

CHENNPETRO	11.42	7.07	18.49	24.86	15.39	40.25	44,748.00	27,704.50	72,452.5	1,800
CHOLAFIN	10.64	7.07	17.71	127.62	84.79	212.41	63,810.00	42,393.49	106,203.5	500
CIPLA	10.67	7.07	17.74	58.01	38.44	96.45	58,010.00	38,439.59	96,449.6	1,000
COALINDIA	10.80	7.07	17.87	23.82	15.59	39.41	52,404.00	34,296.57	86,700.6	2,200
COLPAL	10.62	7.07	17.69	136.12	90.64	226.76	95,284.00	63,451.13	158,735.1	700
CONCOR	10.68	7.07	17.75	54.71	36.22	90.93	85,511.73	56,616.78	142,128.5	1,563
CUMMINSIND	10.72	7.07	17.79	75.99	50.11	126.10	53,193.00	35,076.04	88,269.0	700
DABUR	10.62	7.07	17.69	47.65	31.71	79.36	59,562.50	39,636.19	99,198.7	1,250
DCBBANK	10.72	7.07	17.79	19.14	12.63	31.77	86,130.00	56,821.59	142,951.6	4,500
DHFL	34.41	21.52	55.93	36.35	22.74	59.09	54,525.00	34,103.82	88,628.8	1,500
DISHTV	46.40	10.77	57.17	15.66	3.63	19.29	125,280.00	29,079.00	154,359.0	8,000
DIVISLAB	10.61	7.07	17.68	174.91	116.50	291.41	69,964.00	46,599.78	116,563.8	400
DLF	13.71	7.07	20.78	21.93	11.30	33.23	57,018.00	29,392.82	86,410.8	2,600
DRREDDY	10.63	7.07	17.70	283.23	188.31	471.54	70,807.50	47,077.36	117,884.9	250
EICHERMOT	12.47	7.07	19.54	2,630.62	1,490.92	4,121.54	65,765.50	37,273.04	103,038.5	25
ENGINERSIN	11.01	7.07	18.08	12.18	7.82	20.00	49,938.00	32,074.12	82,012.1	4,100
EQUITAS	12.50	26.87	39.37	14.09	30.28	44.37	56,360.00	121,129.96	177,490.0	4,000
ESCORTS	11.57	7.07	18.64	71.05	43.43	114.48	78,155.00	47,770.22	125,925.2	1,100
EXIDEIND	10.62	7.07	17.69	22.32	14.86	37.18	44,640.00	29,722.28	74,362.3	2,000
FEDERALBNK	10.62	7.07	17.69	8.84	5.89	14.73	61,880.00	41,200.43	103,080.4	7,000
GAIL	10.68	7.07	17.75	34.78	23.02	57.80	92,758.26	61,403.55	154,161.8	2,667
GLENMARK	10.61	7.07	17.68	64.22	42.81	107.03	64,220.00	42,812.39	107,032.4	1,000
GMRINFRA	10.75	7.07	17.82	1.57	1.03	2.60	70,650.00	46,449.90	117,099.9	45,000
GODFRYPHLP	11.40	7.07	18.47	100.34	62.21	162.55	70,238.00	43,548.73	113,786.7	700
GODREJCP	10.93	7.07	18.00	76.00	49.18	125.18	45,600.00	29,505.23	75,105.2	600
GODREJIND	10.66	7.07	17.73	52.59	34.87	87.46	78,885.00	52,298.56	131,183.6	1,500
GRASIM	10.65	7.07	17.72	77.01	51.13	128.14	57,757.50	38,345.03	96,102.5	750
GSFC	11.67	7.07	18.74	10.47	6.35	16.82	49,209.00	29,823.03	79,032.0	4,700
HAVELLS	10.62	7.07	17.69	75.65	50.37	126.02	75,650.00	50,373.75	126,023.8	1,000
HCLTECH	10.61	7.07	17.68	113.06	75.32	188.38	79,142.00	52,724.17	131,866.2	700
HDFC	10.62	7.07	17.69	203.42	135.43	338.85	101,710.00	67,714.69	169,424.7	500
HDFCBANK	10.63	7.07	17.70	227.41	151.23	378.64	56,852.50	37,807.71	94,660.2	250
