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S	Span MTM		M Total									
MIRIP NAME	%	%	%	Span	MTM	Total	Span	MTM	Total	Lot Size		
AARTIIND	20.83	3.5	24.33	278.8	46.84	325.64			138398.7	425		
ACC	16.99	3.5	20.49	322.92	66.54	389.46	161460		194727.5	500		
ADANIENT	28.19	3.5	31.69	322.06	39.98	362.04	644120		724084.5	2000		
ADANIPORTS	31.43	3.5	34.93	234.49	26.12	260.61	586225	65288.1	651513.1	2500		
ALKEM	15.68	3.5	19.18	427.02	95.29	522.31	85404	19057.5	104461.5	200		
AMARAJABAT	18.69	3.5	22.19	159.53	29.87	189.4	159530	29870.8	189400.8	1000		
AMBUJACEM	21.83	3.5	25.33	67.27	10.79	78.06	201810	32355.8	234165.8	3000		
APLLTD	21.9	3.5	25.4	213.58	34.14	247.72	117469	18774.5	136243.5	550		
APOLLOHOSP	22.47	3.5	25.97	659.58	102.75	762.33	329790	51375.6	381165.6	500		
APOLLOTYRE	25.49	3.5	28.99	56.87	7.81	64.68	284350	39042.5	323392.5	5000		
ASHOKLEY	29.05	3.5	32.55	33.1	3.99	37.09	297900	35894.3	333794.3	9000		
ASIANPAINT	16.88	3.5	20.38	425.07	88.14	513.21	127521	26442.2	153963.2	300		
AUBANK	26.22	3.5	29.72	321.78	42.96	364.74	160890	21478.6	182368.6	500		
AUROPHARMA	29.77	3.5	33.27	263.85	31.02	294.87	171502.5	20165.6	191668.1	650		
AXISBANK	27.13	3.5	30.63	186.76	24.09	210.85	224112	28910.7		1200		
BAJAJ-AUTO	17.65	3.5	21.15	637.37	126.4		159342.5		190943.6	250		
BAJAJFINSV	25.26	3.5	28.76	2401.56	332.74	2734.3	300195		341787.5	125		
BAJFINANCE	26.34	3.5	29.84	1315.68	174.8	1490.48	328920		372618.8	250		
BALKRISIND	21.68	3.5	25.18	359.95	58.11	418.06	143980		167222.8	400		
BANDHANBNK	41.43	3.5	44.93	139.53	11.79	151.32	251154		272369.3	1800		
BANKBARODA	39.03	3.5	42.53	28.57	2.56	31.13	334269	29975.4		11700		
BANKNIFTY	18.2	2	20.2	5973.85	656.34	6630.19	149346.3		165754.8	25		
BATAINDIA	17.85	3.5	21.35	250.25	49.08	299.33	137637.5		164632.7	550		
			27.27	31.4								
BEL	23.77	3.5			4.62	36.02	238640		273778.6	7600		
BERGEPAINT	17.05	3.5	20.55	128.04	26.28	154.32	140844	28903.9	169747.9	1100		
BHARATFORG	24.9	3.5	28.4	152.47	21.43	173.9	228705	32143.1		1500		
BHARTIARTL	21.32	3.5	24.82	113.14	18.57	131.71	209422.1		243800.3	1851		
BHEL	40	3.5	43.5	19.64	1.72	21.36	412440		448528.5	21000		
BIOCON	24.8	3.5	28.3	101.31	14.3	115.61	233013	32888.3		2300		
BOSCHLTD	20.33	3.5	23.83	2869.44	494.03	3363.47	143472		168173.5	50		
BPCL	40.42	3.5	43.92	173.93	15.06	188.99			340186.1	1800		
BRITANNIA	17.76	3.5	21.26	649.05	127.89	776.94			155387.3	200		
CADILAHC	17.75	3.5	21.25	78.57	15.5	94.07			206945.8	2200		
CANBK	28.1	5.25	33.35	41.45	7.74	49.19	223830	41816.3	265646.3	5400		
CHOLAFIN	31.6	3.5	35.1	172.8	19.14	191.94	432000	47845	479845	2500		
CIPLA	18.89	3.5	22.39	155.62	28.83	184.45	202306	37485.2	239791.2	1300		
COALINDIA	19.96	3.5	23.46	25.99	4.56	30.55	109158	19139.4	128297.4	4200		
