

CGPOWER	37.06	10.08	47.14	14.36	3.91	18.27	172,320.00	46,872	219,192	12,000
CHENNPETRO	13.58	7.07	20.65	35.72	18.59	54.31	64,296.00	33,469	97,765	1,800
CHOLAFIN	10.65	7.07	17.72	145.17	96.36	241.53	72,585.00	48,180	120,765	500
CIPLA	10.62	7.07	17.69	57.69	38.39	96.08	57,690.00	38,394	96,084	1,000
COALINDIA	11.01	7.07	18.08	26.00	16.69	42.69	57,200.00	36,715	93,915	2,200
COLPAL	10.63	7.07	17.70	135.90	90.42	226.32	95,130.00	63,293	158,423	700
CONCOR	10.64	7.07	17.71	52.71	35.02	87.73	82,385.73	54,744	137,129	1,563
CUMMINSIND	10.64	7.07	17.71	79.98	53.15	133.13	55,986.00	37,202	93,188	700
DABUR	10.64	7.07	17.71	47.24	31.38	78.62	59,050.00	39,221	98,271	1,250
DCBBANK	10.61	7.07	17.68	21.40	14.26	35.66	96,300.00	64,155	160,455	4,500
DHFL	28.57	27.70	56.27	38.17	37.01	75.18	57,255.00	55,511	112,766	1,500
DISHTV	29.74	12.89	42.63	11.45	4.96	16.41	91,600.00	39,701	131,301	8,000
DIVISLAB	10.65	7.07	17.72	180.58	119.90	300.48	72,232.00	47,959	120,191	400
DLF	11.30	10.07	21.37	20.03	17.84	37.87	52,078.00	46,395	98,473	2,600
DRREDDY	10.63	7.07	17.70	280.50	186.58	467.08	70,125.00	46,644	116,769	250
EICHERMOT	13.47	7.07	20.54	3,078.19	1,615.26	4,693.45	76,954.75	40,382	117,336	25
ENGINERSIN	11.30	7.07	18.37	13.09	8.19	21.28	53,669.00	33,567	87,236	4,100
EQUITAS	15.95	7.96	23.91	21.02	10.49	31.51	84,080.00	41,965	126,045	4,000
ESCORTS	11.31	7.07	18.38	84.27	52.67	136.94	92,697.00	57,939	150,636	1,100
EXIDEIND	10.63	7.07	17.70	24.17	16.08	40.25	48,340.00	32,161	80,501	2,000
FEDERALBNK	10.66	7.07	17.73	9.75	6.47	16.22	68,250.00	45,283	113,533	7,000
GAIL	10.63	7.07	17.70	37.57	24.98	62.55	100,199.19	66,617	166,816	2,667
GLENMARK	10.65	7.07	17.72	65.82	43.69	109.51	65,820.00	43,689	109,509	1,000
GMRINFRA	10.64	7.07	17.71	1.84	1.22	3.06	82,800.00	55,040	137,840	45,000
GODFRYPHLP	15.92	7.07	22.99	164.64	73.09	237.73	115,248.00	51,165	166,413	700
GODREJCP	10.66	7.07	17.73	77.20	51.22	128.42	46,320.00	30,731	77,051	600
GODREJIND	10.63	7.07	17.70	55.72	37.04	92.76	83,580.00	55,565	139,145	1,500
GRASIM	10.62	7.07	17.69	88.38	58.84	147.22	66,285.00	44,133	110,418	750
GSFC	11.19	7.07	18.26	11.48	7.25	18.73	53,956.00	34,093	88,049	4,700
HAVELLS	10.65	7.07	17.72	79.32	52.66	131.98	79,320.00	52,657	131,977	1,000
HCLTECH	10.62	7.07	17.69	107.28	71.42	178.70	75,096.00	49,997	125,093	700
HDFC	10.66	7.07	17.73	202.67	134.42	337.09	101,335.00	67,211	168,546	500
HDFCBANK	10.63	7.07	17.70	227.34	151.27	378.61	56,835.00	37,817	94,652	250
HEROMOTOCO	10.65	7.07	17.72	300.64	199.61	500.25	60,128.00	39,921	100,049	200
HEXAWARE	10.63	7.07	17.70	35.99	23.93	59.92	53,985.00	35,898	89,883	1,500
HINDALCO	10.63	7.07	17.70	21.47	14.28	35.75	75,145.00	49,985	125,130	3,500
HINDPETRO	12.95	8.53	21.48	34.01	22.40	56.41	71,421.00	47,048	118,469	2,100
HINDUNILVR	10.62	7.07	17.69	183.17	121.95	305.12	109,902.00	73,168	183,070	600
HINDZINC	10.63	7.07	17.70	28.97	19.27	48.24	92,704.00	61,662	154,366	3,200
