

## India ICC Daily Applicable Margin Report

Sr. No	Date	Underlying Assets	Product Type	Product	Lot Size	Contract Value	India ICC IM (IN USD)	India ICC ELM (IN USD)	Total Margin (IN USD)
1	16-11-2017	BRENT CRUDE	Commodities	BRENTCRUDE	100	6,182.00	333.83	3.09	336.92
2	16-11-2017	COPPER	Commodities	COPPER	1	6,712.50	330.37	33.56	363.93
3	16-11-2017	GOLD	Commodities	GOLD	32	40,899.20	1,329.22	102.25	1,431.47
4	16-11-2017	GOLDKG	Commodities	GOLDKG	100	45,575.00	1,481.19	113.94	1,595.13
5	16-11-2017	SILVER	Commodities	SILVER	1000	16,970.00	1,103.05	42.43	1,145.48
6	16-11-2017	WTI CRUDE	Commodities	WTICRUDE	100	5,525.00	301.11	2.76	303.87
7	16-11-2017	EUR-USD	Currencies	EURUSD	12500	14,750.00	250.73	14.75	265.48
8	16-11-2017	GBP-USD	Currencies	GBPUSD	6250	8,250.00	172.88	8.25	181.13
9	16-11-2017	JPY-USD	Currencies	JPYUSD	1000000	8,864.00	202.99	17.73	220.72
10	16-11-2017	ACC LTD	Dom. Equities	ACC	6	10,634.70	797.60	531.74	1,329.34
11	16-11-2017	ADANI PORTS	Dom. Equities	ADANIPTS	40	16,332.00	1,224.90	816.60	2,041.50
12	16-11-2017	AMBUJA CEMENTS LTD	Dom. Equities	AMBUJACEM	40	11,068.00	830.10	553.40	1,383.50
13	16-11-2017	APOLLO HOSPITALS ENTERPRISE LT	Dom. Equities	APOLLOHOSP	8	7,989.20	599.19	399.46	998.65
14	16-11-2017	ASHOK LEYLAND LTD	Dom. Equities	ASHOKLEY	110	12,507.00	938.03	625.35	1,563.38
15	16-11-2017	ASIAN PAINTS LTD	Dom. Equities	ASIANPAINT	10	11,799.00	884.92	589.95	1,474.87
16	16-11-2017	AUROBINDO PHARMA LTD	Dom. Equities	AUROPHARMA	15	10,461.75	784.63	523.09	1,307.72
17	16-11-2017	AXIS BANK LTD	Dom. Equities	AXISBANK	20	10,870.00	896.12	543.50	1,439.62
18	16-11-2017	BAJAJ AUTO LTD	Dom. Equities	BAJAJAUTO	5	16,103.00	1,207.72	805.15	2,012.87
19	16-11-2017	BAJAJ FINSERV LTD	Dom. Equities	BAJAJFINSV	2	9,851.80	738.89	492.59	1,231.48
20	16-11-2017	BAJAJ FINANCE LTD	Dom. Equities	BAJFINANCE	10	17,194.00	1,461.49	859.70	2,321.19
21	16-11-2017	BANK OF BARODA	Dom. Equities	BANKBARODA	60	10,497.00	1,663.34	524.85	2,188.19
22	16-11-2017	BHARAT ELECTRONICS LTD	Dom. Equities	BEL	72	12,729.60	954.72	636.48	1,591.20
23	16-11-2017	BHARAT FORGE LTD	Dom. Equities	BHARATFORG	20	13,864.00	1,039.80	693.20	1,733.00
24	16-11-2017	BHARTI AIRTEL LTD	Dom. Equities	BHARTIARTL	25	12,215.00	1,120.43	610.75	1,731.18
25	16-11-2017	BHARAT HEAVY ELECTRICALS LTD	Dom. Equities	BHEL	120	10,620.00	874.49	531.00	1,405.49
26	16-11-2017	BOSCH LTD	Dom. Equities	BOSCHLTD	5	9,627.25	722.04	481.36	1,203.40
27	16-11-2017	BHARAT PETROLEUM CORP LTD	Dom. Equities	BPCL	20	10,127.00	759.52	506.35	1,265.87
28	16-11-2017	BRITANNIA INDUSTRIES LTD	Dom. Equities	BRITANNIA	3	14,259.00	1,069.43	712.95	1,782.38
29	16-11-2017	CADILA HEALTHCARE LTD	Dom. Equities	CADILAHC	20	8,810.00	770.88	440.50	1,211.38
30	16-11-2017	CANARA BANK	Dom. Equities	CANBK	40	14,838.00	2,673.56	741.90	3,415.46
31	16-11-2017	CIPLA LTD	Dom. Equities	CIPLA	15	8,927.25	669.54	446.36	1,115.90
