

CGPOWER	35.58	12.08	47.66	15.05	5.11	20.16	180,600.00	61,318	241,918	12,000
CHENNPETRO	12.53	7.07	19.60	32.99	18.62	51.61	59,382.00	33,508	92,890	1,800
CHOLAFIN	10.62	7.07	17.69	145.36	96.76	242.12	72,680.00	48,382	121,062	500
CIPLA	10.62	7.07	17.69	56.87	37.87	94.74	56,870.00	37,867	94,737	1,000
COALINDIA	11.03	7.07	18.10	25.96	16.64	42.60	57,112.00	36,599	93,711	2,200
COLPAL	10.64	7.07	17.71	136.89	90.96	227.85	95,823.00	63,671	159,494	700
CONCOR	10.65	7.07	17.72	54.30	36.04	90.34	84,870.90	56,324	141,195	1,563
CUMMINSIND	10.64	7.07	17.71	79.12	52.57	131.69	55,384.00	36,798	92,182	700
DABUR	10.61	7.07	17.68	46.85	31.21	78.06	58,562.50	39,013	97,576	1,250
DCBBANK	10.63	7.07	17.70	21.37	14.22	35.59	96,165.00	63,980	160,145	4,500
DHFL	26.58	29.70	56.28	35.24	39.38	74.62	52,860.00	59,073	111,933	1,500
DISHTV	27.38	14.89	42.27	10.54	5.73	16.27	84,320.00	45,861	130,181	8,000
DIVISLAB	10.63	7.07	17.70	180.87	120.35	301.22	72,348.00	48,141	120,489	400
DLF	14.05	7.07	21.12	28.35	14.27	42.62	73,710.00	37,095	110,805	2,600
DRREDDY	10.62	7.07	17.69	282.64	188.19	470.83	70,660.00	47,047	117,707	250
EICHERMOT	12.63	7.07	19.70	2,852.87	1,596.83	4,449.70	71,321.75	39,921	111,243	25
ENGINERSIN	10.61	7.07	17.68	12.18	8.12	20.30	49,938.00	33,292	83,230	4,100
EQUITAS	14.71	7.96	22.67	20.01	10.83	30.84	80,040.00	43,302	123,342	4,000
ESCORTS	13.56	7.07	20.63	109.10	56.90	166.00	120,010.00	62,593	182,603	1,100
EXIDEIND	10.66	7.07	17.73	24.46	16.23	40.69	48,920.00	32,451	81,371	2,000
FEDERALBNK	10.62	7.07	17.69	9.61	6.40	16.01	67,270.00	44,788	112,058	7,000
GAIL	10.63	7.07	17.70	37.74	25.09	62.83	100,652.58	66,928	167,581	2,667
GLENMARK	10.63	7.07	17.70	67.36	44.82	112.18	67,360.00	44,817	112,177	1,000
GMRINFRA	10.58	7.07	17.65	1.83	1.22	3.05	82,350.00	55,040	137,390	45,000
GODFRYPHLP	14.81	7.07	21.88	160.54	76.62	237.16	112,378.00	53,632	166,010	700
GODREJCP	10.65	7.07	17.72	76.33	50.69	127.02	45,798.00	30,415	76,213	600
GODREJIND	10.67	7.07	17.74	56.89	37.69	94.58	85,335.00	56,530	141,865	1,500
GRASIM	10.64	7.07	17.71	88.91	59.07	147.98	66,682.50	44,300	110,982	750
GSFC	10.82	7.07	17.89	11.07	7.23	18.30	52,029.00	33,993	86,022	4,700
HAVELLS	10.61	7.07	17.68	79.76	53.13	132.89	79,760.00	53,131	132,891	1,000
HCLTECH	10.62	7.07	17.69	107.46	71.55	179.01	75,222.00	50,086	125,308	700
HDFC	10.64	7.07	17.71	208.89	138.82	347.71	104,445.00	69,410	173,855	500
HDFCBANK	10.65	7.07	17.72	237.47	157.65	395.12	59,367.50	39,413	98,781	250
HEROMOTOCO	10.63	7.07	17.70	293.72	195.31	489.03	58,744.00	39,062	97,806	200
HEXAWARE	10.63	7.07	17.70	35.92	23.89	59.81	53,880.00	35,829	89,709	1,500
HINDALCO	10.62	7.07	17.69	21.43	14.27	35.70	75,005.00	49,948	124,953	3,500
HINDPETRO	12.13	8.53	20.66	32.29	22.72	55.01	67,809.00	47,702	115,511	2,100
HINDUNILVR	10.63	7.07	17.70	185.44	123.39	308.83	111,264.00	74,034	185,298	600
HINDZINC	10.64	7.07	17.71	29.24	19.42	48.66	93,568.00	62,159	155,727	3,200
