

F&O MARGIN IN VALUE AS ON 03.09.2010

Symbol	Market Lot	Underlying Price	Per Contract SPAN	Percentage SPAN	ExposureMarginPercentage	PerContractExposure	PerContractTotal
ABAN	250	788.15	24525	12.45	5	9851.88	34376.88
ABB	250	780.85	20825	10.67	5	9760.63	30585.63
ABGSHIP	1000	235.6	25200	10.7	5	11780	36980
ABIRLANUVO	250	813.05	21775	10.71	5	10163.13	31938.13
ACC	250	895.55	23900	10.68	5	11194.38	35094.38
ADANIENT	500	656.3	35150	10.71	5	16407.5	51557.5
ADANIPOWER	2000	133.25	28600	10.73	5	13325	41925
ALBK	2000	217.35	46400	10.67	5	21735	68135
AMBUJACEM	2000	125.5	27600	11	5	12550	40150
ANDHRABANK	2000	156.2	33600	10.76	5	15620	49220
APIL	500	708.45	38000	10.73	5	17711.25	55711.25
APOLLOTYRE	4000	82.35	60800	18.46	5	16470	77270
AREVAT&D	1000	294.7	31700	10.76	5	14735	46435
ASHOKLEY	4000	74.45	32000	10.75	5	14890	46890
ASIANPAINT	125	2797.5	37450	10.71	5	17484.38	54934.38
AUROPHARMA	250	1048	28450	10.86	5	13100	41550
AXISBANK	250	1388.05	37025	10.67	5	17350.63	54375.63
BAJAJ-AUTO	125	2783.35	37112.5	10.67	5	17395.94	54508.44
BAJAJHIND	2000	121.4	26200	10.79	5	12140	38340
BALRAMCHIN	4000	88	38000	10.8	5	17600	55600
BANKBARODA	500	832.5	43750	10.51	5	20812.5	64562.5
BANKINDIA	1000	457.95	48900	10.68	5	22897.5	71797.5
BANKNIFTY	25	10980.6	19260	7.02	3	8235.45	27495.45
BEL	125	1724.65	23000	10.67	5	10779.06	33779.06
BEML	250	1061.1	28425	10.72	5	13263.75	41688.75
BGREENERGY	500	808.85	43150	10.67	5	20221.25	63371.25
BHARATFORG	1000	359	38500	10.72	5	17950	56450
BHARTIARTL	1000	334.1	35700	10.69	5	16705	52405
BHEL	125	2397.7	31975	10.67	5	14985.63	46960.63
BHUSANSTL	125	1860.65	24887.5	10.7	5	11629.06	36516.56
BIOCON	1000	343.45	36800	10.71	5	17172.5	53972.5
BOSCHLTD	125	5978.65	80037.5	10.71	5	37366.56	117404.06
BPCL	500	779	52050	13.36	5	19475	71525
BRFL	1000	257.2	27500	10.69	5	12860	40360
CAIRN	1000	335.75	35900	10.69	5	16787.5	52687.5
CANBK	500	524.1	28000	10.68	5	13102.5	41102.5
CENTURYTEX	500	491.7	26250	10.68	5	12292.5	38542.5
CESC	1000	386.95	41300	10.67	5	19347.5	60647.5
CHAMBLFERT	4000	70.2	30000	10.68	5	14040	44040
CHENNPETRO	1000	244.25	26100	10.69	5	12212.5	38312.5
CIPLA	1000	305.35	32600	10.68	5	15267.5	47867.5
CNXIT	50	6055.2	21390	7.07	3	9082.8	30472.8
COLPAL	500	828.6	44200	10.67	5	20715	64915
CONCOR	250	1301.15	34850	10.71	5	16264.38	51114.38
COREPROTEC	1000	280.65	30000	10.69	5	14032.5	44032.5
CROMPGREAV	1000	301.35	32200	10.69	5	15067.5	47267.5

CUMMINSIND	500	732.5	39150	10.69	5	18312.5	57462.5
DABUR	2000	213.3	45600	10.69	5	21330	66930
