

CGPOWER	37.20	10.08	47.28	13.56	3.67	17.23	162,720.00	44,090	206,810	12,000
CHENNPETRO	13.53	7.07	20.60	34.42	17.99	52.41	61,956.00	32,381	94,337	1,800
CHOLAFIN	10.63	7.07	17.70	137.72	91.62	229.34	68,860.00	45,808	114,668	500
CIPLA	10.63	7.07	17.70	57.68	38.35	96.03	57,680.00	38,351	96,031	1,000
COALINDIA	11.09	7.07	18.16	25.09	16.00	41.09	55,198.00	35,199	90,397	2,200
COLPAL	10.63	7.07	17.70	133.72	88.93	222.65	93,604.00	62,251	155,855	700
CONCOR	10.74	7.07	17.81	52.18	34.34	86.52	81,557.34	53,677	135,235	1,563
CUMMINSIND	10.62	7.07	17.69	78.03	51.93	129.96	54,621.00	36,348	90,969	700
DABUR	10.62	7.07	17.69	46.17	30.73	76.90	57,712.50	38,417	96,129	1,250
DCBBANK	10.61	7.07	17.68	20.94	13.95	34.89	94,230.00	62,787	157,017	4,500
DHFL	28.89	26.70	55.59	40.59	37.51	78.10	60,885.00	56,270	117,155	1,500
DISHTV	30.45	11.89	42.34	11.45	4.47	15.92	91,600.00	35,765	127,365	8,000
DIVISLAB	10.62	7.07	17.69	175.99	117.19	293.18	70,396.00	46,876	117,272	400
DLF	11.62	9.07	20.69	20.44	15.95	36.39	53,144.00	41,481	94,625	2,600
DRREDDY	10.61	7.07	17.68	279.37	186.14	465.51	69,842.50	46,534	116,376	250
EICHERMOT	12.44	7.07	19.51	2,705.02	1,536.91	4,241.93	67,625.50	38,423	106,048	25
ENGINERSIN	10.63	7.07	17.70	11.80	7.85	19.65	48,380.00	32,190	80,570	4,100
EQUITAS	15.07	7.96	23.03	18.91	9.99	28.90	75,640.00	39,943	115,583	4,000
ESCORTS	11.53	7.07	18.60	84.58	51.87	136.45	93,038.00	57,056	150,094	1,100
EXIDEIND	10.65	7.07	17.72	23.98	15.93	39.91	47,960.00	31,850	79,810	2,000
FEDERALBNK	10.64	7.07	17.71	9.35	6.21	15.56	65,450.00	43,502	108,952	7,000
GAIL	10.66	7.07	17.73	37.35	24.78	62.13	99,612.45	66,080	165,692	2,667
GLENMARK	10.65	7.07	17.72	63.89	42.41	106.30	63,890.00	42,413	106,303	1,000
GMRINFRA	10.62	7.07	17.69	1.80	1.20	3.00	81,000.00	53,926	134,926	45,000
GODFRYPHLP	12.01	7.07	19.08	113.46	66.79	180.25	79,422.00	46,756	126,178	700
GODREJCP	10.63	7.07	17.70	75.64	50.29	125.93	45,384.00	30,171	75,555	600
GODREJIND	10.64	7.07	17.71	54.60	36.29	90.89	81,900.00	54,441	136,341	1,500
GRASIM	10.61	7.07	17.68	86.22	57.44	143.66	64,665.00	43,078	107,743	750
GSFC	10.66	7.07	17.73	10.58	7.02	17.60	49,726.00	32,980	82,706	4,700
HAVELLS	10.65	7.07	17.72	77.76	51.64	129.40	77,760.00	51,636	129,396	1,000
HCLTECH	10.62	7.07	17.69	107.80	71.76	179.56	75,460.00	50,232	125,692	700
HDFC	10.64	7.07	17.71	201.27	133.76	335.03	100,635.00	66,879	167,514	500
HDFCBANK	10.64	7.07	17.71	227.36	151.13	378.49	56,840.00	37,783	94,623	250
HEROMOTOCO	10.61	7.07	17.68	292.75	195.13	487.88	58,550.00	39,026	97,576	200
HEXAWARE	10.63	7.07	17.70	36.97	24.58	61.55	55,455.00	36,874	92,329	1,500
HINDALCO	10.64	7.07	17.71	20.89	13.87	34.76	73,115.00	48,562	121,677	3,500
HINDPETRO	11.55	8.53	20.08	28.80	21.27	50.07	60,480.00	44,657	105,137	2,100
HINDUNILVR	10.61	7.07	17.68	181.78	121.14	302.92	109,068.00	72,682	181,750	600
HINDZINC	10.65	7.07	17.72	28.55	18.95	47.50	91,360.00	60,644	152,004	3,200
IBULHSGFIN	17.60	18.23	35.83	124.30	128.78	253.08	62,150.00	64,388	126,538	500
ICICIBANK	10.63	7.07	17.70	39.59	26.34	65.93	108,872.50	72,433	181,306	2,750
ICICIPRULI	13.59	7.07	20.66	45.69	23.77	69.46	68,535.00	35,649	104,184	1,500
IDBI	16.15	7.07	23.22	7.04	3.08	10.12	70,400.00	30,825	101,225	10,000
IDEA	16.39	7.14	23.53	5.13	2.23	7.36	61,560.00	26,818	88,378	12,000
IDFC	14.53	7.07	21.60	5.74	2.79	8.53	75,768.00	36,863	112,631	13,200
IDFCFIRSTB	14.56	7.07	21.63	7.14	3.47	10.61	85,680.00	41,614	127,294	12,000
IFCI	12.57	7.07	19.64	1.71	0.96	2.67	59,850.00	33,653	93,503	35,000
IGL	10.63	7.07	17.70	31.39	20.88	52.27	86,322.50	57,433	143,756	2,750
INDIACEM	13.01	7.07	20.08	12.58	6.84	19.42	56,610.00	30,765	87,375	4,500
INDIANB	17.17	7.26	24.43	42.64	18.03	60.67	85,280.00	36,060	121,340	2,000
INDIGO	11.30	7.07	18.37	141.18	88.33	229.51	84,708.00	53,000	137,708	600
INDUSINDBK	10.63	7.07	17.70	162.17	107.83	270.00	48,651.00	32,349	81,000	300

