

CHENNPETRO	42.97	7.07	50.04	13.62	2.24	15.86	163,440.00	26,894	190,334	12,000
CHOLAFIN	11.68	7.07	18.75	25.70	15.55	41.25	46,260.00	27,997	74,257	1,800
CIPLA	10.61	7.07	17.68	127.43	84.89	212.32	63,715.00	42,443	106,158	500
COALINDIA	10.63	7.07	17.70	58.39	38.84	97.23	58,390.00	38,839	97,229	1,000
COLPAL	10.63	7.07	17.70	22.83	15.19	38.02	50,226.00	33,410	83,636	2,200
CONCOR	10.62	7.07	17.69	134.62	89.59	224.21	94,234.00	62,714	156,948	700
CUMMINSIND	10.64	7.07	17.71	50.53	33.56	84.09	78,978.39	52,462	131,440	1,563
DABUR	10.63	7.07	17.70	74.67	49.66	124.33	52,269.00	34,764	87,033	700
DCBBANK	10.62	7.07	17.69	46.00	30.62	76.62	57,500.00	38,275	95,775	1,250
DHFL	10.68	7.07	17.75	19.45	12.88	32.33	87,525.00	57,951	145,476	4,500
DISHTV	31.64	24.52	56.16	43.36	33.60	76.96	65,040.00	50,407	115,447	1,500
DIVISLAB	36.90	10.77	47.67	13.82	4.03	17.85	110,560.00	32,267	142,827	8,000
DLF	10.64	7.07	17.71	169.84	112.85	282.69	67,936.00	45,139	113,075	400
DRREDDY	12.69	8.07	20.76	21.37	13.59	34.96	55,562.00	35,334	90,896	2,600
EICHERMOT	10.65	7.07	17.72	284.02	188.47	472.49	71,005.00	47,118	118,123	250
ENGINERSIN	10.70	7.07	17.77	2,212.03	1,461.56	3,673.59	55,300.75	36,539	91,840	25
EQUITAS	10.61	7.07	17.68	11.33	7.55	18.88	46,453.00	30,944	77,397	4,100
ESCORTS	12.27	27.87	40.14	14.05	31.91	45.96	56,200.00	127,645	183,845	4,000
EXIDEIND	10.65	7.07	17.72	69.88	46.40	116.28	76,868.00	51,040	127,908	1,100
FEDERALBNK	10.62	7.07	17.69	23.15	15.42	38.57	46,300.00	30,832	77,132	2,000
GAIL	10.60	7.07	17.67	8.60	5.73	14.33	60,200.00	40,136	100,336	7,000
GLENMARK	10.62	7.07	17.69	34.91	23.23	58.14	93,104.97	61,960	155,065	2,667
GMRINFRA	10.64	7.07	17.71	63.15	41.94	105.09	63,150.00	41,943	105,093	1,000
GODFRYPHLP	10.61	7.07	17.68	1.75	1.17	2.92	78,750.00	52,495	131,245	45,000
GODREJCP	10.88	7.07	17.95	99.49	64.67	164.16	69,643.00	45,271	114,914	700
GODREJIND	10.61	7.07	17.68	70.29	46.82	117.11	42,174.00	28,091	70,265	600
GRASIM	10.63	7.07	17.70	51.27	34.08	85.35	76,905.00	51,127	128,032	1,500
GSFC	10.64	7.07	17.71	82.92	55.12	138.04	62,190.00	41,341	103,531	750
HAVELLS	10.81	7.07	17.88	10.04	6.56	16.60	47,188.00	30,853	78,041	4,700
HCLTECH	10.62	7.07	17.69	74.85	49.82	124.67	74,850.00	49,819	124,669	1,000
HDFC	10.62	7.07	17.69	115.26	76.72	191.98	80,682.00	53,702	134,384	700
HDFCBANK	10.64	7.07	17.71	201.76	134.10	335.86	100,880.00	67,050	167,930	500