HEROMOTOCO	11.39	7.07	18.46	319.85	198.56	518.41	63,970.00	39,711.48	103,681.5	200
HEXAWARE	10.64	7.07	17.71	38.29	25.45	63.74	57,435.00	38,178.00	95,613.0	1,500
HINDALCO	10.62	7.07	17.69	21.18	14.09	35.27	74,130.00	49,329.16	123,459.2	3,500
HINDPETRO	10.97	14.43	25.40	24.99	32.86	57.85	52,479.00	69,015.08	121,494.1	2,100
HINDUNILVR	10.62	7.07	17.69	191.61	127.55	319.16	114,966.00	76,529.92	191,495.9	600
HINDZINC	10.65	7.07	17.72	26.70	17.72	44.42	85,440.00	56,695.74	142,135.7	3,200
IBULHSGFIN	14.82	20.96	35.78	88.90	125.72	214.62	44,450.00	62,859.04	107,309.0	500
ICICIBANK	10.62	7.07	17.69	36.76	24.47	61.23	101,090.00	67,300.21	168,390.2	2,750
ICICIPRULI	15.82	7.07	22.89	47.26	21.12	68.38	70,890.00	31,677.14	102,567.1	1,500
IDBI	15.50	7.07	22.57	6.64	3.03	9.67	66,400.00	30,294.95	96,695.0	10,000
IDEA	17.56	7.07	24.63	5.03	2.03	7.06	60,360.00	24,306.66	84,666.7	12,000
IDFC	11.75	7.07	18.82	4.23	2.55	6.78	55,836.00	33,596.64	89,432.6	13,200
IDFCFIRSTB	11.75	7.07	18.82	5.33	3.21	8.54	63,960.00	38,474.94	102,434.9	12,000
IFCI	10.65	7.07	17.72	1.32	0.88	2.20	46,200.00	30,683.80	76,883.8	35,000
IGL	11.48	7.07	18.55	31.00	19.10	50.10	85,250.00	52,523.91	137,773.9	2,750
INDIACEM	13.41	7.07	20.48	10.66	5.62	16.28	47,970.00	25,292.93	73,262.9	4,500
INDIANB	15.49	7.07	22.56	30.87	14.09	44.96	61,740.00	28,188.09	89,928.1	2,000
INDIGO	10.63	7.07	17.70	125.38	83.37	208.75	75,228.00	50,023.79	125,251.8	600
INDUSINDBK	10.66	7.07	17.73	159.87	105.99	265.86	47,961.00	31,796.97	79,758.0	300
INFIBEAM	25.89	59.38	85.27	8.44	19.36	27.80	33,760.00	77,431.52	111,191.5	4,000

INFRATEL	13.78	7.07	20.85	43.35	22.25	65.60	86,700.00	44,491.51	131,191.5	2,000
INFY	10.63	7.07	17.70	80.13	53.27	133.40	96,156.00	63,926.94	160,082.9	1,200
IOC	10.74	15.07	25.81	14.39	20.19	34.58	50,365.00	70,678.30	121,043.3	3,500
IRB	17.57	7.07	24.64	21.51	8.65	30.16	68,832.00	27,691.78	96,523.8	3,200
ITC	10.64	7.07	17.71	29.40	19.53	48.93	70,560.00	46,874.10	117,434.1	2,400
JETAIRWAYS	24.24	10.09	34.33	52.24	21.75	73.99	114,928.00	47,847.79	162,775.8	2,200
JINDALSTEL	17.78	7.07	24.85	25.23	10.03	35.26	56,767.50	22,572.74	79,340.2	2,250
JISLJALEQS	14.19	7.07	21.26	7.74	3.86	11.60	69,660.00	34,710.17	104,370.2	9,000
JPASSOCIAT	23.96	8.01	31.97	1.21	0.40	1.61	66,550.00	22,247.78	88,797.8	55,000
JSWSTEEL	10.62	7.07	17.69	29.02	19.31	48.33	43,530.00	28,967.56	72,497.6	1,500
JUBLFOOD	14.38	7.07	21.45	187.26	92.07	279.33	93,630.00	46,036.31	139,666.3	500
JUSTDIAL	11.61	10.07	21.68	56.26	48.80	105.06	78,764.00	68,318.91	147,082.9	1,400
