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SCRIP NAME	%	%	%	Span	MTM	Total	Span	MTM	Total	Lot Size	
AARTIIND	21.31	3.5	24.81	362.75	59.57	422.22	154168.8	25216.5	170495 2	425	
			20.21				159810			500	
ACC	16.71	3.5		319.62	66.96	386.58		33481	193291		
ADANIENT	28.58	3.5	32.08	372.48	45.61	418.09	372480	45608.5	418088.5	1000	
ADANIPORTS	22.65	3.5	26.15	174.85	27.02	201.87	218562.5		252339.7	1250	
ALKEM	15.55	3.5	19.05	454.65	102.36	557.01	90930		111401.9	200	
AMARAJABAT	18.06	3.5	21.56	140.99	27.33	168.32	140990	27328	168318	1000	
AMBUJACEM	21.87	3.5	25.37	68.59	10.98	79.57	205770	32933.3	238703.3	3000	
APLLTD	21.45	3.5	24.95	203.33	33.18	236.51	111831.5		130079.5	550	
APOLLOHOSP	21.97	3.5	25.47	731.89	116.62	848.51	182972.5	29154.1	212126.6	250	
APOLLOTYRE	25.4	3.5	28.9	54.73	7.54	62.27	136825	18851.9	155676.9	2500	
ASHOKLEY	28.66	3.5	32.16	32.92	4.02	36.94	148140	18088.9	166228.9	4500	
ASIANPAINT	16.57	3.5	20.07	425.23	89.84	515.07	127569	26953	154522	300	
AUBANK	27.79	3.5	31.29	258.62	32.57	291.19	129310	16286.4	145596.4	500	
AUROPHARMA	29.7	3.5	33.2	302.8	35.68	338.48	196820		220013.6	650	
AXISBANK	26.31	3.5	29.81	189.26	25.17	214.43	227112	30208.5	257320.5	1200	
BAJAJ-AUTO	17.4	3.5	20.9	677.05	136.18	813.23	169262.5	34045.4	203307.9	250	
BAJAJFINSV	25.24	3.5	28.74	2864.92	397.3	3262.22	358115	49662.6	407777.6	125	
BAJFINANCE	26.42	3.5	29.92	1457.03	193.04	1650.07	182128.8	24129.9	206258.6	125	
BALKRISIND	20.89	3.5	24.39	384.31	64.4	448.71	153724	25760.7	179484.7	400	
BANDHANBNK	41.46	3.5	44.96	123.61	10.44	134.05	222498	18783.5	241281.5	1800	
BANKBARODA	39.08	3.5	42.58	27.71	2.48	30.19	324207	29033.6	353240.6	11700	
BANKNIFTY	18	2	20	5947.07	660.77	6607.84	148676.8	16519.2	165196	25	
BATAINDIA	17.48	3.5	20.98	237.57	47.58	285.15	130663.5	26166.5	156830	550	
BEL	23.45	3.5	26.95	32.48	4.85	37.33	123424	18420.5	141844.5	3800	
BERGEPAINT	16.51	3.5	20.01	118.74	25.17	143.91	130614		158299.4	1100	
BHARATFORG	24.33	3.5	27.83	155.49	22.37	177.86	233235		266782.5	1500	
BHARTIARTL	21.33	3.5	24.83	121.69	19.97	141.66	225248.2		262204.8	1851	
BHEL	30.82	14	44.82	17.94	8.15	26.09	188370	85554	273924	10500	
BIOCON	23.85	3.5	27.35	91.43	13.42	104.85	210289	30863.7		2300	
BOSCHLTD	19.88	3.5	23.38	2724.6	479.67	3204.27	136230		160213.5	50	
BPCL	40.37	3.5	43.87	179.95	15.6	195.55			351989.1	1800	
BRITANNIA	17.47	3.5	20.97	606.74	121.53	728.27			145654.5	200	
CADILAHC	18.85	5.25	24.1	114.41	31.87	146.28			321810.5	2200	
CANBK	28	7	35	40.6	10.15	50.75	219240	54810	274050	5400	
CHOLAFIN	31.29	3.5	34.79	177.71	19.88		222137.5		246987.5	1250	
CIPLA	18.87		22.37	167.5	31.06	197.59	108875		129066.8	650	
		3.5									
COALINDIA	19.88	3.5	23.38	27.39	4.82	32.21	115038		135287.3	4200	
COFORGE	43.58	3.5	47.08	1470.28	118.09	1588.37			595638.1	375	
