB | 30/06/2016 | 1078.25 | 600 | 7.53 | 48714.00 | 5.00 | 32347.50 | 12.53 | 81061.50 | | | | | | | |
| 147 | DIVISLAB | 28/07/2016 | 1086.00 | 600 | 7.52 | 48990.00 | 5.00 | 32580.00 | 12.52 | 81570.00 | | | | | | | |
| 148 | DJIA | 20/05/2016 | 17537.50 | 30 | 5.00 | 26309.70 | 3.00 | 15783.75 | 8.00 | 42093.45 | 1.07 | 2853 | - | - | - | - | - |
| 149 | DJIA | 17/06/2016 | 17490.00 | 30 | 5.04 | 26457.60 | 3.00 | 15741.00 | 8.04 | 42198.60 | | | | | | | |
| 150 | DJIA | 15/07/2016 | 17735.00 | 30 | 5.00 | 26606.40 | 3.00 | 15961.50 | 8.00 | 42567.90 | | | | | | | |
| 151 | DJIA | 16/09/2016 | 17960.00 | 30 | 5.00 | 26944.20 | 3.00 | 16164.00 | 8.00 | 43108.20 | | | | | | | |
| 152 | DJIA | 16/12/2016 | 18292.50 | 30 | 5.00 | 27439.80 | 3.00 | 16463.25 | 8.00 | 43903.05 | | | | | | | |
| 153 | DJIA | 17/03/2017 | 18627.50 | 30 | 5.00 | 27944.40 | 3.00 | 16764.75 | 8.00 | 44709.15 | | | | | | | |
| 154 | DLF | 26/05/2016 | 127.95 | 5000 | 9.72 | 62200.00 | 5.00 | 31987.50 | 14.72 | 94187.50 | 1.56 | 4466129 | 8930000 | 17860000 | 89322592 | 68100000 | 76.24 |
| 155 | DLF | 30/06/2016 | 128.65 | 5000 | 9.74 | 62650.00 | 5.00 | 32162.50 | 14.74 | 94812.50 | | | | | | | |
| 156 | DLF | 28/07/2016 | 127.80 | 5000 | 9.86 | 63000.00 | 5.00 | 31950.00 | 14.86 | 94950.00 | | | | | | | |
| 157 | DRREDDY | 26/05/2016 | 3026.20 | 150 | 7.50 | 34053.00 | 5.00 | 22696.50 | 12.50 | 56749.50 | 1.02 | 1269578 | 485550 | 971250 | 25391578 | 3047250 | 12.00 |
| 158 | DRREDDY | 30/06/2016 | 3041.25 | 150 | 7.52 | 34293.00 | 5.00 | 22809.38 | 12.52 | 57102.38 | | | | | | | |
| 159 | DRREDDY | 28/07/2016 | 3040.80 | 200 | 7.56 | 45982.00 | 5.00 | 30408.00 | 12.56 | 76390.00 | | | | | | | |
| 160 | EICHERMOT | 26/05/2016 | 18774.70 | 25 | 7.50 | 35203.00 | 5.00 | 23468.38 | 12.50 | 58671.38 | 1.01 | 122581 | 74850 | 149725 | 2451630 | 336325 | 13.72 |
| 161 | EICHERMOT | 30/06/2016 | 18883.05 | 25 | 7.51 | 35450.75 | 5.00 | 23603.81 | 12.51 | 59054.56 | | | | | | | |
| 162 | EICHERMOT | 28/07/2016 | 18988.10 | 50 | 7.51 | 71300.00 | 5.00 | 47470.25 | 12.51 | 118770.25 | | | | | | | |

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|--------|-------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 163 | ENGINEERSIN | 26/05/2016 | 182.10 | 2200 | 7.78 | 31152.00 | 5.00 | 20031.00 | 12.78 | 51183.00 | 1.10 | 1369113 | 2787400 | 5475800 | 27382269 | 2409000 | 8.80 |
| 164 | ENGINEERSIN | 30/06/2016 | 183.75 | 2200 | 7.76 | 31372.00 | 5.00 | 20212.50 | 12.76 | 51584.50 | | | | | | | |
| 165 | ENGINEERSIN | 28/07/2016 | 184.70 | 3500 | 7.76 | 50190.00 | 5.00 | 32322.50 | 12.76 | 82512.50 | | | | | | | |
| 166 | EXIDEIND | 26/05/2016 | 151.25 | 3400 | 7.57 | 38930.00 | 5.00 | 25712.50 | 12.57 | 64642.50 | 1.32 | 4590453 | 9180000 | 18360000 | 91809066 | 8364000 | 9.11 |
| 167 | EXIDEIND | 30/06/2016 | 150.80 | 3400 | 7.65 | 39202.00 | 5.00 | 25636.00 | 12.65 | 64838.00 | | | | | | | |
| 168 | EXIDEIND | 28/07/2016 | 153.55 | 4000 | 7.55 | 46360.00 | 5.00 | 30710.00 | 12.55 | 77070.00 | | | | | | | |
| 169 | FEDERALBNK | 26/05/2016 | 50.65 | 8000 | 7.54 | 30560.00 | 5.00 | 20260.00 | 12.54 | 50820.00 | 1.97 | 16908968 | 32712000 | 65424000 | 338179375 | 65698000 | 19.43 |
| 170 | FEDERALBNK | 30/06/2016 | 50.75 | 8000 | 7.57 | 30720.00 | 5.00 | 20300.00 | 12.57 | 51020.00 | | | | | | | |
| 171 | FEDERALBNK | 28/07/2016 | 51.15 | 11000 | 7.55 | 42460.00 | 5.00 | 28132.50 | 12.55 | 70592.50 | | | | | | | |
| 172 | FTSE100 | 20/05/2016 | 6171.00 | 75 | 5.00 | 23145.00 | 3.00 | 13884.75 | 8.00 | 37029.75 | 1.07 | 33 | - | - | - | - | - |
| 173 | FTSE100 | 17/06/2016 | 6204.00 | 75 | 5.00 | 23274.75 | 3.00 | 13959.00 | 8.00 | 37233.75 | | | | | | | |
| 174 | FTSE100 | 15/07/2016 | 6240.00 | 100 | 5.00 | 31208.00 | 3.00 | 18720.00 | 8.00 | 49928.00 | | | | | | | |
| 175 | FTSE100 | 16/09/2016 | 6320.00 | 75 | 5.00 | 23703.00 | 3.00 | 14220.00 | 8.00 | 37923.00 | | | | | | | |
| 176 | FTSE100 | 16/12/2016 | 6436.00 | 75 | 5.00 | 24138.75 | 3.00 | 14481.00 | 8.00 | 38619.75 | | | | | | | |
| 177 | FTSE100 | 17/03/2017 | 6554.00 | 100 | 5.00 | 32777.00 | 3.00 | 19662.00 | 8.00 | 52439.00 | | | | | | | |
| 178 | GAIL | 26/05/2016 | 382.50 | 1400 | 7.53 | 40348.00 | 5.00 | 26775.00 | 12.53 | 67123.00 | 1.05 | 5448905 | 4162200 | 8324400 | 108978104 | 8554100 | 7.85 |
| 179 | GAIL | 30/06/2016 | 383.90 | 1400 | 7.56 | 40628.00 | 5.00 | 26873.00 | 12.56 | 67501.00 | | | | | | | |
| 180 | GAIL | 28/07/2016 | 387.85 | 1500 | 7.52 | 43770.00 | 5.00 | 29088.75 | 12.52 | 72858.75 | | | | | | | |

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| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|-----------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 181 | GLENMARK | 26/05/2016 | 853.15 | 500 | 7.51 | 32030.00 | 5.00 | 21328.75 | 12.51 | 53358.75 | 1.05 | 1402233 | 1808000 | 3616500 | 28044676 | 3141400 | 11.20 |
| 182 | GLENMARK | 30/06/2016 | 857.15 | 500 | 7.53 | 32255.00 | 5.00 | 21428.75 | 12.53 | 53683.75 | | | | | | | |
| 183 | GLENMARK | 28/07/2016 | 861.95 | 700 | 7.53 | 45409.00 | 5.00 | 30168.25 | 12.53 | 75577.25 | | | | | | | |
| 184 | GMRINFRA | 26/05/2016 | 11.80 | 39000 | 8.47 | 39000.00 | 5.25 | 24160.50 | 13.72 | 63160.50 | 8.47 | 23171681 | 46332000 | 92664000 | 463433632 | 295935000 | 63.86 |
| 185 | GMRINFRA | 30/06/2016 | 11.85 | 39000 | 8.52 | 39390.00 | 5.25 | 24262.88 | 13.77 | 63652.88 | | | | | | | |
| 186 | GMRINFRA | 28/07/2016 | 11.95 | 45000 | 8.54 | 45900.00 | 5.25 | 28231.88 | 13.79 | 74131.88 | | | | | | | |
| 187 | GODREJCP | 26/05/2016 | 1384.50 | 400 | 7.52 | 41648.00 | 5.00 | 27690.00 | 12.52 | 69338.00 | 1.08 | 1250377 | 1134800 | 2269600 | 25007548 | 294400 | 1.18 |
| 188 | GODREJCP | 30/06/2016 | 1396.85 | 400 | 7.51 | 41944.00 | 5.00 | 27937.00 | 12.51 | 69881.00 | | | | | | | |
| 189 | GODREJCP | 28/07/2016 | 1404.70 | 400 | 7.51 | 42180.00 | 5.00 | 28094.00 | 12.51 | 70274.00 | | | | | | | |
| 190 | GODREJIND | 26/05/2016 | 352.45 | 1300 | 7.52 | 34463.00 | 5.00 | 22909.25 | 12.52 | 57372.25 | 1.13 | 846523 | 1692600 | 3385200 | 16930468 | 1532700 | 9.05 |
| 191 | GODREJIND | 30/06/2016 | 352.75 | 1300 | 7.57 | 34697.00 | 5.00 | 22928.75 | 12.57 | 57625.75 | | | | | | | |
| 192 | GODREJIND | 28/07/2016 | 356.05 | 1500 | 7.54 | 40260.00 | 5.00 | 26703.75 | 12.54 | 66963.75 | | | | | | | |
| 193 | GRANULES | 26/05/2016 | 132.20 | 5000 | 7.52 | 49700.00 | 5.00 | 33050.00 | 12.52 | 82750.00 | 1.51 | 1058716 | 3710000 | 4230000 | 21174331 | 8010000 | 37.83 |
| 194 | GRANULES | 30/06/2016 | 133.10 | 5000 | 7.52 | 50050.00 | 5.00 | 33275.00 | 12.52 | 83325.00 | | | | | | | |
| 195 | GRANULES | 28/07/2016 | 133.85 | 5000 | 7.52 | 50350.00 | 5.00 | 33462.50 | 12.52 | 83812.50 | | | | | | | |
| 196 | GRASIM | 26/05/2016 | 4270.25 | 150 | 7.51 | 48075.00 | 5.00 | 32026.88 | 12.51 | 80101.88 | 1.03 | 642912 | 366900 | 733950 | 12858242 | 972450 | 7.56 |
| 197 | GRASIM | 30/06/2016 | 4302.55 | 150 | 7.50 | 48414.00 | 5.00 | 32269.13 | 12.50 | 80683.13 | | | | | | | |
| 198 | GRASIM | 28/07/2016 | 4326.75 | 150 | 7.50 | 48685.50 | 5.00 | 32450.63 | 12.50 | 81136.13 | | | | | | | |

