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	Span	MTM	Total							
SCRIP NAME	%	%	%	Span	MTM	Total	Span	MTM	Total	Lot Size
ACC	17.91	3.5	21.41	296.32	57.92	354.24	148160	28959	177119	500
ADANIENT	29.4	18.5	47.9	99.77	62.79	162.56	199540	125578	325118	2000
ADANIPORTS	31.6	3.5	35.1	114.11	12.64	126.75	285275	31600.6	316875.6	2500
AMARAJABAT	20.69	3.5	24.19	159.61	27.01	186.62	159610	27006	186616	1000
AMBUJACEM	22.03	3.5	25.53	57.3	9.1	66.4	171900	27310.5	199210.5	3000
APOLLOHOSP	23.67	3.5	27.17	501.84	74.21	576.05	250920	37102.6	288022.6	500
APOLLOTYRE	23.85	3.5	27.35	33.53	4.92	38.45	167650	24605	192255	5000
ASHOKLEY	32.2	3.5	35.7	25.57	2.78	28.35	230130	25011	255141	9000
ASIANPAINT	17.66	3.5	21.16	391.3	77.54	468.84	117390	23261.2	140651.2	300
AUROPHARMA	29.82	3.5	33.32	231.95	27.22	259.17	150767.5	17693.8	168461.3	650
AXISBANK	30.79	3.5	34.29	152.31	17.31	169.62	182772	20775.3	203547.3	1200
BAJAJ-AUTO	18.98	3.5	22.48	549.39	101.31	650.7	137347.5	25326.9	162674.4	250
BAJAJFINSV	27.25	3.5	30.75	1528.51	196.36	1724.87	191063.8	24544.6	215608.4	125
BAJFINANCE	30.54	3.5	34.04	1005.41	115.23	1120.64	251352.5	28808.5	280161	250
BALKRISIND	23.79	3.5	27.29	322.91	47.5	370.41	129164	19001.5	148165.5	400
BANDHANBNK	41.64	3.5	45.14	120.85	10.16	131.01	217530	18285.8	235815.8	1800
BANKBARODA	39.17	3.5	42.67	16.45	1.47	17.92	134890	12054	146944	8200
BANKNIFTY	19.69	2	21.69	4715.69	479.06	5194.75	117892.3		129868.7	25
BATAINDIA	20.04	3.5	23.54	264.86	46.25	311.11	145673		171112.8	550
BEL	25.49	3.5	28.99	22.25	3.06	25.31	169100		192321.8	7600
BERGEPAINT	18.73	3.5	22.23	117.53	21.96	139.49	129283		153443.7	1100
BHARATFORG	27.96	3.5	31.46	126.65	15.85	142.5	189975	23779.9	213754.9	1500
BHARTIARTL	21.86	3.5	25.36	95.26	15.25	110.51	176326.3		204562.8	1851
BHEL	40.11	3.5	43.61	11.27	0.98	12.25	236670		257323.5	21000
BIOCON	29.16	3.5	32.66	118.19	14.19	132.38	271837	32626.7		2300
BOSCHLTD	21.85	3.5	25.35	2554.8	409.3	2964.1	127740	20465	148205	50
BPCL	40.84	3.5	44.34	144.56	12.39	156.95	260208	22298.9	282506.9	1800
BRITANNIA	20.31	3.5	23.81	706.25	121.72	827.97	141250	24343.9	165593.9	200
CADILAHC	19.15	3.5	22.65	80.37	14.69	95.06	176814	32320.8	209134.8	2200
CANBK	30.98	3.5	34.48	25.96	2.93	28.89	129800	14665	144465	5000
CHOLAFIN	35.8	3.5	39.3	96.33	9.42	105.75			264366.9	2500
CIPLA	19.43	3.5	22.93	147.74	26.61	174.35			226653.4	1300
COALINDIA	20.13	3.5	23.63	22.96	3.99	26.95			99721.48	3700
COFORGE	43.45	3.5	46.95	963.48	77.61	1041.09	361305	29104	390409	375
