

Wednesday, 07th July 2021

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CODIDALAME	Span	MTM	Total	C	3.6773.6	7D 4 1	C.	3.6753.6	7D 4 1	T 4 C!
SCRIP NAME	%	%	%	Span	MTM	Total	Span	MTM	Total	Lot Size
AARTIIND	20.17	3.5	23.67	172.15	29.88	202.03			171723.6	850
ABFRL	21.65	3.5	25.15	46.65	7.54	54.19	121290	19610.5	140900.5	2600
ACC	15.54	3.5	19.04	316.01	71.16	387.17	158005	35581	193586	500
ADANIENT	29.03	3.5	32.53	412.4	49.71	462.11	412400	49714	462114	1000
ADANIPORTS	23.6	5.25	28.85	169.12	37.62	206.74	211400		258430.2	1250
ALKEM	15.03	3.5	18.53	499.99	116.45	616.44	99998	23290.1	123288.1	200
AMARAJABAT	17.39	7	24.39	128.84	51.86	180.7	128840		180699.5	1000
AMBUJACEM	21.86	3.5	25.36	77.33	12.38	89.71	231990		269133.8	3000
APLLTD	20.27	3.5	23.77	197.74	34.15	231.89	108757		127540.2	550
APOLLOHOSP	21	3.5	24.5	781.18	130.22	911.4	195295		227849.8	250
APOLLOTYRE	24.16	3.5	27.66	54.87	7.95	62.82			157050.6	2500
ASHOKLEY	28.7	3.5	32.2	35.24	4.3	39.54	158580	19341	177921	4500
ASIANPAINT	16.12	3.5	19.62	486.49	105.64	592.13	145947		177639.7	300
AUBANK	26.47	3.5	29.97	295.68	39.09	334.77	147840			500
AUROPHARMA	29.88	3.5	33.38	293.22	34.35	327.57	190593		212919.9	650
AXISBANK	26.34	3.5	29.84	200.27	26.61	226.88	240324		272258.7	1200
BAJAJ-AUTO	18.03	3.5	21.53	734.98	142.7	877.68	183745		219420.9	250
BAJAJFINSV	25.26	3.5	28.76	3062.21	424.3	3486.51	229665.8		261488.2	75
BAJFINANCE	24.81	3.5	28.31	1543.78	217.81	1761.59	192972.5		220199.2	125
BALKRISIND	20.19	3.5	23.69	466.4	80.84	547.24	186560		218895.1	400
BANDHANBNK	41.57	3.5	45.07	133.26	11.22	144.48	239868		260062.7	1800
BANKBARODA	37.48	5.25	42.73	32.1	4.5	36.6	375570		428180.5	11700
BANKNIFTY	16.8	2	18.8	5993.85	713.55	6707.4	149846.3	17838.7	167685	25
BATAINDIA	16.47	3.5	19.97	262.61	55.79	318.4	144435.5			550
BEL	23.16	3.5	26.66	41.93	6.34	48.27	159334		183413.7	3800
BERGEPAINT	15.59	3.5	19.09	127.55	28.63	156.18	140305	31493	171798	1100
BHARATFORG	23.17	3.5	26.67	177.65	26.83	204.48	266475	40249.1	306724.1	1500
BHARTIARTL	21.34	3.5	24.84	112.68	18.48		208570.7			1851
BHEL	39.97	3.5	43.47	25.84	2.26	28.1	271320		295078.9	10500
BIOCON	22.05	3.5	25.55	85.97	13.64	99.61	197731		229109.9	2300
BOSCHLTD	19.38	3.5	22.88	2965.3	535.41	3500.71			175035.5	50
BPCL	40.42	3.5	43.92	186.11	16.11	202.22			364003.2	1800
BRITANNIA	17.45	3.5	20.95	617.21	123.8	741.01			148202.4	200
CADILAHC	18.04	10.5	28.54	114.58	66.7	181.28	252076		398818.8	2200
CANBK	26.36	8.75	35.11	40.62	13.48	54.1			292160.3	5400
CHOLAFIN	31.06	3.5	34.56	162.09	18.26	180.35			225443.4	1250
CIPLA	18.91	3.5	22.41	183.96	34.06	218.02			141709.8	650
COALINDIA	19.97	3.5	23.47	29.54	5.18	34.72			145816.7	4200
COFORGE	43.67	3.5	47.17	1824.61	146.22	1970.83			394166.3	200
COLPAL	14.21	3.5	17.71	239.81	59.08	298.89			104612.7	350
CONCOR	30.17	3.5	33.67	208.45	24.18	232.63		37795.7	363603	1563
