

CGPOWER	34.78	13.08	47.86	15.25	5.74	20.99	183,000.00	68,827	251,827	12,000
CHENNPETRO	12.11	7.07	19.18	31.97	18.67	50.64	57,546.00	33,609	91,155	1,800
CHOLAFIN	10.66	7.07	17.73	148.29	98.38	246.67	74,145.00	49,188	123,333	500
CIPLA	10.61	7.07	17.68	56.82	37.85	94.67	56,820.00	37,846	94,666	1,000
COALINDIA	11.01	7.07	18.08	26.07	16.74	42.81	57,354.00	36,824	94,178	2,200
COLPAL	10.64	7.07	17.71	135.78	90.25	226.03	95,046.00	63,172	158,218	700
CONCOR	10.70	7.07	17.77	54.99	36.33	91.32	85,949.37	56,777	142,726	1,563
CUMMINSIND	10.63	7.07	17.70	79.04	52.55	131.59	55,328.00	36,788	92,116	700
DABUR	10.61	7.07	17.68	45.38	30.23	75.61	56,725.00	37,794	94,519	1,250
DCBBANK	10.65	7.07	17.72	21.46	14.25	35.71	96,570.00	64,107	160,677	4,500
DHFL	25.78	29.70	55.48	34.22	39.43	73.65	51,330.00	59,140	110,470	1,500
DISHTV	26.98	14.89	41.87	10.74	5.93	16.67	85,920.00	47,410	133,330	8,000
DIVISLAB	10.61	7.07	17.68	182.20	121.41	303.61	72,880.00	48,565	121,445	400
DLF	13.84	7.07	20.91	27.43	14.01	41.44	71,318.00	36,433	107,751	2,600
DRREDDY	10.61	7.07	17.68	283.64	188.93	472.57	70,910.00	47,232	118,142	250
EICHERMOT	12.20	7.07	19.27	2,763.82	1,601.16	4,364.98	69,095.50	40,029	109,125	25
ENGINERSIN	10.64	7.07	17.71	12.16	8.08	20.24	49,856.00	33,132	82,988	4,100
EQUITAS	14.30	7.96	22.26	19.29	10.74	30.03	77,160.00	42,952	120,112	4,000
ESCORTS	13.18	7.07	20.25	105.83	56.79	162.62	116,413.00	62,465	178,878	1,100
EXIDEIND	10.65	7.07	17.72	24.50	16.26	40.76	49,000.00	32,522	81,522	2,000
FEDERALBNK	10.65	7.07	17.72	9.75	6.47	16.22	68,250.00	45,308	113,558	7,000
GAIL	10.70	7.07	17.77	38.33	25.33	63.66	102,226.11	67,551	169,777	2,667
GLENMARK	10.63	7.07	17.70	68.44	45.50	113.94	68,440.00	45,499	113,939	1,000
GMRINFRA	10.58	7.07	17.65	1.81	1.21	3.02	81,450.00	54,404	135,854	45,000
GODFRYPHLP	14.38	7.07	21.45	155.93	76.68	232.61	109,151.00	53,677	162,828	700
GODREJCP	10.63	7.07	17.70	74.84	49.80	124.64	44,904.00	29,879	74,783	600
GODREJIND	10.70	7.07	17.77	57.00	37.68	94.68	85,500.00	56,519	142,019	1,500
GRASIM	10.64	7.07	17.71	88.52	58.84	147.36	66,390.00	44,127	110,517	750
GSFC	10.63	7.07	17.70	10.99	7.31	18.30	51,653.00	34,359	86,012	4,700
HAVELLS	10.61	7.07	17.68	79.48	52.94	132.42	79,480.00	52,944	132,424	1,000
HCLTECH	10.61	7.07	17.68	109.80	73.15	182.95	76,860.00	51,202	128,062	700
HDFC	10.62	7.07	17.69	210.65	140.26	350.91	105,325.00	70,131	175,456	500
HDFCBANK	10.62	7.07	17.69	240.34	159.98	400.32	60,085.00	39,996	100,081	250
HEROMOTOCO	10.62	7.07	17.69	291.85	194.37	486.22	58,370.00	38,874	97,244	200
HEXAWARE	10.61	7.07	17.68	36.43	24.28	60.71	54,645.00	36,423	91,068	1,500
HINDALCO	10.64	7.07	17.71	21.23	14.10	35.33	74,305.00	49,366	123,671	3,500
HINDPETRO	12.66	8.53	21.19	34.68	23.37	58.05	72,828.00	49,082	121,910	2,100
HINDUNILVR	10.62	7.07	17.69	181.18	120.66	301.84	108,708.00	72,394	181,102	600
HINDZINC	10.66	7.07	17.73	29.35	19.46	48.81	93,920.00	62,261	156,181	3,200