COLPAL	17.38	3.5	20.88	265.5	53.47	318.97			223278.7	700
CONCOR	30.34	3.5	33.84	118.69	13.69	132.38	185512.5			1563
CUMMINSIND	18.3	3.5	21.8	79.57	15.22	94.79			113743.5	1200
DABUR	14.34	3.5	17.84	73.85	18.03	91.88			114850.3	1250
DIVISLAB	18.8	3.5	22.3	591.59	110.16	701.75			140350.3	200
DLF	28.58	3.5	32.08	45.61	5.59	51.2			168946.8	3300
DRREDDY	16.93	3.5	20.43	832.4	172.04	1004.44			125555.5	125
EICHERMOT	22.88	3.5	26.38	479.91	73.42		167968.5			350
ESCORTS	27.5	3.5	31	331.43	42.19	3/3.02	182286.5	23204	205490.5	550

EXIDEIND	22.96	3.5	26.46	36.56	5.57	42.13	131616	20059.2	151675.2	3600
FEDERALBNK	28.71	3.5	32.21	14.6	1.78	16.38			139227.9	8500
GAIL	37.77	3.5	41.27	31.99	2.96	34.95	195139		213222.5	6100
GLENMARK	36.53	3.5	40.03	174.4	16.71	191.11	200560		219775.4	1150
GMRINFRA	31.51	3.5	35.01	7.42	0.82	8.24	166950			22500
GODREJCP	19.05	3.5	22.55	127.35	23.4	150.75	127350	23402.8	150752.8	1000
GODREJPROP	26.88	3.5	30.38	277.78	36.17	313.95	180557	23512.1	204069.1	650
GRASIM	22.78	18.5	41.28	178.63	145.04	323.67	169698.5	137788	307486.5	950
HAVELLS	18.76	3.5	22.26	136.77	25.52	162.29	136770	25515	162285	1000
HCLTECH	20.31	3.5	23.81	172.11	29.66	201.77	120477	20758.9	141235.9	700
HDFC	22.44	3.5	25.94	433.29	67.59	500.88	129987	20276	150263	300
HDFCBANK	18.1	3.5	21.6	214.63	41.5	256.13	118046.5	22827.6	140874.1	550
HDFCLIFE	23.66	3.5	27.16	140.06	20.72	160.78	154066	22793.9	176859.9	1100
HEROMOTOCO	22.12	3.5	25.62	623.11	98.58	721.69	186933	29574.3	216507.3	300
HINDALCO	27.98	3.5	31.48	47.92	5.99	53.91	206056		231829.1	4300
HINDPETRO	31.59	3.5	35.09	58.94	6.53	65.47	159138	17629	176767	2700
HINDUNILVR	16.29	3.5	19.79	339.26	72.9	412.16	101778	21871	123649	300
IBULHSGFIN	48.88	3.5	52.38	68.94	4.94	73.88	213714	15303.9	229017.9	3100
ICICIBANK	26.21	3.5	29.71	103.5	13.82	117.32	142312.5	19004.6	161317.1	1375
ICICIGI	23.34	3.5	26.84	289.19	43.36	332.55	122905.8	18427.2	141332.9	425
ICICIPRULI	30.86	3.5	34.36	125.35	14.22	139.57	188025	21328.1	209353.1	1500
IDEA	59.89	3.5	63.39	5.33	0.31	5.64	373100	21805	394905	70000
IDFCFIRSTB	44.18	3.5	47.68	13.43	1.06	14.49	255170	20216	275386	19000
IGL	20.25	3.5	23.75	81.67	14.12	95.79	112296.3	19408.8	131705.1	1375
INDIGO	24.87	3.5	28.37	324.6	45.68	370.28	162300	22841	185141	500
INDUSINDBK	46.63	5.25	51.88	274.35	30.89	305.24	219480			800
INFRATEL	32.66	3.5	36.16	60.2	6.45	66.65	168560		186621.4	2800
INFY	19.8	3.5	23.3	210.78	37.26	248.04	126468	22357.7	148825.7	600
