

Thursday, 10th Dec 2020

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SCRIP NAME	Span	MTM	Total	Span	MTM	Total	Span	MTM	Total	Lot Size
genii innii	%	%	%	Span	141111	Total	Span	111111	1000	Lot Size
ACC	17.08	3.5	20.58	284.1	58.23	342.33	142050	20116.5	171166.5	500
ADANIENT	28.4	18.5	46.9	127.85	83.27	211.12	255700	166537	422237	2000
ADANIPORTS	31.41	3.5	34.91	146.51	16.32	162.83	366275	40810	407085	2500
AMARAJABAT	20.18	3.5	23.68	186.86	32.4	219.26	186860	32403	219263	1000
AMBUJACEM	21.9	3.5	25.4	55.56	8.88	64.44	166680	26638.5	193318.5	3000
APOLLOHOSP	23.5	3.5	27	576.64	85.9	662.54	288320	42950.3	331270.3	500
APOLLOTYRE	23.18	3.5	26.68	42.82	6.46	49.28	214100	32322.5	246422.5	5000
ASHOKLEY	30.74	3.5	34.24	29.48	3.36	32.84	265320		295528.5	9000
ASIANPAINT	17.31	3.5	20.81	437.18	88.38	525.56	131154		157667.6	300
AUROPHARMA	27.62	18.5	46.12	245.97	164.73	410.7		107077	266957.1	650
AXISBANK	29.65	3.5	33.15	188.8	22.29	211.09	226560			1200
BAJAJ-AUTO	17.99	3.5	21.49	598.16	116.37	714.53	149540		178632.4	250
BAJAJFINSV	26.9	3.5	30.4	2437.47	317.12	2754.59	304683.8		344324.3	125
BAJFINANCE	29.26	3.5	32.76	1424.01	170.34	1594.35	356002.5		398588.3	250
BALKRISIND	23	3.5	26.5	385.7	58.68	444.38	154280		177752.4	400
BANDHANBNK	41.42	3.5	44.92	166.31	14.05	180.36	299358	25297.7	324655.7	1800
BANKBARODA	39.28	3.5	42.78	25.77	2.3	28.07	211314		230141.2	8200
BANKNIFTY	19.19	2	21.19	5904.74	615.27	6520.01	147618.5	15381.8	163000.3	25
BATAINDIA	19.5	3.5	23	306.83	55.08	361.91	168756.5	30292.8	199049.3	550
BEL	24.57	3.5	28.07	28.88	4.11	32.99	219488	31268.3	250756.3	7600
BERGEPAINT	17.73	3.5	21.23	120.78	23.84	144.62	132858		159084.2	1100
BHARATFORG	26.89	3.5	30.39	147.91	19.26	167.17	221865	28882.9	250747.9	1500
BHARTIARTL	21.33	3.5	24.83	107.82	17.69	125.51	199574.8	32752.1	232326.9	1851
BHEL	38.23	5.25	43.48	14.03	1.93	15.96	294630	40461.8		21000
BIOCON	27.55	3.5	31.05	124.64	15.83	140.47	286672	36418.2	323090.2	2300
BOSCHLTD	21.81	3.5	25.31	2951.3	473.72	3425.02	147565		171250.9	50
BPCL	40.41	3.5	43.91	160.51	13.9	174.41	288918		313944.8	1800
BRITANNIA	19	3.5	22.5	693.41	127.7	821.11			164222.6	200
CADILAHC	19.31	3.5	22.81	90.77	16.45	107.22	199694	36190	235884	2200
CANBK	30.43	7.5	37.43	36.7	8.44	45.14	183500	42210	225710	5000
CHOLAFIN	33.89	3.5	37.39	125.83	12.99	138.82			347059.4	2500
CIPLA	18.91	3.5	22.41	144.84	26.81	171.65			223149.6	1300
COALINDIA	19.9	3.5	23.4	26.97	4.74	31.71	99789		117336.3	3700
COFORGE	43.33	3.5	46.83	1090.96	88.13	1179.09			442157.4	375