INFIBEAM	23.86	61.59	85.45	9.45	24.39	33.84	37,800.00	97,559	135,359	4,000
INFRATEL	11.18	7.07	18.25	34.34	21.72	56.06	68,680.00	43,431	112,111	2,000
INFY	10.61	7.07	17.68	76.10	50.70	126.80	91,320.00	60,839	152,159	1,200
IOC	11.24	7.07	18.31	16.52	10.39	26.91	57,820.00	36,363	94,183	3,500
IRB	18.18	7.19	25.37	26.95	10.66	37.61	86,240.00	34,098	120,338	3,200
ITC	10.61	7.07	17.68	31.19	20.78	51.97	74,856.00	49,869	124,725	2,400
JETAIRWAYS	15.93	14.89	30.82	37.93	35.45	73.38	83,446.00	77,980	161,426	2,200
JINDALSTEL	14.39	7.07	21.46	23.54	11.56	35.10	52,965.00	26,017	78,982	2,250
JISLJALEQS	16.30	7.07	23.37	9.96	4.32	14.28	89,640.00	38,878	128,518	9,000
JPASSOCIAT	22.88	8.82	31.70	1.51	0.58	2.09	83,050.00	32,017	115,067	55,000
JSWSTEEL	10.62	7.07	17.69	30.60	20.37	50.97	45,900.00	30,553	76,453	1,500
JUBLFOOD	11.28	7.07	18.35	151.75	95.13	246.88	75,875.00	47,567	123,442	500
JUSTDIAL	15.40	7.07	22.47	84.31	38.70	123.01	118,034.00	54,187	172,221	1,400
KAJARIACER	10.61	7.07	17.68	60.48	40.28	100.76	78,624.00	52,370	130,994	1,300
KOTAKBANK	10.65	7.07	17.72	132.35	87.88	220.23	105,880.00	70,307	176,187	800
KSCL	14.31	7.07	21.38	60.57	29.92	90.49	90,855.00	44,875	135,730	1,500
KTKBANK	10.61	7.07	17.68	12.64	8.42	21.06	59,408.00	39,576	98,984	4,700
L&TFH	12.73	7.07	19.80	18.12	10.06	28.18	81,540.00	45,289	126,829	4,500
LICHSGFIN	10.63	7.07	17.70	52.74	35.07	87.81	58,014.00	38,582	96,596	1,100
LT	10.71	7.07	17.78	143.09	94.43	237.52	53,658.75	35,411	89,070	375
LUPIN	10.63	7.07	17.70	83.24	55.36	138.60	58,268.00	38,751	97,019	700
M&M	10.64	7.07	17.71	71.59	47.59	119.18	71,590.00	47,592	119,182	1,000
M&MFIN	11.88	7.07	18.95	52.15	31.04	83.19	65,187.50	38,797	103,984	1,250
MANAPPURAM	11.29	7.07	18.36	13.39	8.39	21.78	80,340.00	50,310	130,650	6,000
MARICO	10.61	7.07	17.68	35.74	23.80	59.54	92,924.00	61,892	154,816	2,600
MARUTI	10.62	7.07	17.69	744.36	495.49	1,239.85	55,827.00	37,162	92,989	75
MCDOWELL-N	10.63	7.07	17.70	59.66	39.66	99.32	74,575.00	49,578	124,153	1,250
MCX	11.69	7.07	18.76	85.58	51.78	137.36	59,906.00	36,244	96,150	700
MFSL	12.17	7.07	19.24	51.44	29.88	81.32	61,728.00	35,853	97,581	1,200
MGL	10.63	7.07	17.70	93.84	62.40	156.24	56,304.00	37,440	93,744	600
MINDTREE	10.65	7.07	17.72	98.46	65.36	163.82	59,076.00	39,215	98,291	600
MOTHERSUMI	15.53	7.07	22.60	25.45	11.59	37.04	72,532.50	33,025	105,558	2,850
MRF	10.63	7.07	17.70	6,092.14	4,052.36	10,144.50	60,921.40	40,524	101,445	10
MRPL	10.63	7.07	17.70	7.32	4.87	12.19	51,240.00	34,074	85,314	7,000
MUTHOOTFIN	11.91	7.07	18.98	67.86	40.27	108.13	101,790.00	60,406	162,196	1,500
NATIONALUM	14.38	7.07	21.45	7.45	3.66	11.11	59,600.00	29,298	88,898	8,000
NBCC	13.60	7.07	20.67	7.75	4.03	11.78	62,000.00	32,239	94,239	8,000
NCC	15.54	7.07	22.61	15.59	7.09	22.68	124,720.00	56,758	181,478	8,000
NESTLEIND	10.61	7.07	17.68	1,078.46	718.65	1,797.11	53,923.00	35,933	89,856	50
NHPC	10.65	7.07	17.72	2.69	1.79	4.48	72,630.00	48,200	120,830	27,000
NIFTY	7.11	4.24	11.35	787.46	469.62	1,257.08	59,059.50	35,222	94,281	75
NIITTECH	10.62	7.07	17.69	140.33	93.42	233.75	105,247.50	70,067	175,315	750
NMDC	11.03	7.07	18.10	11.76	7.54	19.30	70,560.00	45,220	115,780	6,000
NTPC	10.94	7.07	18.01	16.26	10.51	26.77	65,040.00	42,038	107,078	4,000
OFSS	10.62	7.07	17.69	368.64	245.30	613.94	55,296.00	36,795	92,091	150
OIL	10.68	7.07	17.75	18.56	12.28	30.84	63,085.44	41,754	104,839	3,399
ONGC	10.83	7.07	17.90	16.07	10.50	26.57	60,262.50	39,358	99,620	3,750
ORIENTBANK	15.68	7.07	22.75	14.89	6.71	21.60	104,230.00	46,991	151,221	7,000
PAGEIND	11.69	7.07	18.76	2,700.27	1,632.75	4,333.02	67,506.75	40,819	108,325	25
PCJEWELLER	22.47	10.61	33.08	17.39	8.21	25.60	113,035.00	53,379	166,414	6,500
PEL	11.53	7.07	18.60	297.74	182.60	480.34	89,917.48	55,145	145,063	302
PETRONET	10.65	7.07	17.72	24.99	16.59	41.58	74,970.00	49,759	124,729	3,000