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As on Date : 19-MAY-16

| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 199 | HAVELLS | 26/05/2016 | 363.25 | 2000 | 7.55 | 54820.00 | 5.00 | 36325.00 | 12.55 | 91145.00 | 1.10 | 2392954 | 4514000 | 9030000 | 47859090 | 6096000 | 12.74 |
| 200 | HAVELLS | 30/06/2016 | 361.40 | 2000 | 7.64 | 55200.00 | 5.00 | 36140.00 | 12.64 | 91340.00 | | | | | | | |
| 201 | HAVELLS | 28/07/2016 | 369.35 | 2000 | 7.52 | 55520.00 | 5.00 | 36935.00 | 12.52 | 92455.00 | | | | | | | |
| 202 | HCLTECH | 26/05/2016 | 742.40 | 600 | 7.52 | 33498.00 | 5.00 | 22272.00 | 12.52 | 55770.00 | 1.08 | 5588120 | 1999200 | 3998400 | 111762401 | 17816000 | 15.94 |
| 203 | HCLTECH | 30/06/2016 | 746.65 | 600 | 7.53 | 33732.00 | 5.00 | 22399.50 | 12.53 | 56131.50 | | | | | | | |
| 204 | HCLTECH | 28/07/2016 | 752.90 | 700 | 7.51 | 39578.00 | 5.00 | 26351.50 | 12.51 | 65929.50 | | | | | | | |
| 205 | HDFC | 26/05/2016 | 1208.90 | 400 | 7.51 | 36308.00 | 5.00 | 24178.00 | 12.51 | 60486.00 | 1.08 | 15798463 | 1378000 | 2756000 | 315969268 | 15335900 | 4.85 |
| 206 | HDFC | 30/06/2016 | 1216.35 | 400 | 7.52 | 36564.00 | 5.00 | 24327.00 | 12.52 | 60891.00 | | | | | | | |
| 207 | HDFC | 28/07/2016 | 1225.50 | 500 | 7.50 | 45960.00 | 5.00 | 30637.50 | 12.50 | 76597.50 | | | | | | | |
| 208 | HDFCBANK | 26/05/2016 | 1142.65 | 500 | 7.50 | 42875.00 | 5.00 | 28566.25 | 12.50 | 71441.25 | 1.05 | 15119670 | 1324500 | 2649000 | 302393401 | 29635000 | 9.80 |
| 209 | HDFCBANK | 30/06/2016 | 1148.55 | 500 | 7.52 | 43175.00 | 5.00 | 28713.75 | 12.52 | 71888.75 | | | | | | | |
| 210 | HDFCBANK | 28/07/2016 | 1150.05 | 500 | 7.55 | 43420.00 | 5.00 | 28751.25 | 12.55 | 72171.25 | | | | | | | |
| 211 | HDIL | 26/05/2016 | 91.55 | 6000 | 10.85 | 59580.00 | 5.30 | 29112.90 | 16.15 | 88692.90 | 1.09 | 2754845 | 5802000 | 11016000 | 55096915 | 45526000 | 82.63 |
| 212 | HDIL | 30/06/2016 | 91.90 | 6000 | 10.88 | 60000.00 | 5.30 | 29224.20 | 16.18 | 89224.20 | | | | | | | |
| 213 | HDIL | 28/07/2016 | 92.80 | 8000 | 10.84 | 80480.00 | 5.30 | 39347.20 | 16.14 | 119827.20 | | | | | | | |
| 214 | HEROMOTOCO | 26/05/2016 | 2886.05 | 200 | 7.50 | 43296.00 | 5.00 | 28860.50 | 12.50 | 72156.50 | 1.04 | 1305240 | 517600 | 1035400 | 26104801 | 2315200 | 8.87 |
| 215 | HEROMOTOCO | 30/06/2016 | 2896.65 | 200 | 7.53 | 43600.00 | 5.00 | 28966.50 | 12.53 | 72566.50 | | | | | | | |
| 216 | HEROMOTOCO | 28/07/2016 | 2919.70 | 200 | 7.51 | 43846.00 | 5.00 | 29197.00 | 12.51 | 73043.00 | | | | | | | |

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As on Date : 19-MAY-16



| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|------------|------------|--------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 217 | HEXAWARE | 26/05/2016 | 219.55 | 2000 | 7.50 | 32940.00 | 5.00 | 21955.00 | 12.50 | 54895.00 | 1.37 | 867411 | 2072000 | 3468000 | 17348230 | 9096000 | 52.43 |
| 218 | HEXAWARE | 30/06/2016 | 220.50 | 2000 | 7.52 | 33160.00 | 5.00 | 22050.00 | 12.52 | 55210.00 | | | | | | | |
| 219 | HEXAWARE | 28/07/2016 | 221.70 | 2000 | 7.52 | 33360.00 | 5.00 | 22170.00 | 12.52 | 55530.00 | | | | | | | |
| 220 | HINDALCO | 26/05/2016 | 89.45 | 5000 | 10.10 | 45150.00 | 5.00 | 22362.50 | 15.10 | 67512.50 | 1.12 | 12866462 | 15565000 | 31135000 | 257329252 | 70983000 | 27.58 |
| 221 | HINDALCO | 30/06/2016 | 89.95 | 5000 | 10.11 | 45450.00 | 5.00 | 22487.50 | 15.11 | 67937.50 | | | | | | | |
| 222 | HINDALCO | 28/07/2016 | 90.45 | 7000 | 10.12 | 64050.00 | 5.00 | 31657.50 | 15.12 | 95707.50 | | | | | | | |
| 223 | HINDPETRO | 26/05/2016 | 843.10 | 600 | 7.52 | 38016.00 | 5.00 | 25293.00 | 12.52 | 63309.00 | 1.07 | 1655505 | 1798800 | 3598200 | 33110100 | 7948200 | 24.01 |
| 224 | HINDPETRO | 30/06/2016 | 848.00 | 600 | 7.52 | 38280.00 | 5.00 | 25440.00 | 12.52 | 63720.00 | | | | | | | |
| 225 | HINDPETRO | 28/07/2016 | 854.90 | 700 | 7.50 | 44912.00 | 5.00 | 29921.50 | 12.50 | 74833.50 | | | | | | | |
| 226 | HINDUNILVR | 26/05/2016 | 826.50 | 600 | 7.51 | 37230.00 | 5.00 | 24795.00 | 12.51 | 62025.00 | 1.09 | 7095241 | 1728000 | 3456600 | 141904822 | 8884800 | 6.26 |
| 227 | HINDUNILVR | 30/06/2016 | 822.15 | 600 | 7.60 | 37494.00 | 5.00 | 24664.50 | 12.60 | 62158.50 | | | | | | | |
| 228 | HINDUNILVR | 28/07/2016 | 828.20 | 600 | 7.59 | 37704.00 | 5.00 | 24846.00 | 12.59 | 62550.00 | | | | | | | |
| 229 | HINDZINC | 26/05/2016 | 168.35 | 3200 | 7.51 | 40480.00 | 5.00 | 26936.00 | 12.51 | 67416.00 | 1.19 | 14821646 | 8713600 | 17430400 | 296432938 | 4675200 | 1.58 |
| 230 | HINDZINC | 30/06/2016 | 169.40 | 3200 | 7.52 | 40768.00 | 5.00 | 27104.00 | 12.52 | 67872.00 | | | | | | | |
| 231 | HINDZINC | 28/07/2016 | 170.40 | 3200 | 7.52 | 40992.00 | 5.00 | 27264.00 | 12.52 | 68256.00 | | | | | | | |
| 232 | IBREALEST | 26/05/2016 | 93.00 | 9000 | 14.45 | 120960.00 | 5.00 | 41850.00 | 19.45 | 162810.00 | 1.08 | 2927700 | 7389000 | 10566000 | 52841311 | 58554000 | 110.81 |
| 233 | IBREALEST | 30/06/2016 | 93.25 | 9000 | 14.51 | 121770.00 | 5.00 | 41962.50 | 19.51 | 163732.50 | | | | | | | |
| 234 | IBREALEST | 28/07/2016 | 94.30 | 10000 | 14.43 | 136100.00 | 5.00 | 47150.00 | 19.43 | 183250.00 | | | | | | | |

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|--------|------------|------------|--------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 235 | IBULHSGFIN | 26/05/2016 | 730.10 | 800 | 7.51 | 43856.00 | 5.00 | 29204.00 | 12.51 | 73060.00 | 1.10 | 3163811 | 2163200 | 4327200 | 63276227 | 8571200 | 13.55 |
| 236 | IBULHSGFIN | 30/06/2016 | 732.55 | 800 | 7.54 | 44168.00 | 5.00 | 29302.00 | 12.54 | 73470.00 | | | | | | | |
| 237 | IBULHSGFIN | 28/07/2016 | 739.45 | 800 | 7.51 | 44416.00 | 5.00 | 29578.00 | 12.51 | 73994.00 | | | | | | | |
| 238 | ICICIBANK | 26/05/2016 | 226.90 | 1700 | 8.40 | 32419.00 | 5.00 | 19286.50 | 13.40 | 51705.50 | 1.32 | 43485986 | 6329100 | 12659900 | 869719729 | 99329800 | 11.42 |
| 239 | ICICIBANK | 30/06/2016 | 223.25 | 1700 | 8.60 | 32657.00 | 5.00 | 18976.25 | 13.60 | 51633.25 | | | | | | | |
| 240 | ICICIBANK | 28/07/2016 | 224.25 | 2500 | 8.61 | 48275.00 | 5.00 | 28031.25 | 13.61 | 76306.25 | | | | | | | |
| 241 | ICIL | 26/05/2016 | 930.10 | 500 | 10.35 | 48110.00 | 5.00 | 23252.50 | 15.35 | 71362.50 | 1.08 | 162075 | 476500 | 648000 | 3241516 | 490000 | 15.12 |
| 242 | ICIL | 30/06/2016 | 937.35 | 500 | 10.34 | 48450.00 | 5.00 | 23433.75 | 15.34 | 71883.75 | | | | | | | |
| 243 | ICIL | 28/07/2016 | 942.65 | 600 | 10.34 | 58464.00 | 5.00 | 28279.50 | 15.34 | 86743.50 | | | | | | | |
| 244 | IDBI | 26/05/2016 | 65.90 | 8000 | 7.92 | 41760.00 | 5.00 | 26360.00 | 12.92 | 68120.00 | 1.52 | 3769400 | 7536000 | 15072000 | 75388015 | 47024000 | 62.38 |
| 245 | IDBI | 30/06/2016 | 65.80 | 8000 | 7.99 | 42080.00 | 5.00 | 26320.00 | 12.99 | 68400.00 | | | | | | | |
| 246 | IDBI | 28/07/2016 | 66.50 | 8000 | 7.95 | 42320.00 | 5.00 | 26600.00 | 12.95 | 68920.00 | | | | | | | |
| 247 | IDEA | 26/05/2016 | 109.30 | 3000 | 8.91 | 29220.00 | 5.00 | 16395.00 | 13.91 | 45615.00 | 1.83 | 20798303 | 12651000 | 25305000 | 415966066 | 59928000 | 14.41 |
| 248 | IDEA | 30/06/2016 | 107.65 | 3000 | 9.10 | 29400.00 | 5.00 | 16147.50 | 14.10 | 45547.50 | | | | | | | |
| 249 | IDEA | 28/07/2016 | 112.10 | 5000 | 8.80 | 49300.00 | 5.00 | 28025.00 | 13.80 | 77325.00 | | | | | | | |
| 250 | IDFC | 26/05/2016 | 49.50 | 3300 | 10.34 | 16896.00 | 5.00 | 8167.50 | 15.34 | 25063.50 | 2.02 | 15959380 | 31917600 | 63835200 | 319187616 | 74160900 | 23.23 |
| 251 | IDFC | 30/06/2016 | 49.75 | 3300 | 10.35 | 16995.00 | 5.00 | 8208.75 | 15.35 | 25203.75 | | | | | | | |
| 252 | IDFC | 28/07/2016 | 50.00 | 13200 | 10.36 | 68376.00 | 5.00 | 33000.00 | 15.36 | 101376.00 | | | | | | | |

