

Wednesday, 03rd Nov 2021

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CODID NAME	Span	MTM	Total	C	NATINA	T-4-1	C	MTNA	T-4-1	T -4 C!	
SCRIP NAME	%	%	%	Span	MTM	Total	Span	MTM	Total	Lot Size	
A A D'THNID	19.95	3.5	23.45	191.33	33.57	224.9	162630.5	28533.23	191163.7	950	
AARTIIND ABBOTINDIA	16.04	3.5	19.54	3273.06	714.12	3987.18	81826.5	17853.11	99679.61	850 25	
ABFRL	22.43	3.5	25.93	64.8	10.11	74.91	168480	26289.9	194769.9	2600	
ACC	14.69	3.5	18.19	353.39	84.18	437.57	88347.5	21045.5	109393	250	
ADANIENT	26.56	3.5	30.06	392.48	51.73	444.21	196240	25863.25	222103.3	500	
ADANIPORTS	20.56	3.3 7	28.66	152.79	49.38	202.17	190240		252714.4	1250	
ALKEM	14.17	3.5	17.67	527.3	130.22	657.52	105460		131504.2	200	
AMARAJABAT	15.6	3.5	19.1	110.39	24.76	135.15 103.84	110390		135154.3	1000	
AMBUJACEM	21.87	3.5	25.37	89.51	14.33		134265	21488.25	155753.3	1500	
APOLLOUOSP	18.93	3.5	22.43	148.09	27.38	175.47	81449.5	15061.2	96510.7	550	
APOLLOTYPE	20.76	3.5	24.26	893.69	150.65	1044.34	111711.3	18831.09	130542.3	125	
APOLLOTYRE	21.63	3.5	25.13	48.55	7.86	56.41	121375	19639.38	141014.4	2500	
ASHOKLEY	28.71	3.5	32.21	41.68	5.08	46.76	187560	22869	210429	4500	
ASIANPAINT	15.38	3.5	18.88	478.22	108.8	587.02	71733	16320.41		150	
ASTRAL	22.31	3.5	25.81	497.98	78.13	576.11	136944.5	21484.93	158429.4	275	
ATUL	17.32	3.5	20.82	1561.67	315.56	1877.23	117125.3	23667.26		75 700	
AUBANK	24.91	3.5	28.41	311.75	43.8	355.55	155875		177775.4	500	
AUROPHARMA	29.79	3.5	33.29	206.72	24.28	231	134368	15785.09	150153.1	650	
AXISBANK	21.29	3.5	24.79	161.72	26.58	188.3	194064	31896.9	225960.9	1200	
BAJAJ-AUTO	17.43	3.5	20.93	655.57	131.66	787.23	163892.5	32915.31	196807.8	250	
BAJAJFINSV	25.23	3.5	28.73	4443.02	616.26	5059.28	333226.5	46219.56		75	
BAJFINANCE	21.72	3.5	25.22	1623.78	261.67	1885.45	202972.5	32709.25	235681.8	125	
BALKRISIND	19.24	3.5	22.74	486.88	88.58	575.46	97376	17716.3	115092.3	200	
BANDHANBNK	41.45	3.5	44.95	129.36	10.92	140.28	232848	19662.3	252510.3	1800	
BANKBARODA	33.87	5.25	39.12	34.82	5.4	40.22	407394	63144.9	470538.9	11700	
BANKNIFTY	14.6	2	16.6	5850.23	801.63	6651.86	146255.8	20040.78	166296.5	25	
BATAINDIA	15.93	3.5	19.43	326.86	71.82	398.68	179773	39501	219274	550	
BEL	21.05	3.5	24.55	42.44	7.06	49.5	161272	26812.8	188084.8	3800	
BERGEPAINT	15.12	3.5	18.62	114.82	26.58	141.4	126302	29240.75	155542.8	1100	
BHARATFORG	21.55	3.5	25.05	169.74	27.57	197.31	127305	20674.5	147979.5	750	
BHARTIARTL	21.3	3.5	24.8	152.91	25.12	178.03	288388.3	47381.98	335770.2	1886	
BHEL	29.36	7	36.36	21.36	5.09	26.45	224280	53471.25	277751.3	10500	
BIOCON	20.28	3.5	23.78	70.43	12.16	82.59	161989	27961.68	189950.7	2300	
BOSCHLTD	18.84	3.5	22.34	3361.54	624.44	3985.98	168077	31221.75	199298.8	50	