COFORGE	43.27	3.5	46.77	1321.5	106.9	1428.4	495562.5	40087.7	535650.2	375		
COLPAL	14.76	3.5	18.26	231.04	54.77	285.81	161728	38340.1	200068.1	700		
CONCOR	30.1	3.5	33.6	175.02	20.35	195.37	273556.3	31811	305367.2	1563		
CUB	22.48	3.5	25.98	35.31	5.5	40.81	109461	17045.4	126506.4	3100		
CUMMINSIND	19.96	3.5	23.46	176.18	30.89	207.07	211416	37065	248481	1200		
DABUR	14.21	3.5	17.71	76.54	18.85	95.39	95675	23561.6	119236.6	1250		

DEED AND ITTO	27.00	2.5	20.50	420.02	<b>7</b> - 0 -	40 6 70	210060	20.420.0	2402000	<b>7</b> 00
DEEPAKNTR	27.08	3.5	30.58	439.92	56.86	496.78	219960		248388.8	500
DIVISLAB	17.25	3.5	20.75	626.55	127.16	753.71	125310	25432.1	150742.1	200
DLF	26.88	3.5	30.38	74.72	9.73	84.45	246576	32109	278685	3300
DRREDDY	15.97	3.5	19.47	729.78	159.97	889.75	91222.5	19996.6	111219.1	125
EICHERMOT	20.51	3.5	24.01	517.68	88.34	606.02	181188	30918.4		350
ESCORTS	23.72	3.5	27.22	295.05	43.53	338.58	162277.5	23940.3	186217.8	550
EXIDEIND	22.79	3.5	26.29	41.83	6.42	48.25	150588	23127.3	173715.3	3600
FEDERALBNK	26.41	3.5	29.91	20.26	2.68	22.94	202600	26845	229445	10000
GAIL	37.34	3.5	40.84	50.75	4.76	55.51	309575	29014.7	338589.7	6100
GLENMARK	36.41	3.5	39.91	175.3	16.85	192.15	201595	19380.4	220975.4	1150
GMRINFRA	23.37	3.5	26.87	5.62	0.84	6.46	126450	18939.4	145389.4	22500
GODREJCP	19.02	3.5	22.52	137.85	25.36	163.21	137850		163214.5	1000
GODREJPROP	26.04	3.5	29.54	352.57	47.38	399.95	229170.5	30797.8	259968.3	650
GRANULES	26.57	3.5	30.07	82.75	10.9	93.65	128262.5		145158.7	1550
GRASIM	21.62	3.5	25.12	313.88	50.81	364.69	298186		346453.4	950
GUJGASLTD	20.98	3.5	24.48	115.57	19.28	134.85	144462.5	24097.5	168560	1250
HAVELLS	20.33	3.5	23.83	209.88	36.14	246.02	209880	36135.8	246015.8	1000
HCLTECH	19.89	3.5	23.39	206.86	36.4	243.26	144802	25481.2	170283.2	700
HDFC	22.3	3.5	25.8	548.87	86.15	635.02	164661	25845.2	190506.2	300
HDFCAMC	19.59	3.5	23.09	570.78	101.98	672.76	114156	20395.6	134551.6	200
HDFCBANK	17.41	3.5	20.91	253.27	50.91	304.18	139298.5	27998.2	167296.7	550
HDFCLIFE	20.09	3.5	23.59	137.95	24.03	161.98	151745	26430.3	178175.3	1100
HEROMOTOCO	19.74	3.5	23.24	573.38	101.64	675.02	172014	30492.5	202506.5	300
HINDALCO	26.39	3.5	29.89	92.88	12.32	105.2	399384	52968.5	452352.5	4300
HINDPETRO	31.22	3.5	34.72	73.61	8.25	81.86	198747	22283.1	221030.1	2700
HINDUNILVR	14.75	3.5	18.25	352.38	83.59	435.97	105714	25077.2	130791.2	300
IBULHSGFIN	41.76	7	48.76	81.02	13.58	94.6	251162	42098	293260	3100
ICICIBANK	24.02	3.5	27.52	137.93	20.1	158.03	189653.8	27638.2	217291.9	1375
ICICIGI	20.24	3.5	23.74	286.53	49.56	336.09	121775.3	21061.5	142836.8	425
ICICIPRULI	30.78	3.5	34.28	135.2	15.37	150.57	202800	23060.6	225860.6	1500
IDEA	49.84	3.5	53.34	4.81	0.34	5.15	336700	23642.5	360342.5	70000
IDFCFIRSTB	44	3.5	47.5	23.74	1.89	25.63	451060	35876.8	486936.8	19000
