

DEEPAKNTR	27.55	3.5	31.05	425.73	54.08	479.81	212865	27041.9	239906.9	500
DIVISLAB	17.47	3.5	20.97	613.4	122.91	736.31	122680	24581.2	147261.2	200
DLF	27.28	3.5	30.78	85.19	10.93	96.12	281127	36070.7	317197.7	3300
DRREDDY	16.04	3.5	19.54	717.95	156.62	874.57	89743.75	19577	109320.8	125
EICHERMOT	20.77	3.5	24.27	540.71	91.11	631.82	189248.5	31887.4	221135.9	350
ESCORTS	24.35	3.5	27.85	332.66	47.81	380.47	182963	26295.5	209258.5	550
EXIDEIND	22.75	3.5	26.25	46.46	7.15	53.61	167256	25735.5	192991.5	3600
FEDERALBNK	26.93	3.5	30.43	23.05	3	26.05	230500	29960	260460	10000
GAIL	37.74	3.5	41.24	56	5.19	61.19	341600	31683.4	373283.4	6100
GLENMARK	36.45	3.5	39.95	173.58	16.67	190.25	199617	19169.1	218786.1	1150
GMRINFRA	23.81	3.5	27.31	6.62	0.97	7.59	148950	21892.5	170842.5	22500
GODREJCP	18.96	3.5	22.46	129.68	23.94	153.62	129680	23940	153620	1000
GODREJPROP	26.08	3.5	29.58	382.25	51.3	433.55	248462.5	33347	281809.5	650
GRANULES	26.93	3.5	30.43	91.7	11.92	103.62	142135	18469.4	160604.4	1550
GRASIM	21.56	3.5	25.06	296.25	48.09	344.34	281437.5	45688.8	327126.3	950
GUJGASLTD	21.2	3.5	24.7	114.68	18.93	133.61	143350	23662.2	167012.2	1250
HAVELLS	20.69	3.5	24.19	228.75	38.7	267.45	228750	38697.8	267447.8	1000
HCLTECH	19.89	3.5	23.39	194.62	34.25	228.87	136234	23978.2	160212.2	700
HDFC	22.32	3.5	25.82	577.9	90.61	668.51	173370	27184	200554	300
HDFCAMC	20.01	3.5	23.51	633.56	110.85	744.41	126712	22169	148881	200
HDFCBANK	17.52	3.5	21.02	274.01	54.73	328.74	150705.5	30104.1	180809.6	550
HDFCLIFE	20.65	3.5	24.15	153.57	26.03	179.6	168927	28634.4	197561.4	1100
HEROMOTOCO	20.35	3.5	23.85	697.61	120.01	817.62	209283	36002.4	245285.4	300
HINDALCO	26.59	3.5	30.09	89.1	11.73	100.83	383130	50432.6	433562.6	4300
HINDPETRO	31.22	3.5	34.72	74.46	8.35	82.81	201042	22538.3	223580.3	2700
HINDUNILVR	14.52	3.5	18.02	320.01	77.15	397.16	96003	23143.6	119146.6	300
IBULHSGFIN	42.92	10.5	53.42	98.69	24.14	122.83	305939	74848.7	380787.7	3100
ICICIBANK	24.5	3.5	28	153.75	21.97	175.72	211406.3	30203.3	241609.5	1375
ICICIGI	20.84	3.5	24.34	306.54	51.49	358.03	130279.5	21884.1	152163.6	425
ICICIPRULI	30.86	3.5	34.36	150.41	17.06	167.47	225615	25588.5	251203.5	1500
IDEA	51.33	10.5	61.83	5.21	1.07	6.28	364700	74602.5	439302.5	70000
IDFCFIRSTB	43.81	3.5	47.31	29.11	2.33	31.44	553090	44189.3	597279.3	19000
IGL	20.27	3.5	23.77	105.66	18.24	123.9	145282.5	25080.3	170362.8	1375
INDIGO	24.54	3.5	28.04	416.7	59.42	476.12	208350	29709.8	238059.8	500
INDUSINDBK	48.09	3.5	51.59	495.77	36.08	531.85	446193	32474.9	478667.9	900
INDUSTOWER	31.55	3.5	35.05	79.58	8.83	88.41	222824	24720.5	247544.5	2800
INFY	17.8	3.5	21.3	240.72	47.33	288.05	144432	28398.3	172830.3	600
IOC	17.79	3.5	21.29	17.95	3.53	21.48	116675	22954.8	139629.8	6500
IRCTC	21.04	3.5	24.54	427.53	71.1	498.63	138947.3	23108.9	162056.1	325
ITC	18.29	3.5	21.79	38.21	7.31	45.52	122272	23396.8	145668.8	3200
JINDALSTEL	32.43	3.5	35.93	102.11	11.02	113.13	510550	55098.8	565648.8	5000
JSWSTEEL	23.04	3.5	26.54	92.92	14.12	107.04	250884	38116.6	289000.6	2700
JUBLFOOD	38.31	3.5	41.81	1152.51	105.29	1257.8	288127.5	26323.1	314450.6	250
KOTAKBANK	25.04	3.5	28.54	494.07	69.07	563.14	197628	27629	225257	400
L&TFH	28.73	3.5	32.23	30.37	3.7	34.07	271021.9	33014.3	304036.2	8924
LALPATHLAB	21.43	3.5	24.93	503.11	82.15	585.26	125777.5	20538	146315.5	250
LICHSGFIN	27.01	3.5	30.51	116.23	15.06	131.29	232460	30124.5	262584.5	2000
LT	18.6	3.5	22.1	281.21	52.92	334.13	161695.8	30431	192126.8	575
LTI	22.03	3.5	25.53	864.64	137.36	1002	129696	20603.6	150299.6	150
LTTS	23.34	3.5	26.84	643.29	96.47	739.76	128658	19294.1	147952.1	200
LUPIN	19.23	3.5	22.73	198.9	36.21	235.11	169065	30774.9	199839.9	850
M&M	26.65	3.5	30.15	227.9	29.93	257.83	319060	41897.5	360957.5	1400
M&MFIN	31.42	3.5	34.92	65.94	7.34	73.28	263760	29379	293139	4000
MANAPPURAM	28.08	3.5	31.58	45.71	5.7	51.41	274260	34188	308448	6000
MARICO	14.35	3.5	17.85	57.15	13.94	71.09	114300	27870.5	142170.5	2000

