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SCRIP NAME	Span %	MTM %	Total %	Span	MTM	Total	Span	MTM	Total	Lot Size
ACC	17.75	3.5	21.25	301.55	59.45	361	150775	29725.5	180500.5	500
ADANIENT	28.82	18.5	47.32	102.27	65.66	167.93	204540	131313	335853	2000
ADANIPORTS	31.42	5.25	36.67	116.43	19.46	135.89	291075	48641.3	339716.3	2500
AMARAJABAT	20.51	3.5	24.01	164.99	28.16	193.15	164990	28157.5	193147.5	1000
AMBUJACEM	21.94	3.5	25.44	56.2	8.96	65.16	168600	26890.5	195490.5	3000
APOLLOHOSP	23.33	3.5	26.83	497.22	74.6	571.82	248610	37301.3	285911.3	500
APOLLOTYRE	23.64	3.5	27.14	35.1	5.2	40.3	175500	25978.8	201478.8	5000
ASHOKLEY	31.9	3.5	35.4	27.37	3	30.37	246330	27027	273357	9000
ASIANPAINT	17.56	3.5	21.06	393.74	78.48	472.22	118122	23544.2	141666.2	300
AUROPHARMA	29.84	3.5	33.34	236.58	27.75	264.33	153777	18038.5	171815.5	650
AXISBANK	30.76	3.5	34.26	166.04	18.89	184.93	199248	22673.7	221921.7	1200
BAJAJ-AUTO	18.76	3.5	22.26	556.01	103.72	659.73	139002.5	25930.2	164932.7	250
BAJAJFINSV	27.08	3.5	30.58	1646.9	212.84	1859.74	205862.5	26604.4	232466.9	125
BAJFINANCE	30.22	3.5	33.72	1129	130.77	1259.77	282250	32691.3	314941.3	250
BALKRISIND	23.72	3.5	27.22	335.05	49.44	384.49	134020	19777.1	153797.1	400
BANDHANBNK	41.47	3.5	44.97	133.48	11.26	144.74	240264	20276.6	260540.6	1800
BANKBARODA	39.11	3.5	42.61	17.97	1.61	19.58	147354	13187.7	160541.7	8200
BANKNIFTY	19.74	2	21.74	5190.6	525.93	5716.53	129765	13148.3	142913.3	25
BATAINDIA	19.85	3.5	23.35	266.3	46.94	313.24	146465	25819.1	172284.1	550
BEL	25.25	3.5	28.75	23.57	3.27	26.84	179132	24831.1	203963.1	7600
BERGEPAINT	18.55	3.5	22.05	120.57	22.75	143.32	132627		157653.9	1100
BHARATFORG	27.61	3.5	31.11	131.16	16.63	147.79	196740	24942.8	221682.8	1500
BHARTIARTL	21.84	3.5	25.34	100.19	16.06	116.25	185451.7	29720.1	215171.8	1851
BHEL	34.64	8.75	43.39	9.89	2.5	12.39	207690	52460.6	260150.6	21000
BIOCON	28.82	3.5	32.32	119.42	14.5	133.92	274666	33355.2	308021.2	2300
BOSCHLTD	21.66	3.5	25.16	2613.04	422.28	3035.32			151765.8	50
BPCL	40.52	3.5	44.02	148.79	12.85	161.64	267822	23133.6	290955.6	1800
BRITANNIA	20.02	3.5	23.52	703.91	123.06	826.97	140782	24612	165394	200
CADILAHC	19.28	3.5	22.78	85.86	15.58	101.44		34284.3	223176.3	2200
CANBK	27.85	7	34.85	25.47	6.4	31.87			159357.5	5000
CHOLAFIN	35.47	3.5	38.97	107.48	10.61	118.09	268700	26512.5	295212.5	2500
CIPLA	19.32	3.5	22.82	154.07	27.91	181.98	200291	36279.4	236570.4	1300
COALINDIA	20.01	3.5	23.51	23.99	4.2	28.19	88763	15527.1	104290.1	3700
