

-----Margins-----
 <-----Percent-----> <-----Per Share-----> <-----Per Lot----->

<u>SCRIP NAME</u>	Span	MTM	Total	Span	MTM	Total	Span	MTM	Total	Lot Size
DABUR	12.52%	5.00 %	17%	51	20	72	64,337	25,696	90,034	1,250
DCBBANK	12.53%	5.00 %	17%	19	7	28	88,830	35,448	124,279	4,500
DHFL	22.67%	33.61 %	56%	48	71	119	72,120	106,930	179,050	1,500
DISHTV	13.38%	9.00 %	22%	5	3	9	41,040	27,612	68,652	8,000
DIVISLAB	12.59%	5.00 %	17%	181	71	253	72,444	28,763	101,207	400
DLF	12.55%	5.00 %	17%	22	8	31	56,025	22,318	78,344	2,500
DRREDDY	12.58%	5.00 %	17%	342	136	479	85,630	34,032	119,663	250
EICHERMOT	12.55%	5.00 %	17%	2,944	1,173	4,118	73,624	29,332	102,956	25
ENGINERSIN	12.54%	5.00 %	17%	14	5	21	51,730	20,632	72,363	3,500
EQUITAS	14.41%	18.15 %	32%	15	19	35	62,000	78,081	140,081	4,000
ESCORTS	12.52%	5.00 %	17%	88	35	124	97,537	38,940	136,477	1,100
EXIDEIND	12.56%	5.00 %	17%	33	13	46	66,140	26,325	92,465	2,000
FEDERALBN	12.53%	5.00 %	17%	10	4	15	59,015	23,553	82,569	5,500
GAIL	12.59%	5.00 %	17%	43	17	60	115,107	45,725	160,833	2,667
GLENMARK	12.56%	5.00 %	17%	82	32	115	82,180	32,712	114,893	1,000
GMRINFRA	12.57%	5.00 %	17%	2	0	3	91,350	36,337	127,687	45,000
GODFRYPHL	12.50%	5.00 %	17%	116	46	163	81,592	32,625	114,217	700
GODREJCP	12.52%	5.00 %	17%	94	37	132	56,646	22,626	79,272	600
GODREJIND	12.62%	5.00 %	17%	69	27	97	103,695	41,085	144,780	1,500
GRASIM	12.58%	5.00 %	17%	109	43	152	81,750	32,503	114,253	750
GSFC	12.56%	5.00 %	17%	13	5	19	60,075	23,917	83,993	4,500
HAVELLS	12.54%	5.00 %	17%	86	34	121	86,150	34,355	120,505	1,000
HCLTECH	12.53%	5.00 %	17%	127	50	179	89,397	35,682	125,080	700
HDFC	12.57%	5.00 %	17%	250	99	350	125,130	49,756	174,886	500
HDFCBANK	12.56%	5.00 %	17%	267	106	374	66,952	26,660	93,613	250
HEROMOTO	12.56%	5.00 %	17%	384	153	537	76,884	30,610	107,495	200
HEXAWARE	12.59%	5.00 %	17%	40	16	57	61,140	24,277	85,418	1,500
HINDALCO	12.58%	5.00 %	17%	28	11	40	99,610	39,576	139,186	3,500
HINDPETRO	14.70%	11.16 %	25%	34	25	60	53,896	40,919	94,816	1,575
HINDUNILV	12.50%	5.00 %	17%	220	88	309	132,420	52,962	185,382	600
HINDZINC	12.57%	5.00 %	17%	33	13	47	107,392	42,704	150,096	3,200
IBULHSGFIN	14.94%	20.92 %	35%	107	150	257	53,585	75,055	128,641	500
ICICIBANK	12.54%	5.00 %	17%	44	17	63	122,897	49,011	171,909	2,750
ICICIPRULI	12.55%	5.00 %	17%	40	16	57	53,196	21,193	74,389	1,300
IDBI	12.54%	5.00 %	17%	7	2	10	74,900	29,875	104,775	10,000
IDEA	17.30%	5.00 %	22%	6	1	8	42,980	12,425	55,405	7,000
IDFC	12.58%	5.00 %	17%	5	2	7	67,980	27,027	95,007	13,200
IDFCBANK	12.59%	5.00 %	17%	4	1	7	53,240	21,147	74,388	11,000
IFCI	12.44%	5.00 %	17%	1	0	2	42,750	17,187	59,938	25,000
IGL	12.57%	5.00 %	17%	33	13	46	91,052	36,231	127,284	2,750
INDIACEM	12.56%	5.00 %	17%	11	4	17	41,370	16,467	57,838	3,500
INDIANB	12.59%	5.00 %	17%	28	11	40	57,820	22,970	80,790	2,000
INDIGO	12.53%	5.00 %	17%	130	52	183	78,384	31,276	109,661	600
INDUSINDB	12.53%	5.00 %	17%	205	81	287	61,596	24,570	86,166	300
INFIBEAM	40.94%	45.12 %	86%	18	20	38	72,800	80,223	153,023	4,000
INFRATEL	12.54%	5.00 %	17%	32	12	45	54,927	21,904	76,832	1,700
INFY	12.53%	5.00 %	17%	83	33	118	100,776	40,224	141,000	1,200
IOC	12.72%	8.00 %	20%	16	10	28	50,820	31,956	82,776	3,000
IRB	12.60%	5.00 %	17%	18	7	26	46,950	18,631	65,581	2,500
ITC	12.53%	5.00 %	17%	35	14	50	86,304	34,446	120,750	2,400
JETAIRWAY	20.92%	6.03 %	26%	63	18	82	75,924	21,881	97,806	1,200
JINDALSTEL	12.56%	7.00 %	19%	19	10	30	43,605	24,310	67,915	2,250
JISLJALEQS	12.57%	7.00 %	19%	8	4	13	75,330	41,958	117,288	9,000
JPASSOCIAT	14.53%	6.80 %	21%	1	0	1	34,340	16,068	50,408	34,000
JSWSTEEL	12.52%	5.00 %	17%	39	15	55	59,310	23,677	82,988	1,500
JUBLFOOD	12.60%	5.00 %	17%	158	62	221	79,145	31,417	110,563	500
JUSTDIAL	12.55%	9.00 %	21%	62	44	108	87,780	62,974	150,755	1,400
KAJARIACE	12.53%	7.00 %	19%	55	30	86	55,320	30,905	86,225	1,000
KOTAKBAN	12.59%	5.00 %	17%	155	61	217	124,208	49,314	173,522	800