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|--------|------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 253 | IFCI | 26/05/2016 | 24.25 | 20000 | 7.88 | 38200.00 | 5.00 | 24250.00 | 12.88 | 62450.00 | 4.12 | 7390372 | 19600000 | 29560000 | 147807447 | 89300000 | 60.42 |
| 254 | IFCI | 30/06/2016 | 24.40 | 20000 | 7.87 | 38400.00 | 5.00 | 24400.00 | 12.87 | 62800.00 | | | | | | | |
| 255 | IFCI | 28/07/2016 | 24.50 | 22000 | 7.88 | 42460.00 | 5.00 | 26950.00 | 12.88 | 69410.00 | | | | | | | |
| 256 | IGL | 26/05/2016 | 582.15 | 1100 | 7.50 | 48048.00 | 5.00 | 32018.25 | 12.50 | 80066.25 | 1.03 | 770000 | 1540000 | 3080000 | 154000016 | 2416700 | 15.69 |
| 257 | IGL | 30/06/2016 | 584.00 | 1100 | 7.53 | 48378.00 | 5.00 | 32120.00 | 12.53 | 80498.00 | | | | | | | |
| 258 | IGL | 28/07/2016 | 588.30 | 1100 | 7.52 | 48653.00 | 5.00 | 32356.50 | 12.52 | 81009.50 | | | | | | | |
| 259 | INDIACEM | 26/05/2016 | 89.10 | 6000 | 7.89 | 42180.00 | 5.00 | 26730.00 | 12.89 | 68910.00 | 1.12 | 2167533 | 5598000 | 8670000 | 43350664 | 37530000 | 86.57 |
| 260 | INDIACEM | 30/06/2016 | 89.60 | 6000 | 7.90 | 42480.00 | 5.00 | 26880.00 | 12.90 | 69360.00 | | | | | | | |
| 261 | INDIACEM | 28/07/2016 | 90.25 | 7000 | 7.89 | 49840.00 | 5.00 | 31587.50 | 12.89 | 81427.50 | | | | | | | |
| 262 | INDIAVIX | 24/05/2016 | 1648.00 | 650 | 17.81 | 190729.50 | 5.00 | 53560.00 | 22.81 | 244289.50 | 3.09 | 0 | - | - | - | - | - |
| 263 | INDIAVIX | 31/05/2016 | 1669.00 | 650 | 17.81 | 193160.50 | 5.00 | 54242.50 | 22.81 | 247403.00 | | | | | | | |
| 264 | INDIAVIX | 07/06/2016 | 1669.25 | 650 | 17.81 | 193186.50 | 5.00 | 54250.63 | 22.81 | 247437.13 | | | | | | | |
| 265 | INDUSINDBK | 26/05/2016 | 1083.05 | 600 | 7.50 | 48738.00 | 5.00 | 32491.50 | 12.50 | 81229.50 | 1.02 | 4416234 | 1429800 | 2860200 | 88324685 | 6177000 | 6.99 |
| 266 | INDUSINDBK | 30/06/2016 | 1084.20 | 600 | 7.54 | 49080.00 | 5.00 | 32526.00 | 12.54 | 81606.00 | | | | | | | |
| 267 | INDUSINDBK | 28/07/2016 | 1085.00 | 600 | 7.58 | 49356.00 | 5.00 | 32550.00 | 12.58 | 81906.00 | | | | | | | |
| 268 | INFRATEL | 26/05/2016 | 383.45 | 1300 | 7.52 | 37466.00 | 5.00 | 24924.25 | 12.52 | 62390.25 | 1.04 | 5351966 | 4000100 | 8000200 | 107039326 | 4496700 | 4.20 |
| 269 | INFRATEL | 30/06/2016 | 383.30 | 1300 | 7.57 | 37726.00 | 5.00 | 24914.50 | 12.57 | 62640.50 | | | | | | | |
| 270 | INFRATEL | 28/07/2016 | 388.60 | 1400 | 7.51 | 40852.00 | 5.00 | 27202.00 | 12.51 | 68054.00 | | | | | | | |

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As on Date : 19-MAY-16



| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 271 | INFY | 26/05/2016 | 1210.45 | 500 | 7.52 | 45485.00 | 5.00 | 30261.25 | 12.52 | 75746.25 | 1.07 | 19928148 | 1241500 | 2483000 | 398562977 | 15534500 | 3.90 |
| 272 | INFY | 30/06/2016 | 1203.55 | 500 | 7.61 | 45805.00 | 5.00 | 30088.75 | 12.61 | 75893.75 | | | | | | | |
| 273 | INFY | 28/07/2016 | 1227.20 | 500 | 7.51 | 46060.00 | 5.00 | 30680.00 | 12.51 | 76740.00 | | | | | | | |
| 274 | IOB | 26/05/2016 | 29.95 | 14000 | 7.71 | 32340.00 | 5.00 | 20965.00 | 12.71 | 53305.00 | 3.34 | 3236374 | 12936000 | 12936000 | 64727493 | 11606000 | 17.93 |
| 275 | IOB | 30/06/2016 | 29.40 | 14000 | 7.93 | 32620.00 | 5.00 | 20580.00 | 12.93 | 53200.00 | | | | | | | |
| 276 | IOC | 26/05/2016 | 407.95 | 1200 | 7.51 | 36744.00 | 5.00 | 24477.00 | 12.51 | 61221.00 | 1.23 | 10058024 | 3462000 | 6924000 | 201160487 | 6925200 | 3.44 |
| 277 | IOC | 30/06/2016 | 409.70 | 1200 | 7.53 | 37008.00 | 5.00 | 24582.00 | 12.53 | 61590.00 | | | | | | | |
| 278 | IOC | 28/07/2016 | 412.45 | 1500 | 7.52 | 46515.00 | 5.00 | 30933.75 | 12.52 | 77448.75 | | | | | | | |
| 279 | IRB | 26/05/2016 | 222.40 | 2100 | 7.54 | 35217.00 | 5.00 | 23352.00 | 12.54 | 58569.00 | 1.35 | 1492321 | 2984100 | 5968200 | 29846439 | 7746900 | 25.96 |
| 280 | IRB | 30/06/2016 | 223.55 | 2100 | 7.56 | 35469.00 | 5.00 | 23472.75 | 12.56 | 58941.75 | | | | | | | |
| 281 | IRB | 28/07/2016 | 225.25 | 2500 | 7.54 | 42450.00 | 5.00 | 28156.25 | 12.54 | 70606.25 | | | | | | | |
| 282 | ITC | 26/05/2016 | 333.75 | 1600 | 7.52 | 40160.00 | 5.00 | 26700.00 | 12.52 | 66860.00 | 1.20 | 80291194 | 4616000 | 9232000 | 1605823880 | 33414400 | 2.08 |
| 283 | ITC | 30/06/2016 | 329.35 | 1600 | 7.68 | 40448.00 | 5.00 | 26348.00 | 12.68 | 66796.00 | | | | | | | |
| 284 | ITC | 28/07/2016 | 329.50 | 1600 | 7.71 | 40672.00 | 5.00 | 26360.00 | 12.71 | 67032.00 | | | | | | | |
| 285 | JETAIRWAYS | 26/05/2016 | 651.15 | 900 | 7.51 | 44010.00 | 5.31 | 31118.46 | 12.82 | 75128.46 | 1.08 | 556627 | 1112400 | 2225700 | 11132543 | 8782300 | 78.89 |
| 286 | JETAIRWAYS | 30/06/2016 | 654.80 | 900 | 7.52 | 44316.00 | 5.31 | 31292.89 | 12.83 | 75608.89 | | | | | | | |
| 287 | JETAIRWAYS | 28/07/2016 | 657.85 | 1000 | 7.53 | 49520.00 | 5.31 | 34931.84 | 12.84 | 84451.84 | | | | | | | |

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As on Date : 19-MAY-16



| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 288 | JINDALSTEL | 26/05/2016 | 61.85 | 7000 | 11.19 | 48440.00 | 6.41 | 27752.10 | 17.60 | 76192.10 | 1.62 | 3486070 | 7161000 | 13944000 | 69721409 | 61985000 | 88.90 |
| 289 | JINDALSTEL | 30/06/2016 | 62.10 | 7000 | 11.22 | 48790.00 | 6.41 | 27864.27 | 17.63 | 76654.27 | | | | | | | |
| 290 | JINDALSTEL | 28/07/2016 | 62.45 | 9000 | 11.22 | 63090.00 | 6.41 | 36027.41 | 17.63 | 99117.41 | | | | | | | |
| 291 | JISLJALEQS | 26/05/2016 | 66.70 | 8000 | 7.53 | 40160.00 | 5.00 | 26680.00 | 12.53 | 66840.00 | 1.50 | 3152236 | 8176000 | 12608000 | 63044735 | 43480000 | 68.97 |
| 292 | JISLJALEQS | 30/06/2016 | 67.05 | 8000 | 7.55 | 40480.00 | 5.00 | 26820.00 | 12.55 | 67300.00 | | | | | | | |
| 293 | JISLJALEQS | 28/07/2016 | 67.40 | 9000 | 7.54 | 45720.00 | 5.00 | 30330.00 | 12.54 | 76050.00 | | | | | | | |
| 294 | JPASSOCIAT | 26/05/2016 | 6.50 | 48000 | 9.23 | 28800.00 | 5.00 | 15600.00 | 14.23 | 44400.00 | 15.38 | 14745021 | 58944000 | 58944000 | 294900426 | 215612000 | 73.11 |
| 295 | JPASSOCIAT | 30/06/2016 | 6.55 | 48000 | 9.31 | 29280.00 | 5.00 | 15720.00 | 14.31 | 45000.00 | | | | | | | |
| 296 | JPASSOCIAT | 28/07/2016 | 6.55 | 68000 | 9.31 | 41480.00 | 5.00 | 22270.00 | 14.31 | 63750.00 | | | | | | | |
| 297 | JSWENERGY | 26/05/2016 | 71.10 | 6000 | 7.62 | 32520.00 | 5.00 | 21330.00 | 12.62 | 53850.00 | 1.41 | 4100141 | 8196000 | 16398000 | 82002830 | 8830000 | 10.77 |
| 298 | JSWENERGY | 30/06/2016 | 71.45 | 6000 | 7.64 | 32760.00 | 5.00 | 21435.00 | 12.64 | 54195.00 | | | | | | | |
| 299 | JSWENERGY | 28/07/2016 | 71.85 | 8000 | 7.64 | 43920.00 | 5.00 | 28740.00 | 12.64 | 72660.00 | | | | | | | |
| 300 | JSWSTEEL | 26/05/2016 | 1312.80 | 600 | 7.50 | 59100.00 | 5.00 | 39384.00 | 12.50 | 98484.00 | 1.07 | 1395632 | 1092000 | 2184600 | 27912648 | 9309600 | 33.35 |
| 301 | JSWSTEEL | 30/06/2016 | 1318.30 | 600 | 7.52 | 59514.00 | 5.00 | 39549.00 | 12.52 | 99063.00 | | | | | | | |
| 302 | JSWSTEEL | 28/07/2016 | 1317.35 | 600 | 7.57 | 59850.00 | 5.00 | 39520.50 | 12.57 | 99370.50 | | | | | | | |
| 303 | JUBLFOOD | 26/05/2016 | 1171.35 | 300 | 9.09 | 31944.00 | 5.00 | 17570.25 | 14.09 | 49514.25 | 1.02 | 337721 | 675300 | 1350600 | 6754430 | 2593800 | 38.40 |
| 304 | JUBLFOOD | 30/06/2016 | 1174.80 | 300 | 9.13 | 32169.00 | 5.00 | 17622.00 | 14.13 | 49791.00 | | | | | | | |
| 305 | JUBLFOOD | 28/07/2016 | 1183.35 | 500 | 9.11 | 53915.00 | 5.00 | 29583.75 | 14.11 | 83498.75 | | | | | | | |