IBULHSGFIN	17.30	19.23	36.53	124.98	138.90	263.88	62,490.00	69,449	131,939	500
ICICIBANK	10.65	7.07	17.72	40.14	26.65	66.79	110,385.00	73,289	183,674	2,750
ICICIPRULI	13.20	7.07	20.27	44.68	23.94	68.62	67,020.00	35,909	102,929	1,500
IDBI	16.09	7.07	23.16	7.24	3.18	10.42	72,400.00	31,815	104,215	10,000
IDEA	17.06	7.14	24.20	5.63	2.36	7.99	67,560.00	28,274	95,834	12,000
IDFC	15.46	7.07	22.53	6.44	2.94	9.38	85,008.00	38,869	123,877	13,200
IDFCFIRSTB	14.44	7.07	21.51	7.24	3.55	10.79	86,880.00	42,547	129,427	12,000
IFCI	12.93	7.07	20.00	1.81	0.99	2.80	63,350.00	34,643	97,993	35,000
IGL	10.64	7.07	17.71	31.87	21.17	53.04	87,642.50	58,230	145,873	2,750
INDIACEM	15.62	7.07	22.69	16.29	7.37	23.66	73,305.00	33,183	106,488	4,500
INDIANB	16.93	7.26	24.19	44.35	19.01	63.36	88,700.00	38,028	126,728	2,000
INDIGO	12.36	7.07	19.43	161.03	92.12	253.15	96,618.00	55,271	151,889	600
INDUSINDBK	10.63	7.07	17.70	161.77	107.57	269.34	48,531.00	32,271	80,802	300

INFIBEAM	26.58	58.59	85.17	11.75	25.90	37.65	47,000.00	103,587	150,587	4,000
INFRATEL	12.19	7.07	19.26	39.05	22.65	61.70	78,100.00	45,297	123,397	2,000
INFY	10.62	7.07	17.69	75.97	50.58	126.55	91,164.00	60,699	151,863	1,200
IOC	11.89	7.07	18.96	18.22	10.83	29.05	63,770.00	37,909	101,679	3,500
IRB	18.45	7.19	25.64	28.65	11.16	39.81	91,680.00	35,720	127,400	3,200
ITC	10.62	7.07	17.69	31.29	20.82	52.11	75,096.00	49,971	125,067	2,400
JETAIRWAYS	15.80	14.89	30.69	37.42	35.26	72.68	82,324.00	77,571	159,895	2,200
JINDALSTEL	15.07	7.07	22.14	25.85	12.13	37.98	58,162.50	27,289	85,452	2,250
JISLJALEQS	16.33	7.07	23.40	10.36	4.49	14.85	93,240.00	40,373	133,613	9,000
JPASSOCIAT	22.71	8.82	31.53	1.51	0.59	2.10	83,050.00	32,259	115,309	55,000
JSWSTEEL	10.63	7.07	17.70	31.26	20.78	52.04	46,890.00	31,173	78,063	1,500
JUBLFOOD	11.31	7.07	18.38	155.85	97.41	253.26	77,925.00	48,703	126,628	500
JUSTDIAL	14.93	7.07	22.00	81.28	38.50	119.78	113,792.00	53,895	167,687	1,400
KAJARIACER	10.62	7.07	17.69	60.44	40.24	100.68	78,572.00	52,311	130,883	1,300
KOTAKBANK	10.62	7.07	17.69	133.46	88.81	222.27	106,768.00	71,045	177,813	800
KSCL	14.23	7.07	21.30	61.87	30.73	92.60	92,805.00	46,095	138,900	1,500
KTKBANK	12.18	7.07	19.25	15.30	8.88	24.18	71,910.00	41,752	113,662	4,700
L&TFH	12.59	7.07	19.66	18.32	10.29	28.61	82,440.00	46,291	128,731	4,500
LICHSGFIN	10.65	7.07	17.72	53.60	35.59	89.19	58,960.00	39,146	98,106	1,100
LT	10.66	7.07	17.73	143.82	95.41	239.23	53,932.50	35,780	89,712	375
LUPIN	10.63	7.07	17.70	84.94	56.47	141.41	59,458.00	39,528	98,986	700
M&M	10.66	7.07	17.73	72.74	48.26	121.00	72,740.00	48,263	121,003	1,000
M&MFIN	11.78	7.07	18.85	52.75	31.65	84.40	65,937.50	39,561	105,499	1,250
MANAPPURAM	10.89	7.07	17.96	12.99	8.43	21.42	77,940.00	50,586	128,526	6,000
MARICO	10.65	7.07	17.72	37.15	24.67	61.82	96,590.00	64,135	160,725	2,600
MARUTI	10.62	7.07	17.69	756.41	503.60	1,260.01	56,730.75	37,770	94,500	75
MCDOWELL-N	10.61	7.07	17.68	61.33	40.86	102.19	76,662.50	51,076	127,739	1,250