PFC	10.67	7.07	17.74	11.62	7.70	19.32	72,044.00	47,757	119,801	6,200
PIDILITIND	10.63	7.07	17.70	120.13	79.87	200.00	60,065.00	39,937	100,002	500
PNB	14.70	7.07	21.77	12.38	5.95	18.33	86,660.00	41,671	128,331	7,000
POWERGRID	10.98	7.07	18.05	19.98	12.86	32.84	79,920.00	51,455	131,375	4,000
PVR	10.64	7.07	17.71	164.77	109.50	274.27	65,908.00	43,799	109,707	400
RAMCOCEM	10.61	7.07	17.68	77.36	51.56	128.92	61,888.00	41,249	103,137	800
RAYMOND	11.02	7.07	18.09	89.53	57.46	146.99	71,624.00	45,972	117,596	800
RBLBANK	10.71	7.07	17.78	68.17	45.02	113.19	81,804.00	54,022	135,826	1,200
RECLTD	11.54	7.07	18.61	15.10	9.25	24.35	90,600.00	55,507	146,107	6,000
RELCAPITAL	27.39	9.27	36.66	52.05	17.61	69.66	78,075.00	26,420	104,495	1,500
RELIANCE	10.62	7.07	17.69	135.36	90.14	225.50	67,680.00	45,069	112,749	500
RELINFRA	37.75	12.37	50.12	49.42	16.19	65.61	64,246.00	21,050	85,296	1,300
REPCOHOME	26.02	7.07	33.09	117.17	31.84	149.01	128,887.00	35,020	163,907	1,100
RPOWER	43.97	13.36	57.33	5.32	1.62	6.94	85,120.00	25,865	110,985	16,000
SAIL	15.71	7.07	22.78	8.45	3.80	12.25	101,400.00	45,644	147,044	12,000
SBIN	10.63	7.07	17.70	30.04	19.98	50.02	90,120.00	59,939	150,059	3,000
SHREECEM	10.62	7.07	17.69	1,883.34	1,253.65	3,136.99	94,167.00	62,682	156,849	50
SIEMENS	10.65	7.07	17.72	109.38	72.61	181.99	60,159.00	39,937	100,096	550
SOUTHBANK	12.78	7.07	19.85	1.91	1.06	2.97	63,299.31	35,029	98,328	33,141
SRF	10.64	7.07	17.71	251.44	167.09	418.53	125,720.00	83,543	209,263	500
SRTRANSFIN	11.90	7.07	18.97	145.98	86.73	232.71	87,588.00	52,041	139,629	600
STAR	10.64	7.07	17.71	46.22	30.71	76.93	50,842.00	33,776	84,618	1,100
SUNPHARMA	10.64	7.07	17.71	48.60	32.30	80.90	53,460.00	35,529	88,989	1,100
SUNTV	13.38	7.07	20.45	79.81	42.19	122.00	79,810.00	42,187	121,997	1,000
SUZLON	47.76	10.42	58.18	3.51	0.77	4.28	266,760.00	58,206	324,966	76,000
SYNDIBANK	13.77	7.07	20.84	5.13	2.63	7.76	76,950.00	39,504	116,454	15,000
TATACHEM	10.65	7.07	17.72	61.74	40.99	102.73	46,305.00	30,741	77,046	750
TATACOMM	10.62	7.07	17.69	65.44	43.58	109.02	65,440.00	43,579	109,019	1,000