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|--------|-----------|------------|--------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 306 | JUSTDIAL | 26/05/2016 | 723.35 | 500 | 11.76 | 42535.00 | 7.03 | 25425.75 | 18.79 | 67960.75 | 1.11 | 468967 | 937500 | 1875500 | 9379341 | 3719500 | 39.66 |
| 307 | JUSTDIAL | 30/06/2016 | 697.90 | 500 | 12.28 | 42835.00 | 7.03 | 24531.19 | 19.31 | 67366.19 | | | | | | | |
| 308 | JUSTDIAL | 28/07/2016 | 749.35 | 800 | 11.50 | 68920.00 | 7.03 | 42143.44 | 18.53 | 111063.44 | | | | | | | |
| 309 | KOTAKBANK | 26/05/2016 | 710.85 | 700 | 7.50 | 37324.00 | 5.00 | 24879.75 | 12.50 | 62203.75 | 1.13 | 10982901 | 2091600 | 4183200 | 219658029 | 10431400 | 4.75 |
| 310 | KOTAKBANK | 30/06/2016 | 715.20 | 700 | 7.51 | 37583.00 | 5.00 | 25032.00 | 12.51 | 62615.00 | | | | | | | |
| 311 | KOTAKBANK | 28/07/2016 | 719.05 | 800 | 7.51 | 43192.00 | 5.00 | 28762.00 | 12.51 | 71954.00 | | | | | | | |
| 312 | KPIT | 26/05/2016 | 163.85 | 4000 | 7.54 | 49400.00 | 5.00 | 32770.00 | 12.54 | 82170.00 | 1.22 | 1546106 | 3124000 | 6184000 | 30922132 | 1900000 | 6.14 |
| 313 | KPIT | 30/06/2016 | 164.85 | 4000 | 7.55 | 49760.00 | 5.00 | 32970.00 | 12.55 | 82730.00 | | | | | | | |
| 314 | KPIT | 28/07/2016 | 165.75 | 4000 | 7.55 | 50040.00 | 5.00 | 33150.00 | 12.55 | 83190.00 | | | | | | | |
| 315 | KSCL | 26/05/2016 | 440.75 | 750 | 9.25 | 30562.50 | 5.25 | 17354.53 | 14.50 | 47917.03 | 1.13 | 293523 | 1173750 | 1173750 | 5870469 | 3578250 | 60.95 |
| 316 | KSCL | 30/06/2016 | 443.20 | 750 | 9.26 | 30772.50 | 5.25 | 17451.00 | 14.51 | 48223.50 | | | | | | | |
| 317 | KSCL | 28/07/2016 | 445.70 | 1500 | 9.26 | 61890.00 | 5.25 | 35098.88 | 14.51 | 96988.88 | | | | | | | |
| 318 | KTKBANK | 26/05/2016 | 114.35 | 4000 | 7.55 | 34520.00 | 5.00 | 22870.00 | 12.55 | 57390.00 | 1.75 | 1884560 | 4468000 | 7536000 | 37691204 | 14228000 | 37.75 |
| 319 | KTKBANK | 30/06/2016 | 115.30 | 4000 | 7.55 | 34800.00 | 5.00 | 23060.00 | 12.55 | 57860.00 | | | | | | | |
| 320 | KTKBANK | 28/07/2016 | 115.95 | 6000 | 7.54 | 52440.00 | 5.00 | 34785.00 | 12.54 | 87225.00 | | | | | | | |
| 321 | L&TFH | 26/05/2016 | 71.35 | 8000 | 7.60 | 43360.00 | 5.00 | 28540.00 | 12.60 | 71900.00 | 1.40 | 5518522 | 11032000 | 22072000 | 110370455 | 63137000 | 57.20 |
| 322 | L&TFH | 30/06/2016 | 71.80 | 8000 | 7.60 | 43680.00 | 5.00 | 28720.00 | 12.60 | 72400.00 | | | | | | | |
| 323 | L&TFH | 28/07/2016 | 72.10 | 9000 | 7.61 | 49410.00 | 5.00 | 32445.00 | 12.61 | 81855.00 | | | | | | | |

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|--------|-----------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 324 | LICHSGFIN | 26/05/2016 | 462.80 | 1100 | 7.51 | 38214.00 | 5.00 | 25454.00 | 12.51 | 63668.00 | 1.08 | 3012205 | 3243900 | 6488900 | 60244101 | 11507100 | 19.10 |
| 325 | LICHSGFIN | 30/06/2016 | 465.35 | 1100 | 7.52 | 38489.00 | 5.00 | 25594.25 | 12.52 | 64083.25 | | | | | | | |
| 326 | LICHSGFIN | 28/07/2016 | 468.15 | 1100 | 7.51 | 38698.00 | 5.00 | 25748.25 | 12.51 | 64446.25 | | | | | | | |
| 327 | LT | 26/05/2016 | 1310.55 | 300 | 7.51 | 29520.00 | 5.00 | 19658.25 | 12.51 | 49178.25 | 1.07 | 7975128 | 1195500 | 2391000 | 159502576 | 10668700 | 6.69 |
| 328 | LT | 30/06/2016 | 1318.05 | 300 | 7.52 | 29727.00 | 5.00 | 19770.75 | 12.52 | 49497.75 | | | | | | | |
| 329 | LT | 28/07/2016 | 1328.65 | 500 | 7.50 | 49825.00 | 5.00 | 33216.25 | 12.50 | 83041.25 | | | | | | | |
| 330 | LUPIN | 26/05/2016 | 1642.20 | 300 | 7.50 | 36960.00 | 5.00 | 24633.00 | 12.50 | 61593.00 | 1.04 | 2409766 | 933000 | 1866300 | 48195320 | 6559800 | 13.61 |
| 331 | LUPIN | 30/06/2016 | 1651.45 | 300 | 7.51 | 37221.00 | 5.00 | 24771.75 | 12.51 | 61992.75 | | | | | | | |
| 332 | LUPIN | 28/07/2016 | 1661.65 | 300 | 7.51 | 37431.00 | 5.00 | 24924.75 | 12.51 | 62355.75 | | | | | | | |
| 333 | M&M | 26/05/2016 | 1327.10 | 400 | 7.51 | 39884.00 | 5.00 | 26542.00 | 12.51 | 66426.00 | 1.05 | 4285727 | 1126800 | 2254000 | 85714557 | 3957300 | 4.62 |
| 334 | M&M | 30/06/2016 | 1334.40 | 400 | 7.52 | 40164.00 | 5.00 | 26688.00 | 12.52 | 66852.00 | | | | | | | |
| 335 | M&M | 28/07/2016 | 1345.00 | 500 | 7.51 | 50485.00 | 5.00 | 33625.00 | 12.51 | 84110.00 | | | | | | | |
| 336 | M&MFIN | 26/05/2016 | 300.50 | 2000 | 7.85 | 47180.00 | 5.00 | 30050.00 | 12.85 | 77230.00 | 1.33 | 2733937 | 5000000 | 10000000 | 54678743 | 11449000 | 20.94 |
| 337 | M&MFIN | 30/06/2016 | 301.30 | 2000 | 7.89 | 47520.00 | 5.00 | 30130.00 | 12.89 | 77650.00 | | | | | | | |
| 338 | M&MFIN | 28/07/2016 | 304.05 | 2500 | 7.86 | 59725.00 | 5.00 | 38006.25 | 12.86 | 97731.25 | | | | | | | |
| 339 | MARICO | 26/05/2016 | 251.70 | 2600 | 7.54 | 49348.00 | 5.00 | 32721.00 | 12.54 | 82069.00 | 1.19 | 5162283 | 5787600 | 11577800 | 103245675 | 8340800 | 8.08 |
| 340 | MARICO | 30/06/2016 | 252.70 | 2600 | 7.56 | 49686.00 | 5.00 | 32851.00 | 12.56 | 82537.00 | | | | | | | |
| 341 | MARICO | 28/07/2016 | 254.70 | 2600 | 7.55 | 49972.00 | 5.00 | 33111.00 | 12.55 | 83083.00 | | | | | | | |

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|--------|------------|------------|----------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 342 | MARUTI | 26/05/2016 | 3914.70 | 125 | 7.50 | 36712.50 | 5.00 | 24466.88 | 12.50 | 61179.38 | 1.02 | 1322916 | 395250 | 790500 | 26458324 | 4673575 | 17.66 |
| 343 | MARUTI | 30/06/2016 | 3936.20 | 125 | 7.51 | 36970.00 | 5.00 | 24601.25 | 12.51 | 61571.25 | | | | | | | |
| 344 | MARUTI | 28/07/2016 | 3939.50 | 150 | 7.55 | 44613.00 | 5.00 | 29546.25 | 12.55 | 74159.25 | | | | | | | |
| 345 | MCDOWELL-N | 26/05/2016 | 2544.95 | 250 | 7.50 | 47720.00 | 5.00 | 31811.88 | 12.50 | 79531.88 | 1.02 | 595627 | 631250 | 1262500 | 11912545 | 1857750 | 15.59 |
| 346 | MCDOWELL-N | 30/06/2016 | 2561.60 | 250 | 7.50 | 48055.00 | 5.00 | 32020.00 | 12.50 | 80075.00 | | | | | | | |
| 347 | MCDOWELL-N | 28/07/2016 | 2570.65 | 250 | 7.52 | 48325.00 | 5.00 | 32133.13 | 12.52 | 80458.13 | | | | | | | |
| 348 | MCLEODRUSS | 26/05/2016 | 190.30 | 2200 | 7.55 | 31592.00 | 5.00 | 20933.00 | 12.55 | 52525.00 | 1.05 | 548459 | 2193400 | 2193400 | 10969190 | 2409000 | 21.96 |
| 349 | MCLEODRUSS | 30/06/2016 | 191.15 | 2200 | 7.56 | 31812.00 | 5.00 | 21026.50 | 12.56 | 52838.50 | | | | | | | |
| 350 | MCLEODRUSS | 28/07/2016 | 192.25 | 3000 | 7.56 | 43620.00 | 5.00 | 28837.50 | 12.56 | 72457.50 | | | | | | | |
| 351 | MINDTREE | 26/05/2016 | 646.55 | 800 | 7.50 | 38800.00 | 5.00 | 25862.00 | 12.50 | 64662.00 | 1.08 | 1445663 | 2209600 | 4419200 | 28913276 | 1972800 | 6.82 |
| 352 | MINDTREE | 30/06/2016 | 647.25 | 800 | 7.55 | 39072.00 | 5.00 | 25890.00 | 12.55 | 64962.00 | | | | | | | |
| 353 | MINDTREE | 28/07/2016 | 653.25 | 800 | 7.52 | 39288.00 | 5.00 | 26130.00 | 12.52 | 65418.00 | | | | | | | |
| 354 | MOTHERSUMI | 26/05/2016 | 276.85 | 1500 | 11.05 | 45900.00 | 5.00 | 20763.75 | 16.05 | 66663.75 | 1.08 | 4549645 | 5943000 | 11887500 | 90992917 | 19972500 | 21.95 |
| 355 | MOTHERSUMI | 30/06/2016 | 277.10 | 1500 | 11.12 | 46215.00 | 5.00 | 20782.50 | 16.12 | 66997.50 | | | | | | | |
| 356 | MOTHERSUMI | 28/07/2016 | 280.05 | 2500 | 11.07 | 77475.00 | 5.00 | 35006.25 | 16.07 | 112481.25 | | | | | | | |
| 357 | MRF | 26/05/2016 | 32905.75 | 15 | 7.50 | 37043.10 | 5.00 | 24679.31 | 12.50 | 61722.41 | 1.02 | 30750 | 44385 | 88785 | 615012 | 53370 | 8.68 |
| 358 | MRF | 30/06/2016 | 33090.00 | 15 | 7.52 | 37303.80 | 5.00 | 24817.50 | 12.52 | 62121.30 | | | | | | | |
| 359 | MRF | 28/07/2016 | 33345.20 | 15 | 7.50 | 37513.50 | 5.00 | 25008.90 | 12.50 | 62522.40 | | | | | | | |