DCHL	2000	128.15	27400	10.69	5	12815	40215
DENABANK	4000	109.3	46800	10.7	5	21860	68660
DISHTV	8000	54.15	50400	11.63	5	21660	72060
DIVISLAB	500	745.05	39800	10.68	5	18626.25	58426.25
DLF	1000	311.85	33300	10.68	5	15592.5	48892.5
DRREDDY	250	1377.35	36750	10.67	5	17216.88	53966.88
EDUCOMP	500	549.8	38450	13.99	5	13745	52195
EKC	2000	113.9	24400	10.71	5	11390	35790
ESSAROIL	2000	125.05	26800	10.72	5	12505	39305
EXIDEIND	2000	156.75	36400	11.61	5	15675	52075
FEDERALBNK	1000	346.85	37100	10.7	5	17342.5	54442.5
FINANTECH	250	1350.9	36125	10.7	5	16886.25	53011.25
FORTIS	2000	159.75	34200	10.7	5	15975	50175
FSL	8000	25.9	22400	10.81	5	10360	32760
GAIL	500	459.7	24550	10.68	5	11492.5	36042.5
GESHIP	1000	308.7	33000	10.69	5	15435	48435
GLAXO	125	1906.7	25450	10.68	5	11916.88	37366.88
GMDCLTD	2000	121.95	26200	10.74	5	12195	38395
GMRINFRA	4000	57.65	24800	10.75	5	11530	36330
GODREJIND	2000	207.4	44400	10.7	5	20740	65140
GRASIM	125	2089.25	27937.5	10.7	5	13057.81	40995.31
GSPL	4000	117.8	50400	10.7	5	23560	73960
GTL	500	427.15	22900	10.72	5	10678.75	33578.75
GTLINFRA	8000	45.3	39200	10.82	5	18120	57320
GTOFFSHORE	500	383.15	20450	10.67	5	9578.75	30028.75
GVKPIL	8000	46.95	40800	10.86	5	18780	59580
HCC	4000	59.6	32000	13.42	5	11920	43920
HCLTECH	1000	403.9	43100	10.67	5	20195	63295
HDFC	625	632.55	42187.5	10.67	5	19767.19	61954.69
HDFCBANK	125	2187.45	29175	10.67	5	13671.56	42846.56
HDIL	1000	259.95	30600	11.77	5	12997.5	43597.5
HEROHONDA	125	1695.7	22600	10.66	5	10598.13	33198.13
HEXAWARE	4000	71.3	31200	10.94	5	14260	45460
HINDALCO	2000	173.65	37200	10.71	5	17365	54565
HINDPETRO	1000	529.7	59100	11.16	5	26485	85585
HINDUNILVR	1000	269.9	28800	10.67	5	13495	42295
HINDZINC	250	1083.5	32725	12.08	5	13543.75	46268.75
HOTELEELA	8000	52.45	44800	10.68	5	20980	65780
IBREALEST	2000	176.2	41000	11.63	5	17620	58620
ICICIBANK	250	1003.9	26775	10.67	5	12548.75	39323.75
ICSA	2000	128.05	27400	10.7	5	12805	40205
IDBI	2000	128.75	27600	10.72	5	12875	40475
IDEA	4000	71.6	31200	10.89	5	14320	45520
IDFC	2000	181.15	38800	10.71	5	18115	56915
IFCI	4000	60.45	26000	10.75	5	12090	38090
INDHOTEL	4000	104.6	44800	10.71	5	20920	65720
INDIACEM	2000	106.6	23000	10.79	5	10660	33660
INDIAINFO	2000	95	20600	10.84	5	9500	30100
INDIANB	2000	252.35	54200	10.74	5	25235	79435
INFOSYSTCH	125	2753	36712.5	10.67	5	17206.25	53918.75

IOB	4000	134.25	60800	11.32	5	26850	87650
IOC	1000	424.3	45300	10.68	5	21215	66515
ISPATIND	11000	20	31900	14.5	5	11000	42900
