

Friday, 09th July 2021

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SCRIP NAME	Span	MTM	Total	Span	MTM	Total	Span	MTM	Total	Lot Size
SORRI THEFT	%	%	%	Эрин	1,111,1	1000	Span	1,111,1	10001	Lot Size
AARTIIND	20.11	3.5	23.61	171.42	29.84	201.26	145707	25364.9	171071.9	850
ABFRL	21.49	3.5	24.99	46.24	7.53	53.77	120224	19583.2	139807.2	2600
ACC	15.47	3.5	18.97	315.55	71.37	386.92	157775	35684.3	193459.3	500
ADANIENT	28.93	3.5	32.43	413.62	50.05	463.67	413620	50048.3	463668.3	1000
ADANIPORTS	23.54	5.25	28.79	168.18	37.5	205.68	210225	46875.9	257100.9	1250
ALKEM	14.97	3.5	18.47	498.88	116.66	615.54	99776	23331.7	123107.7	200
AMARAJABAT	17.34	8.75	26.09	127.21	64.2	191.41	127210	64198.8	191408.8	1000
AMBUJACEM	21.96	3.5	25.46	79.27	12.63	91.9	237810	37899.8	275709.8	3000
APLLTD	20.19	3.5	23.69	196.8	34.11	230.91	108240	18761.1	127001.1	550
APOLLOHOSP	20.88	3.5	24.38	770.19	129.1	899.29	192547.5	32273.9	224821.4	250
APOLLOTYRE	24.05	3.5	27.55	53.95	7.85	61.8	134875	19630.6	154505.6	2500
ASHOKLEY	28.78	3.5	32.28	35.75	4.35	40.1	160875	19561.5	180436.5	4500
ASIANPAINT	16.07	3.5	19.57	488.7	106.43	595.13	146610	31927.9	178537.9	300
AUBANK	26.45	3.5	29.95	301.54	39.9	341.44	150770	19950	170720	500
AUROPHARMA	29.77	3.5	33.27	284.57	33.46	318.03	184970.5	21747.9	206718.4	650
AXISBANK	26.32	3.5	29.82	199.19	26.49	225.68	239028	31787.7	270815.7	1200
BAJAJ-AUTO	17.49	3.5	20.99	714.16	142.95	857.11	178540	35736.3	214276.3	250
BAJAJFINSV	25.29	3.5	28.79	3123.06	432.21	3555.27	234229.5	32415.9	266645.4	75
BAJFINANCE	24.7	3.5	28.2	1515.38	214.71	1730.09	189422.5	26838.9	216261.4	125
BALKRISIND	20.12	3.5	23.62	461.89	80.34	542.23	184756	32137.7	216893.7	400
BANDHANBNK	41.53	3.5	45.03	130.61	11.01	141.62	235098	19813.5	254911.5	1800
BANKBARODA	35.66	7	42.66	29.88	5.87	35.75	349596	68632.2	418228.2	11700
BANKNIFTY	16.71	2	18.71	5917.59	708.22	6625.81	147939.8	17705.5	165645.3	25
BATAINDIA	16.42	3.5	19.92	259.54	55.32	314.86	142747	30426.6	173173.6	550
BEL	23.01	3.5	26.51	41.72	6.35	48.07	158536	24112.9	182648.9	3800
BERGEPAINT	15.78	3.5	19.28	132.64	29.42	162.06	145904	32363.1	178267.1	1100
BHARATFORG	23.23	3.5	26.73	187.84	28.3	216.14	281760	42446.3	324206.3	1500
BHARTIARTL	21.31	3.5	24.81	112.48	18.47	130.95	208200.5	34193.5	242394	1851
BHEL	36.46	7	43.46	24.52	4.71	29.23	257460	49428.8	306888.8	10500
BIOCON	21.95	3.5	25.45	85.65	13.66	99.31	196995	31415.1	228410.1	2300
BOSCHLTD	19.28	3.5	22.78	2934.7	532.66	3467.36	146735	26633.2	173368.2	50
BPCL	40.51	3.5	44.01	186.13	16.08	202.21	335034	28948.5	363982.5	1800
BRITANNIA	17.45	3.5	20.95	612.23	122.77	735	122446	24554.6	147000.6	200
CADILAHC	17.96	10.5	28.46	113.16	66.14	179.3	248952	145518	394470.5	2200
CANBK	26.27	8.75	35.02	40.01	13.33	53.34	216054	71961.8	288015.8	5400
CHOLAFIN	31.04	3.5	34.54	159.92	18.03	177.95	199900	22540	222440	1250
CIPLA	18.9	3.5	22.4	180.42	33.41	213.83	117273	21717.2	138990.2	650