-----Margins-----
 <-----Percent-----> <-----Per Share-----> <-----Per Lot----->

<u>SCRIP NAME</u>	<u>Span</u>	<u>MTM</u>	<u>Total</u>	<u>Span</u>	<u>MTM</u>	<u>Total</u>	<u>Span</u>	<u>MTM</u>	<u>Total</u>	<u>Lot Size</u>
KPIT	12.56%	6.00 %	18%	26	12	39	59,017	28,194	87,212	2,250
KSCL	12.63%	6.00 %	18%	65	31	97	98,655	46,858	145,514	1,500
KTKBANK	12.51%	5.00 %	17%	13	5	18	58,635	23,433	82,069	4,500
L&TFH	12.53%	6.00 %	18%	18	8	27	81,630	39,096	120,726	4,500
LICHSGFIN	12.53%	5.00 %	17%	58	23	82	64,548	25,753	90,302	1,100
LT	12.57%	5.00 %	17%	180	71	252	67,590	26,885	94,476	375
LUPIN	12.61%	5.00 %	17%	111	44	156	78,099	30,971	109,071	700
M&M	12.58%	5.00 %	17%	99	39	139	99,510	39,550	139,060	1,000
M&MFIN	12.59%	6.00 %	18%	56	26	83	70,662	33,675	104,338	1,250
MANAPPUR	12.58%	5.00 %	17%	10	4	15	65,160	25,890	91,050	6,000
MARICO	12.52%	5.00 %	17%	44	17	63	116,714	46,605	163,319	2,600
MARUTI	12.58%	5.00 %	17%	964	383	1,347	72,301	28,731	101,033	75
MCDOWELL	12.55%	5.00 %	17%	84	33	118	105,750	42,125	147,875	1,250
MCX	12.53%	5.00 %	17%	92	36	129	64,659	25,795	90,454	700
MFSL	12.60%	5.00 %	17%	56	22	79	67,536	26,796	94,332	1,200
MGL	12.62%	5.00 %	17%	104	41	146	62,832	24,889	87,722	600
MINDTREE	12.55%	5.00 %	17%	110	43	154	66,180	26,358	92,538	600
MOTHERSUM	12.55%	5.00 %	17%	19	7	27	47,016	18,738	65,754	2,400
MRF	12.52%	5.00 %	17%	8,472	3,382	11,854	84,720	33,822	118,543	10
MRPL	12.60%	6.00 %	18%	9	4	14	41,850	19,926	61,776	4,500
MUTHOOTFI	12.58%	5.00 %	17%	56	22	80	85,425	33,952	119,378	1,500
NATIONAL	12.62%	5.00 %	17%	8	3	12	67,920	26,920	94,840	8,000
NBCC	12.65%	5.00 %	17%	6	2	9	39,960	15,795	55,755	6,000
NCC	12.53%	5.32 %	17%	10	4	16	87,600	37,197	124,797	8,000
NESTLEIND	12.59%	5.00 %	17%	1,354	537	1,892	67,724	26,888	94,613	50
NHPC	12.58%	5.00 %	17%	3	1	5	88,290	35,100	123,390	27,000
NIFTY	7.04%	3.00 %	10%	767	327	1,094	57,553	24,526	82,080	75
NIITTECH	12.52%	5.00 %	17%	137	54	192	102,840	41,075	143,916	750