KAJARIACER	10.63	8.07	18.70	55.07	41.80	96.87	71,591.00	54,343.38	125,934.4	1,300
KOTAKBANK	10.63	7.07	17.70	138.67	92.25	230.92	110,936.00	73,796.66	184,732.7	800
KPIT	13.89	7.07	20.96	15.79	8.04	23.83	35,527.50	18,078.87	53,606.4	2,250
KSCL	12.88	7.07	19.95	65.09	35.74	100.83	97,635.00	53,613.58	151,248.6	1,500
KTKBANK	10.61	7.07	17.68	12.23	8.15	20.38	57,481.00	38,296.42	95,777.4	4,700
L&TFH	12.79	7.07	19.86	16.10	8.90	25.00	72,450.00	40,039.18	112,489.2	4,500
LICHSGFIN	10.62	7.07	17.69	47.69	31.75	79.44	52,459.00	34,922.62	87,381.6	1,100
LT	10.74	7.07	17.81	133.14	87.62	220.76	49,927.50	32,858.27	82,785.8	375
LUPIN	10.62	7.07	17.69	86.59	57.67	144.26	60,613.00	40,368.99	100,982.0	700
M&M	10.62	7.07	17.69	69.27	46.10	115.37	69,270.00	46,096.40	115,366.4	1,000
M&MFIN	11.38	7.07	18.45	43.68	27.13	70.81	54,600.00	33,909.49	88,509.5	1,250
MANAPPURAM	13.74	7.07	20.81	14.38	7.40	21.78	86,280.00	44,392.53	130,672.5	6,000
MARICO	10.65	7.07	17.72	38.24	25.39	63.63	99,424.00	66,018.95	165,443.0	2,600
MARUTI	10.67	7.07	17.74	764.80	506.54	1,271.34	57,360.00	37,990.29	95,350.3	75
MCDOWELL-N	10.62	7.07	17.69	56.48	37.58	94.06	70,600.00	46,980.15	117,580.2	1,250
MCX	10.66	7.07	17.73	74.41	49.35	123.76	52,087.00	34,546.49	86,633.5	700
MFSL	15.96	7.07	23.03	62.44	27.67	90.11	74,928.00	33,202.13	108,130.1	1,200
MGL	10.62	7.07	17.69	93.25	62.10	155.35	55,950.00	37,261.73	93,211.7	600
MINDTREE	10.65	7.07	17.72	96.13	63.80	159.93	57,678.00	38,277.69	95,955.7	600
MOTHERSUMI	11.51	7.07	18.58	14.89	9.15	24.04	42,436.50	26,063.38	68,499.9	2,850
MRF	10.62	7.07	17.69	5,910.74	3,934.24	9,844.98	59,107.40	39,342.39	98,449.8	10
MRPL	10.62	8.07	18.69	6.82	5.18	12.00	47,740.00	36,266.58	84,006.6	7,000
MUTHOOTFIN	12.87	7.07	19.94	66.10	36.31	102.41	99,150.00	54,467.28	153,617.3	1,500
NATIONALUM	15.81	7.07	22.88	8.14	3.64	11.78	65,120.00	29,128.40	94,248.4	8,000
NBCC	12.14	7.07	19.21	6.54	3.81	10.35	52,320.00	30,457.56	82,777.6	8,000
NCC	11.86	7.07	18.93	9.96	5.94	15.90	79,680.00	47,510.40	127,190.4	8,000
NESTLEIND	10.67	7.07	17.74	1,151.47	763.05	1,914.52	57,573.50	38,152.72	95,726.2	50
NHPC	11.08	7.07	18.15	2.52	1.61	4.13	68,040.00	43,427.48	111,467.5	27,000
NIFTY	7.11	4.24	11.35	772.51	460.48	1,232.99	57,938.25	34,536.23	92,474.5	75
NIITTECH	10.65	7.07	17.72	138.37	91.90	230.27	103,777.50	68,924.55	172,702.0	750
NMDC	10.65	7.07	17.72	10.17	6.75	16.92	61,020.00	40,511.10	101,531.1	6,000
NTPC	10.75	7.07	17.82	14.23	9.36	23.59	56,920.00	37,442.72	94,362.7	4,000