32	16-11-2017	COAL INDIA LTD	Dom. Equities	COALINDIA	40	10,924.00	819.30	546.20	1,365.50
33	16-11-2017	COLGATE PALMOLIVE IND LTD	Dom. Equities	COLPAL	10	10,452.00	783.90	522.60	1,306.50
34	16-11-2017	CONTAINER CORPORATION OF INDIA	Dom. Equities	CONCOR	10	13,360.50	1,002.04	668.03	1,670.07
35	16-11-2017	CUMMINS INDIA LTD	Dom. Equities	CUMMINSIND	10	8,544.50	640.84	427.23	1,068.07
36	16-11-2017	DABUR INDIA LTD	Dom. Equities	DABUR	40	13,420.00	1,006.50	671.00	1,677.50
37	16-11-2017	DIVIS LABORATORIES LTD	Dom. Equities	DIVISLAB	15	15,264.00	2,198.02	763.20	2,961.22
38	16-11-2017	DLF LTD	Dom. Equities	DLF	65	13,263.25	1,505.38	663.16	2,168.54

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39	16-11-2017	DR REDDYS LABORATORIES LTD	Dom. Equities	DRREDDY	5	11,565.25	867.39	578.26	1,445.65
40	16-11-2017	EICHER MOTORS LTD	Dom. Equities	EICHERMOT	5	15,277.25	1,145.79	763.86	1,909.65
41	16-11-2017	EXIDE INDUSTRIES LTD	Dom. Equities	EXIDEIND	60	11,793.00	884.48	589.65	1,474.13
42	16-11-2017	GAIL INDIA LTD	Dom. Equities	GAIL	30	13,494.00	1,012.05	674.70	1,686.75
43	16-11-2017	GLENMARK PHARMACEUTICALS LTD	Dom. Equities	GLENMARK	15	8,769.00	657.67	438.45	1,096.12
44	16-11-2017	GODREJ CONSUMER PRODUCTS LTD	Dom. Equities	GODREJCP	10	9,203.50	690.26	460.18	1,150.44
45	16-11-2017	GRASIM INDUSTRIES LTD	Dom. Equities	GRASIM	10	11,834.00	887.55	591.70	1,479.25
46	16-11-2017	HAVELLS INDIA LTD	Dom. Equities	HAVELLS	30	15,180.00	1,138.50	759.00	1,897.50
47	16-11-2017	HCL TECHNOLOGIES LTD	Dom. Equities	HCLTECH	10	8,505.50	637.91	425.28	1,063.19
48	16-11-2017	HOUSING DEV FINANCE CO	Dom. Equities	HDFC	10	16,561.50	1,242.11	828.08	2,070.19
49	16-11-2017	HDFC BANK LTD	Dom. Equities	HDFCBANK	10	18,034.00	1,352.55	901.70	2,254.25
50	16-11-2017	HERO MOTOCORP LTD	Dom. Equities	HEROMOTOCO	3	11,054.85	829.11	552.74	1,381.85
51	16-11-2017	HINDALCO INDUSTRIES LTD	Dom. Equities	HINDALCO	50	12,627.50	947.06	631.38	1,578.44
52	16-11-2017	HINDUSTAN PETROLEUM CORPORATIO	Dom. Equities	HINDPETRO	20	8,298.00	622.35	414.90	1,037.25
53	16-11-2017	HINDUSTAN UNILEVER LTD	Dom. Equities	HINDUNILVR	10	12,680.50	951.04	634.03	1,585.07
54	16-11-2017	HINDUSTAN ZINC LTD	Dom. Equities	HINDZINC	50	14,860.00	1,114.50	743.00	1,857.50
55	16-11-2017	INDIABULLS HOUSING FIN LTD	Dom. Equities	IBULHSGFIN	15	17,478.75	1,310.91	873.94	2,184.85
56	16-11-2017	ICICI BANK LTD	Dom. Equities	ICICIBANK	44	13,919.40	1,228.09	695.97	1,924.06
57	16-11-2017	IDEA CELLULAR LTD	Dom. Equities	IDEA	110	10,312.50	1,150.34	515.63	1,665.97
58	16-11-2017	IDFC BANK LTD	Dom. Equities	IDFCBANK	150	8,227.50	658.20	411.38	1,069.58
59	16-11-2017	INTERGLOBE AVIATION LIMITED	Dom. Equities	INDIGO	10	11,667.00	875.02	583.35	1,458.37
60	16-11-2017	INDUSIND BANK LTD	Dom. Equities	INDUSINDBK	10	16,009.00	1,200.67	800.45	2,001.12
61	16-11-2017	BHARTI INFRA TEL LTD	Dom. Equities	INFRA TEL	25	9,471.25	912.66	473.56	1,386.22