NMDC	12.56%	5.00 %	17%	12	4	17	72,360	28,800	101,160	6,000
NTPC	12.70%	5.00 %	17%	17	6	25	70,600	27,790	98,390	4,000
OFSS	12.55%	5.00 %	17%	432	172	605	64,903	25,863	90,767	150
OIL	12.88%	5.00 %	17%	23	9	33	79,638	30,905	110,544	3,399
ONGC	12.61%	5.00 %	17%	17	7	25	66,187	26,250	92,438	3,750
ORIENTBAN	13.01%	5.00 %	18%	11	4	16	70,080	26,925	97,005	6,000
PAGEIND	12.78%	5.00 %	17%	3,411	1,334	4,747	85,299	33,367	118,667	25
PCJEWELLE	22.26%	11.55 %	33%	15	7	23	22,935	11,902	34,837	1,500
PEL	12.54%	6.00 %	18%	276	132	409	83,596	39,984	123,581	302
PETRONET	12.56%	5.00 %	17%	26	10	38	80,850	32,182	113,033	3,000
PFC	13.87%	5.00 %	18%	11	4	16	71,280	25,695	96,975	6,000
PIDILITIND	12.58%	5.00 %	17%	146	58	205	73,185	29,091	102,276	500
PNB	12.56%	5.00 %	17%	8	3	12	48,400	19,263	67,664	5,500
POWERGRID	12.60%	5.00 %	17%	22	8	32	90,680	35,970	126,650	4,000
PTC	12.53%	5.00 %	17%	10	4	14	81,680	32,600	114,280	8,000
PVR	12.53%	5.00 %	17%	180	72	253	72,272	28,841	101,113	400
RAMCOCEM	12.52%	5.00 %	17%	75	30	106	60,720	24,256	84,976	800
RAYMOND	12.52%	5.00 %	17%	101	40	143	81,480	32,550	114,030	800
RBLBANK	12.62%	5.00 %	17%	69	27	96	82,800	32,799	115,599	1,200
RCOM	16.74%	9.47 %	26%	2	1	4	67,480	38,183	105,663	28,000
RECLTD	12.75%	5.00 %	17%	12	5	18	76,680	30,075	106,755	6,000
RELCAPITA	12.56%	5.00 %	17%	28	11	40	42,675	16,991	59,666	1,500
RELIANCE	12.53%	5.00 %	17%	146	58	206	73,455	29,301	102,756	500
RELINFRA	12.53%	6.00 %	18%	41	19	62	54,197	25,962	80,159	1,300
REPCOHOM	14.38%	5.00 %	19%	53	18	72	48,006	16,688	64,694	900
RPOWER	12.55%	5.00 %	17%	3	1	5	47,710	19,012	66,723	13,000
SAIL	12.54%	5.00 %	17%	6	2	10	83,520	33,300	116,820	12,000
SBIN	12.58%	5.00 %	17%	35	14	50	107,460	42,727	150,188	3,000
SHREECEM	12.53%	5.00 %	17%	2,074	827	2,902	103,725	41,380	145,106	50
SIEMENS	12.54%	5.00 %	17%	119	47	167	59,810	23,856	83,666	500
SOUTHBAN	12.53%	5.00 %	17%	2	0	3	67,276	26,844	94,120	33,141