IBULHSGFIN	16.02	20.23	36.25	113.07	142.78	255.85	56,535.00	71,392	127,927	500
ICICIBANK	10.64	7.07	17.71	41.41	27.51	68.92	113,877.50	75,660	189,538	2,750
ICICIPRULI	12.28	7.07	19.35	41.24	23.75	64.99	61,860.00	35,622	97,482	1,500
IDBI	15.35	7.07	22.42	6.63	3.05	9.68	66,300.00	30,542	96,842	10,000
IDEA	16.37	7.14	23.51	5.33	2.32	7.65	63,960.00	27,889	91,849	12,000
IDFC	14.58	7.07	21.65	6.13	2.97	9.10	80,916.00	39,243	120,159	13,200
IDFCFIRSTB	13.33	7.07	20.40	6.74	3.57	10.31	80,880.00	42,887	123,767	12,000
IFCI	12.21	7.07	19.28	1.71	0.99	2.70	59,850.00	34,643	94,493	35,000
IGL	10.61	7.07	17.68	31.08	20.70	51.78	85,470.00	56,937	142,407	2,750
INDIACEM	14.37	7.07	21.44	14.68	7.22	21.90	66,060.00	32,499	98,559	4,500
INDIANB	15.84	7.26	23.10	41.81	19.16	60.97	83,620.00	38,326	121,946	2,000
INDIGO	11.96	7.07	19.03	155.92	92.19	248.11	93,552.00	55,316	148,868	600
INDUSINDBK	10.67	7.07	17.74	179.61	118.98	298.59	53,883.00	35,693	89,576	300

INFIBEAM	25.16	60.59	85.75	11.55	27.81	39.36	46,200.00	111,243	157,443	4,000
INFRATEL	11.23	7.07	18.30	35.42	22.31	57.73	70,840.00	44,612	115,452	2,000
INFY	10.62	7.07	17.69	75.61	50.36	125.97	90,732.00	60,427	151,159	1,200
IOC	12.25	7.07	19.32	18.21	10.51	28.72	63,735.00	36,771	100,506	3,500
IRB	17.12	7.19	24.31	26.13	10.97	37.10	83,616.00	35,110	118,726	3,200
ITC	10.63	7.07	17.70	31.54	20.98	52.52	75,696.00	50,361	126,057	2,400
JETAIRWAYS	15.47	14.89	30.36	34.88	33.57	68.45	76,736.00	73,853	150,589	2,200
JINDALSTEL	14.06	7.07	21.13	23.33	11.73	35.06	52,492.50	26,391	78,883	2,250
JISLJALEQS	15.02	7.07	22.09	9.35	4.40	13.75	84,150.00	39,610	123,760	9,000
JPASSOCIAT	22.74	8.82	31.56	1.41	0.55	1.96	77,550.00	30,076	107,626	55,000
JSWSTEEL	10.62	7.07	17.69	30.62	20.39	51.01	45,930.00	30,580	76,510	1,500
JUBLFOOD	10.68	7.07	17.75	143.10	94.71	237.81	71,550.00	47,355	118,905	500
JUSTDIAL	20.65	7.07	27.72	124.97	42.79	167.76	174,958.00	59,913	234,871	1,400
KAJARIACER	10.63	7.07	17.70	62.40	41.51	103.91	81,120.00	53,960	135,080	1,300
KOTAKBANK	10.62	7.07	17.69	135.45	90.21	225.66	108,360.00	72,168	180,528	800
KSCL	13.25	7.07	20.32	58.12	31.02	89.14	87,180.00	46,529	133,709	1,500
KTKBANK	11.97	7.07	19.04	15.39	9.09	24.48	72,333.00	42,716	115,049	4,700
L&TFH	11.83	7.07	18.90	17.00	10.16	27.16	76,500.00	45,734	122,234	4,500
LICHSGFIN	10.65	7.07	17.72	54.64	36.28	90.92	60,104.00	39,912	100,016	1,100
LT	10.63	7.07	17.70	147.28	97.95	245.23	55,230.00	36,730	91,960	375
LUPIN	10.61	7.07	17.68	81.57	54.35	135.92	57,099.00	38,048	95,147	700
M&M	10.65	7.07	17.72	73.21	48.60	121.81	73,210.00	48,603	121,813	1,000
M&MFIN	11.13	7.07	18.20	47.69	30.30	77.99	59,612.50	37,873	97,486	1,250
MANAPPURAM	10.63	7.07	17.70	12.61	8.39	21.00	75,660.00	50,331	125,991	6,000
MARICO	10.65	7.07	17.72	36.99	24.55	61.54	96,174.00	63,822	159,996	2,600
MARUTI	10.62	7.07	17.69	756.40	503.32	1,259.72	56,730.00	37,749	94,479	75
MCDOWELL-N	10.61	7.07	17.68	62.55	41.70	104.25	78,187.50	52,124	130,311	1,250