COLPAL	14.37	3.5	17.87	217.17	52.91	270.08		18517.1	94526.6	350	
CONCOR	30.04	3.5	33.54	173.52	20.22	193.74				1563	
CUB	21.92	3.5	25.42	37.6	6	43.6			135167.8	3100	
CUMMINSIND	19.61	3.5	23.11	165.14	29.48	194.62			116770.2	600	
DABUR	14.16	3.5	17.66	76.15	18.82	94.97	95187.5	23524.4	118711.9	1250	

DEED AND IND	2 - 00	2.5	20.40	100.10	60.0 5		244240	21.604.6	2550246	# 00
DEEPAKNTR	26.98	3.5	30.48	488.48	63.37	551.85	244240		275924.6	500
DIVISLAB	16.81	3.5	20.31	681.25	141.88	823.13	136250	28375.2	164625.2	200
DLF	27.23	3.5	30.73	70.47	9.06	79.53	232551	29891.4	262442.4	3300
DRREDDY	16.01	3.5	19.51	833.54	182.22	1015.76	104192.5		126969.4	125
EICHERMOT	20.25	3.5	23.75	491.41	84.92	576.33	171993.5	29722.2	201715.7	350
ESCORTS	23.82	3.5	27.32	277.5	40.78	318.28	152625	22429.1	175054.1	550
EXIDEIND	22.77	3.5	26.27	41.98	6.45	48.43	151128	23234.4	174362.4	3600
FEDERALBNK	26.44	3.5	29.94	20.65	2.73	23.38	206500	27335	233835	10000
GAIL	37.4	3.5	40.9	56.47	5.29	61.76	344467	32238.5	376705.5	6100
GLENMARK	36.37	3.5	39.87	216.32	20.82	237.14	248768	23938.7	272706.7	1150
GMRINFRA	22.86	3.5	26.36	5.51	0.84	6.35	123975	18978.8	142953.8	22500
GODREJCP	18.98	3.5	22.48	133.9	24.69	158.59	133900	24694.3	158594.3	1000
GODREJPROP	25.7	3.5	29.2	320.99	43.71	364.7	208643.5	28412.5	237056	650
GRANULES	26.4	3.5	29.9	92.32	12.24	104.56		18968.5	162064.5	1550
GRASIM	21.56	3.5	25.06	314.36	51.04	365.4	149321	24245.1	173566.1	475
GUJGASLTD	20.66	3.5	24.16	110.39	18.7	129.09	137987.5	23371.3	161358.8	1250
HAVELLS	19.89	3.5	23.39	200.34	35.26	235.6	100170	17628.6	117798.6	500
HCLTECH	19.95	3.5	23.45	183.31	32.17	215.48	128317	22516.7	150833.7	700
HDFC	22.36	3.5	25.86	559.96	87.64	647.6	167988	26291.5	194279.5	300
HDFCAMC	19.1	3.5	22.6	522.22	95.72	617.94	104444	19143.6	123587.6	200
HDFCBANK	17.2	3.5	20.7	244.29	49.72	294.01	134359.5	27348.5	161708	550
HDFCLIFE	19.58	3.5	23.08	132.56	23.69	156.25	145816	26060.7	171876.7	1100
HEROMOTOCO	19.47	3.5	22.97	559.01	100.51	659.52	167703	30153.4	197856.4	300
HINDALCO	26.29	3.5	29.79	105.76	14.08	119.84	227384	30269.3	257653.3	2150
HINDPETRO	31.06	3.5	34.56	78.63	8.86	87.49	212301	23922.7	236223.7	2700
HINDUNILVR	14.48	3.5	17.98	350.07	84.62	434.69	105021	25386.9	130407.9	300
IBULHSGFIN	40.66	3.5	44.16	73.56	6.33	79.89	228036	19627.7	247663.7	3100
ICICIBANK	23.63	3.5	27.13	143.96	21.33	165.29	197945	29325	227270	1375
ICICIGI	19.91	3.5	23.41	290.48	51.06	341.54	123454	21699.7	145153.7	425
ICICIPRULI	31.04	3.5	34.54	173.81	19.6	193.41	260715	29400	290115	1500
IDEA	49.7	3.5	53.2	4.15	0.29	4.44	290500	20457.5	310957.5	70000
IDFCFIRSTB	43.51	3.5	47.01	24.8	2	26.8	235600	18952.5	254552.5	9500
IGL	19.79	3.5	23.29	102.27	18.08	120.35	140621.3	24866.2	165487.4	1375