MCX	11.60	7.07	18.67	86.77	52.87	139.64	60,739.00	37,006	97,745	700
MFSL	11.98	7.07	19.05	51.54	30.41	81.95	61,848.00	36,490	98,338	1,200
MGL	10.63	7.07	17.70	95.20	63.35	158.55	57,120.00	38,008	95,128	600
MINDTREE	10.62	7.07	17.69	99.01	65.92	164.93	59,406.00	39,555	98,961	600
MOTHERSUMI	16.45	7.07	23.52	28.26	12.14	40.40	80,541.00	34,607	115,148	2,850
MRF	10.61	7.07	17.68	6,163.75	4,105.81	10,269.56	61,637.50	41,058	102,696	10
MRPL	11.69	7.07	18.76	8.46	5.12	13.58	59,220.00	35,831	95,051	7,000
MUTHOOTFIN	12.57	7.07	19.64	74.17	41.70	115.87	111,255.00	62,554	173,809	1,500
NATIONALUM	15.25	7.07	22.32	8.35	3.87	12.22	66,800.00	30,967	97,767	8,000
NBCC	13.80	7.07	20.87	8.15	4.17	12.32	65,200.00	33,399	98,599	8,000
NCC	15.41	7.07	22.48	15.89	7.29	23.18	127,120.00	58,313	185,433	8,000
NESTLEIND	10.66	7.07	17.73	1,099.36	729.33	1,828.69	54,968.00	36,467	91,435	50
NHPC	10.63	7.07	17.70	2.71	1.80	4.51	73,170.00	48,677	121,847	27,000
NIFTY	7.11	4.24	11.35	796.77	474.97	1,271.74	59,757.75	35,623	95,381	75
NIITTECH	10.64	7.07	17.71	141.82	94.27	236.09	106,365.00	70,704	177,069	750
NMDC	10.99	7.07	18.06	11.83	7.61	19.44	70,980.00	45,665	116,645	6,000
NTPC	10.77	7.07	17.84	16.17	10.61	26.78	64,680.00	42,448	107,128	4,000
OFSS	10.63	7.07	17.70	367.68	244.61	612.29	55,152.00	36,692	91,844	150
OIL	10.70	7.07	17.77	18.99	12.55	31.54	64,547.01	42,655	107,202	3,399
ONGC	10.73	7.07	17.80	16.34	10.77	27.11	61,275.00	40,392	101,667	3,750
ORIENTBANK	15.66	7.07	22.73	15.39	6.95	22.34	107,730.00	48,624	156,354	7,000
PAGEIND	12.14	7.07	19.21	2,900.60	1,688.90	4,589.50	72,515.00	42,223	114,738	25
PCJEWELLER	22.06	10.61	32.67	17.69	8.51	26.20	114,985.00	55,310	170,295	6,500
PEL	11.64	7.07	18.71	308.65	187.44	496.09	93,212.30	56,608	149,820	302
PETRONET	10.66	7.07	17.73	25.55	16.95	42.50	76,650.00	50,840	127,490	3,000

PFC	10.67	7.07	17.74	11.94	7.91	19.85	74,028.00	49,050	123,078	6,200
PIDILITIND	10.63	7.07	17.70	121.56	80.86	202.42	60,780.00	40,432	101,212	500
PNB	14.57	7.07	21.64	12.57	6.10	18.67	87,990.00	42,710	130,700	7,000
POWERGRID	10.98	7.07	18.05	20.75	13.36	34.11	83,000.00	53,421	136,421	4,000
PVR	10.68	7.07	17.75	164.77	109.10	273.87	65,908.00	43,642	109,550	400
RAMCOCEM	10.62	7.07	17.69	78.51	52.26	130.77	62,808.00	41,809	104,617	800
RAYMOND	10.81	7.07	17.88	89.11	58.28	147.39	71,288.00	46,622	117,910	800
RBLBANK	10.68	7.07	17.75	68.67	45.44	114.11	82,404.00	54,531	136,935	1,200
RECLTD	11.49	7.07	18.56	15.50	9.54	25.04	93,000.00	57,246	150,246	6,000
RELCAPITAL	26.89	9.27	36.16	50.64	17.46	68.10	75,960.00	26,190	102,150	1,500
RELIANCE	10.64	7.07	17.71	139.29	92.53	231.82	69,645.00	46,263	115,908	500
RELINFRA	36.67	12.37	49.04	48.81	16.46	65.27	63,453.00	21,404	84,857	1,300
REPCOHOME	25.12	7.07	32.19	115.15	32.41	147.56	126,665.00	35,646	162,311	1,100
RPOWER	42.31	13.36	55.67	5.12	1.62	6.74	81,920.00	25,865	107,785	16,000
SAIL	15.61	7.07	22.68	8.65	3.92	12.57	103,800.00	47,001	150,801	12,000