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As on Date : 19-MAY-16

| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|------------|------------|----------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 360 | NCC | 26/05/2016 | 75.35 | 8000 | 7.72 | 46560.00 | 5.00 | 30140.00 | 12.72 | 76700.00 | 1.33 | 4417713 | 8832000 | 17664000 | 88354262 | 20112000 | 22.76 |
| 361 | NCC | 30/06/2016 | 75.65 | 8000 | 7.75 | 46880.00 | 5.00 | 30260.00 | 12.75 | 77140.00 | | | | | | | |
| 362 | NCC | 28/07/2016 | 76.05 | 8000 | 7.76 | 47200.00 | 5.00 | 30420.00 | 12.76 | 77620.00 | | | | | | | |
| 363 | NHPC | 26/05/2016 | 21.70 | 27000 | 7.88 | 46170.00 | 5.00 | 29295.00 | 12.88 | 75465.00 | 4.61 | 15544587 | 31077000 | 62154000 | 310891754 | 86616000 | 27.86 |
| 364 | NHPC | 30/06/2016 | 21.80 | 27000 | 7.89 | 46440.00 | 5.00 | 29430.00 | 12.89 | 75870.00 | | | | | | | |
| 365 | NHPC | 28/07/2016 | 22.00 | 27000 | 7.86 | 46710.00 | 5.00 | 29700.00 | 12.86 | 76410.00 | | | | | | | |
| 366 | NIFTY | 26/05/2016 | 7879.30 | 75 | 5.00 | 29552.25 | 3.00 | 17728.43 | 8.00 | 47280.68 | 1.02 | 26226390 | - | - | - | - | - |
| 367 | NIFTY | 30/06/2016 | 7889.40 | 75 | 5.03 | 29760.00 | 3.00 | 17751.15 | 8.03 | 47511.15 | | | | | | | |
| 368 | NIFTY | 28/07/2016 | 7905.10 | 75 | 5.05 | 29927.25 | 3.00 | 17786.48 | 8.05 | 47713.73 | | | | | | | |
| 369 | NIFTYINFRA | 26/05/2016 | 2616.00 | 150 | 5.00 | 19636.50 | 3.00 | 11772.00 | 8.00 | 31408.50 | 1.03 | 0 | - | - | - | - | - |
| 370 | NIFTYINFRA | 30/06/2016 | 2634.55 | 150 | 5.00 | 19774.50 | 3.00 | 11855.48 | 8.00 | 31629.98 | | | | | | | |
| 371 | NIFTYINFRA | 28/07/2016 | 2649.40 | 225 | 5.00 | 29828.25 | 3.00 | 17883.45 | 8.00 | 47711.70 | | | | | | | |
| 372 | NIFTYIT | 26/05/2016 | 11121.00 | 45 | 5.01 | 25065.45 | 3.00 | 15013.35 | 8.01 | 40078.80 | 1.02 | 2949 | - | - | - | - | - |
| 373 | NIFTYIT | 30/06/2016 | 11217.00 | 45 | 5.00 | 25241.85 | 3.00 | 15142.95 | 8.00 | 40384.80 | | | | | | | |
| 374 | NIFTYIT | 28/07/2016 | 11280.00 | 50 | 5.00 | 28204.00 | 3.00 | 16920.00 | 8.00 | 45124.00 | | | | | | | |
| 375 | NIFTYMID50 | 26/05/2016 | 3350.20 | 150 | 5.00 | 25140.00 | 3.00 | 15075.90 | 8.00 | 40215.90 | 1.01 | 0 | - | - | - | - | - |
| 376 | NIFTYMID50 | 30/06/2016 | 3373.95 | 150 | 5.00 | 25317.00 | 3.00 | 15182.78 | 8.00 | 40499.78 | | | | | | | |
| 377 | NIFTYMID50 | 28/07/2016 | 3392.90 | 200 | 5.00 | 33946.00 | 3.00 | 20357.40 | 8.00 | 54303.40 | | | | | | | |

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As on Date : 19-MAY-16

| Sr No. | Script | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|----------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 378 | NIFTYPSE | 26/05/2016 | 2912.95 | 150 | 5.00 | 21853.50 | 3.00 | 13108.28 | 8.00 | 34961.78 | 1.03 | 0 | - | - | - | - | - |
| 379 | NIFTYPSE | 30/06/2016 | 2933.65 | 150 | 5.00 | 22006.50 | 3.00 | 13201.43 | 8.00 | 35207.93 | | | | | | | |
| 380 | NIFTYPSE | 28/07/2016 | 2950.10 | 200 | 5.00 | 29508.00 | 3.00 | 17700.60 | 8.00 | 47208.60 | | | | | | | |
| 381 | NMDC | 26/05/2016 | 92.60 | 5000 | 7.59 | 35150.00 | 5.00 | 23150.00 | 12.59 | 58300.00 | 1.08 | 7927697 | 15760000 | 31525000 | 158553940 | 11381000 | 7.18 |
| 382 | NMDC | 30/06/2016 | 93.05 | 5000 | 7.61 | 35400.00 | 5.00 | 23262.50 | 12.61 | 58662.50 | | | | | | | |
| 383 | NMDC | 28/07/2016 | 93.20 | 6000 | 7.64 | 42720.00 | 5.00 | 27960.00 | 12.64 | 70680.00 | | | | | | | |
| 384 | NTPC | 26/05/2016 | 136.60 | 4000 | 7.57 | 41360.00 | 5.00 | 27320.00 | 12.57 | 68680.00 | 1.46 | 24771226 | 10768000 | 21536000 | 495424528 | 20068000 | 4.05 |
| 385 | NTPC | 30/06/2016 | 137.25 | 4000 | 7.58 | 41640.00 | 5.00 | 27450.00 | 12.58 | 69090.00 | | | | | | | |
| 386 | NTPC | 28/07/2016 | 138.05 | 4000 | 7.58 | 41880.00 | 5.00 | 27610.00 | 12.58 | 69490.00 | | | | | | | |
| 387 | OFSS | 26/05/2016 | 3500.90 | 150 | 7.50 | 39400.50 | 5.00 | 26256.75 | 12.50 | 65657.25 | 1.03 | 218049 | 415650 | 831300 | 4360996 | 142350 | 3.26 |
| 388 | OFSS | 30/06/2016 | 3519.25 | 150 | 7.52 | 39676.50 | 5.00 | 26394.38 | 12.52 | 66070.88 | | | | | | | |
| 389 | OFSS | 28/07/2016 | 3539.05 | 150 | 7.52 | 39900.00 | 5.00 | 26542.88 | 12.52 | 66442.88 | | | | | | | |
| 390 | OIL | 26/05/2016 | 345.20 | 1200 | 7.53 | 31212.00 | 5.00 | 20712.00 | 12.53 | 51924.00 | 1.16 | 1945154 | 3889200 | 7779600 | 38903089 | 1059600 | 2.72 |
| 391 | OIL | 30/06/2016 | 348.00 | 1200 | 7.53 | 31428.00 | 5.00 | 20880.00 | 12.53 | 52308.00 | | | | | | | |
| 392 | OIL | 28/07/2016 | 349.95 | 1700 | 7.53 | 44778.00 | 5.00 | 29745.75 | 12.53 | 74523.75 | | | | | | | |
| 393 | ONGC | 26/05/2016 | 214.40 | 2000 | 7.54 | 32340.00 | 5.00 | 21440.00 | 12.54 | 53780.00 | 1.40 | 26578138 | 6904000 | 13808000 | 531562772 | 34145500 | 6.42 |
| 394 | ONGC | 30/06/2016 | 215.35 | 2000 | 7.56 | 32560.00 | 5.00 | 21535.00 | 12.56 | 54095.00 | | | | | | | |
| 395 | ONGC | 28/07/2016 | 217.35 | 2500 | 7.53 | 40925.00 | 5.00 | 27168.75 | 12.53 | 68093.75 | | | | | | | |

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| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|------------|------------|----------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 396 | ORIENTBANK | 26/05/2016 | 85.00 | 3000 | 9.09 | 23190.00 | 5.00 | 12750.00 | 14.09 | 35940.00 | 1.18 | 1225397 | 4899000 | 4899000 | 24507940 | 19194000 | 78.32 |
| 397 | ORIENTBANK | 30/06/2016 | 85.15 | 3000 | 9.14 | 23340.00 | 5.00 | 12772.50 | 14.14 | 36112.50 | | | | | | | |
| 398 | ORIENTBANK | 28/07/2016 | 85.90 | 6000 | 9.12 | 46980.00 | 5.00 | 25770.00 | 14.12 | 72750.00 | | | | | | | |
| 399 | PAGEIND | 26/05/2016 | 13292.05 | 50 | 8.36 | 55585.50 | 5.00 | 33230.13 | 13.36 | 88815.63 | 1.02 | 56875 | 113750 | 227500 | 1137517 | 48350 | 4.25 |
| 400 | PAGEIND | 30/06/2016 | 13370.95 | 50 | 8.37 | 55976.50 | 5.00 | 33427.38 | 13.37 | 89403.88 | | | | | | | |
| 401 | PAGEIND | 28/07/2016 | 13446.15 | 50 | 8.37 | 56291.50 | 5.00 | 33615.38 | 13.37 | 89906.88 | | | | | | | |
| 402 | PCJEWELLER | 26/05/2016 | 346.60 | 1300 | 7.53 | 33943.00 | 5.00 | 22529.00 | 12.53 | 56472.00 | 1.15 | 527471 | 1385800 | 2108600 | 10549430 | 1155700 | 10.96 |
| 403 | PCJEWELLER | 30/06/2016 | 344.60 | 1300 | 7.63 | 34177.00 | 5.00 | 22399.00 | 12.63 | 56576.00 | | | | | | | |
| 404 | PCJEWELLER | 28/07/2016 | 351.15 | 1500 | 7.53 | 39660.00 | 5.00 | 26336.25 | 12.53 | 65996.25 | | | | | | | |
| 405 | PETRONET | 26/05/2016 | 275.70 | 3000 | 7.50 | 62040.00 | 5.00 | 41355.00 | 12.50 | 103395.00 | 1.09 | 3750000 | 5691000 | 11382000 | 75000008 | 8514000 | 11.35 |
| 406 | PETRONET | 30/06/2016 | 276.35 | 3000 | 7.54 | 62490.00 | 5.00 | 41452.50 | 12.54 | 103942.50 | | | | | | | |
| 407 | PETRONET | 28/07/2016 | 278.75 | 3000 | 7.52 | 62850.00 | 5.00 | 41812.50 | 12.52 | 104662.50 | | | | | | | |
| 408 | PFC | 26/05/2016 | 175.45 | 2000 | 8.64 | 30320.00 | 5.00 | 17545.00 | 13.64 | 47865.00 | 1.14 | 4251163 | 8362000 | 16726000 | 85023267 | 19794000 | 23.28 |
| 409 | PFC | 30/06/2016 | 176.55 | 2000 | 8.64 | 30520.00 | 5.00 | 17655.00 | 13.64 | 48175.00 | | | | | | | |
| 410 | PFC | 28/07/2016 | 177.50 | 3000 | 8.65 | 46050.00 | 5.00 | 26625.00 | 13.65 | 72675.00 | | | | | | | |
| 411 | PIDILITIND | 26/05/2016 | 609.05 | 1000 | 7.52 | 45790.00 | 5.00 | 30452.50 | 12.52 | 76242.50 | 1.15 | 1559018 | 2487000 | 4974000 | 31180379 | 1167000 | 3.74 |
| 412 | PIDILITIND | 30/06/2016 | 613.95 | 1000 | 7.51 | 46110.00 | 5.00 | 30697.50 | 12.51 | 76807.50 | | | | | | | |
| 413 | PIDILITIND | 28/07/2016 | 617.40 | 1000 | 7.51 | 46370.00 | 5.00 | 30870.00 | 12.51 | 77240.00 | | | | | | | |