COALINDIA	19.93	3.5	23.43	29.28	5.14	34.42	122976	21601.7	144577.7	4200
COFORGE	44	3.5	47.5	1942.42	154.51	2096.93	388484	30901.5	419385.5	200
COLPAL	14.2	3.5	17.7	247.98	61.11	309.09	86793	21389.1	108182.1	350

CONCOR	30.1	3.5	33.6	206.17	23.98	230.15	322243.7	37475.7	359719.4	1563
COROMANDEL	17.11	3.5	20.61	152.39	31.18	183.57	95243.75	19488.4	114732.2	625
CUB	20.5	3.5	24	33.4	5.7	39.1	103540	17674.7	121214.7	3100
CUMMINSIND	18.84	3.5	22.34	163.91	30.45	194.36	98346	18270	116616	600
DABUR	14.27	3.5	17.77	84.94	20.83	105.77	106175	26035.6	132210.6	1250
DEEPAKNTR	25.15	3.5	28.65	487.67	67.88	555.55	243835	33937.8	277772.8	500
DIVISLAB	15.88	3.5	19.38	718.64	158.43	877.07	143728	31686.6	175414.6	200
DLF	25.85	3.5	29.35	74.71	10.12	84.83	246543	33379.5	279922.5	3300
DRREDDY	15.09	3.5	18.59	825.18	191.34	1016.52	103147.5	23917.9	127065.4	125
EICHERMOT	19.4	3.5	22.9	527.83	95.21	623.04	184740.5	33322.5	218063	350
ESCORTS	23.99	3.5	27.49	287.03	41.88	328.91	157866.5	23033.6	180900.1	550
EXIDEIND	22.85	3.5	26.35	42.03	6.44	48.47	151308	23171.4	174479.4	3600
FEDERALBNK	25.6	3.5	29.1	22.07	3.02	25.09	220700	30170	250870	10000
GAIL	37.42	3.5	40.92	55.9	5.23	61.13	340990	31896.9	372886.9	6100
GLENMARK	36.5	3.5	40	237.52	22.78	260.3	273148	26192.7	299340.7	1150
GMRINFRA	31.52	3.5	35.02	10.15	1.13	11.28	228375	25357.5	253732.5	22500
GODREJCP	18.99	3.5	22.49	183.67	33.85	217.52	183670	33846.8	217516.8	1000
GODREJPROP	23.75	3.5	27.25	346.49	51.06	397.55	225218.5	33191.1	258409.6	650
GRANULES	24.78	7	31.78	85.04	24.02	109.06	131812	37237.2	169049.2	1550
GRASIM	21.62	3.5	25.12	320.08	51.82	371.9	152038	24616.6	176654.6	475
GUJGASLTD	20.39	3.5	23.89	137.71	23.64	161.35	172137.5	29544.4	201681.9	1250
HAVELLS	18.84	3.5	22.34	194.1	36.07	230.17	97050	18033.8	115083.8	500
HCLTECH	20.11	3.5	23.61	195.46	34.02	229.48	136822	23811.6	160633.6	700
HDFC	22.4	3.5	25.9	563.59	88.05	651.64	169077	26415.9	195492.9	300
HDFCAMC	17.7	3.5	21.2	521.25	103.05	624.3	104250	20610.8	124860.8	200
HDFCBANK	16.23	3.5	19.73	247.31	53.33	300.64	136020.5	29331.2	165351.7	550
HDFCLIFE	18.82	3.5	22.32	128.82	23.96	152.78	141702	26355.2	168057.2	1100
HEROMOTOCO	17.97	3.5	21.47	517.73	100.82	618.55	155319	30246.8	185565.8	300
HINDALCO	24.91	3.5	28.41	95.57	13.43	109	205475.5	28869.7	234345.2	2150
HINDPETRO	31.21	3.5	34.71	88.8	9.96	98.76	239760	26885.3	266645.3	2700
HINDUNILVR	14.21	3.5	17.71	348.75	85.92	434.67	104625	25774.9	130399.9	300
IBULHSGFIN	39.23	8.75	47.98	102.66	22.9	125.56	318246		389232.1	3100
ICICIBANK	21.92	3.5	25.42	141.11	22.53	163.64	194026.3	30985.3	225011.5	1375
ICICIGI	18.56	3.5	22.06	291.91	55.06	346.97	124061.8			425
ICICIPRULI	30.93	3.5	34.43	192.24	21.75	213.99			320986.1	1500
IDEA	45.57	14	59.57	4.01	1.23	5.24	280700	86240	366940	70000
IDFCFIRSTB	43.54	3.5	47.04	23.25	1.87	25.12			238630.5	9500
IGL	19.49	3.5	22.99	112.93	20.28	133.21				1375