MCX	11.59	7.07	18.66	90.85	55.43	146.28	63,595.00	38,798	102,393	700
MFSL	11.00	7.07	18.07	48.10	30.91	79.01	57,720.00	37,088	94,808	1,200
MGL	10.66	7.07	17.73	99.07	65.70	164.77	59,442.00	39,421	98,863	600
MINDTREE	10.63	7.07	17.70	101.42	67.44	168.86	60,852.00	40,467	101,319	600
MOTHERSUMI	15.34	7.07	22.41	25.13	11.58	36.71	71,620.50	33,005	104,625	2,850
MRF	10.61	7.07	17.68	6,101.51	4,064.48	10,165.99	61,015.10	40,645	101,660	10
MRPL	10.78	7.07	17.85	7.95	5.21	13.16	55,650.00	36,499	92,149	7,000
MUTHOOTFIN	11.41	7.07	18.48	67.91	42.08	109.99	101,865.00	63,121	164,986	1,500
NATIONALUM	14.62	7.07	21.69	7.74	3.74	11.48	61,920.00	29,949	91,869	8,000
NBCC	16.01	7.07	23.08	10.35	4.57	14.92	82,800.00	36,566	119,366	8,000
NCC	14.59	7.07	21.66	15.58	7.55	23.13	124,640.00	60,406	185,046	8,000
NESTLEIND	10.66	7.07	17.73	1,146.33	760.42	1,906.75	57,316.50	38,021	95,338	50
NHPC	10.60	7.07	17.67	2.64	1.76	4.40	71,280.00	47,532	118,812	27,000
NIFTY	7.11	4.24	11.35	808.76	482.59	1,291.35	60,657.00	36,194	96,851	75
NIITTECH	10.63	7.07	17.70	140.92	93.77	234.69	105,690.00	70,327	176,017	750
NMDC	11.22	7.07	18.29	12.20	7.69	19.89	73,200.00	46,111	119,311	6,000
NTPC	10.78	7.07	17.85	16.40	10.76	27.16	65,600.00	43,028	108,628	4,000
OFSS	10.66	7.07	17.73	360.84	239.38	600.22	54,126.00	35,906	90,032	150
OIL	10.74	7.07	17.81	19.07	12.55	31.62	64,818.93	42,667	107,486	3,399
ONGC	10.72	7.07	17.79	16.12	10.63	26.75	60,450.00	39,875	100,325	3,750
ORIENTBANK	14.49	7.07	21.56	14.48	7.06	21.54	101,360.00	49,441	150,801	7,000
PAGEIND	11.27	7.07	18.34	2,673.07	1,677.15	4,350.22	66,826.75	41,929	108,755	25
PCJEWELLER	21.67	10.61	32.28	18.78	9.19	27.97	122,070.00	59,758	181,828	6,500
PEL	10.97	7.07	18.04	292.21	188.36	480.57	88,247.42	56,883	145,131	302
PETRONET	10.61	7.07	17.68	25.36	16.89	42.25	76,080.00	50,681	126,761	3,000

PFC	10.70	7.07	17.77	11.87	7.84	19.71	73,594.00	48,612	122,206	6,200
PIDILITIND	10.64	7.07	17.71	124.88	83.01	207.89	62,440.00	41,504	103,944	500
PNB	13.37	7.07	20.44	11.36	6.01	17.37	79,520.00	42,042	121,562	7,000
POWERGRID	10.61	7.07	17.68	20.02	13.34	33.36	80,080.00	53,350	133,430	4,000
PVR	10.64	7.07	17.71	174.50	115.93	290.43	69,800.00	46,371	116,171	400
RAMCOCEM	10.61	7.07	17.68	76.61	51.03	127.64	61,288.00	40,822	102,110	800
RAYMOND	10.64	7.07	17.71	87.07	57.84	144.91	69,656.00	46,269	115,925	800
RBLBANK	10.63	7.07	17.70	67.98	45.23	113.21	81,576.00	54,276	135,852	1,200
RECLTD	10.81	7.07	17.88	14.89	9.74	24.63	89,340.00	58,412	147,752	6,000
RELCAPITAL	28.31	9.27	37.58	47.69	15.62	63.31	71,535.00	23,423	94,958	1,500
RELIANCE	10.64	7.07	17.71	143.20	95.13	238.33	71,600.00	47,565	119,165	500
RELINFRA	33.86	12.37	46.23	42.46	15.51	57.97	55,198.00	20,166	75,364	1,300
REPCOHOME	22.75	7.07	29.82	103.34	32.12	135.46	113,674.00	35,327	149,001	1,100
RPOWER	40.00	13.36	53.36	4.32	1.44	5.76	69,120.00	23,086	92,206	16,000
SAIL	15.16	7.07	22.23	8.04	3.75	11.79	96,480.00	45,008	141,488	12,000