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|--------|------------|------------|--------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 414 | PNB | 26/05/2016 | 76.50 | 4000 | 8.65 | 26480.00 | 5.00 | 15300.00 | 13.65 | 41780.00 | 1.31 | 7445090 | 14888000 | 29780000 | 148901807 | 83976000 | 56.40 |
| 415 | PNB | 30/06/2016 | 76.80 | 4000 | 8.68 | 26680.00 | 5.00 | 15360.00 | 13.68 | 42040.00 | | | | | | | |
| 416 | PNB | 28/07/2016 | 77.30 | 7000 | 8.68 | 46970.00 | 5.00 | 27055.00 | 13.68 | 74025.00 | | | | | | | |
| 417 | POWERGRID | 26/05/2016 | 143.50 | 4000 | 7.55 | 43360.00 | 5.00 | 28700.00 | 12.55 | 72060.00 | 1.39 | 22027544 | 10460000 | 20920000 | 440550890 | 22580000 | 5.13 |
| 418 | POWERGRID | 30/06/2016 | 144.30 | 4000 | 7.57 | 43680.00 | 5.00 | 28860.00 | 12.57 | 72540.00 | | | | | | | |
| 419 | POWERGRID | 28/07/2016 | 145.10 | 4000 | 7.57 | 43920.00 | 5.00 | 29020.00 | 12.57 | 72940.00 | | | | | | | |
| 420 | PTC | 26/05/2016 | 65.75 | 8000 | 7.63 | 40160.00 | 5.00 | 26300.00 | 12.63 | 66460.00 | 1.52 | 2480083 | 7704000 | 9920000 | 49601664 | 11392000 | 22.97 |
| 421 | PTC | 30/06/2016 | 66.05 | 8000 | 7.66 | 40480.00 | 5.00 | 26420.00 | 12.66 | 66900.00 | | | | | | | |
| 422 | PTC | 28/07/2016 | 66.40 | 8000 | 7.65 | 40640.00 | 5.00 | 26560.00 | 12.65 | 67200.00 | | | | | | | |
| 423 | RCOM | 26/05/2016 | 51.35 | 8000 | 8.41 | 34560.00 | 5.00 | 20540.00 | 13.41 | 55100.00 | 1.95 | 9922120 | 19840000 | 39688000 | 198442409 | 139462000 | 70.28 |
| 424 | RCOM | 30/06/2016 | 51.55 | 8000 | 8.44 | 34800.00 | 5.00 | 20620.00 | 13.44 | 55420.00 | | | | | | | |
| 425 | RCOM | 28/07/2016 | 51.35 | 10000 | 8.51 | 43700.00 | 5.00 | 25675.00 | 13.51 | 69375.00 | | | | | | | |
| 426 | RECLTD | 26/05/2016 | 162.40 | 2000 | 7.54 | 24500.00 | 5.00 | 16240.00 | 12.54 | 40740.00 | 1.23 | 3886913 | 7772000 | 15546000 | 77738264 | 35338000 | 45.46 |
| 427 | RECLTD | 30/06/2016 | 163.45 | 2000 | 7.55 | 24680.00 | 5.00 | 16345.00 | 12.55 | 41025.00 | | | | | | | |
| 428 | RECLTD | 28/07/2016 | 164.25 | 3000 | 7.56 | 37230.00 | 5.00 | 24637.50 | 12.56 | 61867.50 | | | | | | | |
| 429 | RELCAPITAL | 26/05/2016 | 407.30 | 1500 | 8.28 | 50595.00 | 5.00 | 30547.50 | 13.28 | 81142.50 | 1.23 | 1190286 | 2380500 | 4761000 | 23805737 | 16815000 | 70.63 |
| 430 | RELCAPITAL | 30/06/2016 | 409.50 | 1500 | 8.30 | 50955.00 | 5.00 | 30712.50 | 13.30 | 81667.50 | | | | | | | |
| 431 | RELCAPITAL | 28/07/2016 | 411.55 | 1500 | 8.30 | 51240.00 | 5.00 | 30866.25 | 13.30 | 82106.25 | | | | | | | |

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|--------|----------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 432 | RELIANCE | 26/05/2016 | 973.40 | 500 | 7.51 | 36550.00 | 5.00 | 24335.00 | 12.51 | 60885.00 | 1.03 | 16807639 | 1526000 | 3052500 | 336152785 | 39181000 | 11.66 |
| 433 | RELIANCE | 30/06/2016 | 979.45 | 500 | 7.52 | 36805.00 | 5.00 | 24486.25 | 12.52 | 61291.25 | | | | | | | |
| 434 | RELIANCE | 28/07/2016 | 984.90 | 500 | 7.52 | 37010.00 | 5.00 | 24622.50 | 12.52 | 61632.50 | | | | | | | |
| 435 | RELINFRA | 26/05/2016 | 515.10 | 1300 | 8.15 | 54548.00 | 5.00 | 33481.50 | 13.15 | 88029.50 | 1.16 | 1280549 | 2561000 | 5122000 | 25610992 | 14710800 | 57.44 |
| 436 | RELINFRA | 30/06/2016 | 518.35 | 1300 | 8.15 | 54938.00 | 5.00 | 33692.75 | 13.15 | 88630.75 | | | | | | | |
| 437 | RELINFRA | 28/07/2016 | 521.05 | 1300 | 8.15 | 55237.00 | 5.00 | 33868.25 | 13.15 | 89105.25 | | | | | | | |
| 438 | RPOWER | 26/05/2016 | 49.30 | 12000 | 7.55 | 44640.00 | 5.00 | 29580.00 | 12.55 | 74220.00 | 2.03 | 6926347 | 13848000 | 27696000 | 138526953 | 66660000 | 48.12 |
| 439 | RPOWER | 30/06/2016 | 49.50 | 12000 | 7.56 | 44880.00 | 5.00 | 29700.00 | 12.56 | 74580.00 | | | | | | | |
| 440 | RPOWER | 28/07/2016 | 49.80 | 12000 | 7.55 | 45120.00 | 5.00 | 29880.00 | 12.55 | 75000.00 | | | | | | | |
| 441 | S&P500 | 20/05/2016 | 2046.50 | 250 | 5.01 | 25607.50 | 3.00 | 15348.75 | 8.01 | 40956.25 | 1.08 | 51412 | - | - | - | - | - |
| 442 | S&P500 | 17/06/2016 | 2042.00 | 250 | 5.04 | 25752.50 | 3.00 | 15315.00 | 8.04 | 41067.50 | | | | | | | |
| 443 | S&P500 | 15/07/2016 | 2071.25 | 250 | 5.00 | 25897.50 | 3.00 | 15534.38 | 8.00 | 41431.88 | | | | | | | |
| 444 | S&P500 | 16/09/2016 | 2097.50 | 250 | 5.00 | 26225.00 | 3.00 | 15731.25 | 8.00 | 41956.25 | | | | | | | |
| 445 | S&P500 | 16/12/2016 | 2136.00 | 250 | 5.00 | 26707.50 | 3.00 | 16020.00 | 8.00 | 42727.50 | | | | | | | |
| 446 | S&P500 | 17/03/2017 | 2175.50 | 250 | 5.00 | 27200.00 | 3.00 | 16316.25 | 8.00 | 43516.25 | | | | | | | |
| 447 | SAIL | 26/05/2016 | 42.25 | 9000 | 9.25 | 35190.00 | 5.00 | 19012.50 | 14.25 | 54202.50 | 2.37 | 10326252 | 20646000 | 41301000 | 206525041 | 75006000 | 36.32 |
| 448 | SAIL | 30/06/2016 | 42.40 | 9000 | 9.29 | 35460.00 | 5.00 | 19080.00 | 14.29 | 54540.00 | | | | | | | |
| 449 | SAIL | 28/07/2016 | 42.35 | 12000 | 9.35 | 47520.00 | 5.00 | 25410.00 | 14.35 | 72930.00 | | | | | | | |

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|--------|------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 450 | SBIN | 26/05/2016 | 180.60 | 2000 | 8.12 | 29320.00 | 5.00 | 18060.00 | 13.12 | 47380.00 | 1.11 | 29465491 | 7936000 | 15872000 | 589309830 | 123711000 | 20.99 |
| 451 | SBIN | 30/06/2016 | 180.10 | 2000 | 8.20 | 29520.00 | 5.00 | 18010.00 | 13.20 | 47530.00 | | | | | | | |
| 452 | SBIN | 28/07/2016 | 180.50 | 3000 | 8.22 | 44520.00 | 5.00 | 27075.00 | 13.22 | 71595.00 | | | | | | | |
| 453 | SIEMENS | 26/05/2016 | 1156.00 | 400 | 7.50 | 34700.00 | 5.00 | 23120.00 | 12.50 | 57820.00 | 1.04 | 890273 | 1318000 | 2636400 | 17805470 | 1521600 | 8.55 |
| 454 | SIEMENS | 30/06/2016 | 1161.80 | 400 | 7.52 | 34944.00 | 5.00 | 23236.00 | 12.52 | 58180.00 | | | | | | | |
| 455 | SIEMENS | 28/07/2016 | 1169.50 | 500 | 7.51 | 43925.00 | 5.00 | 29237.50 | 12.51 | 73162.50 | | | | | | | |
| 456 | SKSMICRO | 26/05/2016 | 633.30 | 1000 | 7.51 | 47590.00 | 5.00 | 31665.00 | 12.51 | 79255.00 | 1.11 | 1239171 | 2478000 | 4956000 | 24783422 | 11126000 | 44.89 |
| 457 | SKSMICRO | 30/06/2016 | 637.20 | 1000 | 7.52 | 47930.00 | 5.00 | 31860.00 | 12.52 | 79790.00 | | | | | | | |
| 458 | SKSMICRO | 28/07/2016 | 641.65 | 1000 | 7.51 | 48200.00 | 5.00 | 32082.50 | 12.51 | 80282.50 | | | | | | | |
| 459 | SOUTHBANK | 26/05/2016 | 18.35 | 22000 | 7.68 | 31020.00 | 5.00 | 20185.00 | 12.68 | 51205.00 | 5.45 | 13502947 | 27390000 | 54010000 | 270058948 | 42590000 | 15.77 |
| 460 | SOUTHBANK | 30/06/2016 | 18.40 | 22000 | 7.72 | 31240.00 | 5.00 | 20240.00 | 12.72 | 51480.00 | | | | | | | |
| 461 | SOUTHBANK | 28/07/2016 | 18.55 | 30000 | 7.65 | 42600.00 | 5.00 | 27825.00 | 12.65 | 70425.00 | | | | | | | |
| 462 | SRF | 26/05/2016 | 1266.45 | 400 | 10.03 | 50812.00 | 5.00 | 25329.00 | 15.03 | 76141.00 | 1.03 | 273440 | 546800 | 1093600 | 5468800 | 1094800 | 20.02 |
| 463 | SRF | 30/06/2016 | 1275.10 | 400 | 10.03 | 51168.00 | 5.00 | 25502.00 | 15.03 | 76670.00 | | | | | | | |
| 464 | SRF | 28/07/2016 | 1282.55 | 500 | 10.03 | 64320.00 | 5.00 | 32063.75 | 15.03 | 96383.75 | | | | | | | |
| 465 | SRTRANSFIN | 26/05/2016 | 1136.65 | 600 | 11.41 | 77826.00 | 5.00 | 34099.50 | 16.41 | 111925.50 | 1.06 | 1677795 | 1590600 | 3181800 | 33555914 | 4020000 | 11.98 |
| 466 | SRTRANSFIN | 30/06/2016 | 1143.05 | 600 | 11.43 | 78372.00 | 5.00 | 34291.50 | 16.43 | 112663.50 | | | | | | | |
| 467 | SRTRANSFIN | 28/07/2016 | 1143.95 | 600 | 11.48 | 78816.00 | 5.00 | 34318.50 | 16.48 | 113134.50 | | | | | | | |

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***The SPAN margin % has been rounded off to the second decimal point.**

PDEOD = Previous Day's End-Of-Day

This report gives the SPAN and second line of defense requirement at the beginning of the day. The Margin requirements are subject to change intraday by NSE.