INDHOTEL	22.9	3.5	26.4	34.5	5.27	39.77			155113.7	3900
INDIGO	24.65	3.5	28.15	449.85	63.86	513.71			256855.5	500
INDUSINDBK	48.24	3.5	51.74	506.07	36.72	542.79			488508.1	900
INDUSTOWER	25.72	3.5	29.22	61.77	8.41	70.18			196495.6	2800
INFY	15.66	3.5	19.16	244.91	54.74	299.65	146946	32844	179790	600
IOC	17.77	3.5	21.27	19.16	3.77	22.93			149075.9	6500
IRCTC	20.6	3.5	24.1	453.46	77.05	530.51				325
ITC	18.31	3.5	21.81	37.16	7.1	44.26			141642.4	3200
JINDALSTEL	31.06	3.5	34.56	120.27	13.55	133.82			334559.4	2500
JSWSTEEL	22.77	3.5	26.27	152.6	23.45	176.05			237669.9	1350
JUBLFOOD	38.45	3.5	41.95	1204.85	109.67	1314.52			328629.8	250
KOTAKBANK	24.94	3.5	28.44	432.73	60.72	493.45			197380.6	400
L&TFH	26.29	3.5	29.79	24.37	3.24		217477.9			8924
LALPATHLAB	21.64	3.5	25.14	744.1	120.37	864.47	186025	30091.7	216116.7	250

LICUSCEIN	27	2.5	20.5	125.01	16 21	141.22	250020	22410	292420	2000
LICHSGFIN LT	27 16.91	3.5 3.5	30.5 20.41	125.01	16.21 52.09	141.22 303.8	250020 144733.3	32410 29952	282430	2000 575
LTI	20.2	3.5	23.7	251.71 818.57	141.83	960.4	122785.5	21274.1	174685.3 144059.6	150
LTTS	21.43	3.5	24.93	638.18	104.22	742.4	12763.5		148479.9	200
LUPIN	18.6	3.5	22.1	212.03	39.9	251.93	180225.5		214143.5	850
M&M	27	3.5	30.5	207.75	26.93	234.68	145425	18851.5	164276.5	700
M&MFIN	28.99	3.5	32.49	46.43	5.61	52.04	185720	22421	208141	4000
MANAPPURAM	28.12	3.5	31.62	49.33	6.14	55.47	295980	36834	332814	6000
MARICO	14.19	3.5	17.69	75.11	18.52	93.63	150220		187260.5	2000
MARUTI	22.85	3.5	26.35	1698.3	260.14	1958.44	169830	26014.1	195844.1	100
MCDOWELL-N	16.22	3.5	19.72	106.75	23.03	129.78	133437.5		162222.8	1250
METROPOLIS	22.9	3.5	26.4	682.77	104.35	787.12	136554		157423.1	200
MFSL	28.72	3.5	32.22	302.12	36.81	338.93	196378		220306.5	650
MGL	21.02	3.5	24.52	245.55	40.89	286.44	147330		171865.4	600
MINDTREE	23.53	3.5	27.03	596.3	88.71	685.01	238520		274004.4	400
MOTHERSUMI	31.07	3.5	34.57	72.36	8.15	80.51	253260	28530.3	281790.3	3500
MPHASIS	20.19	3.5	23.69	439.43	76.19		142814.8		167577.6	325
MRF	15.86	3.5	19.36	12793.14		15615.52			156155.2	10
MUTHOOTFIN	23.91	3.5	27.41	368.26	53.91	422.17	276195		316629.2	750
NAM-INDIA	23.47	3.5	26.97	89.06	13.28	102.34			163745.2	1600
NATIONALUM	25.78	14	39.78	21.46	11.66	33.12	364820	198135	562955	17000
NAUKRI	23.72	3.5	27.22	1278.86	188.67	1467.53	159857.5	23584.3	183441.8	125
NAVINFLUOR	24.55	3.5	28.05	945.68	134.8	1080.48	212778	30331	243109	225
NESTLEIND	14.24	3.5	17.74	2510.54	617.21	3127.75	125527		156387.5	50
NIFTY	11.46	2	13.46	1803.56	314.71	2118.27	90178		105913.4	50
NMDC	23.81	14	37.81	40.41	23.76	64.17	270747		429925.6	6700
NTPC	20.52	3.5	24.02	24.15	4.12	28.27	137655		161136.2	5700
ONGC	47.52	3.5	51.02	55.69	4.1	59.79	428813		460398.4	7700
PAGEIND	18.93	3.5	22.43	5763.97	1065.63	6829.6	172919.1	31969	204888.1	30
PEL	45.92	3.5	49.42	1068.83	81.47	1150.3	293928.3		316331.4	275
PETRONET	23.73	3.5	27.23	53.3	7.86	61.16	159900	23583	183483	3000