SBIN	10.65	7.07	17.72	30.69	20.37	51.06	92,070.00	61,117	153,187	3,000
SHREECEM	10.65	7.07	17.72	1,919.89	1,275.06	3,194.95	95,994.50	63,753	159,748	50
SIEMENS	10.63	7.07	17.70	112.83	75.06	187.89	62,056.50	41,280	103,337	550
SOUTHBANK	13.53	7.07	20.60	2.11	1.10	3.21	69,927.51	36,552	106,479	33,141
SRF	10.66	7.07	17.73	253.72	168.34	422.06	126,860.00	84,170	211,030	500
SRTRANSFIN	12.14	7.07	19.21	153.79	89.54	243.33	92,274.00	53,725	145,999	600
STAR	10.63	7.07	17.70	47.42	31.53	78.95	52,162.00	34,678	86,840	1,100
SUNPHARMA	10.62	7.07	17.69	49.07	32.66	81.73	53,977.00	35,926	89,903	1,100
SUNTV	13.65	7.07	20.72	84.32	43.67	127.99	84,320.00	43,671	127,991	1,000
SUZLON	46.80	10.42	57.22	3.51	0.78	4.29	266,760.00	59,394	326,154	76,000
SYNDIBANK	14.47	7.07	21.54	5.63	2.75	8.38	84,450.00	41,253	125,703	15,000
TATACHEM	10.63	7.07	17.70	62.86	41.79	104.65	47,145.00	31,343	78,488	750
TATACOMM	10.61	7.07	17.68	65.12	43.40	108.52	65,120.00	43,396	108,516	1,000
TATAELXSI	10.64	7.07	17.71	102.11	67.84	169.95	40,844.00	27,135	67,979	400
TATAGLOBAL	10.64	7.07	17.71	21.63	14.37	36.00	48,667.50	32,340	81,007	2,250
TATAMOTORS	18.19	7.07	25.26	33.28	12.94	46.22	66,560.00	25,876	92,436	2,000
TATAMTRDVR	15.64	7.07	22.71	14.58	6.59	21.17	55,404.00	25,053	80,457	3,800
TATAPOWER	11.02	7.07	18.09	7.95	5.10	13.05	71,550.00	45,909	117,459	9,000
TATASTEEL	10.65	7.07	17.72	55.61	36.91	92.52	59,002.21	39,157	98,159	1,061
TCS	10.65	7.07	17.72	215.20	142.85	358.05	53,800.00	35,712	89,512	250
TECHM	10.61	7.07	17.68	86.21	57.42	143.63	103,452.00	68,907	172,359	1,200
TITAN	10.65	7.07	17.72	114.20	75.82	190.02	85,650.00	56,861	142,511	750
TORNTPHARM	10.62	7.07	17.69	191.17	127.30	318.47	95,585.00	63,651	159,236	500
TORNTPOWER	10.66	7.07	17.73	27.42	18.19	45.61	82,260.00	54,573	136,833	3,000
TV18BRDCST	12.45	7.07	19.52	4.63	2.63	7.26	60,190.00	34,191	94,381	13,000
TVSMOTOR	11.52	7.07	18.59	58.29	35.79	94.08	58,290.00	35,788	94,078	1,000
UBL	10.63	7.07	17.70	147.51	98.12	245.63	103,257.00	68,682	171,939	700
UJJIVAN	16.74	7.60	24.34	55.81	25.34	81.15	89,296.00	40,548	129,844	1,600
ULTRACEMCO	10.65	7.07	17.72	432.48	287.11	719.59	86,496.00	57,422	143,918	200
UNIONBANK	15.84	7.07	22.91	13.17	5.88	19.05	92,190.00	41,151	133,341	7,000
UPL	10.65	7.07	17.72	95.78	63.58	159.36	114,936.00	76,297	191,233	1,200
VEDL	15.81	7.07	22.88	27.76	12.41	40.17	63,848.00	28,546	92,394	2,300
VGUARD	10.73	7.07	17.80	23.44	15.44	38.88	70,320.00	46,323	116,643	3,000
VOLTAS	10.67	7.07	17.74	66.77	44.25	111.02	66,770.00	44,251	111,021	1,000
WIPRO	10.65	7.07	17.72	27.74	18.41	46.15	88,768.00	58,902	147,670	3,200
WOCKPHARMA	12.63	7.07	19.70	55.85	31.27	87.12	50,265.00	28,144	78,409	900
YESBANK	22.83	11.65	34.48	54.27	27.69	81.96	94,972.50	48,461	143,434	1,750

ZEEL 21.15 13.34 34.49 96.38 60.78 157.16 125,294.00 79,019 204,313 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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