ITC	2000	165.45	35400	10.7	5	16545	51945
IVRCLINFRA	1000	155.7	16700	10.73	5	7785	24485
JINDALSAW	1000	207.05	22100	10.67	5	10352.5	32452.5
JINDALSTEL	500	698.6	37300	10.68	5	17465	54765
JINDALSWHL	125	1762.45	23762.5	10.79	5	11015.31	34777.81
JISLJALEQS	250	1208.4	32225	10.67	5	15105	47330
JPASSOCIAT	2000	114.65	24600	10.73	5	11465	36065
JPOWER	4000	64.2	27600	10.75	5	12840	40440
JSWSTEEL	250	1178.8	31450	10.67	5	14735	46185
KFA	4000	61.4	40800	16.61	5	12280	53080
KOTAKBANK	500	815.85	43550	10.68	5	20396.25	63946.25
KSOILS	4000	49	21200	10.82	5	9800	31000
LICHSGFIN	250	1203.45	32225	10.71	5	15043.13	47268.13
LITL	4000	68.9	31200	11.32	5	13780	44980
LT	125	1841.35	24562.5	10.67	5	11508.44	36070.94
LUPIN	1250	360.35	48375	10.74	5	22521.88	70896.88
M&M	250	626.25	16700	10.67	5	7828.13	24528.13
MARUTI	250	1276.7	34075	10.68	5	15958.75	50033.75
MCDOWELL-N	250	1518.2	45600	12.01	5	18977.5	64577.5
MCLEODRUSS	1000	246.25	27600	11.21	5	12312.5	39912.5
MINIFTY	20	5486.15	7716	7.03	3	3291.69	11007.69
MLL	4000	50	22400	11.2	5	10000	32400
MOSERBAER	4000	63.55	27200	10.7	5	12710	39910
MPHASIS	500	628.7	33550	10.67	5	15717.5	49267.5
MRPL	4000	76.55	32800	10.71	5	15310	48110
MTNL	4000	63.65	27200	10.68	5	12730	39930
MUNDRAPORT	500	762.95	40850	10.71	5	19073.75	59923.75
NAGARCONST	2000	158.45	34000	10.73	5	15845	49845
NAGARFERT	8000	30.45	26400	10.84	5	12180	38580
NATIONALUM	1000	402.55	43000	10.68	5	20127.5	63127.5
NEYVELILIG	2000	161.1	34600	10.74	5	16110	50710
NFTYMCAP50	75	2884.05	15285	7.07	3	6489.11	21774.11
NHPC	8000	30.65	26400	10.77	5	12260	38660
NIFTY	50	5486.15	19290	7.03	3	8229.23	27519.23
NOIDATOLL	8000	35	30400	10.86	5	14000	44400
NTPC	1000	195.6	20900	10.69	5	9780	30680
OFSS	125	2051.8	27500	10.72	5	12823.75	40323.75
ONGC	250	1321.4	35250	10.67	5	16517.5	51767.5
ONMOBILE	1000	337.4	46600	13.81	5	16870	63470
OPTOCIRCUI	1000	278.15	29700	10.68	5	13907.5	43607.5
ORBITCORP	2000	121.8	30200	12.4	5	12180	42380
ORCHIDCHEM	2000	186.9	40000	10.7	5	18690	58690
ORIENTBANK	1000	439	47800	10.89	5	21950	69750
PANTALOONR	1000	463.7	49500	10.68	5	23185	72685
PATELENG	500	380.45	20350	10.7	5	9511.25	29861.25
PATNI	500	450.55	25450	11.3	5	11263.75	36713.75
PETRONET	4000	111.85	67200	15.02	5	22370	89570
PFC	1000	346.85	37000	10.67	5	17342.5	54342.5
PIRHEALTH	500	505.95	27000	10.67	5	12648.75	39648.75

PNB	250	1212.5	32350	10.67	5	15156.25	47506.25
POLARIS	2000	172.7	37000	10.71	5	17270	54270
POWERGRID	2000	107.6	23000	10.69	5	10760	33760
PRAJIND	4000	76.7	33200	10.82	5	15340	48540