62	16-11-2017	INFOSYS LTD	Dom. Equities	INFY	10	9,544.00	715.80	477.20	1,193.00
63	16-11-2017	INDIAN OIL CORP LTD	Dom. Equities	IOC	35	13,662.25	1,024.67	683.11	1,707.78
64	16-11-2017	ITC LTD	Dom. Equities	ITC	40	10,138.00	760.35	506.90	1,267.25
65	16-11-2017	JSW STEEL LTD	Dom. Equities	JSWSTEEL	50	12,815.00	961.13	640.75	1,601.88
66	16-11-2017	KOTAK MAHINDRA BANK LTD	Dom. Equities	KOTAKBANK	15	15,222.00	1,141.65	761.10	1,902.75
67	16-11-2017	LIC HOUSING FINANCE LTD	Dom. Equities	LICHSGFIN	15	8,697.75	652.33	434.89	1,087.22
68	16-11-2017	LARSEN AND TOUBRO	Dom. Equities	LT	15	18,163.50	1,362.26	908.18	2,270.44
69	16-11-2017	LUPIN LTD	Dom. Equities	LUPIN	10	8,247.50	1,116.35	412.38	1,528.73
70	16-11-2017	MAHINDRA & MAHINDRA LTD	Dom. Equities	M&M	10	14,184.00	1,063.80	709.20	1,773.00
71	16-11-2017	M&M FINANCIAL	Dom. Equities	M&MFIN	40	17,748.00	1,348.85	887.40	2,236.25
72	16-11-2017	MARICO LTD	Dom. Equities	MARICO	40	11,662.00	874.65	583.10	1,457.75
73	16-11-2017	MARUTI SUZUKI INDIA LTD	Dom. Equities	MARUTI	2	16,287.60	1,221.57	814.38	2,035.95
74	16-11-2017	MOTHERSON SUMI SYSTEMS LTD	Dom. Equities	MOTHERSUMI	30	10,504.50	787.84	525.23	1,313.07
75	16-11-2017	MRF LTD	Dom. Equities	MRF	2	13,671.76	1,025.38	683.59	1,708.97
76	16-11-2017	NESTLE INDIA LTD	Dom. Equities	NESTLEIND	2	15,448.90	1,158.67	772.45	1,931.12

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77	16-11-2017	NHPC LTD	Dom. Equities	NHPC	400	10,820.00	811.50	541.00	1,352.50
78	16-11-2017	NMDC LTD	Dom. Equities	NMDC	100	12,260.00	919.50	613.00	1,532.50
79	16-11-2017	NTPC LTD	Dom. Equities	NTPC	60	10,464.00	784.80	523.20	1,308.00
80	16-11-2017	ORACLE FIN SERVICES SOFT	Dom. Equities	OFSS	3	10,912.50	818.44	545.63	1,364.07
81	16-11-2017	OIL INDIA LTD	Dom. Equities	OIL	35	12,439.00	932.92	621.95	1,554.87
82	16-11-2017	OIL AND NATURAL GAS CORP	Dom. Equities	ONGC	60	10,668.00	800.10	533.40	1,333.50
83	16-11-2017	PIRAMAL ENTERPRISES LTD	Dom. Equities	PEL	5	12,880.75	1,062.66	644.04	1,706.70
84	16-11-2017	PETRONET LNG LTD	Dom. Equities	PETRONET	50	12,570.00	942.75	628.50	1,571.25
85	16-11-2017	POWER FINANCE CORP LTD	Dom. Equities	PFC	90	11,034.00	1,081.51	551.70	1,633.21
86	16-11-2017	PIDILITE INDUSTRIES LTD	Dom. Equities	PIDILITIND	15	12,235.50	917.66	611.78	1,529.44
87	16-11-2017	PUNJAB NATIONAL BANK	Dom. Equities	PNB	70	12,677.00	2,804.73	633.85	3,438.58
88	16-11-2017	POWER GRID CORP OF INDIA LTD	Dom. Equities	POWERGRID	60	12,459.00	934.42	622.95	1,557.37
89	16-11-2017	RURAL ELECTRIFICATION CORP	Dom. Equities	RECLTD	75	11,666.25	989.15	583.31	1,572.46
90	16-11-2017	RELIANCE INDUSTRIES LTD	Dom. Equities	RELIANCE	20	17,693.00	1,326.97	884.65	2,211.62
91	16-11-2017	RELIANCE INFRASTRUCTURE LTD	Dom. Equities	RELINFRA	20	8,369.00	833.35	418.45	1,251.80
92	16-11-2017	STEEL AUTHORITY OF INDIA LTD	Dom. Equities	SAIL	185	14,078.50	1,955.39	703.93	2,659.32