IBULHSGFIN	15.54	20.23	35.77	109.29	142.31	251.60	54,645.00	71,154	125,799	500
ICICIBANK	10.65	7.07	17.72	42.17	27.98	70.15	115,967.50	76,953	192,921	2,750
ICICIPRULI	12.01	7.07	19.08	40.82	24.02	64.84	61,230.00	36,036	97,266	1,500
IDBI	14.99	7.07	22.06	6.43	3.03	9.46	64,300.00	30,330	94,630	10,000
IDEA	15.78	7.14	22.92	5.12	2.32	7.44	61,440.00	27,803	89,243	12,000
IDFC	15.40	7.07	22.47	6.83	3.14	9.97	90,156.00	41,389	131,545	13,200
IDFCFIRSTB	13.22	7.07	20.29	6.83	3.65	10.48	81,960.00	43,820	125,780	12,000
IFCI	11.71	7.07	18.78	1.61	0.97	2.58	56,350.00	34,024	90,374	35,000
IGL	10.62	7.07	17.69	31.03	20.65	51.68	85,332.50	56,792	142,124	2,750
INDIACEM	14.88	7.07	21.95	14.57	6.92	21.49	65,565.00	31,147	96,712	4,500
INDIANB	15.36	7.26	22.62	40.59	19.18	59.77	81,180.00	38,362	119,542	2,000
INDIGO	11.57	7.07	18.64	150.71	92.12	242.83	90,426.00	55,271	145,697	600
INDUSINDBK	10.67	7.07	17.74	181.69	120.40	302.09	54,507.00	36,120	90,627	300

INFIBEAM	25.12	60.59	85.71	11.04	26.63	37.67	44,160.00	106,517	150,677	4,000
INFRATEL	10.86	7.07	17.93	34.19	22.26	56.45	68,380.00	44,520	112,900	2,000
INFY	10.61	7.07	17.68	76.65	51.06	127.71	91,980.00	61,276	153,256	1,200
IOC	12.58	7.07	19.65	19.30	10.85	30.15	67,550.00	37,971	105,521	3,500
IRB	16.66	7.19	23.85	25.21	10.88	36.09	80,672.00	34,811	115,483	3,200
ITC	10.61	7.07	17.68	31.02	20.66	51.68	74,448.00	49,589	124,037	2,400
JETAIRWAYS	15.17	14.89	30.06	33.66	33.04	66.70	74,052.00	72,690	146,742	2,200
JINDALSTEL	13.70	7.07	20.77	22.81	11.78	34.59	51,322.50	26,494	77,816	2,250
JISLJALEQS	14.65	7.07	21.72	9.14	4.41	13.55	82,260.00	39,705	121,965	9,000
JPASSOCIAT	21.14	8.82	29.96	1.30	0.54	1.84	71,500.00	29,834	101,334	55,000
JSWSTEEL	10.63	7.07	17.70	30.77	20.46	51.23	46,155.00	30,691	76,846	1,500
JUBLFOOD	10.63	7.07	17.70	143.29	95.31	238.60	71,645.00	47,657	119,302	500
JUSTDIAL	20.04	7.07	27.11	120.17	42.39	162.56	168,238.00	59,343	227,581	1,400
KAJARIACER	10.61	7.07	17.68	60.90	40.56	101.46	79,170.00	52,733	131,903	1,300
KOTAKBANK	10.62	7.07	17.69	141.36	94.09	235.45	113,088.00	75,270	188,358	800
KSCL	12.81	7.07	19.88	56.29	31.06	87.35	84,435.00	46,593	131,028	1,500
KTKBANK	11.58	7.07	18.65	14.88	9.08	23.96	69,936.00	42,699	112,635	4,700
L&TFH	11.77	7.07	18.84	17.29	10.39	27.68	77,805.00	46,752	124,557	4,500
LICHSGFIN	10.61	7.07	17.68	54.39	36.23	90.62	59,829.00	39,853	99,682	1,100
LT	10.62	7.07	17.69	148.97	99.18	248.15	55,863.75	37,192	93,055	375
LUPIN	10.62	7.07	17.69	83.76	55.75	139.51	58,632.00	39,028	97,660	700
M&M	10.65	7.07	17.72	74.10	49.21	123.31	74,100.00	49,214	123,314	1,000
M&MFIN	11.05	7.07	18.12	48.27	30.88	79.15	60,337.50	38,602	98,940	1,250
MANAPPURAM	10.63	7.07	17.70	12.75	8.48	21.23	76,500.00	50,904	127,404	6,000
MARICO	10.62	7.07	17.69	36.13	24.05	60.18	93,938.00	62,517	156,455	2,600
MARUTI	10.61	7.07	17.68	755.69	503.55	1,259.24	56,676.75	37,766	94,443	75
MCDOWELL-N	10.63	7.07	17.70	62.35	41.48	103.83	77,937.50	51,850	129,787	1,250