COLPAL	16.75	3.5	20.25	263.34	55.02	318.36	184338		222850.8	700
CONCOR	30.1	3.5	33.6	122	14.19	136.19	190686		212857.9	1563
CUMMINSIND	18.35	3.5	21.85	108.64	20.72	129.36	130368	24864	155232	1200
DABUR	14.17	3.5	17.67	71.55	17.68	89.23	89437.5		111531.3	1250
DIVISLAB	18.45	3.5	21.95	690.83	131.07	821.9	138166		164380.3	200
DLF	27.63	3.5	31.13	58.86	7.46	66.32			218845.3	3300
DRREDDY	16.6	3.5	20.1	841.39	177.4	1018.79			127349.3	125
EICHERMOT	22.36	3.5	25.86	572.75	89.66	662.41			231843.3	350
ESCORTS	26.15	3.5	29.65	365.11	48.87		200402.5			550
ESCURIS	20.13	3.3	49.03	303.11	40.0/	413.98	200610.3	200/0.8	441009.3	330

EXIDEIND	22.84	3.5	26.34	44.13	6.76	50.89	158868	24349.5	183217.5	3600
FEDERALBNK	28.07	3.5	31.57	18.75	2.34	21.09	159375	19873	179248	8500
GAIL	37.5	3.5	41	46.05	4.3	50.35	280905	26217.8	307122.8	6100
GLENMARK	36.38	3.5	39.88	195.9	18.85	214.75	225285	21674.6	246959.6	1150
GMRINFRA	23.58	3.5	27.08	6.52	0.97	7.49	146700		168474.4	22500
GODREJCP	18.97	3.5	22.47	134.49	24.81	159.3	134490	24813.3	159303.3	1000
GODREJPROP	27.72	3.5	31.22	348.85	44.05	392.9	226752.5	28629.7	255382.2	650
GRASIM	21.89	18.5	40.39	201.89	170.63	372.52	191795.5	162103	353898.5	950
HAVELLS	18.34	3.5	21.84	151.77	28.96	180.73	151770	28962.5	180732.5	1000
HCLTECH	19.96	3.5	23.46	174.2	30.55	204.75	121940	21384.8	143324.8	700
HDFC	22.32	3.5	25.82	517.46	81.15	598.61	155238	24344.3	179582.3	300
HDFCBANK	17.82	3.5	21.32	251.38	49.36	300.74	138259	27150.2	165409.2	550
HDFCLIFE	22.62	3.5	26.12	148.03	22.9	170.93	162833	25190.6	188023.6	1100
HEROMOTOCO	21.27	3.5	24.77	676.59	111.33	787.92	202977	33399.5	236376.5	300
HINDALCO	27.29	3.5	30.79	66.18	8.49	74.67	284574	36496.3	321070.3	4300
HINDPETRO	31.1	3.5	34.6	68.29	7.68	75.97	184383	20747.5	205130.5	2700
HINDUNILVR	15.72	3.5	19.22	360.98	80.39	441.37	108294	24117.5	132411.5	300
IBULHSGFIN	46.31	3.5	49.81	92.52	6.99	99.51	286812	21678.3	308490.3	3100
ICICIBANK	25.7	3.5	29.2	131.77	17.94	149.71	181183.8	24673.7	205857.4	1375
ICICIGI	22.52	3.5	26.02	328.45	51.04	379.49	139591.3	21692.2	161283.5	425
ICICIPRULI	30.81	3.5	34.31	150.69	17.12	167.81	226035	25675.1	251710.1	1500
IDEA	56.38	3.5	59.88	5.61	0.35	5.96	392700	24377.5	417077.5	70000
IDFCFIRSTB	43.64	3.5	47.14	16.89	1.35	18.24	320910	25735.5	346645.5	19000
IGL	20.43	3.5	23.93	99.09	16.97	116.06	136248.8	23338.2	159587	1375
INDIGO	24.58	3.5	28.08	427.52	60.86	488.38	213760	30431.6	244191.6	500
