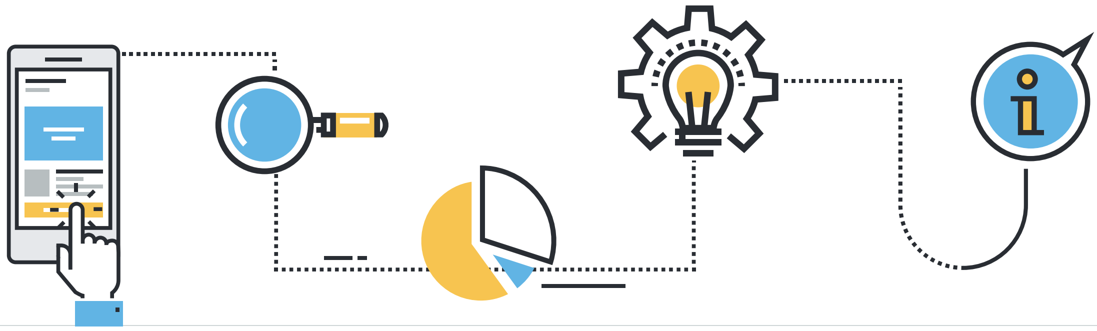
NEUTRAL



STRADDLE

Step 1	For all stocks in which F&O is enabled, identify cal and put options with stirke price which is near to current underlying price and have traded volume (i.e. active contracts)
Step 2	Find out the total ask premium which the seller is offering (ask Price) for both call and put. The sum up the premium i.e. Call Premium + Put Premium (Ask price)
Step 3	Divide the total as in step 2 by underlying ltp to arrive at minimum swing
Step 4	Compute historical volatility for the underlying
Step 5	Sort the data with least minimum swing and show top 20 records

EICHERMOT			
	Ask PRICE	LOT SIZE	TOTAL PREMIUM
CALL	88	125	11000
PUT	64	125	8000
	152		19000
Total premium / Strike			4.94
STRIKE	3850		
SPOT	3854.2