HEROMOTOCO	10.65	7.07	17.72	226.35	150.28	376.63	56,587.50	37,570	94,157	250
HEXAWARE	10.65	7.07	17.72	288.87	191.85	480.72	57,774.00	38,370	96,144	200
HINDALCO	10.61	7.07	17.68	37.67	25.10	62.77	56,505.00	37,653	94,158	1,500
HINDPETRO	10.63	7.07	17.70	20.93	13.92	34.85	73,255.00	48,723	121,978	3,500
HINDUNILVR	10.63	14.43	25.06	24.30	32.99	57.29	51,030.00	69,288	120,318	2,100
HINDZINC	10.64	7.07	17.71	188.52	125.27	313.79	113,112.00	75,164	188,276	600
IBULHSGFIN	10.64	7.07	17.71	27.93	18.57	46.50	89,376.00	59,411	148,787	3,200
ICICIBANK	16.30	19.96	36.26	110.90	135.81	246.71	55,450.00	67,904	123,354	500
ICICIPRULI	10.64	7.07	17.71	37.87	25.16	63.03	104,142.50	69,186	173,329	2,750
IDBI	13.03	7.07	20.10	41.34	22.43	63.77	62,010.00	33,650	95,660	1,500
IDEA	16.98	7.07	24.05	7.32	3.05	10.37	73,200.00	30,472	103,672	10,000
IDFC	16.02	7.07	23.09	4.91	2.17	7.08	58,920.00	26,003	84,923	12,000
IDFCFIRSTB	10.63	7.07	17.70	3.98	2.65	6.63	52,536.00	34,950	87,486	13,200
IFCI	10.73	7.07	17.80	4.92	3.24	8.16	59,040.00	38,899	97,939	12,000
IGL	10.63	7.07	17.70	1.36	0.90	2.26	47,600.00	31,674	79,274	35,000
INDIACEM	10.64	7.07	17.71	30.60	20.33	50.93	84,150.00	55,897	140,047	2,750
INDIANB	11.94	7.07	19.01	10.24	6.06	16.30	46,080.00	27,281	73,361	4,500
INDIGO	17.20	7.07	24.27	37.60	15.45	53.05	75,200.00	30,903	106,103	2,000
INDUSINDBK	10.62	7.07	17.69	119.02	79.23	198.25	71,412.00	47,540	118,952	600
INFIBEAM	10.63	7.07	17.70	158.81	105.65	264.46	47,643.00	31,694	79,337	300

INFRATEL	24.15	61.38	85.53	8.62	21.91	30.53	34,480.00	87,651	122,131	4,000
INFY	12.74	7.07	19.81	38.83	21.55	60.38	77,660.00	43,099	120,759	2,000
IOC	10.65	7.07	17.72	80.39	53.39	133.78	96,468.00	64,067	160,535	1,200
IRB	10.68	15.07	25.75	14.76	20.83	35.59	51,660.00	72,920	124,580	3,500
ITC	18.80	7.07	25.87	24.86	9.35	34.21	79,552.00	29,920	109,472	3,200
JETAIRWAYS	10.63	7.07	17.70	29.47	19.61	49.08	70,728.00	47,061	117,789	2,400
JINDALSTEL	18.99	11.09	30.08	42.50	24.81	67.31	93,500.00	54,591	148,091	2,200
JISLJALEQS	16.15	7.07	23.22	25.77	11.28	37.05	57,982.50	25,380	83,363	2,250
JPASSOCIAT	16.51	7.07	23.58	9.43	4.04	13.47	84,870.00	36,333	121,203	9,000
JSWSTEEL	25.21	8.01	33.22	1.50	0.48	1.98	82,500.00	26,213	108,713	55,000
JUBLFOOD	11.48	7.07	18.55	33.12	20.40	53.52	49,680.00	30,606	80,286	1,500
JUSTDIAL	12.99	7.07	20.06	165.25	89.97	255.22	82,625.00	44,985	127,610	500