COFORGE	43.36	3.5	46.86	956.16	77.18	1033.34	358560	28943.3	387503.3	375
COLPAL	17.21	3.5	20.71	256.31	52.14	308.45	179417	36496.4	215913.4	700
CONCOR	30.27	3.5	33.77	123.17	14.24	137.41	192514.7	22256.7	214771.4	1563
CUMMINSIND	18.16	3.5	21.66	82.66	15.93	98.59	99192	19116.3	118308.3	1200
DABUR	14.3	3.5	17.8	74.35	18.2	92.55	92937.5	22752.2	115689.7	1250
DIVISLAB	18.68	3.5	22.18	602.65	112.9	715.55	120530	22579.9	143109.9	200
DLF	28.43	3.5	31.93	47.33	5.83	53.16	156189	19230.8	175419.8	3300
DRREDDY	16.73	3.5	20.23	833.67	174.37	1008.04	104208.8	21796	126004.8	125
EICHERMOT	22.74	3.5	26.24	484.09	74.51		169431.5			350
ESCORTS	27.15	3.5	30.65	342.03	44.1	386.13	188116.5	24254	212370.5	550

EXIDEIND	22.78	3.5	26.28	37.32	5.73	43.05	134352	20645.1	154997.1	3600
FEDERALBNK	28.57	3.5	32.07	15.54	1.9	17.44	132090	16184	148274	8500
GAIL	37.51	3.5	41.01	32.88	3.07	35.95	200568	18713.3	219281.3	6100
GLENMARK	36.4	3.5	39.9	186.39	17.92	204.31	214348.5	20608	234956.5	1150
GMRINFRA	24.05	3.5	27.55	5.82	0.85	6.67	130950	19057.5	150007.5	22500
GODREJCP	19.01	3.5	22.51	127.68	23.51	151.19	127680	23513	151193	1000
GODREJPROP	28.17	3.5	31.67	257.8	32.03	289.83	167570	20817.4	188387.4	650
GRASIM	22.6	18.5	41.1	182.63	149.47	332.1	173498.5	141997	315495.7	950
HAVELLS	19.11	3.5	22.61	156.28	28.62	184.9	156280	28624.8	184904.8	1000
HCLTECH	20.24	3.5	23.74	171.21	29.6	200.81	119847	20722.1	140569.1	700
HDFC	22.32	3.5	25.82	471.27	73.89	545.16	141381	22166.6	163547.6	300
HDFCBANK	18.04	3.5	21.54	228.91	44.42	273.33	125900.5	24433.1	150333.6	550
HDFCLIFE	23.34	3.5	26.84	138.9	20.83	159.73	152790	22911.4	175701.4	1100
HEROMOTOCO	22.02	3.5	25.52	649.89	103.3	753.19	194967	30989.2	225956.2	300
HINDALCO	27.97	3.5	31.47	52.64	6.59	59.23	226352	28324.1	254676.1	4300
HINDPETRO	31.27	3.5	34.77	64.21	7.19	71.4	173367	19405.6	192772.6	2700
HINDUNILVR	16.18	3.5	19.68	340.71	73.72	414.43	102213	22116.7	124329.7	300
IBULHSGFIN	48.33	7	55.33	70.27	10.18	80.45	217837	31551.8	249388.8	3100
ICICIBANK	26.42	3.5	29.92	116.32	15.41	131.73	159940	21191.8	181131.8	1375
ICICIGI	23.02	3.5	26.52	287.12	43.65	330.77	122026	18549.1	140575.1	425
ICICIPRULI	30.79	3.5	34.29	128.02	14.55	142.57	192030	21826.9	213856.9	1500
IDEA	59.77	3.5	63.27	5.11	0.3	5.41	357700	20947.5	378647.5	70000
IDFCFIRSTB	43.69	3.5	47.19	13.61	1.09	14.7	258590	20714.8	279304.8	19000
IGL	20.14	3.5	23.64	84.95	14.77	99.72	116806.3	20303.9	137110.2	1375