As on Date : 19-MAY-16

| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|-----------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 468 | STAR | 26/05/2016 | 1140.80 | 400 | 7.51 | 34260.00 | 5.00 | 22816.00 | 12.51 | 57076.00 | 1.05 | 615197 | 1230000 | 2460400 | 12303958 | 1327200 | 10.79 |
| 469 | STAR | 30/06/2016 | 1147.80 | 400 | 7.51 | 34500.00 | 5.00 | 22956.00 | 12.51 | 57456.00 | | | | | | | |
| 470 | STAR | 28/07/2016 | 1152.35 | 500 | 7.53 | 43370.00 | 5.00 | 28808.75 | 12.53 | 72178.75 | | | | | | | |
| 471 | SUNPHARMA | 26/05/2016 | 796.70 | 600 | 7.51 | 35904.00 | 5.00 | 23901.00 | 12.51 | 59805.00 | 1.13 | 10835823 | 1848600 | 3697200 | 216716461 | 18169800 | 8.38 |
| 472 | SUNPHARMA | 30/06/2016 | 801.70 | 600 | 7.52 | 36156.00 | 5.00 | 24051.00 | 12.52 | 60207.00 | | | | | | | |
| 473 | SUNPHARMA | 28/07/2016 | 805.90 | 600 | 7.52 | 36360.00 | 5.00 | 24177.00 | 12.52 | 60537.00 | | | | | | | |
| 474 | SUNTV | 26/05/2016 | 429.20 | 2000 | 10.45 | 89700.00 | 5.00 | 42920.00 | 15.45 | 132620.00 | 1.16 | 985211 | 1970000 | 3940000 | 19704232 | 10854000 | 55.08 |
| 475 | SUNTV | 30/06/2016 | 430.75 | 2000 | 10.48 | 90320.00 | 5.00 | 43075.00 | 15.48 | 133395.00 | | | | | | | |
| 476 | SUNTV | 28/07/2016 | 433.60 | 2000 | 10.48 | 90840.00 | 5.00 | 43360.00 | 15.48 | 134200.00 | | | | | | | |
| 477 | SYNDIBANK | 26/05/2016 | 68.80 | 5000 | 10.35 | 35600.00 | 5.00 | 17200.00 | 15.35 | 52800.00 | 1.45 | 2036642 | 7175000 | 8145000 | 40732856 | 22582000 | 55.44 |
| 478 | SYNDIBANK | 30/06/2016 | 69.05 | 5000 | 10.38 | 35850.00 | 5.00 | 17262.50 | 15.38 | 53112.50 | | | | | | | |
| 479 | SYNDIBANK | 28/07/2016 | 69.55 | 9000 | 10.37 | 64890.00 | 5.00 | 31297.50 | 15.37 | 96187.50 | | | | | | | |
| 480 | TATACHEM | 26/05/2016 | 417.55 | 1100 | 7.50 | 34463.00 | 5.00 | 22965.25 | 12.50 | 57428.25 | 1.20 | 1759304 | 3517800 | 7036700 | 35186084 | 3927000 | 11.16 |
| 481 | TATACHEM | 30/06/2016 | 419.60 | 1100 | 7.52 | 34705.00 | 5.00 | 23078.00 | 12.52 | 57783.00 | | | | | | | |
| 482 | TATACHEM | 28/07/2016 | 422.20 | 1500 | 7.52 | 47595.00 | 5.00 | 31665.00 | 12.52 | 79260.00 | | | | | | | |
| 483 | TATACOMM | 26/05/2016 | 451.75 | 1100 | 7.51 | 37334.00 | 5.00 | 24846.25 | 12.51 | 62180.25 | 1.11 | 712667 | 1424500 | 2850100 | 14253357 | 4414300 | 30.97 |
| 484 | TATACOMM | 30/06/2016 | 452.75 | 1100 | 7.55 | 37598.00 | 5.00 | 24901.25 | 12.55 | 62499.25 | | | | | | | |
| 485 | TATACOMM | 28/07/2016 | 457.15 | 1400 | 7.52 | 48118.00 | 5.00 | 32000.50 | 12.52 | 80118.50 | | | | | | | |

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As on Date : 19-MAY-16

| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 486 | TATAELXSI | 26/05/2016 | 1927.20 | 300 | 7.50 | 43377.00 | 5.00 | 28908.00 | 12.50 | 72285.00 | 1.04 | 171905 | 343800 | 687600 | 3438117 | 1090500 | 31.72 |
| 487 | TATAELXSI | 30/06/2016 | 1937.35 | 300 | 7.52 | 43680.00 | 5.00 | 29060.25 | 12.52 | 72740.25 | | | | | | | |
| 488 | TATAELXSI | 28/07/2016 | 1947.20 | 300 | 7.52 | 43926.00 | 5.00 | 29208.00 | 12.52 | 73134.00 | | | | | | | |
| 489 | TATAGLOBAL | 26/05/2016 | 121.25 | 4000 | 7.54 | 36560.00 | 5.00 | 24250.00 | 12.54 | 60810.00 | 1.65 | 3905825 | 7808000 | 15620000 | 78116503 | 26297000 | 33.66 |
| 490 | TATAGLOBAL | 30/06/2016 | 121.95 | 4000 | 7.54 | 36800.00 | 5.00 | 24390.00 | 12.54 | 61190.00 | | | | | | | |
| 491 | TATAGLOBAL | 28/07/2016 | 122.70 | 4500 | 7.54 | 41625.00 | 5.00 | 27607.50 | 12.54 | 69232.50 | | | | | | | |
| 492 | TAMOTORS | 26/05/2016 | 384.40 | 1500 | 8.15 | 46980.00 | 5.00 | 28830.00 | 13.15 | 75810.00 | 1.04 | 19341879 | 3672000 | 7345500 | 386837598 | 43174500 | 11.16 |
| 493 | TAMOTORS | 30/06/2016 | 386.10 | 1500 | 8.17 | 47310.00 | 5.00 | 28957.50 | 13.17 | 76267.50 | | | | | | | |
| 494 | TAMOTORS | 28/07/2016 | 390.40 | 1500 | 8.13 | 47580.00 | 5.00 | 29280.00 | 13.13 | 76860.00 | | | | | | | |
| 495 | TAMATRDVR | 26/05/2016 | 269.75 | 2100 | 7.52 | 42588.00 | 5.00 | 28323.75 | 12.52 | 70911.75 | 1.11 | 5058792 | 5035800 | 10073700 | 101175852 | 17215800 | 17.02 |
| 496 | TAMATRDVR | 30/06/2016 | 271.30 | 2100 | 7.53 | 42882.00 | 5.00 | 28486.50 | 12.53 | 71368.50 | | | | | | | |
| 497 | TAMATRDVR | 28/07/2016 | 272.50 | 2100 | 7.54 | 43134.00 | 5.00 | 28612.50 | 12.54 | 71746.50 | | | | | | | |
| 498 | TATAPOWER | 26/05/2016 | 70.25 | 8000 | 7.57 | 42560.00 | 5.00 | 28100.00 | 12.57 | 70660.00 | 1.42 | 18114289 | 21272000 | 42552000 | 362285786 | 33816000 | 9.33 |
| 499 | TATAPOWER | 30/06/2016 | 70.60 | 8000 | 7.59 | 42880.00 | 5.00 | 28240.00 | 12.59 | 71120.00 | | | | | | | |
| 500 | TATAPOWER | 28/07/2016 | 71.00 | 9000 | 7.59 | 48510.00 | 5.00 | 31950.00 | 12.59 | 80460.00 | | | | | | | |
| 501 | TATASTEEL | 26/05/2016 | 330.05 | 2000 | 7.82 | 51600.00 | 5.00 | 33005.00 | 12.82 | 84605.00 | 1.21 | 6667130 | 4272000 | 8544000 | 133342619 | 45788000 | 34.34 |
| 502 | TATASTEEL | 30/06/2016 | 331.70 | 2000 | 7.83 | 51960.00 | 5.00 | 33170.00 | 12.83 | 85130.00 | | | | | | | |
| 503 | TATASTEEL | 28/07/2016 | 333.80 | 2000 | 7.83 | 52260.00 | 5.00 | 33380.00 | 12.83 | 85640.00 | | | | | | | |

