



EXIDEIND	22.88	3.5	26.38	39.94	6.11	46.05	143784	21999.6	165783.6	3600
FEDERALBNK	28.61	10.5	39.11	16.71	6.13	22.84	142035	52122	194157	8500
GAIL	37.42	3.5	40.92	37.63	3.52	41.15	229543	21467.4	251010.4	6100
GLENMARK	36.39	3.5	39.89	175.4	16.87	192.27	201710	19402.5	221112.5	1150
GMRINFRA	23.83	3.5	27.33	6.1	0.9	7	137250	20160	157410	22500
GODREJCP	19.02	3.5	22.52	134.8	24.8	159.6	134800	24804.5	159604.5	1000
GODREJPROP	27.7	3.5	31.2	310.65	39.25	349.9	201922.5	25514.1	227436.6	650
GRASIM	22.12	18.5	40.62	188.81	157.94	346.75	179369.5	150047	329416.1	950
HAVELLS	18.64	3.5	22.14	153.5	28.83	182.33	153500	28829.5	182329.5	1000
HCLTECH	20.01	3.5	23.51	168.5	29.47	197.97	117950	20631.5	138581.5	700
HDFC	22.31	3.5	25.81	496.38	77.86	574.24	148914	23357.8	172271.8	300
HDFCBANK	18.06	3.5	21.56	259.17	50.23	309.4	142543.5	27627.6	170171.1	550
HDFCLIFE	23.07	3.5	26.57	153.48	23.28	176.76	168828	25612.1	194440.1	1100
HEROMOTOCO	21.64	3.5	25.14	662.88	107.2	770.08	198864	32158.9	231022.9	300
HINDALCO	27.7	3.5	31.2	62.53	7.9	70.43	268879	33975.4	302854.4	4300
HINDPETRO	31.14	3.5	34.64	66.94	7.52	74.46	180738	20312.8	201050.8	2700
HINDUNILVR	15.84	3.5	19.34	341.96	75.55	417.51	102588	22663.7	125251.7	300
IBULHSGFIN	47.59	7	54.59	86.23	12.68	98.91	267313	39320.4	306633.4	3100
ICICIBANK	26.08	3.5	29.58	125.06	16.78	141.84	171957.5	23075.9	195033.4	1375
ICICIGI	22.66	3.5	26.16	311.47	48.11	359.58	132374.8	20445.7	152820.4	425
ICICIPRULI	30.82	3.5	34.32	138.77	15.76	154.53	208155	23635.5	231790.5	1500
IDEA	57.28	14	71.28	5.9	1.44	7.34	413000	100940	513940	70000
IDFCFIRSTB	38.74	8.75	47.49	14.16	3.2	17.36	269040	60764.4	329804.4	19000
IGL	19.93	3.5	23.43	90.46	15.89	106.35	124382.5	21848.8	146231.3	1375
INDIGO	24.62	3.5	28.12	407.99	58.01	466	203995	29003.6	232998.6	500
INDUSINDBK	44.9	7	51.9	382.5	59.63	442.13	306000	47706.4	353706.4	800
INFRATEL	32.67	3.5	36.17	71.23	7.63	78.86	199444	21364	220808	2800
INFY	19.39	3.5	22.89	221.54	39.99	261.53	132924	23991.5	156915.5	600
IOC	18.08	3.5	21.58	15.61	3.02	18.63	88977	17226.8	106203.8	5700
ITC	18.37	3.5	21.87	35.89	6.84	42.73	114848	21879.2	136727.2	3200
JINDALSTEL	35.08	18.5	53.58	84.63	44.63	129.26	423150	223156	646306.3	5000
JSWSTEEL	24.63	3.5	28.13	83.94	11.93	95.87	226638	32210.3	258848.3	2700
JUBLFOOD	38.37	3.5	41.87	977.93	89.21	1067.14	244482.5	22301.6	266784.1	250
KOTAKBANK	25.04	3.5	28.54	479.74	67.05	546.79	191896	26819.1	218715.1	400
L&TFH	29.7	7	36.7	21.71	5.12	26.83	147628	34795.6	182423.6	6800
LICHSGFIN	26.89	8.75	35.64	87.04	28.32	115.36	174080	56647.5	230727.5	2000
LT	19.34	3.5	22.84	219.64	39.74	259.38	120802	21858.4	142660.4	550
LUPIN	20.42	3.5	23.92	183.01	31.37	214.38	155558.5	26666.4	182224.9	850
M&M	26.77	3.5	30.27	194.76	25.47	220.23	272664	35652.4	308316.4	1400
M&MFIN	33.43	3.5	36.93	55.52	5.81	61.33	191210.9	20021.7	211232.6	3444
MANAPPURAM	30.64	3.5	34.14	50.02	5.71	55.73	300120	34282.5	334402.5	6000
MARICO	14.22	3.5	17.72	53.73	13.22	66.95	107460	26446	133906	2000
MARUTI	22.87	3.5	26.37	1638.74	250.78	1889.52	163874	25078	188952	100
MCDOWELL-N	19.43	3.5	22.93	109.67	19.75	129.42	137087.5	24688.1	161775.6	1250
MFSL	31.17	3.5	34.67	198.19	22.25	220.44	257647	28931.2	286578.2	1300
MGL	20.96	3.5	24.46	197.72	33.01	230.73	118632	19806.2	138438.2	600
MINDTREE	26.08	3.5	29.58	368.58	49.47	418.05	294864	39578	334442	800
MOTHERSUMI	32.93	3.5	36.43	47.72	5.07	52.79	334040	35500.5	369540.5	7000
MRF	16.91	3.5	20.41	13381.43	2770.2	16151.63	133814.3	27702	161516.3	10
MUTHOOTFIN	26.74	8.75	35.49	303.75	99.41	403.16	227812.5	74559.8	302372.3	750
NATIONALUM	23.08	10.5	33.58	8.4	3.82	12.22	142800	64974	207774	17000
NAUKRI	24.21	3.5	27.71	980.71	141.76	1122.47	245177.5	35438.8	280616.3	250
NESTLEIND	17.18	3.5	20.68	3033.62	618.04	3651.66	151681	30902.2	182583.2	50
NIFTY	13.66	2	15.66	1784.52	261.25	2045.77	133839	19593.7	153432.7	75
NMDC	28.39	3.5	31.89	26.56	3.27	29.83	177952	21937.5	199889.5	6700