IGL	20.1	3.5	23.6	102.13	17.79	119.92	140428.8	24454.7	164883.5	1375
INDIGO	24.81	3.5	28.31	383.44	54.1	437.54	191720	27048.9	218768.9	500
INDUSINDBK	48.27	3.5	51.77	453.86	32.91	486.77	408474	29619.5	438093.5	900
INDUSTOWER	28.8	3.5	32.3	72.92	8.86	81.78	204176	24813.6	228989.6	2800
INFY	17.53	3.5	21.03	248.85	49.69	298.54			179125.8	600
IOC	17.7	3.5	21.2	16.17	3.2	19.37			125887.1	6500
IRCTC	21.08	3.5	24.58	360.16	59.79	419.95			136483.9	325
ITC	18.28	3.5	21.78	39.11	7.49	46.6			149108.8	3200
JINDALSTEL	32.1	3.5	35.6	123.56	13.47	137.03			685166.3	5000
JSWSTEEL	23.14	3.5	26.64	120.58	18.24	138.82	325566	49244	374810	2700
JUBLFOOD	38.3	3.5	41.8	1093.61	99.95		273402.5			250
KOTAKBANK	24.89	3.5	28.39	439.57	61.81	501.38			200552.7	400
L&TFH	28.16	3.5	31.66	26.98	3.35		240769.5			8924
LALPATHLAB	21.74	3.5	25.24	627.11	100.98		156777.5			250
LICHSGFIN	27	3.5	30.5	113.45	14.71	128.16	226900	29414	256314	2000
LT	18.22	3.5	21.72	256.87	49.36		147700.3			575
LTI	22.21	3.5	25.71			1104.82			165722.8	
LTTS	23.19	3.5	26.69	954.42 643.11	150.4 97.05	740.16	143163 128622		148032.3	150 200
LUPIN	18.83					230.72	165367.5	30745.1		
		3.5	22.33	194.55	36.17				196112.6	850 1400
M&M M&MEIN	26.59	3.5	30.09	207.33	27.29	234.62	290262		328462.4	1400
M&MFIN MANADDUDAM	31.7	3.5	35.2	61.18	6.76 5.44	67.94	244720	27020	271740	4000
MANAPPURAM	28.23	3.5	31.73	43.85	5.44	49.29			295723.5	6000
MARICO	14.21	3.5	17.71	57.36	14.13	71.49	114720	28266	142986	2000

MARUTI	22.83	3.5	26.33	1553.53	238.18	1791.71	155252	22217.5	179170.5	100
MCDOWELL-N	17.96	3.5	21.46	97.33	18.96	116.29	121662.5		145366.3	1250
MFSL	28.74	3.5	32.24	250.68	30.52	281.2	325884		365564.6	1300
MGL	21.03	3.5	24.53	239.14	39.8	278.94	143484	23877	167361	600
MINDTREE	23.76	3.5	27.26	499.45	73.56	573.01	399560	58847.6	458407.6	800
MOTHERSUMI	31.09	3.5	34.59	65.27	7.35	72.62	456890	51437.8	508327.8	7000
MPHASIS	21.49	3.5	24.99	379.51	61.8	441.31	123340.8	20085.4	143426.2	325
MRF	17.28	3.5	20.78	14158.49	2868.33	17026.82	141584.9	28683.3	170268.2	10
MUTHOOTFIN	24.01	3.5	27.51	284.5	41.48	325.98	213375	31108.9	244483.9	750
NAM-INDIA	26.04	3.5	29.54	87.77	11.8	99.57	140432		159306.8	1600
NATIONALUM	23.99	3.5	27.49	13.94	2.03	15.97	236980	34569.5	271549.5	17000
NAUKRI	25.73	3.5	29.23	1143.08	155.5	1298.58	285770	38874.9	324644.9	250
NAVINFLUOR	25.27	3.5	28.77	696.13	96.43	792.56	156629.3	21696.4	178325.7	225
NESTLEIND	15.26	3.5	18.76	2580.47	591.82	3172.29	129023.5	29590.8	158614.3	50
NIFTY	12.7	2	14.7	1866.6	293.97	2160.57	139995	22047.7	162042.7	75
NMDC	28.33	3.5	31.83	40.22	4.97	45.19	269474	33287.3	302761.3	6700
NTPC	20.51	3.5	24.01	21.86	3.73	25.59	124602		145868.7	5700
ONGC	47.47	3.5	50.97	49.23	3.63	52.86	379071	27947.2	407018.2	7700
PAGEIND	20.64	3.5	24.14	6147.93	1042.57	7190.5	184437.9	31277	215714.9	30