INDIGO	24.59	3.5	28.09	349.99	49.81	399.8	174995	24906	199901	500
INDUSINDBK	42.99	8.75	51.74	308.23	62.73	370.96	246584	50186.5	296770.5	800
INFRATEL	31.86	3.5	35.36	57.05	6.27	63.32	159740	17546.9	177286.9	2800
INFY	19.6	3.5	23.1	217.46	38.83	256.29	130476	23296.4	153772.4	600
IOC	18.38	3.5	21.88	14.75	2.81	17.56	84075	16009.9	100084.9	5700
ITC	18.34	3.5	21.84	32.15	6.14	38.29	102880	19633.6	122513.6	3200
JINDALSTEL	35.92	18.5	54.42	76.39	39.34	115.73	381950	196701	578651.3	5000
JSWSTEEL	25.2	3.5	28.7	82.93	11.52	94.45	223911	31100	255011	2700
JUBLFOOD	38.47	3.5	41.97	862.74	78.48	941.22	215685	19620.6	235305.6	250
KOTAKBANK	25.1	3.5	28.6	418.53	58.37	476.9	167412	23346.4	190758.4	400
L&TFH	30.2	3.5	33.7	20.25	2.35	22.6	137700	15957.9	153657.9	6800
LICHSGFIN	27.18	3.5	30.68	83.63	10.77	94.4	167260	21539	188799	2000
LT	18.98	3.5	22.48	182.66	33.69	216.35			118993.1	550
LUPIN	20.22	3.5	23.72	190.27	32.94	223.21	161729.5			850
M&M	26.64	3.5	30.14	161.14	21.17	182.31			255238.6	1400
M&MFIN	33.43	3.5	36.93	43.11	4.51	47.62				3444
MANAPPURAM	31.61	3.5	35.11	50.43	5.58	56.01			336085.5	6000
MARICO	14.19	3.5	17.69	53.4	13.18	66.58	106800		133151.5	2000
MARUTI	22.84	3.5	26.34	1627.51	249.36	1876.87			187687.5	100
MCDOWELL-N	19.93	3.5	23.43	106.62	18.73	125.35			156681.3	1250
MFSL	32.02	3.5	35.52	199.22	21.78	221			287293.8	1300
MGL	20.99	3.5	24.49	177.43	29.58	207.01		17749.2	124207.2	600
MINDTREE	26.64	3.5	30.14	363	47.69	410.69	290400	38150	328550	800
MOTHERSUMI	33.13	3.5	36.63	37.5	3.96	41.46	262500	27734	290234	7000
MRF	16.83	3.5	20.33	11562.93	2404.71	13967.64			139676.4	10
MUTHOOTFIN	26.93	3.5	30.43	329.9	42.88	372.78			279582.6	750
NATIONALUM	23.64	3.5	27.14	7.72	1.14	8.86			150666.8	17000
NAUKRI	24.38	3.5	27.88	888	127.5	1015.5			253874.1	250
NESTLEIND	17.3	3.5	20.8	2989.47	604.98	3594.45			179722.5	50
NIFTY	13.99	2	15.99	1698.36	242.87	1941.23	127377	18215	145592	75
NMDC	28.51	3.5	32.01	25.8	3.17	28.97	172860	21222.3	194082.3	6700

NTPC	20.58	3.5	24.08	17.85	3.04	20.89	101745	17306.6	119051.6	5700
ONGC	47.47	3.5	50.97	32.16	2.37	34.53	247632	18258.6	265890.6	7700
PAGEIND	20.82	3.5	24.32	4394.12	738.8	5132.92	131823.6	22163.9	153987.5	30
PEL	45.76	3.5	49.26	614.94	47.03	661.97	338217	25869.1	364086.1	550
PETRONET	24.15	3.5	27.65	53.67	7.78	61.45	161010	23331	184341	3000
PFC	23.88	3.5	27.38	22.46	3.29	25.75	139252	20408.9	159660.9	6200
PIDILITIND	17.77	3.5	21.27	282.89	55.73	338.62	141445	27862.6	169307.6	500