KAJARIACER	15.29	7.07	22.36	76.12	35.19	111.31	106,568.00	49,262	155,830	1,400
KOTAKBANK	10.64	8.07	18.71	57.12	43.30	100.42	74,256.00	56,295	130,551	1,300
KPIT	10.68	7.07	17.75	132.16	87.51	219.67	105,728.00	70,004	175,732	800
KSCL	16.93	7.07	24.00	66.68	27.84	94.52	100,020.00	41,757	141,777	1,500
KTKBANK	10.65	7.07	17.72	12.25	8.13	20.38	57,575.00	38,230	95,805	4,700
L&TFH	11.54	7.07	18.61	14.65	8.98	23.63	65,925.00	40,389	106,314	4,500
LICHSGFIN	10.62	7.07	17.69	49.82	33.17	82.99	54,802.00	36,486	91,288	1,100
LT	10.64	7.07	17.71	135.87	90.27	226.14	50,951.25	33,851	84,802	375
LUPIN	10.64	7.07	17.71	82.80	55.01	137.81	57,960.00	38,508	96,468	700
M&M	10.65	7.07	17.72	69.30	46.03	115.33	69,300.00	46,026	115,326	1,000
M&MFIN	11.05	7.07	18.12	43.87	28.07	71.94	54,837.50	35,094	89,931	1,250
MANAPPURAM	12.51	7.07	19.58	14.25	8.05	22.30	85,500.00	48,316	133,816	6,000
MARICO	10.63	7.07	17.70	36.21	24.08	60.29	94,146.00	62,609	156,755	2,600
MARUTI	10.62	7.07	17.69	737.48	491.03	1,228.51	55,311.00	36,827	92,138	75
MCDOWELL-N	10.62	7.07	17.69	55.83	37.17	93.00	69,787.50	46,463	116,251	1,250
MCX	10.61	7.07	17.68	72.21	48.12	120.33	50,547.00	33,685	84,232	700
MFSL	13.49	7.07	20.56	56.08	29.39	85.47	67,296.00	35,272	102,568	1,200
MGL	10.63	7.07	17.70	93.31	62.07	155.38	55,986.00	37,243	93,229	600
MINDTREE	10.61	7.07	17.68	96.67	64.39	161.06	58,002.00	38,632	96,634	600
MOTHERSUMI	17.86	7.07	24.93	28.27	11.19	39.46	80,569.50	31,897	112,466	2,850
MRF	10.62	7.07	17.69	5,893.57	3,923.17	9,816.74	58,935.70	39,232	98,167	10
MRPL	10.63	8.07	18.70	6.79	5.16	11.95	47,530.00	36,097	83,627	7,000
MUTHOOTFIN	10.90	7.07	17.97	58.63	38.03	96.66	87,945.00	57,039	144,984	1,500
NATIONALUM	13.64	7.07	20.71	6.62	3.43	10.05	52,960.00	27,460	80,420	8,000
NBCC	12.37	7.07	19.44	6.62	3.78	10.40	52,960.00	30,260	83,220	8,000
NCC	11.40	7.07	18.47	9.54	5.92	15.46	76,320.00	47,341	123,661	8,000
NESTLEIND	10.63	7.07	17.70	1,153.54	767.46	1,921.00	57,677.00	38,373	96,050	50
NHPC	10.62	7.07	17.69	2.49	1.66	4.15	67,230.00	44,764	111,994	27,000
NIFTY	7.11	4.24	11.35	773.95	461.61	1,235.56	58,046.25	34,621	92,667	75
NIITTECH	10.65	7.07	17.72	140.17	93.03	233.20	105,127.50	69,776	174,903	750
NMDC	10.65	7.07	17.72	10.34	6.86	17.20	62,040.00	41,190	103,230	6,000
NTPC	10.65	7.07	17.72	14.95	9.93	24.88	59,800.00	39,705	99,505	4,000
