

DAILY REPORT | 5 February 2016

Option Writing

Scrips/ Index	Margin #	Lot	CMP		Call Option at or Above	% from LTP	Premium in Rs	Put Option at or Below	% from LTP	Premium in Rs
			04-Feb-16	% Chg						
USDINR	1602	1	67.8	-0.8	69.50	2.46	0.05	66.50	2.0	0.03
NIFTY	56534	75	7404	0.6	7700	4.0	21.00	7200	2.8	48.60
BANKNIFTY	46860	30	14869	0.2	16600	11.6	8.40	14000	6.2	69.65
AXISBANK	72353	1000	383	0.6	420	9.7	2.95	360	6.3	5.25
DLF	97756	5000	95	1.4	105	10.9	1.50	85	11.4	1.35
HCLTECH	80037	600	867	1.8	940	8.4	2.55	800	8.4	3.50
HINDUNILVR	75003	600	835	1.6	880	5.4	5.35	760	9.8	2.45
ICICIBANK	62607	1700	204	0.0	225	10.3	1.55	190	7.3	2.85
IDEA	61958	3000	100	-3.4	110	10.0	1.20	90	11.1	1.35
INFY	89201	500	1180	1.9	1260	6.8	4.15	1060	11.3	2.25
ITC	80532	1600	322	0.0	350	8.8	0.65	295	9.1	1.05
KTKBANK	71080	4000	94	-1.4	105	12.3	0.80	85	10.0	0.70
LICHSGFIN	82412	1100	438	-1.2	480	9.7	3.35	410	6.7	4.70
LT	50893	300	1136	2.4	1200	5.7	11.20	1020	11.3	4.60
M&M	75889	400	1205	0.1	1340	11.2	8.00	1120	7.5	9.55
RELIANCE	80320	500	973	-0.9	1080	11.0	3.50	900	8.1	5.70
SBIN	63210	2000	163	-1.9	180	10.5	2.85	150	8.6	3.55
TATAMOTOR	92974	1500	326	1.6	350	7.5	5.80	300	8.5	5.15
TATASTEEL	95695	2000	226	0.9	250	10.6	3.95	210	7.6	6.45
TCS	73581	200	2420	0.2	2600	7.4	3.50	2200	10.0	4.40
YESBANK	77257	700	759	-2.4	820	8.0	8.00	700	8.5	7.55

EXPIRY DATE	25-Feb-2016
Days to Expiry	20

Please Note:

Green Highlight Indicates Increase in level from the previous trading day

Red Highlight Indicates decrease in level from the previous trading day

Margins are in approximates



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