BPCL	40.91	3.5	44.41	169.09	14.47	183.56	304362	26037.9	330399.9	1800	
BRITANNIA	17.45	3.5	20.95	645.98	129.59	775.57	129196	25917.5	155113.5	200	
BSOFT	24.26	3.5	27.76	99.41	14.34	113.75	129233		147874.4	1300	
CADILAHC	16.75	3.5	20.25	83.43	17.43	100.86	91773		110947.9	1100	
CANBK	25.04	3.5	28.54	56.17	7.85	64.02	303318		345710.7	5400	
CANFINHOME	21.64	3.5	25.14	141.95	22.95		138401.3			975	
CHAMBLFERT	23.64	3.5	27.14	87.07	12.89	99.96		19338.38		1500	
CHOLAFIN	26.61	3.5	30.11	163.09	21.45		203862.5		230672.5	1250	
CIPLA	18.95	3.5	22.45	171.49	31.68			20591.03		650	

COALBIDIA	20.15	2.5	22.65	22.00	7 .00	20.77	1.40006	0.4710.05	1.67014.1	4200
COALINDIA	20.15	3.5	23.65	33.88	5.89	39.77	142296	24718.05		4200
COFORGE	43.7	3.5	47.2	2194.9	175.78	2370.68	219490		237068.4	100
COLPAL	14.18	3.5	17.68	217.64	53.73	271.37	76174	18804.98		350
CONCOR	30.09	3.5	33.59	202.24	23.52	225.76	316101.1		352865.6	1563
COROMANDEL	16.23	3.5	19.73	127.75	27.56	155.31	79843.75		97067.03	625
CROMPTON	17.59	3.5	21.09	84.29	16.77	101.06	92719	18449.2	111168.2	1100
CUB	18.85	3.5	22.35	32.21	5.98	38.19	99851	18537.23	118388.2	3100
CUMMINSIND	18.02	3.5	21.52	164.76	32	196.76	98856	19197.15	118053.2	600
DABUR	14.23	3.5	17.73	85.24	20.96	106.2	106550	26201.88	132751.9	1250
DALBHARAT	20.12	3.5	23.62	406.53	70.71	477.24	101632.5	17676.31	119308.8	250
DEEPAKNTR	25.09	3.5	28.59	576.96	80.49	657.45	144240	20122.81	164362.8	250
DELTACORP	26.45	3.5	29.95	72.52	9.6	82.12	166796	22069.08	188865.1	2300
DIVISLAB	15.87	3.5	19.37	829.56	182.9	1012.46	82956	18289.78	101245.8	100
DIXON	22.97	3.5	26.47	1268.98	193.35	1462.33	158622.5		182791.1	125
DLF	25.15	3.5	28.65	108.33	15.08	123.41	178744.5	24878.7	203623.2	1650
DRREDDY	14.69	3.5	18.19	698.65	166.43	865.08	87331.25	20803.56		125
EICHERMOT	19.25	3.5	22.75	491.8	89.43	581.23	172130		203431.2	350
ESCORTS	20.22	14	34.22	317.32	219.74	537.06	174526		295381.4	550
EXIDEIND	22.79	3.5	26.29	41.06	6.31	47.37	147816		170521.2	3600
FEDERALBNK	25.53	3.5	29.03	26.16	3.59		261600		297457.5	10000
						29.75				
FSL	26.97	3.5	30.47	54.56	7.08	61.64	141856	18409.3	160265.3	2600
GAIL	37.4	3.5	40.9	56.76	5.31	62.07	346236	32398.63	378634.6	6100
GLENMARK	36.4	3.5	39.9	188.76	18.15	206.91	217074	20873.65		1150
GMRINFRA	31.36	3.5	34.86	13.25	1.48	14.73	298125		331396.9	22500
GODREJCP	18.98	3.5	22.48	183.27	33.79	217.06	91635		108530.4	500
GODREJPROP	24.54	3.5	28.04	579.58	82.65	662.23	188363.5	26859.79	215223.3	325
GRANULES	22.37	3.5	25.87	71.43	11.18	82.61	110716.5	17322.03	128038.5	1550
GRASIM	21.59	3.5	25.09	378.45	61.36	439.81	179763.8	29145.29	208909	475
GSPL	18.8	3.5	22.3	59.7	11.11	70.81	101490	18894.23	120384.2	1700
GUJGASLTD	19.49	3.5	22.99	124.91	22.43	147.34	156137.5	28032.81	184170.3	1250
HAL	19.98	3.5	23.48	265.97	46.6	312.57	126335.8	22134.53	148470.3	475