OFSS	10.61	7.07	17.68	373.07	248.60	621.67	55,960.50	37,289	93,250	150
OIL	10.61	7.07	17.68	18.55	12.36	30.91	63,051.45	42,018	105,070	3,399
ONGC	11.00	7.07	18.07	15.74	10.11	25.85	59,025.00	37,926	96,951	3,750
ORIENTBANK	10.62	7.07	17.69	8.80	5.86	14.66	61,600.00	41,002	102,602	7,000
PAGEIND	14.03	7.07	21.10	3,086.44	1,555.34	4,641.78	77,161.00	38,883	116,044	25
PCJEWELLER	22.69	10.29	32.98	15.43	7.00	22.43	100,295.00	45,482	145,777	6,500
PEL	11.47	7.07	18.54	266.21	164.13	430.34	80,395.42	49,567	129,963	302
PETRONET	10.63	7.07	17.70	23.25	15.46	38.71	69,750.00	46,386	116,136	3,000

PFC	10.61	7.07	17.68	11.83	7.88	19.71	73,346.00	48,875	122,221	6,200
PIDILITIND	10.65	7.07	17.72	117.75	78.15	195.90	58,875.00	39,074	97,949	500
PNB	11.18	7.07	18.25	8.23	5.20	13.43	57,610.00	36,425	94,035	7,000
POWERGRID	10.64	7.07	17.71	19.38	12.87	32.25	77,520.00	51,498	129,018	4,000
PVR	10.63	7.07	17.70	158.86	105.68	264.54	63,544.00	42,273	105,817	400
RAMCOCEM	10.60	7.07	17.67	68.73	45.83	114.56	54,984.00	36,665	91,649	800
RAYMOND	12.73	7.07	19.80	96.63	53.68	150.31	77,304.00	42,943	120,247	800
RBLBANK	10.64	7.07	17.71	61.16	40.63	101.79	73,392.00	48,762	122,154	1,200
RCOM	47.93	9.16	57.09	2.90	0.55	3.45	98,600.00	18,842	117,442	34,000
RECLTD	12.31	7.07	19.38	16.36	9.40	25.76	98,160.00	56,397	154,557	6,000
RELCAPITAL	32.17	7.07	39.24	52.68	11.58	64.26	79,020.00	17,366	96,386	1,500
RELIANCE	10.63	7.07	17.70	131.24	87.28	218.52	65,620.00	43,641	109,261	500
RELINFRA	46.90	7.07	53.97	61.67	9.30	70.97	80,171.00	12,086	92,257	1,300
REPCOHOME	13.89	7.07	20.96	46.04	23.43	69.47	50,644.00	25,777	76,421	1,100
RPOWER	51.44	7.07	58.51	5.71	0.78	6.49	91,360.00	12,556	103,916	16,000
SAIL	13.98	7.07	21.05	6.82	3.45	10.27	81,840.00	41,402	123,242	12,000
SBIN	10.62	7.07	17.69	28.77	19.15	47.92	86,310.00	57,458	143,768	3,000
SHREECEM	10.63	7.07	17.70	1,758.89	1,169.68	2,928.57	87,944.50	58,484	146,429	50
SIEMENS	10.65	7.07	17.72	105.32	69.94	175.26	57,926.00	38,469	96,395	550
SOUTHBANK	11.19	7.07	18.26	1.51	0.95	2.46	50,042.91	31,631	81,674	33,141
SREINFRA	22.89	8.95	31.84	6.41	2.51	8.92	76,920.00	30,072	106,992	12,000
SRF	10.64	7.07	17.71	238.30	158.28	396.58	119,150.00	79,140	198,290	500
SRTRANSFIN	11.92	7.07	18.99	131.08	77.74	208.82	78,648.00	46,643	125,291	600
STAR	11.81	7.07	18.88	49.48	29.63	79.11	54,428.00	32,590	87,018	1,100