MARUTI	22.88	3.5	26.38	1674.5	256.15	1930.65	167450	25614.9	193064.9	100
MCDOWELL-N	18.3	3.5	21.8	101.86	19.48	121.34	127325	24353.4	151678.4	1250
MFSL	28.64	3.5	32.14	263.49	32.19	295.68	342537	41853.2	384390.2	1300
MGL	20.94	3.5	24.44	248.51	41.54	290.05	149106	24923.9	174029.9	600
MINDTREE	23.77	3.5	27.27	429.49	63.24	492.73	343592	50589	394181	800
MOTHERSUMI	30.99	3.5	34.49	67.44	7.62	75.06	472080	53324.3	525404.3	7000
MPHASIS	21.08	3.5	24.58	338.01	56.11	394.12	109853.3	18235.8	128089.1	325
MRF	17.66	3.5	21.16	15773.17	3125.43	18898.6	157731.7	31254.3	188986	10
MUTHOOTFIN	24.19	3.5	27.69	302.84	43.82	346.66	227130	32862.4	259992.4	750
NAM-INDIA	26.68	3.5	30.18	93.91	12.32	106.23	150256	19714.8	169970.8	1600
NATIONALUM	23.93	8.75	32.68	13.83	5.06	18.89	235110	85977.5	321087.5	17000
NAUKRI	25.43	3.5	28.93	1241.58	170.92	1412.5	310395	42728.9	353123.9	250
NAVINFUOR	25.05	3.5	28.55	663.9	92.77	756.67	149377.5	20874.3	170251.8	225
NESTLEIND	15.43	3.5	18.93	2613.53	592.96	3206.49	130676.5	29648.1	160324.6	50
NIFTY	12.88	2	14.88	1949.3	302.7	2252	146197.5	22702.1	168899.6	75
NMDC	28.94	3.5	32.44	37.51	4.54	42.05	251317	30391.2	281708.2	6700
NTPC	20.5	3.5	24	22.5	3.84	26.34	128250	21895.1	150145.1	5700
ONGC	47.79	3.5	51.29	55.51	4.07	59.58	427427	31302.4	458729.4	7700
PAGEIND	20.64	3.5	24.14	5745.96	974.36	6720.32	172378.8	29230.7	201609.5	30
PEL	45.83	3.5	49.33	878.27	67.08	945.35	483048.5	36892.6	519941.1	550
PETRONET	23.74	3.5	27.24	59.75	8.81	68.56	179250	26423.3	205673.3	3000
PFC	22.62	3.5	26.12	29.97	4.64	34.61	185814	28752.5	214566.5	6200
PFIZER	17.84	3.5	21.34	833.86	163.55	997.41	104232.5	20444.2	124676.7	125
PIDILITIND	16.22	3.5	19.72	282.06	60.87	342.93	141030	30434.3	171464.3	500
PIIND	19.39	3.5	22.89	443.01	79.95	522.96	110752.5	19986.8	130739.3	250
PNB	33.62	8.75	42.37	13.55	3.53	17.08	216800	56420	273220	16000
POWERGRID	17.04	3.5	20.54	37	7.6	44.6	148000	30401	178401	4000
PVR	39.84	3.5	43.34	564.01	49.55	613.56	229552.1	20166.7	249718.7	407
RAMCOCEM	18.47	3.5	21.97	187.38	35.51	222.89	159273	30181.4	189454.4	850
RBLBANK	33.53	3.5	37.03	82.57	8.62	91.19	239453	24994.4	264447.4	2900
RECLTD	22.53	3.5	26.03	32.58	5.06	37.64	195480	30366	225846	6000