HAVELLS	18.53	3.5	22.03	239.7	45.27	284.97	119850	22636.25	142486.3	500
HCLTECH	19.92	3.5	23.42	234.31	41.18	275.49	164017	28824.25	192841.3	700
HDFC	22.4	3.5	25.9	650.8	101.68	752.48	195240	30505.13	225745.1	300
HDFCAMC	16.26	3.5	19.76	435.73	93.77	529.5	87146		105900.8	200
HDFCBANK	14.42	3.5	17.92	232.05	56.32	288.37	127627.5		158601.7	550
HDFCLIFE	18.87	3.5	22.37	131	24.3	155.3	144100		170834.4	1100
HEROMOTOCO	17.48	3.5	20.98	471.37	94.37	565.74	141411	28311.68		300
HINDALCO	24.16	3.5	27.66	113.55	16.45	130	122066.3	17683.75	139750	1075
HINDPETRO	31.22	3.5	34.72	94.95	10.45	105.6	256365		285107.2	2700
HINDUNILVR	14.23	3.5	17.73	344.75	84.81	429.56	103425	25442.55		300
IBULHSGFIN	35.03	3.5	38.53	79.22	7.92	87.14	245582	24537.28		3100
ICICIBANK	20.05	3.5	23.55	161.03	28.11		221416.3	38646.78	260063	1375
ICICIGI	16.87	3.5	20.37	255.29	52.96		108498.3	22505.88		425
ICICIPRULI	30.92	3.5	34.42	195.51	22.13		146632.5	16600.5	163233	750
IDEA	47.62	3.5	51.12	4.81	0.35	5.16	336700	24745	361445	70000
IDFCFIRSTB	43.47	3.5	46.97	22.82	1.84	24.66	216790	17456.25		9500
IEX	24.12	3.5	27.62	180.36	26.17	206.53	225450	32716.25	258166.3	1250
IGL	19.46	3.5	22.96	93.21	16.77		128163.8	23054.28	151218	1375
INDHOTEL	23.09	3.5	26.59	47.05	7.13	54.18	183495	27818.7	211313.7	3900
INDIACEM	23.93	3.5	27.43	49.95	7.3	57.25	144855	21183.05	166038.1	2900
INDIAMART	25.88	3.5	29.38	1869.97	252.87	2122.84	140247.8	18964.97	159212.7	75
INDIGO	20.6	3.5	24.1	451.06	76.64	527.7	112765	19161.19		250
INDUSINDBK	27.58	3.5	31.08	335.6	42.59	378.19	302040	38330.78		900
INDUSTOWER	31.46	3.5	34.96	90.15	10.03	100.18	252420		280501.9	2800
				,			0			

INFY	14.32	3.5	17.82	243.4	59.5	302.9	73020	17851.05	90871.05	300
IOC	18.43	3.5	21.93	23.31	4.43	27.74	151515	28767.38	180282.4	6500
IPCALAB	18.66	3.5	22.16	388.11	72.78	460.89	87324.75	16375.28	103700	225
IRCTC	28.83	14	42.83	245.82	119.37	365.19	399457.5		593435.4	1625
ITC	18.3	3.5	21.8	41.51	7.94	49.45	132832		158239.2	3200
JINDALSTEL	28.02	18.5	46.52	117.65	77.67	195.32	294125	194180.6	488305.6	2500
JKCEMENT	18.22	3.5	21.72	633.44	121.71	755.15	110852	21298.77	132150.8	175
JSWSTEEL	22.8	3.5	26.3	153.69	23.6	177.29	207481.5	31853.59		1350
JUBLFOOD	38.34	3.5	41.84	1447.43	132.12	1579.55	180928.8	16515.41	197444.2	125
KOTAKBANK	24.95	3.5	28.45	518.88	72.78	591.66	207552		236662.2	400
L&TFH	23.61	3.5	27.11	20.36	3.02	23.38	181692.6	26939.33	208632	8924
LALPATHLAB	20.47	3.5	23.97	739.4	126.41	865.81	92425	15801.84		125
LAURUSLABS	22.71	3.5	26.21	112.05	17.27	129.32	100845	15540.53	116385.5	900
LICHSGFIN	26.98	3.5	30.48	115.28	14.95	130.23	230560	29907.5	260467.5	2000
LT	20.98 15.67	3.5	19.17	285.17	63.69	348.86	163972.8	36619.45	200407.3	575