COROMANDEL	17.16	3.5	20.66	155.53	31.73		97206.25			625
CUB	20.56	3.5	24.06	34.21	5.82	40.03	106051	18054.4	124105.4	3100

CUMMINSIND	18.9	3.5	22.4	165.14	30.59	195.73	99084	18353	117437	600
DABUR	14.19	3.5	17.69	84.34	20.81	105.15	105425		131436.6	1250
DEEPAKNTR	25.12	3.5	28.62	476.24	66.35	542.59	238120		271297.4	500
DIVISLAB	15.86	3.5	19.36	720.96	159.13	880.09	144192	31825.2	176017.2	200
DLF	25.97	3.5	29.47	75.73	10.2	85.93	249909	33674	283583	3300
DRREDDY	15.16	3.5	18.66	838.59	193.58	1032.17	104823.8	24197.5	129021.2	125
EICHERMOT	19.41	3.5	22.91	524.42	94.54	618.96	183547	33090.3	216637.3	350
ESCORTS	22.23	5.25	27.48	265.68	62.75	328.43	146124	34514.3	180638.3	550
EXIDEIND	22.82	3.5	26.32	41.9	6.43	48.33	150840	23133.6	173973.6	3600
FEDERALBNK	25.6	3.5	29.1	22.3	3.05	25.35	223000	30485	253485	10000
GAIL	37.42	3.5	40.92	56.54	5.29	61.83	344894	32259.9	377153.9	6100
GLENMARK	36.47	3.5	39.97	237.26	22.77	260.03	272849	26182.6		1150
GMRINFRA	31.43	3.5	34.93	10.01	1.11	11.12	225225		250306.9	22500
GODREJCP	19.14	3.5	22.64	184.81	33.8	218.61	184810		218611.3	1000
GODREJPROP	23.77	3.5	27.27	341.65	50.32	391.97			254777.9	650
GRANULES	24.91	5.25	30.16	83.75	17.65	101.4	129812.5		157174.8	1550
GRASIM	21.58	3.5	25.08	324.87	52.7	377.57	154313.3	25031.4	179344.7	475
GUJGASLTD	20.47	3.5	23.97	137.84	23.56	161.4	172300	29454.7	201754.7	1250
HAVELLS	18.9	3.5	22.4	193.74	35.87	229.61	96870	17934.9	114804.9	500
HCLTECH	20.08	3.5	23.58	194.55	33.91	228.46	136185		159924.3	700
HDFC	22.34	3.5	25.84	560.16	87.76	647.92	168048		194375.2	300
HDFCAMC	17.75	3.5	21.25	514.93	101.51	616.44	102986		123288.5	200
HDFCBANK	16.27	3.5	19.77	250.57	53.91	304.48	137813.5	29651.7	167465.2	550
HDFCLIFE	18.81	3.5	22.31	128.61	23.93	152.54	141471	26322.5	167793.5	1100
HEROMOTOCO	18.06	3.5	21.56	523.66	101.47	625.13	157098	30442.1	187540.1	300
HINDALCO	24.93	3.5	28.43	96.29	13.52	109.81	207023.5	29069.1	236092.6	2150
HINDPETRO	31.25	3.5	34.75	95.29	10.67	105.96	257283	28817.8	286100.8	2700
HINDUNILVR	14.19	3.5	17.69	352.38	86.91	439.29	105714	26073.6	131787.6	300
IBULHSGFIN	39.38	10.5	49.88	103.38	27.57	130.95	320478	85460	405938	3100
ICICIBANK	22.07	3.5	25.57	143.45	22.75			31281.3	228525	1375
ICICIGI	18.66	3.5	22.16	292.67	54.89		124384.8		147714.7	425
ICICIPRULI	30.95	3.5	34.45	194.14	21.95	216.09	291210	32930.6	324140.6	1500
IDEA	45.31	14	59.31	4.01	1.24	5.25	280700	86730	367430	70000
IDFCFIRSTB	43.63	3.5	47.13	23.43	1.88	25.31	222585	17855.3	240440.3	9500
IGL	19.42	3.5	22.92	109.82	19.79	129.61	151002.5	27214.7	178217.2	1375
INDHOTEL	22.88	3.5	26.38	33.8	5.17	38.97			151987.9	3900
INDIGO	24.64	3.5	28.14	436.78	62.05	498.83	218390	31024	249414	500
INDUSINDBK	48.28	3.5	51.78	499.18	36.19	535.37	449262		481829.9	900
INDUSTOWER	25.79	3.5	29.29	60.48	8.21	68.69	169344	22981	192325	2800