PFC	22.04	3.5	25.54	26.84	4.26	31.1	166408	26430.6	192838.6	6200
PFIZER	16.7	3.5	20.2	962.1	201.64	1163.74	120262.5	25205	145467.5	125
PIDILITIND	15.74	3.5	19.24	358.55	79.73	438.28	179275	39865.9	219140.9	500
PIIND	19.17	3.5	22.67	566.54	103.43	669.97	141635	25856.3	167491.3	250
PNB	32.55	10.5	43.05	13.38	4.32	17.7	214080	69048	283128	16000
POWERGRID	16.35	3.5	19.85	37.82	8.1	45.92	151280	32382	183662	4000
PVR	39.86	3.5	43.36	544.57	47.82	592.39	221640	19460.8	241100.8	407
RAMCOCEM	17.35	3.5	20.85	187.3	37.78	225.08	159205	32112.2	191317.2	850
RBLBANK	29.95	3.5	33.45	64.77	7.57	72.34	187833	21949.4	209782.4	2900
RECLTD	20.39	3.5	23.89	29.29	5.03	34.32	175740	30166.5	205906.5	6000
RELIANCE	18.63	3.5	22.13	390.64	73.37	464.01	97660	18342.6	116002.6	250
SAIL	34.42	10.5	44.92	42.37	12.93	55.3	402515	122792	525307.3	9500
SBILIFE	23.93	3.5	27.43	244.96	35.82	280.78	183720	26866.9	210586.9	750
SBIN	31.57	3.5	35.07	134.57	14.92	149.49	201855	22375.5	224230.5	1500
SHREECEM	17.73	3.5	21.23	4899.67	967.46	5867.13	122491.8	24186.4	146678.2	25
SIEMENS	17.02	3.5	20.52	344.18	70.78	414.96	94649.5	19465.1	114114.6	275
SRF	20.41	3.5	23.91	1543.58	264.7	1808.28	192947.5	33087.3	226034.8	125
SRTRANSFIN	29.82	3.5	33.32	427.35	50.16	477.51	170940	20064.1	191004.1	400
SUNPHARMA	20.45	3.5	23.95	136.99	23.45	160.44	191786	32827.6	224613.6	1400
SUNTV	21.06	18.5	39.56	110.43	97	207.43	165645	145507	311152.1	1500
TATACHEM	20.53	3.5	24.03	157.57	26.86	184.43	157570	26864.3	184434.3	1000

TATACONSUM	23.54	3.5	27.04	180.27	26.8	207.07	243364.5	36181.7	279546.2	1350
TATAMOTORS	28.6	14	42.6	87.24	42.71	129.95	248634	121715	370349	2850
TATAPOWER	22.83	5.25	28.08	28.28	6.5	34.78	190890	43889.3	234779.3	6750
TATASTEEL	28.2	3.5	31.7	336.19	41.72	377.91	285761.5	35462	321223.5	850
TCS	17.52	3.5	21.02	571.39	114.14	685.53	171417	34241.6	205658.6	300
TECHM	18.96	3.5	22.46	195.68	36.12	231.8	117408	21671	139079	600
TITAN	17.67	3.5	21.17	305.37	60.5	365.87	114513.8	22686.6	137200.3	375
TORNTPHARM	16.62	3.5	20.12	489.99	103.21	593.2	122497.5	25803.3	148300.8	250
TORNTPOWER	18.66	3.5	22.16	88.26	16.55	104.81	132390	24827.3	157217.3	1500
TRENT	22.04	3.5	25.54	203.9	32.38	236.28	147827.5	23473.1	171300.6	725
TVSMOTOR	19.9	3.5	23.4	119.66	21.05	140.71	167524	29468.6	196992.6	1400
UBL	18.73	3.5	22.23	267.26	49.94	317.2	187082	34955.4	222037.4	700
ULTRACEMCO	25.4	3.5	28.9	1752.47	241.49	1993.96	175247	24149.1	199396.1	100
UPL	23.92	3.5	27.42	192.95	28.23	221.18	250835	36695.8	287530.8	1300
VEDL	31.52	3.5	35.02	83.55	9.28	92.83	259005	28763.4	287768.4	3100
VOLTAS	17.68	3.5	21.18	179.37	35.52	214.89	89685	17759	107444	500
WIPRO	17.48	3.5	20.98	93.1	18.64	111.74	148960	29822.8	178782.8	1600
ZEEL	35.47	3.5	38.97	76.91	7.59	84.5	230730	22769.3	253499.3	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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