RELIANCE	20.06	3.5	23.56	440.68	76.91	517.59	110170	19226.4	129396.4	250
SAIL	36.16	8.75	44.91	25.82	6.25	32.07	490580	118703	609282.5	19000
SBILIFE	19	3.5	22.5	185.07	34.1	219.17	138802.5	25575.4	164377.9	750
SBIN	31.54	3.5	35.04	122.82	13.63	136.45	368460	40881.8	409341.8	3000
SHREECEM	18.99	3.5	22.49	5217.31	961.39	6178.7	260865.5	48069.4	308934.9	50
SIEMENS	17.74	3.5	21.24	338.58	66.79	405.37	186219	36733.8	222952.8	550
SRF	20.85	3.5	24.35	1179.25	197.93	1377.18	147406.3	24741.3	172147.5	125
SRTRANSFIN	32.92	3.5	36.42	420.37	44.69	465.06	336296	35750.4	372046.4	800
SUNPHARMA	20.47	3.5	23.97	125.76	21.5	147.26	176064	30100.7	206164.7	1400
SUNTV	22.18	18.5	40.68	108.86	90.81	199.67	163290	136211	299500.9	1500
TATACHEM	20.86	5.25	26.11	159.99	40.27	200.26	319980	80535	400515	2000
TATACONSUM	23.48	3.5	26.98	144.39	21.52	165.91	194926.5	29054	223980.5	1350
TATAMOTORS	31.09	3.5	34.59	98.51	11.09	109.6	561507	63221.6	624728.6	5700
TATAPOWER	23.01	5.25	28.26	24.76	5.65	30.41	334260	76261.5	410521.5	13500
TATASTEEL	28.09	3.5	31.59	199.59	24.87	224.46	339303	42280.7	381583.7	1700
TCS	17.42	3.5	20.92	534.69	107.42	642.11	160407	32225	192632	300
TECHM	19.13	3.5	22.63	190.28	34.81	225.09	228336	41769	270105	1200
TITAN	18.95	3.5	22.45	277.2	51.2	328.4	207900	38398.5	246298.5	750
TORNTPHARM	18.42	3.5	21.92	452.25	85.95	538.2	113062.5	21486.9	134549.4	250
TORNTPOWER	18.75	3.5	22.25	78.22	14.6	92.82	234660	43795.5	278455.5	3000
TRENT	24.57	3.5	28.07	223.71	31.87	255.58	162189.8	23106.5	185296.2	725
TVSMOTOR	20.36	3.5	23.86	122.3	21.03	143.33	171220	29436.8	200656.8	1400
UBL	18.88	3.5	22.38	231.03	42.83	273.86	161721	29980.7	191701.7	700
ULTRACEMCO	25.23	3.5	28.73	1699.59	235.77	1935.36	339918	47154.5	387072.5	200

UPL	25.5	3.5	29	160.26	21.99	182.25	208338	28592.2	236930.2	1300
VEDL	31.38	3.5	34.88	70.85	7.9	78.75	439270	48998.6	488268.6	6200
VOLTAS	18.75	3.5	22.25	196.2	36.63	232.83	196200	36629.3	232829.3	1000
WIPRO	18.46	3.5	21.96	77.9	14.77	92.67	249280	47258.4	296538.4	3200
ZEEL	35.35	3.5	38.85	78.36	7.76	86.12	235080	23278.5	258358.5	3000

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 %.

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