NTPC	20.56	3.5	24.06	19.31	3.29	22.6	110067	18733.1	128800.1	5700
ONGC	47.32	3.5	50.82	36.13	2.67	38.8	278201	20576.3	298777.3	7700
PAGEIND	20.61	3.5	24.11	4661.39	791.55	5452.94	139841.7	23746.4	163588.1	30
PEL	45.85	3.5	49.35	655.18	50.01	705.19	360349	27505.4	387854.4	550
PETRONET	23.78	3.5	27.28	61.4	9.04	70.44	184200	27111	211311	3000
PFC	23.39	3.5	26.89	24.51	3.67	28.18	151962	22741.6	174703.6	6200
PIDILITIND	17.29	3.5	20.79	273.89	55.46	329.35	136945	27728.8	164673.8	500
PNB	32.43	8.75	41.18	9.89	2.67	12.56	138460	37362.5	175822.5	14000
POWERGRID	16.34	3.5	19.84	31.82	6.81	38.63	127280	27258	154538	4000
PVR	38.21	5.25	43.46	489.91	67.32	557.23	199393.4	27398.5	226791.9	407
RAMCOCEM	18.22	3.5	21.72	158.51	30.45	188.96	134733.5	25884	160617.5	850
RBLBANK	36.16	14	50.16	82.13	31.79	113.92	213538	82664.4	296202.4	2600
RECLTD	22.4	3.5	25.9	26.21	4.1	30.31	157260	24570	181830	6000
RELIANCE	21.89	3.5	25.39	430.84	68.89	499.73	217574.2	34788.8	252363	505
SAIL	30.9	14	44.9	13.41	6.08	19.49	254790	115444	370234	19000
SBILIFE	20.96	3.5	24.46	176.1	29.41	205.51	132075	22053.9	154128.9	750
SBIN	31.63	3.5	35.13	77.14	8.54	85.68	231420	25609.5	257029.5	3000
SHREECEM	18.95	3.5	22.45	4589.95	847.85	5437.8	229497.5	42392.3	271889.8	50
SIEMENS	17.08	3.5	20.58	238.77	48.91	287.68	131323.5	26902.8	158226.3	550
SRF	22.69	3.5	26.19	1208.57	186.42	1394.99	151071.3	23302.1	174373.4	125
SRTRANSFIN	34.44	3.5	37.94	350.44	35.62	386.06	233743.5	23755.9	257499.4	667
SUNPHARMA	20.46	3.5	23.96	106.59	18.23	124.82	149226	25524.1	174750.1	1400
SUNTV	22.37	18.5	40.87	95.45	78.93	174.38	143175	118395	261570.4	1500
TATACHEM	19.01	3.5	22.51	69.94	12.88	82.82	139880	25756.5	165636.5	2000
TATACONSUM	23.6	3.5	27.1	124.14	18.41	142.55	167589	24858.2	192447.2	1350
TATAMOTORS	30.68	14	44.68	52.82	24.1	76.92	301074	137376	438449.7	5700
TATAPOWER	22.85	3.5	26.35	13.71	2.1	15.81	185085	28350	213435	13500
TATASTEEL	28.17	8.75	36.92	154.58	48.01	202.59	262786	81611.7	344397.7	1700
TCS	17.49	3.5	20.99	476.14	95.28	571.42	142842	28583.6	171425.6	300
TECHM	20.34	3.5	23.84	178.41	30.7	209.11	214092	36844.5	250936.5	1200
TITAN	20.67	3.5	24.17	274.96	46.57	321.53	206220	34924.3	241144.3	750
TORNTPHARM	19.87	3.5	23.37	522.22	91.99	614.21	130555	22998.1	153553.1	250
TORNTPOWER	18.63	3.5	22.13	58.4	10.97	69.37	175200	32912.3	208112.3	3000
TVSMOTOR	21.08	3.5	24.58	99.46	16.51	115.97	139244	23115.8	162359.8	1400
UBL	19.25	3.5	22.75	207.03	37.64	244.67	144921	26347.3	171268.3	700
ULTRACEMCO	25.27	3.5	28.77	1234.51	170.96	1405.47	246902	34192.2	281094.2	200
UPL	25.28	3.5	28.78	108.35	15	123.35	140855	19501.3	160356.3	1300
VEDL	29.14	8.75	37.89	33.82	10.15	43.97	209684	62957.1	272641.1	6200
VOLTAS	18.9	3.5	22.4	147.19	27.25	174.44	147190	27254.5	174444.5	1000
WIPRO	19.42	3.5	22.92	69.14	12.46	81.6	221248	39877.6	261125.6	3200
ZEEL	35.7	3.5	39.2	67.33	6.6	73.93	201990	19803	221793	3000

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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