OFSS	10.61	7.07	17.68	406.73	271.05	677.78	61,009.50	40,657.98	101,667.5	150
OIL	10.88	7.07	17.95	18.13	11.78	29.91	61,623.87	40,047.54	101,671.4	3,399
ONGC	10.84	7.07	17.91	14.68	9.57	24.25	55,050.00	35,897.93	90,947.9	3,750
ORIENTBANK	11.00	7.07	18.07	9.26	5.95	15.21	64,820.00	41,670.58	106,490.6	7,000
PAGEIND	10.66	7.07	17.73	2,532.08	1,680.06	4,212.14	63,302.00	42,001.54	105,303.5	25
PCJEWELLER	28.58	10.29	38.87	18.28	6.58	24.86	118,820.00	42,772.96	161,593.0	6,500
PEL	13.68	7.07	20.75	297.14	153.61	450.75	89,736.28	46,390.19	136,126.5	302
PETRONET	10.63	7.07	17.70	23.76	15.80	39.56	71,280.00	47,414.96	118,695.0	3,000

PFC	11.80	7.07	18.87	11.77	7.05	18.82	72,974.00	43,724.42	116,698.4	6,200
PIDILITIND	10.65	7.07	17.72	121.28	80.52	201.80	60,640.00	40,258.35	100,898.3	500
PNB	11.51	7.07	18.58	8.25	5.07	13.32	57,750.00	35,459.59	93,209.6	7,000
POWERGRID	10.83	7.07	17.90	19.35	12.63	31.98	77,400.00	50,522.22	127,922.2	4,000
PVR	10.62	7.07	17.69	155.35	103.41	258.76	62,140.00	41,362.33	103,502.3	400
RAMCOCEM	10.64	7.07	17.71	64.63	42.94	107.57	51,704.00	34,354.54	86,058.5	800
RAYMOND	13.50	7.07	20.57	94.35	49.41	143.76	75,480.00	39,524.13	115,004.1	800
RBLBANK	10.62	7.07	17.69	60.17	40.05	100.22	72,204.00	48,061.86	120,265.9	1,200
RCOM	56.81	9.16	65.97	3.21	0.52	3.73	109,140.00	17,596.36	126,736.4	34,000
RECLTD	12.71	7.07	19.78	15.49	8.61	24.10	92,940.00	51,688.77	144,628.8	6,000
RELCAPITAL	37.16	7.07	44.23	51.30	9.76	61.06	76,950.00	14,640.20	91,590.2	1,500
RELIANCE	10.62	7.07	17.69	134.16	89.31	223.47	67,080.00	44,654.12	111,734.1	500
RELINFRA	59.54	7.07	66.61	67.34	8.00	75.34	87,542.00	10,395.02	97,937.0	1,300
REPCOHOME	12.49	7.07	19.56	46.38	26.25	72.63	51,018.00	28,876.00	79,894.0	1,100
RPOWER	64.70	7.07	71.77	7.02	0.77	7.79	112,320.00	12,273.52	124,593.5	16,000
SAIL	15.47	7.07	22.54	7.34	3.35	10.69	88,080.00	40,256.58	128,336.6	12,000
SBIN	10.63	7.07	17.70	29.41	19.56	48.97	88,230.00	58,677.47	146,907.5	3,000
SHREECEM	10.64	7.07	17.71	1,689.37	1,122.53	2,811.90	84,468.50	56,126.43	140,594.9	50
SIEMENS	10.62	7.07	17.69	108.14	71.99	180.13	59,477.00	39,594.65	99,071.7	550
SOUTHBANK	12.95	7.07	20.02	1.71	0.93	2.64	56,671.11	30,928.51	87,599.6	33,141
SREINFRA	24.09	8.95	33.04	5.83	2.17	8.00	69,960.00	25,990.80	95,950.8	12,000
SRF	12.73	7.07	19.80	281.00	156.08	437.08	140,500.00	78,042.20	218,542.2	500
SRTRANSFIN	11.87	7.07	18.94	124.38	74.08	198.46	74,628.00	44,449.80	119,077.8	600
STAR	14.13	7.07	21.20	58.53	29.29	87.82	64,383.00	32,224.00	96,607.0	1,100