LTI	21.29	3.5	24.79		237.55	1682.48	216739.5		252371.8	150
				1444.93				34402.55		
LTTS	22.46	3.5	25.96	1103.59	172.01	1275.6	220718			200
LUPIN	18.5	3.5	22	173.14	32.75	205.89	147169		175006.1	850
M&M	26.63	3.5	30.13	230.63	30.32	260.95	161441	21220.68		700
M&MFIN	26.03	3.5	29.53	51.56	6.93	58.49	206240	27734	233974	4000
MANAPPURAM	28.18	3.5	31.68	56.05	6.96	63.01	168150	20884.5	189034.5	3000
MARICO	14.25	3.5	17.75	80.64	19.8	100.44	80640	19804.75	100444.8	1000
MARUTI	22.9	3.5	26.4	1788.37	273.28	2061.65	178837	27327.65		100
MCDOWELL-N	16.97	3.5	20.47	166.38	34.31	200.69	207975	42888.13	250863.1	1250
MCX	20.99	3.5	24.49	369.09	61.56	430.65	129181.5		150726.2	350
METROPOLIS	22.78	3.5	26.28	672.03	103.26	775.29	134406		155057.4	200
MFSL	24.24	3.5	27.74	239.68	34.61	274.29	155792	22497.48		650
MGL	20.98	3.5	24.48	214.18	35.73	249.91	128508	21439.95	149948	600
MINDTREE	23.6	3.5	27.1	1113.92	165.18	1279.1	222784	33036.15	255820.2	200
MOTHERSUMI	24.95	3.5	28.45	57.88	8.12	66	202580	28420	231000	3500
MPHASIS	20.26	3.5	23.76	690.05	119.19	809.24	224266.3	38736.43	263002.7	325
MRF	15.7	3.5	19.2	12405.61		15171.03	124056.1		151710.3	10
MUTHOOTFIN	23.89	3.5	27.39	358.28	52.49	410.77	134355	19683.56		375
NAM-INDIA	21.04	3.5	24.54	88.49	14.72	103.21	141584		165137.6	1600
NATIONALUM	29.46	5.25	34.71	29.39	5.24	34.63	249815	44513.44		8500
NAUKRI	22.18	3.5	25.68	1368.93	216.06	1584.99	171116.3	27007.97		125
NAVINFLUOR	23.25	3.5	26.75	791.37	119.13		178058.3	26804.93		225
NESTLEIND	14.2	3.5	17.7	2675.81	659.32	3335.13	66895.25	16482.94		25
NIFTY	10.02	2	12.02	1794.67	358.33	2153		17916.25		50
NMDC	23.5	3.5	27	33.5	4.99	38.49	224450	33427.98	257878	6700
NTPC	20.45	3.5	23.95	28.1	4.81	32.91	160170		187581.3	5700
OBEROIRLTY	25.94	3.5	29.44	252.77	34.11	286.88	176939	23877.7	200816.7	700
OFSS	17.34	3.5	20.84	764.83	154.39	919.22	95603.75	19299.22	114903	125
ONGC	48.06	3.5	51.56	72.78	5.3	78.08	560406	40815.78	601221.8	7700
PAGEIND	18.5	3.5	22	7132.05	1349.65	8481.7	213961.5	40489.42	254450.9	30
PEL	45.98	3.5	49.48	1244	94.69	1338.69	342100	26040.92	368140.9	275
PERSISTENT	20.29	3.5	23.79	828.8	143	971.8	124320	21449.66	145769.7	150
PETRONET	24.36	3.5	27.86	55	7.9	62.9	165000	23709	188709	3000
PFC	22.07	3.5	25.57	30	4.76	34.76	186000	29501.15	215501.2	6200
PFIZER	15.21	3.5	18.71	775.9	178.56	954.46	96987.5	22319.5	119307	125
PIDILITIND	15.63	3.5	19.13	368.11	82.42	450.53	92027.5	20604.94	112632.4	250
PIIND	20.23	3.5	23.73	563.44	97.5	660.94	140860	24374.88		250
PNB	32.38	14	46.38	13.73	5.94	19.67	219680	94976	314656	16000
POLYCAB	18.8	3.5	22.3	446.99	83.21	530.2	134097	24962.18		300
POWERGRID	15.73	3.5	19.23	29	6.45	35.45	154657	34409.85		5333
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PVR	22.22	3.5	25.72	387.73	61.08	448.81	157806.1	24859.66	182665.8	407