IOC	18.69	3.5	22.19	14.81	2.77	17.58	84417	15810.4	100227.4	5700
ITC	18.38	3.5	21.88	30.52	5.81	36.33	97664	18597.6	116261.6	3200
JINDALSTEL	36.1	18.5	54.6	69.66	35.7	105.36	348300		526778.8	5000
JSWSTEEL	25.44	3.5	28.94	78.94	10.86	89.8	213138		242456.6	2700
JUBLFOOD	38.41	3.5	41.91	841.48	76.67	918.15			229537.3	250
KOTAKBANK	25.21	3.5	28.71	388.1	53.87	441.97	155240		176788.8	400
				19.83						
L&TFH	30.65	3.5	34.15		2.26	22.09	134844		150242.6	6800
LICHSGFIN	27.17	3.5	30.67	77.32	9.96	87.28			174558.5	2000
LT	19.51	3.5	23.01	178.86	32.08	210.94			116017.6	550
LUPIN	20.41	3.5	23.91	186.81	32.04		158788.5		186018.7	850
M&M	26.78	3.5	30.28	159.62	20.86	180.48	223468	29204	252672	1400
M&MFIN	33.77	3.5	37.27	41.57	4.31		143167.1		158005.6	3444
MANAPPURAM	31.92	3.5	35.42	49.83	5.46	55.29	298980	32781	331761	6000
MARICO	14.32	3.5	17.82	51.02	12.47	63.49	102040		126977.5	2000
MARUTI	22.94	3.5	26.44	1604.61	244.87	1849.48			184947.7	100
MCDOWELL-N	19.91	3.5	23.41	101.11	17.78	118.89			148610.3	1250
MFSL	32.36	3.5	35.86	192.47	20.82	213.29	250211		277276.7	1300
MGL	20.99	3.5	24.49	172.41	28.75	201.16	103446	17248.4	120694.4	600
MINDTREE	27.06	3.5	30.56	359.53	46.51	406.04	287624	37206.4	324830.4	800
MOTHERSUMI	33.45	3.5	36.95	35.64	3.73	39.37	249480	26104.8	275584.8	7000
MRF	17	3.5	20.5	11112.88	2288.5	13401.38	111128.8	22885	134013.8	10
MUTHOOTFIN	26.93	3.5	30.43	333.35	43.32	376.67	250012.5	32488.3	282500.8	750
NATIONALUM	23.4	3.5	26.9	7.15	1.07	8.22			139727.3	17000
NAUKRI	24.83	3.5	28.33	881.01	124.17		220252.5			250
NESTLEIND	17.44	3.5	20.94	3014.11	605.01		150705.5			50
NIFTY	14.12	2	16.12	1645.77	233.1		123432.8			75
NMDC	28.7	3.5	32.2	23.62	2.88	26.5			177553.4	6700
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NTPC	20.71	3.5	24.21	18.08	3.06	21.14	103056	17416.4	120472.4	5700
ONGC	47.8	3.5	51.3	31	2.27	33.27	238700	17477.1	256177.1	7700
PAGEIND	21.02	3.5	24.52	4213.99	701.67	4915.66	126419.7	21050.2	147469.9	30
PEL	46.01	3.5	49.51	583.76	44.4	628.16	321068	24421.5	345489.5	550
PETRONET	24.2	3.5	27.7	55.23	7.99	63.22	165690	23961	189651	3000
PFC	24.23	3.5	27.73	21.04	3.04	24.08	130448	18846.5	149294.5	6200
PIDILITIND	17.91	3.5	21.41	282.82	55.26	338.08	141410	27629	169039	500
PNB	32.53	3.5	36.03	8.75	0.94	9.69	122500	13181	135681	14000
POWERGRID	16.75	3.5	20.25	28.51	5.96	34.47	114040	23828	137868	4000
PVR	41.7	3.5	45.2	429.57	36.06	465.63	174835	14675.2	189510.2	407