MCX	11.29	7.07	18.36	88.99	55.75	144.74	62,293.00	39,025	101,318	700
MFSL	10.69	7.07	17.76	46.87	31.00	77.87	56,244.00	37,198	93,442	1,200
MGL	10.72	7.07	17.79	100.17	66.04	166.21	60,102.00	39,622	99,724	600
MINDTREE	10.64	7.07	17.71	101.06	67.13	168.19	60,636.00	40,276	100,912	600
MOTHERSUMI	14.94	7.07	22.01	24.71	11.70	36.41	70,423.50	33,337	103,761	2,850
MRF	10.62	7.07	17.69	6,145.49	4,090.61	10,236.10	61,454.90	40,906	102,361	10
MRPL	10.77	7.07	17.84	7.84	5.15	12.99	54,880.00	36,029	90,909	7,000
MUTHOOTFIN	11.06	7.07	18.13	65.97	42.15	108.12	98,955.00	63,232	162,187	1,500
NATIONALUM	14.58	7.07	21.65	7.94	3.85	11.79	63,520.00	30,797	94,317	8,000
NBCC	15.71	7.07	22.78	10.25	4.61	14.86	82,000.00	36,905	118,905	8,000
NCC	14.18	7.07	21.25	15.07	7.52	22.59	120,560.00	60,123	180,683	8,000
NESTLEIND	10.61	7.07	17.68	1,097.67	731.24	1,828.91	54,883.50	36,562	91,445	50
NHPC	10.59	7.07	17.66	2.68	1.79	4.47	72,360.00	48,295	120,655	27,000
NIFTY	7.10	4.24	11.34	814.21	486.35	1,300.56	61,065.75	36,476	97,542	75
NIITTECH	10.66	7.07	17.73	142.59	94.53	237.12	106,942.50	70,897	177,840	750
NMDC	11.23	7.07	18.30	12.22	7.70	19.92	73,320.00	46,174	119,494	6,000
NTPC	10.88	7.07	17.95	16.86	10.96	27.82	67,440.00	43,834	111,274	4,000
OFSS	10.61	7.07	17.68	358.02	238.53	596.55	53,703.00	35,780	89,483	150
OIL	10.68	7.07	17.75	19.04	12.60	31.64	64,716.96	42,823	107,540	3,399
ONGC	10.80	7.07	17.87	16.64	10.89	27.53	62,400.00	40,843	103,243	3,750
ORIENTBANK	14.15	7.07	21.22	14.07	7.03	21.10	98,490.00	49,218	147,708	7,000
PAGEIND	10.90	7.07	17.97	2,588.33	1,679.55	4,267.88	64,708.25	41,989	106,697	25
PCJEWELLER	21.74	10.61	32.35	18.07	8.82	26.89	117,455.00	57,310	174,765	6,500
PEL	10.69	7.07	17.76	283.01	187.20	470.21	85,469.02	56,533	142,002	302
PETRONET	10.63	7.07	17.70	25.23	16.77	42.00	75,690.00	50,321	126,011	3,000

PFC	10.68	7.07	17.75	11.94	7.91	19.85	74,028.00	49,028	123,056	6,200
PIDILITIND	10.62	7.07	17.69	124.32	82.80	207.12	62,160.00	41,398	103,558	500
PNB	13.16	7.07	20.23	11.36	6.10	17.46	79,520.00	42,710	122,230	7,000
POWERGRID	10.66	7.07	17.73	20.61	13.67	34.28	82,440.00	54,694	137,134	4,000
PVR	10.63	7.07	17.70	174.00	115.73	289.73	69,600.00	46,290	115,890	400
RAMCOCEM	10.60	7.07	17.67	75.06	50.04	125.10	60,048.00	40,036	100,084	800
RAYMOND	10.65	7.07	17.72	87.06	57.78	144.84	69,648.00	46,226	115,874	800
RBLBANK	10.76	7.07	17.83	69.14	45.42	114.56	82,968.00	54,510	137,478	1,200
RECLTD	12.21	7.07	19.28	17.59	10.18	27.77	105,540.00	61,106	166,646	6,000
RELCAPITAL	27.30	9.27	36.57	47.16	16.01	63.17	70,740.00	24,021	94,761	1,500
RELIANCE	10.61	7.07	17.68	140.99	93.91	234.90	70,495.00	46,955	117,450	500
RELINFRA	33.41	12.37	45.78	44.14	16.34	60.48	57,382.00	21,243	78,625	1,300
REPCOHOME	21.98	7.07	29.05	100.37	32.29	132.66	110,407.00	35,518	145,925	1,100
RPOWER	38.80	13.36	52.16	4.21	1.45	5.66	67,360.00	23,193	90,553	16,000
SAIL	14.93	7.07	22.00	7.74	3.67	11.41	92,880.00	43,990	136,870	12,000