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|--------|------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 504 | TCS | 26/05/2016 | 2552.50 | 200 | 7.50 | 38296.00 | 5.00 | 25525.00 | 12.50 | 63821.00 | 1.02 | 5236950 | 591400 | 1183000 | 104739006 | 4826400 | 4.61 |
| 505 | TCS | 30/06/2016 | 2542.45 | 200 | 7.58 | 38566.00 | 5.00 | 25424.50 | 12.58 | 63990.50 | | | | | | | |
| 506 | TCS | 28/07/2016 | 2556.95 | 250 | 7.58 | 48477.50 | 5.00 | 31961.88 | 12.58 | 80439.38 | | | | | | | |
| 507 | TECHM | 26/05/2016 | 485.25 | 1000 | 7.51 | 36450.00 | 5.00 | 24262.50 | 12.51 | 60712.50 | 1.03 | 6144015 | 3085000 | 6170000 | 122880301 | 6002000 | 4.88 |
| 508 | TECHM | 30/06/2016 | 487.85 | 1000 | 7.52 | 36700.00 | 5.00 | 24392.50 | 12.52 | 61092.50 | | | | | | | |
| 509 | TECHM | 28/07/2016 | 491.70 | 1100 | 7.51 | 40601.00 | 5.00 | 27043.50 | 12.51 | 67644.50 | | | | | | | |
| 510 | TITAN | 26/05/2016 | 365.80 | 1500 | 7.52 | 41265.00 | 5.00 | 27435.00 | 12.52 | 68700.00 | 1.09 | 4167782 | 4213500 | 8428500 | 83355648 | 9963000 | 11.95 |
| 511 | TITAN | 30/06/2016 | 366.40 | 1500 | 7.56 | 41565.00 | 5.00 | 27480.00 | 12.56 | 69045.00 | | | | | | | |
| 512 | TITAN | 28/07/2016 | 370.50 | 1500 | 7.52 | 41790.00 | 5.00 | 27787.50 | 12.52 | 69577.50 | | | | | | | |
| 513 | TORNTPHARM | 26/05/2016 | 1388.45 | 400 | 7.51 | 41688.00 | 5.00 | 27769.00 | 12.51 | 69457.00 | 1.08 | 486580 | 972800 | 1946000 | 9731600 | 240400 | 2.47 |
| 514 | TORNTPHARM | 30/06/2016 | 1395.25 | 400 | 7.52 | 41984.00 | 5.00 | 27905.00 | 12.52 | 69889.00 | | | | | | | |
| 515 | TORNTPHARM | 28/07/2016 | 1401.65 | 400 | 7.53 | 42220.00 | 5.00 | 28033.00 | 12.53 | 70253.00 | | | | | | | |
| 516 | TV18BRDCST | 26/05/2016 | 41.15 | 17000 | 7.80 | 54570.00 | 5.00 | 34977.50 | 12.80 | 89547.50 | 2.43 | 6788400 | 13566000 | 27149000 | 135768011 | 85782000 | 63.18 |
| 517 | TV18BRDCST | 30/06/2016 | 41.40 | 17000 | 7.83 | 55080.00 | 5.00 | 35190.00 | 12.83 | 90270.00 | | | | | | | |
| 518 | TV18BRDCST | 28/07/2016 | 41.55 | 17000 | 7.82 | 55250.00 | 5.00 | 35317.50 | 12.82 | 90567.50 | | | | | | | |
| 519 | TVSMOTOR | 26/05/2016 | 296.55 | 2000 | 8.22 | 48780.00 | 5.00 | 29655.00 | 13.22 | 78435.00 | 1.35 | 2024043 | 4048000 | 8096000 | 40480865 | 12340000 | 30.48 |
| 520 | TVSMOTOR | 30/06/2016 | 295.30 | 2000 | 8.32 | 49140.00 | 5.00 | 29530.00 | 13.32 | 78670.00 | | | | | | | |
| 521 | TVSMOTOR | 28/07/2016 | 301.95 | 2000 | 8.18 | 49400.00 | 5.00 | 30195.00 | 13.18 | 79595.00 | | | | | | | |

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|--------|------------|------------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 522 | UBL | 26/05/2016 | 734.95 | 500 | 7.53 | 27660.00 | 5.00 | 18373.75 | 12.53 | 46033.75 | 1.09 | 690383 | 1380500 | 2761500 | 13807678 | 2099500 | 15.21 |
| 523 | UBL | 30/06/2016 | 738.75 | 500 | 7.54 | 27855.00 | 5.00 | 18468.75 | 12.54 | 46323.75 | | | | | | | |
| 524 | UBL | 28/07/2016 | 746.40 | 700 | 7.51 | 39221.00 | 5.00 | 26124.00 | 12.51 | 65345.00 | | | | | | | |
| 525 | UCOBANK | 26/05/2016 | 34.50 | 10000 | 10.17 | 35100.00 | 5.00 | 17250.00 | 15.17 | 52350.00 | 2.90 | 2313758 | 9250000 | 9250000 | 46275174 | 19470000 | 42.07 |
| 526 | UCOBANK | 30/06/2016 | 34.50 | 10000 | 10.26 | 35400.00 | 5.00 | 17250.00 | 15.26 | 52650.00 | | | | | | | |
| 527 | ULTRACEMCO | 26/05/2016 | 3223.25 | 200 | 7.51 | 48436.00 | 5.00 | 32232.50 | 12.51 | 80668.50 | 1.02 | 1029204 | 474400 | 948800 | 20584091 | 1383200 | 6.72 |
| 528 | ULTRACEMCO | 30/06/2016 | 3239.20 | 200 | 7.53 | 48778.00 | 5.00 | 32392.00 | 12.53 | 81170.00 | | | | | | | |
| 529 | ULTRACEMCO | 28/07/2016 | 3269.80 | 200 | 7.50 | 49052.00 | 5.00 | 32698.00 | 12.50 | 81750.00 | | | | | | | |
| 530 | UNIONBANK | 26/05/2016 | 110.90 | 3000 | 9.95 | 33120.00 | 5.00 | 16635.00 | 14.95 | 49755.00 | 1.80 | 2513345 | 5025000 | 10053000 | 50266904 | 25066000 | 49.87 |
| 531 | UNIONBANK | 30/06/2016 | 109.70 | 3000 | 10.14 | 33360.00 | 5.00 | 16455.00 | 15.14 | 49815.00 | | | | | | | |
| 532 | UNIONBANK | 28/07/2016 | 112.10 | 4000 | 9.97 | 44720.00 | 5.00 | 22420.00 | 14.97 | 67140.00 | | | | | | | |
| 533 | UNITECH | 26/05/2016 | 4.15 | 77000 | 12.05 | 38500.00 | 5.29 | 16904.20 | 17.34 | 55404.20 | 24.10 | 18278463 | 73073000 | 73073000 | 365569278 | 233409000 | 63.85 |
| 534 | UNITECH | 30/06/2016 | 4.15 | 77000 | 12.29 | 39270.00 | 5.29 | 16904.20 | 17.58 | 56174.20 | | | | | | | |
| 535 | UNITECH | 28/07/2016 | 4.20 | 99000 | 12.14 | 50490.00 | 5.29 | 21995.82 | 17.43 | 72485.82 | | | | | | | |
| 536 | UPL | 26/05/2016 | 572.60 | 1000 | 8.61 | 49280.00 | 5.00 | 28630.00 | 13.61 | 77910.00 | 1.05 | 3014294 | 2788000 | 5577000 | 60285890 | 11310000 | 18.76 |
| 537 | UPL | 30/06/2016 | 572.20 | 1000 | 8.67 | 49630.00 | 5.00 | 28610.00 | 13.67 | 78240.00 | | | | | | | |
| 538 | UPL | 28/07/2016 | 578.60 | 1200 | 8.63 | 59892.00 | 5.00 | 34716.00 | 13.63 | 94608.00 | | | | | | | |

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As on Date : 19-MAY-16



| Sr No. | Scrip | Expiry | Rate | Lot Size | SPAN * Margin % | SPAN Amount(A) | Exposure Margin% | Exposure Mrgn Amt(B) | Total % | Total Amount | Spread Margin N Month | Position Limit Client-wise | STOCK FUTURE Limit TM/FII's-wise | OVER ALL Limit TM/FII's-wise | Position Limit Market Wide | PDEOD Open-Int Qty | PDEOD Open-Int (%) |
|--------|------------|------------|--------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|----------------------------|----------------------------------|------------------------------|----------------------------|--------------------|--------------------|
| 539 | VEDL | 26/05/2016 | 99.50 | 4000 | 11.80 | 46960.00 | 6.08 | 24198.40 | 17.88 | 71158.40 | 2.01 | 11007253 | 14448000 | 28900000 | 220145074 | 83834000 | 38.08 |
| 540 | VEDL | 30/06/2016 | 100.10 | 4000 | 11.81 | 47280.00 | 6.08 | 24344.32 | 17.89 | 71624.32 | | | | | | | |
| 541 | VEDL | 28/07/2016 | 100.70 | 6000 | 11.81 | 71340.00 | 6.08 | 36735.36 | 17.89 | 108075.36 | | | | | | | |
| 542 | VOLTAS | 26/05/2016 | 331.60 | 1600 | 7.66 | 40640.00 | 5.00 | 26528.00 | 12.66 | 67168.00 | 1.21 | 2306312 | 4611200 | 9224000 | 46126252 | 12026000 | 26.07 |
| 543 | VOLTAS | 30/06/2016 | 332.55 | 1600 | 7.69 | 40928.00 | 5.00 | 26604.00 | 12.69 | 67532.00 | | | | | | | |
| 544 | VOLTAS | 28/07/2016 | 335.90 | 2000 | 7.66 | 51440.00 | 5.00 | 33590.00 | 12.66 | 85030.00 | | | | | | | |
| 545 | WIPRO | 26/05/2016 | 540.85 | 1000 | 7.50 | 40560.00 | 5.00 | 27042.50 | 12.50 | 67602.50 | 1.11 | 6438610 | 2705000 | 5411000 | 128772200 | 11790000 | 9.16 |
| 546 | WIPRO | 30/06/2016 | 543.75 | 1000 | 7.51 | 40850.00 | 5.00 | 27187.50 | 12.51 | 68037.50 | | | | | | | |
| 547 | WIPRO | 28/07/2016 | 547.30 | 1000 | 7.51 | 41080.00 | 5.00 | 27365.00 | 12.51 | 68445.00 | | | | | | | |
| 548 | WOCKPHARMA | 26/05/2016 | 956.65 | 375 | 7.50 | 26921.25 | 5.04 | 18080.69 | 12.54 | 45001.94 | 1.05 | 283833 | 567375 | 1135125 | 5676674 | 3526350 | 62.12 |
| 549 | WOCKPHARMA | 30/06/2016 | 961.95 | 375 | 7.52 | 27112.50 | 5.04 | 18180.86 | 12.56 | 45293.36 | | | | | | | |
| 550 | WOCKPHARMA | 28/07/2016 | 968.45 | 600 | 7.51 | 43620.00 | 5.04 | 29285.93 | 12.55 | 72905.93 | | | | | | | |
| 551 | YESBANK | 26/05/2016 | 974.40 | 700 | 7.50 | 51170.00 | 5.00 | 34104.00 | 12.50 | 85274.00 | 1.03 | 3283891 | 1590400 | 3181500 | 65677838 | 15265600 | 23.24 |
| 552 | YESBANK | 30/06/2016 | 969.40 | 700 | 7.59 | 51527.00 | 5.00 | 33929.00 | 12.59 | 85456.00 | | | | | | | |
| 553 | YESBANK | 28/07/2016 | 974.45 | 700 | 7.60 | 51821.00 | 5.00 | 34105.75 | 12.60 | 85926.75 | | | | | | | |
| 554 | ZEEL | 26/05/2016 | 437.40 | 1300 | 7.90 | 44902.00 | 5.00 | 28431.00 | 12.90 | 73333.00 | 1.14 | 5467785 | 3615300 | 7230600 | 109355701 | 13851500 | 12.67 |
| 555 | ZEEL | 30/06/2016 | 439.95 | 1300 | 7.91 | 45214.00 | 5.00 | 28596.75 | 12.91 | 73810.75 | | | | | | | |
| 556 | ZEEL | 28/07/2016 | 442.00 | 1300 | 7.91 | 45461.00 | 5.00 | 28730.00 | 12.91 | 74191.00 | | | | | | | |

*** End of Report ***

IBREALEST,JINDALSTEL is under ban for trade date 19-May-2016.

* Client-wise position limit, Future & over all TM-wise Position Limit, MWPL, Open Interest and Open interest % are consolidated for all contracts of that particular scrip.

The Trading member position limits in equity index future contract shall be higher of Rs 500 Crores or 15 % of the total open interest, calculated on real time basis, in market in equity index future contracts.

The Trading member position limits in equity index option contract shall be higher of Rs 500 Crores or 15 % of the total open interest, calculated on real time basis, in market in equity index option contracts.

At the client level, the participant needs to disclose his exposure to NSE in case he crosses 15 % of the open interest , calculated on real time basis, in that underlying index.

* Futures Position Limit TM/MF/FII is limit levied on TM/MF/FII 's future positions scrip wise.

Overall Position Limit TM/MF/FII is limit levied on TM/MF/FII 's overall positions scrip wise. (futures + options).

*The SPAN margin % has been rounded off to the second decimal point.

PDEOD = Previous Day's End-Of-Day

This report gives the SPAN and second line of defense requirement at the beginning of the day. The Margin requirements are subject to change intraday by NSE.