INDUSINDBK	48.21	3.5	51.71	449.46	32.63	482.09	359568	26104.4	385672.4	800
INFRATEL	32.36	3.5	35.86	79.51	8.6	88.11	222628	24078.6	246706.6	2800
INFY	19.18	3.5	22.68	225.99	41.25	267.24	135594	24749.6	160343.6	600
IOC	17.85	3.5	21.35	16.85	3.3	20.15	96045	18832.8	114877.8	5700
ITC	18.31	3.5	21.81	37.79	7.22	45.01	120928	23116.8	144044.8	3200
JINDALSTEL	34.67	18.5	53.17	89.63	47.83	137.46	448150	239159	687308.8	5000
JSWSTEEL	24.46	3.5	27.96	88.65	12.69	101.34	239355	34251.5	273606.5	2700
JUBLFOOD	38.34	3.5	41.84	970.38	88.59	1058.97	242595	22146.3	264741.3	250
KOTAKBANK	24.98	3.5	28.48	470.5	65.93	536.43	188200	26373.2	214573.2	400
L&TFH	30.34	3.5	33.84	27.67	3.19	30.86	188156	21705.6	209861.6	6800
LICHSGFIN	27.09	3.5	30.59	96.82	12.51	109.33	193640	25018	218658	2000
LT	18.99	3.5	22.49	224.79	41.43	266.22	123634.5	22786.2	146420.7	550
LUPIN	20.13	3.5	23.63	192.17	33.41	225.58	163344.5	28399.4	191743.9	850
M&M	26.71	3.5	30.21	202.06	26.47	228.53	282884	37063.6	319947.6	1400
M&MFIN	32.86	3.5	36.36	57.95	6.17	64.12	199579.8	21257.2	220837	3444
MANAPPURAM	30.13	3.5	33.63	52.54	6.1	58.64	315240		351853.5	6000
MARICO	14.18	3.5	17.68	56.77	14.01	70.78	113540		141557.5	2000
MARUTI	22.83	3.5	26.33	1768.94	271.22	2040.16	176894	27122	204016	100
MCDOWELL-N	19.16	3.5	22.66	112.44	20.54	132.98	140550		166229.1	1250
MFSL	30.36	3.5	33.86	194.01	22.37	216.38	252213		281287.5	1300
MGL	21.19	3.5	24.69	220.95	36.5	257.45			154469.9	600
MINDTREE	25.48	3.5	28.98	373.04	51.24	424.28			339422.6	800
MOTHERSUMI	32.24	3.5	35.74	51.13	5.55	56.68	357910	38857	396767	7000
MRF	16.68	3.5	20.18	13139.93	2757.94	15897.87			158978.7	10
MUTHOOTFIN	26.17	3.5	29.67	311.86	41.71	353.57			265181.1	750
NATIONALUM	23.27	3.5	26.77	9.83	1.48	11.31			192248.8	17000
NAUKRI	23.91	3.5	27.41	1051.78	153.93	1205.71			301427.5	250
NESTLEIND	16.88	3.5	20.38	2981.77	618.12	3599.89			179994.6	50
NIFTY	13.42	2	15.42	1820.44	271.35	2091.79			156884.6	75
NMDC	28.37	3.5	31.87	30.54	3.77	34.31	204618	25243.9	229861.9	6700

NTPC	20.45	3.5	23.95	20.21	3.46	23.67	115197	19720.6	134917.6	5700
ONGC	47.34	3.5	50.84	43.39	3.21	46.6	334103	24699.7	358802.7	7700
PAGEIND	20.25	3.5	23.75	4935.02	852.79	5787.81	148050.6	25583.7	173634.3	30
PEL	45.8	3.5	49.3	675.36	51.61	726.97	371448	28385.1	399833.1	550
PETRONET	23.69	3.5	27.19	61.38	9.07	70.45	184140	27210.8	211350.8	3000
PFC	23.12	3.5	26.62	27.48	4.16	31.64	170376	25790.5	196166.5	6200
PIDILITIND	17	3.5	20.5	276.88	57.02	333.9	138440	28510.1	166950.1	500