RAMCOCEM	18.81	3.5	22.31	150.97	28.09	179.06	128324.5	23880.3	152204.8	850
RBLBANK	37.36	3.5	40.86	65.03	6.09	71.12	169078	15838.6	184916.6	2600
RECLTD	23.14	3.5	26.64	23.76	3.59	27.35	142560	21567	164127	6000
RELIANCE	21.56	3.5	25.06	446	72.4	518.4	225230	36559.9	261789.9	505
SAIL	41.36	3.5	44.86	14.31	1.21	15.52	271890	23009	294899	19000
SBILIFE	21.58	3.5	25.08	167.16	27.11	194.27	125370	20335.9	145705.9	750
SBIN	31.62	3.5	35.12	60.24	6.67	66.91	180720	20002.5	200722.5	3000
SHREECEM	19.49	3.5	22.99	4241.49	761.73	5003.22	212074.5	38086.5	250161	50
SIEMENS	17.49	3.5	20.99	223.3	44.69	267.99	122815	24581.3	147396.3	550
SRF	22.83	3.5	26.33	1010.57	154.95	1165.52	126321.3	19368.1	145689.4	125
SRTRANSFIN	34.62	3.5	38.12	238.87	24.15	263.02	159326.3	16109.2	175435.5	667
SUNPHARMA	20.53	3.5	24.03	96.06	16.37	112.43	134484	22922.2	157406.2	1400
SUNTV	22.98	18.5	41.48	97.27	78.29	175.56	145905	117438	263343	1500
TATACHEM	18.95	3.5	22.45	61.54	11.36	72.9	123080	22729	145809	2000
TATACONSUM	24.37	3.5	27.87	120.52	17.31	137.83	162702	23369.9	186071.9	1350
TATAMOTORS	30.88	3.5	34.38	41.27	4.68	45.95	235239	26663.2	261902.2	5700
TATAPOWER	23.18	3.5	26.68	12.18	1.84	14.02	164430	24829.9	189259.9	13500
TATASTEEL	28.31	3.5	31.81	116.48	14.4	130.88	198016	24478.3	222494.3	1700
TCS	17.86	3.5	21.36	474.49	92.98	567.47	142347	27893.3	170240.3	300
TECHM	20.6	3.5	24.1	167.87	28.53	196.4	201444	34234.2	235678.2	1200
TITAN	20.99	3.5	24.49	246.52	41.1	287.62	184890	30822.8	215712.8	750
TORNTPHARM	20.07	3.5	23.57	515.52	89.88	605.4	128880	22470.9	151350.9	250
TORNTPOWER	18.67	3.5	22.17	58.7	11.01	69.71	176100	33017.3	209117.3	3000
TVSMOTOR	22.29	3.5	25.79	100.5	15.78	116.28	140700	22089.2	162789.2	1400
UBL	19.24	3.5	22.74	178.56	32.48	211.04	124992	22736	147728	700
ULTRACEMCO	25.46	3.5	28.96	1166.08	160.3	1326.38	233216	32060	265276	200
UPL	25.76	3.5	29.26	117.6	15.98	133.58	152880	20768.5	173648.5	1300
VEDL	29.97	3.5	33.47	28.89	3.37	32.26	179118	20918.8	200036.8	6200
VOLTAS	19.09	3.5	22.59	135.66	24.87	160.53	135660	24872.8	160532.8	1000
WIPRO	20.47	3.5	23.97	68.58	11.73	80.31	219456	37520	256976	3200
ZEEL	37.11	3.5	40.61	70.06	6.61	76.67	210180	19824	230004	3000

Note: 1. In case of short options , the value of option shall be added to Margin.

<sup>2.</sup> Margins are subject to change intra-day due to position limits (above 80%, 90%) and volatility.

<sup>3.</sup> No positions are allowed beyond 100 %.

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