PTC	2000	121.1	26000	10.73	5	12110	38110
PUNJLLOYD	2000	108.85	23400	10.75	5	10885	34285
RANBAXY	500	504	26900	10.67	5	12600	39500
RCOM	2000	162.8	35000	10.75	5	16280	51280
RECLTD	1000	328	35100	10.7	5	16400	51500
RELCAPITAL	500	774.75	41350	10.67	5	19368.75	60718.75
RELIANCE	250	937.45	25000	10.67	5	11718.13	36718.13
RELINFRA	250	1015.65	27125	10.68	5	12695.63	39820.63
RELMEDIA	1000	199.2	21400	10.74	5	9960	31360
RENUKA	2000	67.9	14600	10.75	5	6790	21390
RNRL	4000	38.45	21200	13.78	7.29	11212.02	32412.02
ROLTA	2000	166.6	35800	10.74	5	16660	52460
RPOWER	2000	156.3	33400	10.68	5	15630	49030
RUCHISOYA	2000	135.55	36800	13.57	5	13555	50355
SAIL	1000	191.7	20500	10.69	5	9585	30085
SBIN	125	2759.1	36787.5	10.67	5	17244.38	54031.88
SCI	2000	164.5	35200	10.7	5	16450	51650
SESAGOA	500	323.15	18100	11.2	5	8078.75	26178.75
SIEMENS	500	698.8	37300	10.68	5	17470	54770
SINTEX	1000	361.95	38700	10.69	5	18097.5	56797.5
SOBHA	1000	345.25	45400	13.15	5	17262.5	62662.5
SRTRANSFIN	500	747	46100	12.34	5	18675	64775
STER	1000	160.65	17200	10.71	5	8032.5	25232.5
STERLINBIO	2000	106.9	23000	10.76	5	10690	33690
SUNPHARMA	125	1733.25	23112.5	10.67	5	10832.81	33945.31
SUNTV	500	491.25	26200	10.67	5	12281.25	38481.25
SUZLON	4000	51.3	32400	15.79	5	10260	42660
SYNDIBANK	4000	115.6	52000	11.25	5	23120	75120
TATACHEM	1000	396.3	42300	10.67	5	19815	62115
TATACOMM	1000	346.9	46600	13.43	5	17345	63945
TATAGLOBAL	2500	122.4	32750	10.7	5	15300	48050
TATAMOTORS	500	1016.95	54250	10.67	5	25423.75	79673.75
TATAPOWER	250	1260.75	33625	10.67	5	15759.38	49384.38
TATASTEEL	500	544.05	29050	10.68	5	13601.25	42651.25
TCS	500	844.1	45100	10.69	5	21102.5	66202.5
TECHM	250	676.7	18100	10.7	5	8458.75	26558.75
TITAN	125	3000.35	40112.5	10.7	5	18752.19	58864.69
TRIVENI	2000	102.35	22000	10.75	5	10235	32235
TTML	9000	22.8	22500	10.96	5	10260	32760
TULIP	1250	171.25	22875	10.69	5	10703.13	33578.13
TV-18	4000	91.1	42000	11.53	5	18220	60220
UCOBANK	4000	118.05	52800	11.18	5	23610	76410
ULTRACEMCO	250	928.25	24775	10.68	5	11603.13	36378.13
UNIONBANK	1000	344.9	36800	10.67	5	17245	54045
UNIPHOS	2000	186.55	40000	10.72	5	18655	58655
UNITECH	4000	78.7	36000	11.44	5	15740	51740
VIDEOIND	1000	260.05	30100	11.57	5	13002.5	43102.5
VIJAYABANK	8000	83.15	71200	10.7	5	33260	104460

VOLTAS	2000	209.05	44800	10.72	5	20905	65705
WELCORP	1000	246.4	26400	10.71	5	12320	38720
WIPRO	833	403.45	35902.3	10.68	5	16803.69	52705.99
YESBANK	1000	318	34000	10.69	5	15900	49900
ZEEL	1000	285.2	30500	10.69	5	14260	44760