PNB	33.18	14	47.18	12.84	5.42	18.26	179760	75852	255612	14000
POWERGRID	16.38	3.5	19.88	31.1	6.64	37.74	124400	26579	150979	4000
PVR	39.92	3.5	43.42	595.84	52.24	648.08	242506.9	21262.8	263769.7	407
RAMCOCEM	17.87	3.5	21.37	156.59	30.67	187.26	133101.5	26072.9	159174.4	850
RBLBANK	35.49	3.5	38.99	84.32	8.32	92.64	219232	21621.6	240853.6	2600
RECLTD	22.38	3.5	25.88	30.49	4.77	35.26	182940	28612.5	211552.5	6000
RELIANCE	21.47	3.5	24.97	436.58	71.17	507.75	220472.9	35942.1	256415	505
SAIL	41.27	3.5	44.77	22.7	1.93	24.63	431300	36575	467875	19000
SBILIFE	20.6	3.5	24.1	177.33	30.13	207.46	132997.5	22594.7	155592.2	750
SBIN	31.6	3.5	35.1	85.71	9.49	95.2	257130	28476	285606	3000
SHREECEM	18.63	3.5	22.13	4575.93	859.53	5435.46	228796.5	42976.4	271772.9	50
SIEMENS	17.97	3.5	21.47	282.58	55.03	337.61	155419	30264.9	185683.9	550
SRF	22.36	3.5	25.86	1215.11	190.18	1405.29	151888.8	23773.1	175661.8	125
SRTRANSFIN	33.54	3.5	37.04	358.03	37.36	395.39	238806	24920.8	263726.8	667
SUNPHARMA	20.42	3.5	23.92	116.99	20.05	137.04	163786	28069.7	191855.7	1400
SUNTV	22.45	18.5	40.95	106.91	88.09	195	160365	132132	292496.6	1500
TATACHEM	20.06	3.5	23.56	103.01	17.97	120.98	206020	35945	241965	2000
TATACONSUM	23.52	3.5	27.02	133.56	19.87	153.43	180306	26830.9	207136.9	1350
TATAMOTORS	30.05	3.5	33.55	55.05	6.41	61.46	313785	36548.4	350333.4	5700
TATAPOWER	22.91	3.5	26.41	16.85	2.57	19.42	227475	34752.4	262227.4	13500
TATASTEEL	28.13	3.5	31.63	172.18	21.43	193.61	292706	36422.9	329128.9	1700
TCS	17.48	3.5	20.98	492.87	98.71	591.58	147861	29611.6	177472.6	300
TECHM	20.02	3.5	23.52	187.06	32.71	219.77	224472	39249	263721	1200
TITAN	20.47	3.5	23.97	292.97	50.08	343.05	219727.5	37562.4	257289.9	750
TORNTPHARM	19.45	3.5	22.95	519.37	93.48	612.85	129842.5	23369.9	153212.4	250
TORNTPOWER	18.63	3.5	22.13	61.76	11.6	73.36	185280	34812.8	220092.8	3000
TVSMOTOR	20.9	3.5	24.4	104.71	17.54	122.25	146594	24551.5	171145.5	1400
UBL	19.24	3.5	22.74	219.87	40	259.87	153909	27998.6	181907.6	700
ULTRACEMCO	25.27	3.5	28.77	1306.32	180.95	1487.27	261264	36189.7	297453.7	200
UPL	25.17	3.5	28.67	124.35	17.29	141.64	161655	22479.3	184134.3	1300
VEDL	28.94	3.5	32.44	41.71	5.05	46.76	258602	31280.6	289882.6	6200
VOLTAS	18.8	3.5	22.3	152.87	28.46	181.33	152870	28460.3	181330.3	1000
WIPRO	19.25	3.5	22.75	68.81	12.51	81.32	220192	40028.8	260220.8	3200
ZEEL	35.39	3.5	38.89	76.7	7.59	84.29	230100	22758.8	252858.8	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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