INDIGO	24.67	3.5	28.17	404.92	57.46	462.38	202460	28728.9	231188.9	500
INDUSINDBK	48.18	3.5	51.68	448.17	32.56	480.73	403353	29302.9	432655.9	900
INDUSTOWER	28.09	3.5	31.59	71.87	8.96	80.83	201236	25078.2	226314.2	2800
INFY	16.84	3.5	20.34	229.16	47.62	276.78			166067.6	600
IOC	17.69	3.5	21.19	16.87	3.34	20.21			131347.1	6500
IRCTC	20.96	3.5	24.46	356.84	59.58	416.42			135336.1	325
ITC	18.29	3.5	21.79	37.77	7.23	45			143997.6	3200
JINDALSTEL	31.54	3.5	35.04	151.75	16.84	168.59			421471.3	2500
JSWSTEEL	23.94	3.5	27.44	181.86	26.59	208.45	245511		281411.6	1350
JUBLFOOD	38.39	3.5	41.89	1055.77	96.26	1152.03			288008.5	250
KOTAKBANK	24.9	3.5	28.4	444.58	62.48	507.06		24992.1		400
L&TFH	28.18	3.5	31.68	24.56	3.05		219173.4			8924
LALPATHLAB	22.55	3.5	26.05	648.26	100.6	748.86			187214.7	250
LICHSGFIN	26.96	3.5	30.46	114.56	14.87	129.43	229120	29743	258863	2000
LT	17.78	3.5	21.28	240.07	47.25		138040.3		165210	575
LTI	21.5	3.5	25	815.12	132.67	947.79			142168.1	150
LTTS	23.29	3.5	26.79	590.39	88.74	679.13			135825.8	200
LUPIN	19.74	3.5	23.24	237.24	42.06	279.3	201654		237407.6	850
M&M	26.62	3.5	30.12	205.32	42.00 27	232.32	143724		162623.3	700
M&MFIN	31.13	3.5	34.63	48.41	5.44	53.85	193640	21770	215410	4000
MANAPPURAM	28.22	3.5	31.72	43.11	5.35	48.46	258660		290737.5	6000
MARICO	28.22 14.16	3.5	17.66	43.11 67.49	16.68	84.17			168345.5	2000
MARICO	14.10	5.5	17.00	07.49	10.08	04.1/	134700	22202.3	100545.5	2000

MARUTI	22.87	3.5	26.37	1537.57	235.32	1772.89	153757	23531.7	177288.7	100
MCDOWELL-N	17.5	3.5	21	96.17	19.23	115.4	120212.5	24036.3	144248.8	1250
MFSL	28.68	3.5	32.18	263.99	32.22	296.21	171593.5			650
MGL	20.97	3.5	24.47	243.93	40.71	284.64	146358	24428.3	170786.3	600
MINDTREE	23.34	3.5	26.84	519.61	77.92	597.53	207844	31166.8	239010.8	400
MOTHERSUMI	31.04	3.5	34.54	68.86	7.76	76.62	241010		268186.6	3500
MPHASIS	21.23	3.5	24.73	392.93	64.77	457.7	127702.3		148752.8	325
MRF	17.05	3.5	20.55	13260.3	2721.93	15982.23	132603	27219.3	159822.3	10
MUTHOOTFIN	23.91	3.5	27.41	290.93	42.58	333.51	218197.5	31934.4	250131.9	750
NAM-INDIA	25.5	3.5	29	89.92	12.34	102.26	143872	19745.6	163617.6	1600
NATIONALUM	25.2	14	39.2	19.25	10.7	29.95	327250	181832	509082	17000
NAUKRI	24.75	3.5	28.25	1164.78	164.68	1329.46		20585.5	166183	125
NAVINFLUOR	26.18	3.5	29.68	884.85	118.28		199091.3		225704.4	225
NESTLEIND	14.78	3.5	18.28	2484.24	588.44	3072.68	124212		153633.9	50
NIFTY	12.46	2	14.46	1852.2	297.39	2149.59			161219.3	75
NMDC	28.35	3.5	31.85	52.69	6.5	59.19	353023		396604.8	6700
NTPC	20.45	3.5	23.95	21.59	3.69	25.28	123063	21057.2	144120.2	5700
ONGC	47.24	3.5	50.74	53	3.93	56.93	408100	30237.9	438337.9	7700
PAGEIND	20.06	3.5	23.56	5982.66	1043.66	7026.32	179479.8	31309.7	210789.5	30
PEL	45.89	3.5	49.39	768.81	58.64		211422.8	16125.7	227548.5	275