PEL	45.94	3.5	49.44	803.65	61.23	864.88	442007.5	33676	475683.5	550
PETRONET	23.76	3.5	27.26	54.18	7.98	62.16	162540	23940	186480	3000
PFC	22.23	3.5	25.73	24.88	3.92	28.8	154256		178538.3	6200
PFIZER	17.38	3.5	20.88	803.35	161.82	965.17	100418.8	20228	170536.3	125
PIDILITIND	17.38	3.5	19.29	285.31	63.25	348.56	142655	31626		500
PIIND	19.03	3.5	22.53	422.91	77.8	500.71	105727.5	19450.4	174281 125177.9	250
PNB	32.79	5.25	38.04	12.05	1.93	13.98	192800	30870		16000
POWERGRID	17.1	3.23	20.6	36.83	7.54	44.37	147320	30156	223670 177476	4000
PVR	40.97	3.5	44.47	471.86	40.31	512.17	192047	16404.5	208451.6	4000
RAMCOCEM	18.19	3.5	21.69	184.82	35.56	220.38	157097	30224.5	187321.5	850
RBLBANK	32.87	3.5	36.37	104.02	7.24		197200	21000.4	218200.4	2900
RECLTD	21.78	3.5	25.28	28.49	4.58	75.24 33.07	170940	27468	198408	6000
RELIANCE	19.72	3.5	23.28	394.4	70.02	464.42	98600		116103.9	
SAIL	37.93	3.3 7	44.93	34.06	6.29	404.42	647140	119434	766574	250 19000
SBILIFE	18.61	3.5	22.11	163.25	30.71	193.96	122437.5	23029.1		750
SBIN	31.6	3.5	35.1	112.12	12.42	193.90	336360	37254	145466.6 373614	3000
SHREECEM	18.88	3.5	22.38	5744.46	1065.03	6809.49	287223		340474.4	50
SIEMENS	17.43	3.5	20.93	319.99	64.27		175994.5			550
SRF	20.55	3.5	24.05	1168.09	198.93		146011.3		170877.7	
SRTRANSFIN	32.25	3.5	35.75	459.53	49.87	509.4	367624		407522.6	125 800
		3.5	23.93	125.09		146.52			205131.2	
SUNPHARMA SUNTV	20.43	18.5	40.24		21.43 87.4				285199.9	1400
	21.74 20.99	3.5	24.49	102.73 160.72	26.8	190.13 187.52	154095		375035.5	1500 2000
TATACHEM TATACONSUM	23.52	3.5	27.02	152.35	22.67	175.02			236281.1	1350
	30.32	3.5	33.82	93.07	10.74	173.02	530499		591735.5	5700
TATAMOTORS			26.66	24.08	3.64	27.72	325080		374196.4	13500
TATAPOWER TATASTEEL	23.16 28.13	3.5 3.5	31.63		30.51	27.72		51872.1		1700
TCS		3.5	20.97	245.26 568.1	113.85				204583.9	
	17.47					681.95				300
TECHM TITAN	18.87 18.65	3.5 3.5	22.37 22.15	189.53 287.26	35.15 53.9	224.68 341.16			269618.7 255868.7	1200 750
TORNTPHARM	17.99	3.5	21.49	456.75	88.84		114187.5		136398.5	250
TORNTPOWER	18.62	3.5	22.12	77.95	14.65	92.6			277808.3	3000
TRENT	24.31	3.5	27.81	177.85	25.6				147504.3	725
TVSMOTOR	20.08	3.5	23.58	117.18	20.43	137.61			192648.4	1400
UBL	18.82	3.5	22.32	216.46	40.25	256.71				700
ULTRACEMCO	25.3	3.5	28.8	1725.96	238.81	1964.77	345192	47761	392953	200

UPL	25.21	3.5	28.71	164.1	22.79	186.89	213330	29620.5	242950.5	1300
VEDL	31.54	3.5	35.04	73.21	8.12	81.33	453902	50365.7	504267.7	6200
VOLTAS	18.53	3.5	22.03	182.01	34.39	216.4	182010	34387.5	216397.5	1000
WIPRO	18.16	3.5	21.66	77.76	14.99	92.75	248832	47964	296796	3200
ZEEL	35.37	3.5	38.87	71.95	7.12	79.07	215850	21357	237207	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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