SUNPHARMA	12.87	7.07	19.94	56.64	31.11	87.75	62,304.00	34,218.80	96,522.8	1,100
SUNTV	16.43	7.07	23.50	91.99	39.58	131.57	91,990.00	39,577.86	131,567.9	1,000
SUZLON	38.53	7.07	45.60	1.31	0.24	1.55	99,560.00	18,268.88	117,828.9	76,000
SYNDIBANK	13.38	7.07	20.45	4.33	2.29	6.62	64,950.00	34,307.18	99,257.2	15,000
TATACHEM	11.28	7.07	18.35	64.32	40.31	104.63	48,240.00	30,229.55	78,469.6	750
TATACOMM	10.63	7.07	17.70	51.74	34.42	86.16	51,740.00	34,423.83	86,163.8	1,000
TATAELXSI	10.66	7.07	17.73	94.85	62.89	157.74	37,940.00	25,155.06	63,095.1	400
TATAGLOBAL	11.83	7.07	18.90	22.14	13.23	35.37	49,815.00	29,770.89	79,585.9	2,250
TATAMOTORS	24.18	7.07	31.25	36.77	10.75	47.52	73,540.00	21,499.87	95,039.9	2,000
TATAMTRDVR	20.35	7.07	27.42	16.38	5.69	22.07	62,244.00	21,627.13	83,871.1	3,800
TATAPOWER	11.03	7.07	18.10	7.35	4.71	12.06	66,150.00	42,409.40	108,559.4	9,000
TATASTEEL	11.11	7.07	18.18	54.35	34.58	88.93	57,665.35	36,684.96	94,350.3	1,061
TCS	10.62	7.07	17.69	219.07	145.82	364.89	54,767.50	36,454.69	91,222.2	250
TECHM	10.63	7.07	17.70	85.97	57.18	143.15	103,164.00	68,610.11	171,774.1	1,200
TITAN	10.66	7.07	17.73	113.85	75.54	189.39	85,387.50	56,654.56	142,042.1	750
TORNTPHARM	10.62	7.07	17.69	192.09	127.93	320.02	96,045.00	63,964.06	160,009.1	500
TORNTPOWER	10.62	7.07	17.69	25.14	16.74	41.88	75,420.00	50,214.68	125,634.7	3,000
TV18BRDCST	10.98	7.07	18.05	3.52	2.27	5.79	45,760.00	29,457.16	75,217.2	13,000
TVSMOTOR	11.99	7.07	19.06	58.97	34.77	93.74	58,970.00	34,766.73	93,736.7	1,000
UBL	10.63	7.07	17.70	148.34	98.69	247.03	103,838.00	69,080.62	172,918.6	700
UJJIVAN	15.05	9.37	24.42	39.52	24.61	64.13	63,232.00	39,376.49	102,608.5	1,600
ULTRACEMCO	10.63	7.07	17.70	368.64	245.23	613.87	73,728.00	49,046.00	122,774.0	200
UNIONBANK	14.50	7.07	21.57	10.26	5.00	15.26	71,820.00	35,014.18	106,834.2	7,000
UPL	10.66	7.07	17.73	85.02	56.39	141.41	102,024.00	67,668.38	169,692.4	1,200
VEDL	21.44	7.07	28.51	32.96	10.87	43.83	75,808.00	24,993.16	100,801.2	2,300
VGUARD	10.87	7.07	17.94	20.71	13.47	34.18	62,130.00	40,405.05	102,535.1	3,000
VOLTAS	10.68	7.07	17.75	55.77	36.92	92.69	55,770.00	36,923.08	92,693.1	1,000
WIPRO	10.66	7.07	17.73	40.04	26.55	66.59	96,096.00	63,723.32	159,819.3	2,400

WOCKPHARMA	13.25	7.07	20.32	54.32	28.99	83.31	48,888.00	26,094.66	74,982.7	900
YESBANK	15.21	17.39	32.60	26.35	30.12	56.47	46,112.50	52,709.09	98,821.6	1,750
ZEEL	33.02	7.82	40.84	137.26	32.50	169.76	178,438.00	42,254.98	220,693.0	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 %.

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