TATAELXSI	10.65	7.07	17.72	102.34	67.96	170.30	40,936.00	27,186	68,122	400
TATAGLOBAL	10.61	7.07	17.68	20.64	13.75	34.39	46,440.00	30,932	77,372	2,250
TATAMOTORS	18.75	7.07	25.82	34.19	12.89	47.08	68,380.00	25,784	94,164	2,000
TATAMTRDVR	16.06	7.07	23.13	14.79	6.51	21.30	56,202.00	24,744	80,946	3,800
TATAPOWER	10.85	7.07	17.92	7.65	4.98	12.63	68,850.00	44,859	113,709	9,000
TATASTEEL	10.62	7.07	17.69	54.25	36.11	90.36	57,559.25	38,313	95,872	1,061
TCS	10.63	7.07	17.70	216.08	143.71	359.79	54,020.00	35,927	89,947	250
TECHM	10.62	7.07	17.69	86.68	57.72	144.40	104,016.00	69,268	173,284	1,200
TITAN	10.63	7.07	17.70	112.51	74.83	187.34	84,382.50	56,119	140,502	750
TORNTPHARM	10.63	7.07	17.70	190.39	126.57	316.96	95,195.00	63,287	158,482	500
TORNTPOWER	10.65	7.07	17.72	26.64	17.69	44.33	79,920.00	53,078	132,998	3,000
TV18BRDCST	12.27	7.07	19.34	4.43	2.55	6.98	57,590.00	33,180	90,770	13,000
TVSMOTOR	10.82	7.07	17.89	52.67	34.41	87.08	52,670.00	34,413	87,083	1,000
UBL	10.64	7.07	17.71	147.62	98.09	245.71	103,334.00	68,665	171,999	700
UJJIVAN	15.67	9.60	25.27	49.39	30.25	79.64	79,024.00	48,399	127,423	1,600
ULTRACEMCO	10.64	7.07	17.71	424.33	281.90	706.23	84,866.00	56,380	141,246	200
UNIONBANK	14.74	7.07	21.81	11.57	5.55	17.12	80,990.00	38,850	119,840	7,000
UPL	10.62	7.07	17.69	94.20	62.71	156.91	113,040.00	75,257	188,297	1,200
VEDL	15.85	7.07	22.92	27.16	12.12	39.28	62,468.00	27,871	90,339	2,300
VGUARD	10.72	7.07	17.79	22.83	15.06	37.89	68,490.00	45,188	113,678	3,000
VOLTAS	10.67	7.07	17.74	63.42	42.03	105.45	63,420.00	42,035	105,455	1,000
WIPRO	10.69	7.07	17.76	27.60	18.25	45.85	88,320.00	58,393	146,713	3,200
WOCKPHARMA	12.01	7.07	19.08	51.04	30.04	81.08	45,936.00	27,036	72,972	900
YESBANK	23.48	11.65	35.13	54.88	27.23	82.11	96,040.00	47,646	143,686	1,750

ZEEL 21.79 13.34 35.13 99.82 61.12 160.94 129,766.00 79,461 209,227 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 %.

Research Analyst Registration No.

INH00002764

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