INFY	15.74	3.5	19.24	246.37	54.79	301.16			180693.3	600
IOC	17.77	3.5	21.27	19.32	3.8	23.12	125580		150309.3	6500
IRCTC	20.69	3.5	24.19	450.44	76.18	526.62	146393		171151.8	325
ITC	18.31	3.5	21.81	37.26	7.12	44.38			142029.6	3200
JINDALSTEL	31.01	3.5	34.51	121.68	13.73	135.41			338530.6	2500
JSWSTEEL	22.71	3.5	26.21	153.75	23.69	177.44	207562.5	31983.5	239546	1350
JUBLFOOD	38.33	3.5	41.83	1207.53	110.25	1317.78	301882.5	27562.1	329444.6	250
KOTAKBANK	24.95	3.5	28.45	438.58	61.52	500.1	175432	24606.4	200038.4	400
L&TFH	26.38	3.5	29.88	24.57	3.26	27.83	219262.7	29094.5	248357.2	8924
LALPATHLAB	21.86	3.5	25.36	751.07	120.28	871.35	187767.5	30068.9	217836.4	250
LICHSGFIN	26.99	3.5	30.49	126.48	16.4	142.88	252960	32809	285769	2000
LT	17	3.5	20.5	253.57	52.2		145802.8			575
LTI	20.34	3.5	23.84	818.43	140.85	959.28			143891.3	150
LTTS	21.61	3.5	25.11	625.07	101.23	726.3	125014		145260.1	200
LUPIN	18.54	3.5	22.04	212.16	40.04	252.2			214371.5	850
M&M	26.99	3.5	30.49	209.31	27.14	236.45			165516.8	700

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M&MFIN	29.14	3.5	32.64	46.84	5.63	52.47	187360	22505	209865	4000
MANAPPURAM	28.15	3.5	31.65	49.89	6.2	56.09	299340	37222.5		6000
MARICO	14.18	3.5	17.68	75.01	18.52	93.53	150020	37040.5	187060.5	2000
MARUTI	22.88	3.5	26.38	1724.73	263.86	1988.59	172473	26386	198859	100
MCDOWELL-N	16.28	3.5	19.78	107.17	23.05	130.22	133962.5		162769.7	1250
METROPOLIS	23.02	3.5	26.52	681.81	103.67	785.48	136362	20733.7	157095.7	200
MFSL	28.67	3.5	32.17	299.71	36.59	336.3	194811.5		218592.1	650
MGL	21.03	3.5	24.53	243.08	40.45	283.53	145848	24267.6	170115.6	600
MINDTREE	23.61	3.5	27.11	600.94	89.08	690.02	240376	35631.4		400
MOTHERSUMI	31.18	3.5	34.68	73.97	8.3	82.27	258895	29057	287952	3500
MPHASIS	20.36	3.5	23.86	430.49	74	504.49	139909.3	24051.3	163960.6	325
MRF	15.91	3.5	19.41	12861.36	2829.41	15690.77	128613.6	28294.1	156907.7	10
MUTHOOTFIN	23.98	3.5	27.48	368.81	53.82	422.63	276607.5	40367.3	316974.8	750
NAM-INDIA	23.57	3.5	27.07	87.97	13.07	101.04	140752		161656.8	1600
NATIONALUM	25.65	14	39.65	20.56	11.22	31.78	349520	190757	540277	17000
NAUKRI	23.82	3.5	27.32	1292.06	189.87	1481.93	161507.5	23733.9	185241.4	125
NAVINFLUOR	24.67	3.5	28.17	937.34	132.99	1070.33	210901.5	29922.6	240824.1	225
NESTLEIND	14.19	3.5	17.69	2489.92	614.26	3104.18	124496	30712.9	155208.9	50
NIFTY	11.5	2	13.5	1820.59	316.75	2137.34	91029.5	15837.5	106867	50
NMDC	24.16	14	38.16	41.13	23.84	64.97	275571		435265.5	6700
NTPC	20.61	3.5	24.11	24.2	4.11	28.31	137940	23421.3	161361.3	5700
ONGC	47.49	3.5	50.99	57.82	4.26	62.08	445214	32811.6	478025.6	7700
PAGEIND	18.93	3.5	22.43	5746.2	1062.19	6808.39	172386	31865.7	204251.7	30
PEL	45.94	3.5	49.44	1082.2	82.45	1164.65	297605	22673.6	320278.6	275
PETRONET	23.75	3.5	27.25	53.42	7.87	61.29	160260	23619.8	183879.8	3000