RAMCOCEM	17.34	3.5	20.84	185.62	37.47	223.09	157777	31851.84	189628.8	850
RBLBANK	28.12	3.5	31.62	58.37	7.27	65.64	169273	21071.4	190344.4	2900
RECLTD	19.54	3.5	23.04	29.2	5.23	34.43	175200	31384.5	206584.5	6000
RELIANCE	18.57	3.5	22.07	466.96	87.99	554.95	116740	21998.38	138738.4	250
SAIL	39.03	10.5	49.53	46.49	12.51	59	220827.5	59401.13	280228.6	4750
SBICARD	17.62	3.5	21.12	189.45	37.63	227.08	94725	18814.25	113539.3	500
SBILIFE	23.95	3.5	27.45	279.67	40.88	320.55	209752.5	30658.69	240411.2	750
SBIN	31.58	3.5	35.08	165.44	18.34	183.78	248160	27504.75	275664.8	1500
SHREECEM	16.14	3.5	19.64	4677.38	1014.39	5691.77	116934.5	25359.82	142294.3	25
SIEMENS	17.02	3.5	20.52	384.84	79.16	464	105831	21769.34	127600.3	275
SRF	20.36	3.5	23.86	431.97	74.26	506.23	269981.3	46412.19	316393.4	625
SRTRANSFIN	26.7	3.5	30.2	419.97	55.05	475.02	167988	22018.5	190006.5	400
STAR	24.36	3.5	27.86	132.21	19	151.21	89241.75	12823.65	102065.4	675
SUNPHARMA	20.47	3.5	23.97	167.53	28.64	196.17	117271	20047.13	137318.1	700
SUNTV	19.85	18.5	38.35	116.58	108.68	225.26	174870	163017.4	337887.4	1500
SYNGENE	16.56	3.5	20.06	89.81	18.98	108.79	76338.5	16131.94	92470.44	850
TATACHEM	21.68	3.5	25.18	198.33	32.02	230.35	198330	32021.5	230351.5	1000
TATACONSUM	23.54	3.5	27.04	196.97	29.29	226.26	132954.8	19770.58	152725.3	675
TATAMOTORS	28.66	3.5	32.16	140.31	17.14	157.45	399883.5	48842.59	448726.1	2850
TATAPOWER	26.28	3.5	29.78	60.28	8.03	68.31	406890	54195.75	461085.8	6750
TATASTEEL	28.21	3.5	31.71	371.3	46.07	417.37	157802.5	19577.73	177380.2	425
TCS	17.51	3.5	21.01	611.13	122.18	733.31	91669.5	18327.49	109997	150
TECHM	18.4	3.5	21.9	275.2	52.34	327.54	165120	31403.4	196523.4	600
TITAN	17.46	3.5	20.96	430.17	86.23	516.4	161313.8	32336.72	193650.5	375
TORNTPHARM	15.54	3.5	19.04	442.98	99.8	542.78	110745	24949.31	135694.3	250
TORNTPOWER	18.69	3.5	22.19	97.79	18.31	116.1	146685	27468	174153	1500
TRENT	20.78	3.5	24.28	216.8	36.51	253.31	157180	26471.2	183651.2	725
TVSMOTOR	18.77	3.5	22.27	130.94	24.42	155.36	183316	34187.3	217503.3	1400
UBL	18.76	3.5	22.26	317.33	59.19	376.52	111065.5	20717.81	131783.3	350
ULTRACEMCO	25.29	3.5	28.79	1958.97	271.1	2230.07	195897	27110.3	223007.3	100
UPL	20.68	3.5	24.18	149.38	25.28	174.66	194194	32862.38	227056.4	1300
VEDL	31.48	18.5	49.98	97.3	57.18	154.48	301630	177268.9	478898.9	3100
VOLTAS	17.21	3.5	20.71	210.83	42.88	253.71	105415	21440.13	126855.1	500
WHIRLPOOL	17.49	3.5	20.99	368.86	73.8	442.66	92215	18448.94	110663.9	250
WIPRO	16.44	3.5	19.94	107.78	22.94	130.72	86224	18354	104578	800
ZEEL	41.37	3.5	44.87	130.54	11.04	141.58	391620	33132.75	424752.8	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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