SBIN	10.64	7.07	17.71	31.83	21.15	52.98	95,490.00	63,460	158,950	3,000
SHREECEM	10.61	7.07	17.68	1,869.02	1,245.38	3,114.40	93,451.00	62,269	155,720	50
SIEMENS	10.61	7.07	17.68	110.50	73.62	184.12	60,775.00	40,493	101,268	550
SOUTHBANK	12.93	7.07	20.00	2.01	1.10	3.11	66,613.41	36,435	103,048	33,141
SRF	10.67	7.07	17.74	257.95	170.97	428.92	128,975.00	85,485	214,460	500
SRTRANSFIN	11.47	7.07	18.54	145.59	89.71	235.30	87,354.00	53,825	141,179	600
STAR	10.63	7.07	17.70	46.65	31.03	77.68	51,315.00	34,133	85,448	1,100
SUNPHARMA	10.61	7.07	17.68	49.53	33.00	82.53	54,483.00	36,299	90,782	1,100
SUNTV	12.12	7.07	19.19	74.89	43.69	118.58	74,890.00	43,693	118,583	1,000
SUZLON	42.48	10.42	52.90	2.91	0.71	3.62	221,160.00	54,247	275,407	76,000
SYNDIBANK	12.98	7.07	20.05	5.03	2.74	7.77	75,450.00	41,094	116,544	15,000
TATACHEM	10.65	7.07	17.72	62.48	41.48	103.96	46,860.00	31,107	77,967	750
TATACOMM	10.63	7.07	17.70	64.95	43.19	108.14	64,950.00	43,191	108,141	1,000
TATAELXSI	10.62	7.07	17.69	104.51	69.55	174.06	41,804.00	27,820	69,624	400
TATAGLOBAL	10.62	7.07	17.69	21.68	14.43	36.11	48,780.00	32,475	81,255	2,250
TATAMOTORS	16.35	7.07	23.42	29.53	12.77	42.30	59,060.00	25,537	84,597	2,000
TATAMTRDVR	14.15	7.07	21.22	12.76	6.37	19.13	48,488.00	24,220	72,708	3,800
TATAPOWER	10.61	7.07	17.68	7.87	5.25	13.12	70,830.00	47,213	118,043	9,000
TATASTEEL	10.64	7.07	17.71	54.99	36.53	91.52	58,344.39	38,763	97,107	1,061
TCS	10.62	7.07	17.69	217.61	144.86	362.47	54,402.50	36,216	90,619	250
TECHM	10.62	7.07	17.69	85.27	56.78	142.05	102,324.00	68,135	170,459	1,200
TITAN	10.65	7.07	17.72	117.05	77.70	194.75	87,787.50	58,272	146,059	750
TORNTPHARM	10.70	7.07	17.77	198.00	130.89	328.89	99,000.00	65,443	164,443	500
TORNTPOWER	10.64	7.07	17.71	27.38	18.20	45.58	82,140.00	54,595	136,735	3,000
TV18BRDCST	11.23	7.07	18.30	4.02	2.53	6.55	52,260.00	32,904	85,164	13,000
TVSMOTOR	10.74	7.07	17.81	52.62	34.65	87.27	52,620.00	34,654	87,274	1,000
UBL	10.66	7.07	17.73	148.08	98.18	246.26	103,656.00	68,724	172,380	700
UJJIVAN	14.99	9.60	24.59	50.43	32.29	82.72	80,688.00	51,663	132,351	1,600
ULTRACEMCO	10.63	7.07	17.70	417.75	277.79	695.54	83,550.00	55,557	139,107	200
UNIONBANK	13.99	7.07	21.06	11.66	5.89	17.55	81,620.00	41,250	122,870	7,000
UPL	10.64	7.07	17.71	98.51	65.47	163.98	118,212.00	78,566	196,778	1,200
VEDL	14.33	7.07	21.40	25.22	12.44	37.66	58,006.00	28,619	86,625	2,300
VGUARD	10.82	7.07	17.89	23.54	15.38	38.92	70,620.00	46,132	116,752	3,000
VOLTAS	10.66	7.07	17.73	64.00	42.46	106.46	64,000.00	42,455	106,455	1,000
WIPRO	10.65	7.07	17.72	28.10	18.65	46.75	89,920.00	59,671	149,591	3,200
WOCKPHARMA	11.73	7.07	18.80	50.67	30.53	81.20	45,603.00	27,479	73,082	900
YESBANK	20.95	11.65	32.60	51.50	28.64	80.14	90,125.00	50,123	140,248	1,750

ZEEL 19.25 15.34 34.59 87.85 70.01 157.86 114,205.00 91,015 205,220 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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