PFC	22.01	3.5	25.51	26.86	4.27	31.13	166532	26484.9	193016.9	6200
PFIZER	16.77	3.5	20.27	963.91	201.19	1165.1	120488.8	25148.2	145636.9	125
PIDILITIND	15.69	3.5	19.19	350.42	78.18	428.6	175210	39088.9	214298.9	500
PIIND	19.2	3.5	22.7	574.38	104.71	679.09	143595	26177.4	169772.4	250
PNB	32.55	14	46.55	13.64	5.87	19.51	218240	93856	312096	16000
POWERGRID	16.32	3.5	19.82	37.53	8.05	45.58	150120	32193	182313	4000
PVR	39.85	3.5	43.35	567.53	49.85	617.38	230984.7	20288.4	251273.2	407
RAMCOCEM	17.33	3.5	20.83	188.38	38.05	226.43	160123	32338.3	192461.3	850
RBLBANK	29.93	3.5	33.43	63.98	7.48	71.46	185542	21700.7	207242.7	2900
RECLTD	20.48	3.5	23.98	29.7	5.08	34.78	178200	30450	208650	6000
RELIANCE	18.62	3.5	22.12	396.75	74.56	471.31	99187.5	18640.1	117827.6	250
SAIL	30.87	14	44.87	38.13	17.29	55.42	362235	164255	526490	9500
SBILIFE	23.93	3.5	27.43	245.39	35.9	281.29	184042.5	26922	210964.5	750
SBIN	31.62	3.5	35.12	136.28	15.09	151.37	204420	22627.5	227047.5	1500
SHREECEM	17.86	3.5	21.36	4957.45	971.72	5929.17	123936.3	24292.9	148229.2	25
SIEMENS	17.02	3.5	20.52	346.85	71.34	418.19	95383.75	19619.1	115002.9	275
SRF	20.38	3.5	23.88	1543.15	264.98	1808.13	192893.8	33122.9	226016.7	125
SRTRANSFIN	29.86	3.5	33.36	423.72	49.66	473.38	169488	19864.6	189352.6	400
SUNPHARMA	20.44	3.5	23.94	138.33	23.69	162.02	193662	33160.8	226822.8	1400
SUNTV	21.15	18.5	39.65	112.16	98.11	210.27	168240	147172	315412.1	1500
TATACHEM	20.6	3.5	24.1	157.3	26.73	184.03	157300	26727.8	184027.8	1000
TATACONSUM	23.6	3.5	27.1	180.22	26.72	206.94	243297	36075.4	279372.4	1350
TATAMOTORS	28.52	3.5	32.02	90.36	11.09	101.45	257526	31600.8	289126.8	2850
TATAPOWER	22.93	5.25	28.18	28.29	6.48	34.77			234669.7	6750
TATASTEEL	28.14	3.5	31.64	329.9	41.03	370.93			315292.4	850
TCS	17.49	3.5	20.99	572.18	114.51	686.69			206008.4	300
TECHM	18.91	3.5	22.41	193.76	35.87	229.63			137777.9	600
TITAN	17.73	3.5	21.23	312.65	61.73	374.38	117243.8			375
TORNTPHARM	16.64	3.5	20.14	490.19	103.09	593.28			148320.6	250
TORNTPOWER	18.75	3.5	22.25	87.54	16.34	103.88			155822.3	1500
O	20.75	2.2		07.01	10.01	100.00	-21310			1200

TRENT	22.15	3.5	25.65	200.43	31.67	232.1	145311.8	22961.8	168273.6	725
TVSMOTOR	20.03	3.5	23.53	122.09	21.33	143.42	170926	29868	200794	1400
UBL	18.8	3.5	22.3	269.15	50.11	319.26	188405	35077.9	223482.9	700
ULTRACEMCO	25.47	3.5	28.97	1760.76	242	2002.76	176076	24199.5	200275.5	100
UPL	23.89	3.5	27.39	191.19	28.01	219.2	248547	36406.8	284953.8	1300
VEDL	31.51	3.5	35.01	85.48	9.49	94.97	264988	29430.6	294418.6	3100
VOLTAS	17.72	3.5	21.22	180.31	35.62	215.93	90155	17809.8	107964.8	500
WIPRO	17.55	3.5	21.05	93.82	18.71	112.53	150112	29929.2	180041.2	1600
ZEEL	35.57	3.5	39.07	78.1	7.68	85.78	234300	23052.8	257352.8	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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