PETRONET	23.68	3.5	27.18	57.83	8.55	66.38	173490	25641	199131	3000
PFC	22.07	3.5	25.57	24.56	3.9	28.46		24152.1	176424.1	6200
PFIZER	17.81	3.5	21.31	956.78	187.99	1144.77	119597.5	23498.8	143096.3	125
PIDILITIND	15.77	3.5	19.27	287.45	63.81	351.26		31905.1	175630.1	500
PIIND	19.88	3.5	23.38	511.47	90.05	601.52	127867.5	22512	150379.5	250
PNB	32.76	8.75	41.51	11.81	3.15	14.96	188960	50470	239430	16000
POWERGRID	16.95	3.5	20.45	36.6	7.56	44.16	146400	30233	176633	4000
PVR	40.04	3.5	43.54	462.39		502.81	188192.7	16449.4	204642.1	4000
RAMCOCEM	40.04 17.94	3.5	21.44	173.88	40.42 33.92	207.8	147798	28827.8	176625.8	850
RBLBANK	32.38	3.5	35.88	60.54	6.54	67.08			170023.8	2900
RECLTD	21.21	3.5	24.71	27.97	4.62	32.59	167820	27699	194541.4	6000
RELIANCE		3.5	22.54	369.01	67.85	436.86	92252.5	16961.4	109213.9	250
SAIL	19.04 36.02	8.75	44.77	52.25	12.69	64.94	496375	120573	616947.8	9500
SBILIFE	18.39	3.5	21.89	184.71	35.15	219.86	138532.5	26365.5	164898	750
SBIN	31.6	3.5	35.1	113.54	12.57	126.11	170310	18860.6	189170.6	1500
SHREECEM	18.66	3.5	22.16	5223.14	979.8		130578.5		155073.4	25
SIEMENS	17.42	3.5	20.92	326.42	65.6	392.02			107806.1	275
SRF	21.08	3.5	24.58	1327.68	220.4	1548.08	165960		193510.5	125
SRTRANSFIN	32.21	3.5	35.71	419.06	45.53	464.59			185836.6	400
SUNPHARMA	20.47	3.5	23.97	139.52	23.86	163.38	195328		228731.3	1400
SUNTV	22.65	18.5	41.15	112.49	91.89	204.38	168735		306569.3	1500
TATACHEM	21.92	8.75	30.67	149.39	59.62	209.01	149390		209012.5	1000
TATACONSUM	23.52	3.5	27.02	148.5	22.1	170.6	200475	29836	230311	1350
TATAMOTORS	29.81	3.5	33.31	90.61	10.64		258238.5		288557.5	2850
TATAPOWER	23.37	3.5	26.87	24.16	3.62	27.78	163080		187508.3	6750
TATASTEEL	28.15	3.5	31.65	333.98	41.53	375.51			319179.9	850
TCS	17.49	3.5	20.99	549.18	109.91	659.09			197725.6	300
TECHM	18.4	3.5	21.9	181	34.43	215.43			129257.7	600
TITAN	18.52	3.5	22.02	268.74	50.78		100000			375
TORNTPHARM	17.49	3.5	20.99	458.79	91.83	550.62	114697.5		137656.2	250
TORNTPOWER	17.49	3.5	20.99	77.89	14.63	92.52			137030.2	1500
TRENT	23.61	3.5	27.11	178.45	26.46	204.91			148558.5	725
TVSMOTOR	23.61	3.5	24.7	178.43	21.69	153.03			214238.9	1400
UBL	18.7	3.5	22.2	228.66	42.79	271.45			190016.9	700
ULTRACEMCO	25.23	3.5	28.73	1645.27	228.19	1873.46	104527	22819.3	187346.3	100

UPL	24.78	2.5	28.28	156.39	22.09	178.48	202207	28712.8 2	22010.9	1300
OFL	24.76	3.3	20.20	130.39	22.09	1/0.40	203307	20/12.0 2	232019.6	1300
VEDL	31.4	3.5	34.9	89.37	9.96	99.33	277047	30879.1	307926.1	3100
VOLTAS	18.14	3.5	21.64	176.69	34.1	210.79	88345	17049.4 1	05394.4	500
WIPRO	18.88	3.5	22.38	97.07	18	115.07	155312	28792.4 1	84104.4	1600
ZEEL	35.38	3.5	38.88	66.25	6.55	72.8	198750	19661.3 2	218411.3	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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