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 <-----Percent-----> <-----Per Share-----> <-----Per Lot----->

<u>SCRIP NAME</u>	Span	MTM	Total	Span	MTM	Total	Span	MTM	Total	Lot Size
SREINFRA	14.90%	9.52 %	24%	4	3	8	33,110	21,158	54,268	7,000
SRF	12.58%	5.00 %	17%	272	108	381	136,170	54,117	190,287	500
SRTRANSFI	12.53%	8.00 %	20%	145	92	238	87,234	55,689	142,924	600
STAR	12.54%	6.06 %	18%	61	29	91	48,888	23,619	72,507	800
SUNPHARM	12.56%	5.00 %	17%	61	24	87	68,178	27,148	95,326	1,100
SUNTV	12.56%	5.00 %	17%	74	29	104	74,430	29,637	104,068	1,000
SUZLON	12.50%	5.00 %	17%	0	0	1	29,250	11,700	40,950	45,000
SYNDIBANK	12.58%	5.00 %	17%	4	1	6	39,510	15,705	55,215	9,000
TATACHEM	12.55%	5.00 %	17%	87	34	123	65,820	26,214	92,034	750
TATACOMM	12.58%	5.00 %	17%	67	26	95	54,160	21,530	75,690	800
TATAELXSI	12.55%	5.00 %	17%	128	51	180	51,540	20,537	72,077	400
TATAGLOBA	12.53%	5.00 %	17%	27	10	38	61,897	24,699	86,597	2,250
TATAMOTO	12.55%	5.00 %	17%	21	8	30	32,460	12,933	45,394	1,500
TATAMTRD	12.55%	5.00 %	17%	11	4	17	33,040	13,160	46,200	2,800
TATAPOWE	12.58%	5.00 %	17%	9	3	13	86,220	34,267	120,488	9,000
TATASTEEL	12.56%	5.00 %	17%	66	26	93	70,683	28,145	98,829	1,061
TCS	12.53%	5.00 %	17%	247	98	346	61,912	24,706	86,619	250
TECHM	12.57%	5.00 %	17%	88	35	124	106,596	42,396	148,992	1,200
TITAN	12.54%	5.00 %	17%	116	46	163	87,487	34,884	122,372	750
TORNTPHA	12.64%	5.00 %	17%	223	88	311	111,595	44,151	155,746	500
TORNTPOW	12.59%	5.00 %	17%	34	13	48	102,270	40,627	142,898	3,000
TV18BRDCS	12.61%	5.00 %	17%	4	1	6	38,420	15,236	53,656	8,500
TVSMOTOR	12.58%	5.00 %	17%	70	27	98	70,130	27,877	98,008	1,000
UBL	12.53%	5.00 %	17%	156	62	218	109,207	43,562	152,770	700
UJJIVAN	13.73%	5.00 %	18%	30	10	41	48,144	17,528	65,672	1,600
ULTRACEM	12.54%	5.00 %	17%	503	200	704	100,650	40,143	140,793	200
UNIONBANK	12.54%	5.00 %	17%	9	3	14	59,280	23,640	82,920	6,000
UPL	12.52%	5.00 %	17%	95	38	133	114,420	45,708	160,128	1,200
VEDL	12.53%	5.00 %	17%	24	9	34	43,120	17,206	60,327	1,750
VGUARD	12.56%	5.00 %	17%	26	10	37	79,500	31,657	111,158	3,000
VOLTAS	12.58%	5.00 %	17%	69	27	97	69,700	27,700	97,400	1,000
WIPRO	12.57%	5.00 %	17%	40	16	57	98,040	39,006	137,046	2,400
WOCKPHAR	12.56%	5.00 %	17%	68	27	95	61,407	24,444	85,851	900
YESBANK	19.30%	6.17 %	25%	32	10	43	57,575	18,404	75,979	1,750
ZEEL	12.56%	5.00 %	17%	61	24	86	79,924	31,824	111,748	1,300

Note: 1. In case of short options, the value of option shall be added to Margin.
 2. Margins are subject to change intra-day due to position limits (above 80%, 90%) and volatility.
 3. No positions are allowed beyond 100 %.

<-----Margins----->
 <-----Percent-----> <-----Per Share-----> <-----Per Lot----->

SCRIP NAME Span MTM Total Span MTM Total Span MTM Total Lot Size

Research Analyst Registration No.

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