SUNPHARMA	11.63	7.07	18.70	50.79	30.87	81.66	55,869.00	33,954	89,823	1,100
SUNTV	15.01	7.07	22.08	88.36	41.62	129.98	88,360.00	41,621	129,981	1,000
SUZLON	46.43	7.07	53.50	2.60	0.40	3.00	197,600.00	30,090	227,690	76,000
SYNDIBANK	12.40	7.07	19.47	4.11	2.34	6.45	61,650.00	35,156	96,806	15,000
TATACHEM	10.61	7.07	17.68	60.34	40.19	100.53	45,255.00	30,145	75,400	750
TATACOMM	10.65	7.07	17.72	58.79	39.02	97.81	58,790.00	39,023	97,813	1,000
TATAELXSI	10.61	7.07	17.68	96.03	63.96	159.99	38,412.00	25,585	63,997	400
TATAGLOBAL	10.61	7.07	17.68	20.35	13.56	33.91	45,787.50	30,503	76,290	2,250
TATAMOTORS	19.24	7.07	26.31	33.88	12.45	46.33	67,760.00	24,901	92,661	2,000
TATAMTRDVR	16.28	7.07	23.35	14.64	6.36	21.00	55,632.00	24,166	79,798	3,800
TATAPOWER	11.57	7.07	18.64	7.73	4.72	12.45	69,570.00	42,505	112,075	9,000
TATASTEEL	10.64	7.07	17.71	53.79	35.75	89.54	57,071.19	37,926	94,998	1,061
TCS	10.64	7.07	17.71	211.41	140.42	351.83	52,852.50	35,106	87,959	250
TECHM	10.63	7.07	17.70	88.46	58.81	147.27	106,152.00	70,574	176,726	1,200
TITAN	10.62	7.07	17.69	111.08	73.97	185.05	83,310.00	55,477	138,787	750
TORNTPHARM	10.61	7.07	17.68	192.29	128.15	320.44	96,145.00	64,074	160,219	500
TORNTPOWER	10.68	7.07	17.75	25.62	16.96	42.58	76,860.00	50,883	127,743	3,000
TV18BRDCST	11.41	7.07	18.48	3.81	2.36	6.17	49,530.00	30,698	80,228	13,000
TVSMOTOR	10.82	7.07	17.89	50.20	32.80	83.00	50,200.00	32,801	83,001	1,000
UBL	10.63	7.07	17.70	144.55	96.13	240.68	101,185.00	67,294	168,479	700
UJJIVAN	14.26	10.37	24.63	39.92	29.02	68.94	63,872.00	46,433	110,305	1,600
ULTRACEMCO	10.64	7.07	17.71	395.81	263.00	658.81	79,162.00	52,601	131,763	200
UNIONBANK	12.38	7.07	19.45	8.83	5.04	13.87	61,810.00	35,286	97,096	7,000
UPL	10.65	7.07	17.72	90.27	59.92	150.19	108,324.00	71,902	180,226	1,200
VEDL	18.35	7.07	25.42	31.48	12.13	43.61	72,404.00	27,896	100,300	2,300
VGUARD	10.69	7.07	17.76	20.42	13.51	33.93	61,260.00	40,522	101,782	3,000
VOLTAS	10.61	7.07	17.68	56.45	37.61	94.06	56,450.00	37,605	94,055	1,000
WIPRO	10.65	7.07	17.72	41.04	27.25	68.29	98,496.00	65,403	163,899	2,400

WOCKPHARMA	11.66	7.07	18.73	46.57	28.24	74.81	41,913.00	25,417	67,330	900
YESBANK	29.51	10.39	39.90	67.81	23.87	91.68	118,667.50	41,774	160,442	1,750
ZEEL	25.79	8.82	34.61	115.21	39.39	154.60	149,773.00	51,213	200,986	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.

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