PNB	32.42	10.5	42.92	9.03	2.92	11.95	126420	40939.5	167359.5	14000
POWERGRID	16.76	3.5	20.26	29.9	6.25	36.15	119600	24983	144583	4000
PVR	38.39	5.25	43.64	466.75	63.84	530.59	189967.3	25981.8	215949.1	407
RAMCOCEM	18.7	3.5	22.2	157.69	29.51	187.2	134036.5	25080.7	159117.2	850
RBLBANK	36.72	3.5	40.22	68.47	6.53	75	178022	16967	194989	2600
RECLTD	23.2	3.5	26.7	24.77	3.74	28.51	148620	22417.5	171037.5	6000
RELIANCE	22.18	3.5	25.68	434.36	68.54	502.9	219351.8	34613.8	253965.6	505
SAIL	30.82	14	44.82	11.85	5.38	17.23	225150	102277	327427	19000
SBILIFE	21.46	3.5	24.96	173.31	28.26	201.57	129982.5	21195.6	151178.1	750
SBIN	31.63	3.5	35.13	69.32	7.67	76.99	207960	23010.8	230970.8	3000
SHREECEM	19.29	3.5	22.79	4294.88	779.21	5074.09	214744	38960.5	253704.5	50
SIEMENS	17.37	3.5	20.87	232.43	46.82	279.25	127836.5	25751.7	153588.2	550
SRF	23.22	3.5	26.72	1130.84	170.44	1301.28	141355	21304.9	162659.9	125
SRTRANSFIN	34.69	3.5	38.19	280.92	28.34	309.26	187373.6	18906	206279.6	667
SUNPHARMA	20.51	3.5	24.01	105.27	17.96	123.23	147378	25144.4	172522.4	1400
SUNTV	22.81	18.5	41.31	100.79	81.75	182.54	151185	122627	273812.3	1500
TATACHEM	18.9	3.5	22.4	59.38	11	70.38	118760	21997.5	140757.5	2000
TATACONSUM	24.06	3.5	27.56	122.45	17.81	140.26	165307.5	24047.9	189355.4	1350
TATAMOTORS	30.57	7	37.57	42.31	9.69	52	241167	55221.6	296388.6	5700
TATAPOWER	23.09	3.5	26.59	12.84	1.95	14.79	173340	26271	199611	13500
TATASTEEL	28.13	3.5	31.63	120.23	14.96	135.19	204391	25433.3	229824.3	1700
TCS	17.56	3.5	21.06	473.79	94.42	568.21	142137	28324.8	170461.8	300
TECHM	20.39	3.5	23.89	171.71	29.47	201.18	206052	35361.9	241413.9	1200
TITAN	20.89	3.5	24.39	260.47	43.64	304.11	195352.5	32732.4	228084.9	750
TORNTPHARM	19.76	3.5	23.26	516.46	91.48	607.94	129115	22871.2	151986.2	250
TORNTPOWER	18.64	3.5	22.14	59.25	11.12	70.37	177750	33369	211119	3000
TVSMOTOR	21.69	3.5	25.19	103.8	16.75	120.55	145320	23451.4	168771.4	1400
UBL	19.02	3.5	22.52	182.06	33.5	215.56	127442	23452.6	150894.6	700
ULTRACEMCO	25.28	3.5	28.78	1172.52	162.31	1334.83	234504	32462.9	266966.9	200
UPL	26.01	3.5	29.51	109.3	14.71	124.01	142090	19119.1	161209.1	1300
VEDL	29.73	3.5	33.23	28.18	3.32	31.5	174716	20571.6	195287.6	6200
VOLTAS	19.03	3.5	22.53	141.73	26.07	167.8			167799.8	1000
WIPRO	19.95	3.5	23.45	68.81	12.07	80.88			258826.4	3200
ZEEL	36.7	3.5	40.2	70.28	6.7	76.98	210840	20107.5	230947.5	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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