93	16-11-2017	STATE BANK OF INDIA	Dom. Equities	SBIN	40	13,042.00	1,927.52	652.10	2,579.62
94	16-11-2017	SHREE CEMENT LTD	Dom. Equities	SHREECEM	75	13,626.30	1,021.97	681.32	1,703.29
95	16-11-2017	SIEMENS LTD	Dom. Equities	SIEMENS	10	11,889.00	891.67	594.45	1,486.12
96	16-11-2017	SHRIRAM TRANSPORT FIN COL	Dom. Equities	SRTRANSFIN	10	12,228.00	968.69	611.40	1,580.09
97	16-11-2017	SUN PHARMACEUTICAL IND	Dom. Equities	SUNPHARMA	20	10,127.00	759.52	506.35	1,265.87
98	16-11-2017	SUN TV NETWORK LTD	Dom. Equities	SUNTV	15	12,535.50	1,159.53	626.78	1,786.31
99	16-11-2017	TATA CHEMICALS LTD	Dom. Equities	TATACHEM	20	14,155.00	1,061.63	707.75	1,769.38
100	16-11-2017	TATA GLOBAL BEVERAGES LIMITED	Dom. Equities	TATAGLOBAL	70	17,580.50	1,621.97	879.03	2,501.00
101	16-11-2017	TATAMOTORS LTD	Dom. Equities	TATAMOTORS	25	10,241.25	998.52	512.06	1,510.58
102	16-11-2017	TATA MOTORS LTD DVR	Dom. Equities	TATAMTRDVR	35	8,326.50	874.28	416.33	1,290.61
103	16-11-2017	TATA POWER CO LTD	Dom. Equities	TATAPOWER	140	11,515.00	863.63	575.75	1,439.38
104	16-11-2017	TATA STEEL LTD	Dom. Equities	TATASTEEL	30	20,394.00	1,529.55	1,019.70	2,549.25
105	16-11-2017	TCS LTD	Dom. Equities	TCS	5	13,565.50	1,017.41	678.28	1,695.69
106	16-11-2017	TECH MAHINDRA LTD	Dom. Equities	TECHM	25	12,411.25	930.84	620.56	1,551.40
107	16-11-2017	TITAN CO LTD	Dom. Equities	TITAN	25	19,297.50	2,592.56	964.88	3,557.44
108	16-11-2017	TORRENT PHARMACEUTICALS LTD	Dom. Equities	TORNTPHARM	10	12,550.00	941.25	627.50	1,568.75
109	16-11-2017	UNITED BREWERIES LTD	Dom. Equities	UBL	15	16,337.25	1,310.68	816.86	2,127.54
110	16-11-2017	ULTRATECH CEMENT LTD	Dom. Equities	ULTRACEMCO	3	12,979.65	973.47	648.98	1,622.45
111	16-11-2017	UNITED SPIRITS LTD	Dom. Equities	UNITDSPR	5	14,916.25	1,509.83	745.81	2,255.64
112	16-11-2017	UPL LIMITED	Dom. Equities	UPL	15	10,848.75	813.66	542.44	1,356.10
113	16-11-2017	VEDANTA LIMITED	Dom. Equities	VEDL	55	16,274.50	1,269.41	813.73	2,083.14
114	16-11-2017	WIPRO LTD	Dom. Equities	WIPRO	35	10,393.25	779.49	519.66	1,299.15

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115	16-11-2017	YES BANK LTD	Dom. Equities	YESBANK	50	15,085.00	1,131.38	754.25	1,885.63
116	16-11-2017	ZEE ENTERTAINMENT LTD	Dom. Equities	ZEEL	20	10,842.00	813.15	542.10	1,355.25
117	16-11-2017	S&P BSE SENSEX	Indices	SENSEX	1	32,845.00	985.35	98.54	1,083.89
118	16-11-2017	S&P BSE SENSEX 50	Indices	SENSEX50	1	10,559.00	337.89	52.80	390.69
119	16-11-2017	GOOGLE INC. (ALPHABET)	Int. Equities	ALPHABET	5	5,178.00	388.35	258.90	647.25
120	16-11-2017	APPLE INC.	Int. Equities	APPLEINC	50	8,448.00	633.60	422.40	1,056.00
121	16-11-2017	FACEBOOK INC.	Int. Equities	FACEBOOKINC	50	8,888.00	666.60	444.40	1,111.00
122	16-11-2017	JP MORGAN CHASE & CO.	Int. Equities	JPMORGAN	100	9,860.00	739.50	493.00	1,232.50
123	16-11-2017	MICROSOFT CORPORATION	Int. Equities	MICROSOFT	100	8,292.00	621.90	414.60	1,036.50