SBIN	10.65	7.07	17.72	31.16	20.69	51.85	93,480.00	62,082	155,562	3,000
SHREECEM	10.64	7.07	17.71	1,889.36	1,255.39	3,144.75	94,468.00	62,769	157,237	50
SIEMENS	10.61	7.07	17.68	110.68	73.73	184.41	60,874.00	40,551	101,425	550
SOUTHBANK	12.48	7.07	19.55	1.91	1.08	2.99	63,299.31	35,849	99,148	33,141
SRF	10.65	7.07	17.72	252.04	167.26	419.30	126,020.00	83,631	209,651	500
SRTRANSFIN	11.66	7.07	18.73	145.47	88.19	233.66	87,282.00	52,915	140,197	600
STAR	10.62	7.07	17.69	47.95	31.91	79.86	52,745.00	35,105	87,850	1,100
SUNPHARMA	10.61	7.07	17.68	49.76	33.14	82.90	54,736.00	36,459	91,195	1,100
SUNTV	12.52	7.07	19.59	76.84	43.40	120.24	76,840.00	43,403	120,243	1,000
SUZLON	43.80	10.42	54.22	3.11	0.74	3.85	236,360.00	56,226	292,586	76,000
SYNDIBANK	13.36	7.07	20.43	5.23	2.77	8.00	78,450.00	41,519	119,969	15,000
TATACHEM	10.62	7.07	17.69	61.69	41.06	102.75	46,267.50	30,797	77,064	750
TATACOMM	10.62	7.07	17.69	64.93	43.22	108.15	64,930.00	43,222	108,152	1,000
TATAELXSI	10.65	7.07	17.72	101.41	67.32	168.73	40,564.00	26,928	67,492	400
TATAGLOBAL	10.61	7.07	17.68	22.01	14.66	36.67	49,522.50	32,984	82,507	2,250
TATAMOTORS	16.82	7.07	23.89	30.35	12.76	43.11	60,700.00	25,516	86,216	2,000
TATAMTRDVR	14.54	7.07	21.61	13.17	6.40	19.57	50,046.00	24,327	74,373	3,800
TATAPOWER	10.61	7.07	17.68	7.80	5.20	13.00	70,200.00	46,768	116,968	9,000
TATASTEEL	10.64	7.07	17.71	55.25	36.71	91.96	58,620.25	38,954	97,574	1,061
TCS	10.62	7.07	17.69	212.14	141.25	353.39	53,035.00	35,313	88,348	250
TECHM	10.61	7.07	17.68	84.16	56.06	140.22	100,992.00	67,274	168,266	1,200
TITAN	10.65	7.07	17.72	115.96	76.97	192.93	86,970.00	57,728	144,698	750
TORNTPHARM	10.66	7.07	17.73	196.51	130.28	326.79	98,255.00	65,139	163,394	500
TORNTPOWER	10.62	7.07	17.69	27.35	18.21	45.56	82,050.00	54,626	136,676	3,000
TV18BRDCST	11.33	7.07	18.40	4.13	2.58	6.71	53,690.00	33,501	87,191	13,000
TVSMOTOR	10.94	7.07	18.01	53.43	34.54	87.97	53,430.00	34,544	87,974	1,000
UBL	10.65	7.07	17.72	147.11	97.66	244.77	102,977.00	68,363	171,340	700
UJJIVAN	15.53	9.60	25.13	52.57	32.49	85.06	84,112.00	51,978	136,090	1,600
ULTRACEMCO	10.62	7.07	17.69	423.14	281.71	704.85	84,628.00	56,342	140,970	200
UNIONBANK	14.48	7.07	21.55	12.06	5.89	17.95	84,420.00	41,225	125,645	7,000
UPL	10.62	7.07	17.69	96.47	64.24	160.71	115,764.00	77,090	192,854	1,200
VEDL	14.69	7.07	21.76	25.63	12.34	37.97	58,949.00	28,375	87,324	2,300
VGUARD	10.64	7.07	17.71	22.94	15.24	38.18	68,820.00	45,729	114,549	3,000
VOLTAS	10.64	7.07	17.71	64.31	42.72	107.03	64,310.00	42,724	107,034	1,000
WIPRO	10.62	7.07	17.69	27.42	18.25	45.67	87,744.00	58,404	146,148	3,200
WOCKPHARMA	12.10	7.07	19.17	52.41	30.63	83.04	47,169.00	27,571	74,740	900
YESBANK	21.45	11.65	33.10	53.84	29.24	83.08	94,220.00	51,173	145,393	1,750

ZEEL 19.82 15.34 35.16 89.61 69.36 158.97 116,493.00 90,168 206,661 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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