

Friday, 12th Jun 2020

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SCRIP NAME	Span	MTM	Total	Span	MTM	Total	Span	MTM	Total	Lot Size
SCRII NAME	%	%	%	Span	141 1 141	Total	Span	141 1 141	Total	Lot Size
A G G	10.06	2.50	22.56	227.20	12.50	200.00	04.020	17, 100	112.252	400
ACC	19.06	3.50	22.56	237.30	43.58	280.88	94,920	17,433	112,353	400
ADANIENT	28.29	18.50	46.79	43.11	28.19	71.30	172,440	112,776	285,216	4,000
ADANIPORTS	26.12	3.50	29.62	88.65	11.88	100.53	221,625	29,698	251,323	2,500
ADANIPOWER	36.44	3.50	39.94	13.83	1.33	15.16	138,300	13,283	151,583	10,000
AMARAJABAT	23.68	3.50	27.18	151.81	22.44	174.25	121,448	17,954	139,402	800
AMBUJACEM	22.03	3.50	25.53	41.65	6.62	48.27	104,125	16,546	120,671	2,500
APOLLOHOSP	26.03	5.25	31.28	350.20	70.64	420.84	175,100	35,322	210,422	500
APOLLOTYRE	24.33	3.50	27.83	25.47	3.66	29.13	76,410	10,994	87,404	3,000
ASHOKLEY	34.59	5.25	39.84	17.64	2.68	20.32	141,120	21,420	162,540	8,000
ASIANPAINT	19.05	5.25	24.30	307.20	84.67	391.87	92,160	25,402	117,562	300
AUROPHARMA	33.88	5.25	39.13	265.72	41.18	306.90	265,720	41,178	306,898	1,000
AXISBANK	35.15	5.25	40.40	145.14	21.68	166.82	174,168	26,016	200,184	1,200
BAJAJ-AUTO	21.55	3.50	25.05	585.13	95.05	680.18	146,283	23,763	170,045	250
BAJAJFINSV	31.26	3.50	34.76	1,612.38	180.54	1,792.92	201,548	22,567	224,114	125
BAJFINANCE	33.72	3.50	37.22	787.85	81.78	869.63	196,963	20,445	217,408	250
BALKRISIND	27.64	3.50	31.14	312.89	39.62	352.51	250,312	31,693	282,005	800
BANDHANBNK	43.87	3.50	47.37	117.15	9.35	126.50	140,580	11,216	151,796	1,200
BANKBARODA	39.31	3.50	42.81	17.73	1.58	19.31	95,742	8,524	104,266	5,400
BANKNIFTY	21.86	3.00	24.86	4,483.92	615.27	5,099.19	89,678	12,305	101,984	20
BATAINDIA	23.46	5.25	28.71	314.14	70.31	384.45	172,777	38,672	211,449	550
BEL	27.55	5.25	32.80	19.45	3.71	23.16	116,700	22,239	138,939	6,000
BERGEPAINT	21.62	3.50	25.12	105.89	17.14	123.03	116,479	18,859	135,338	1,100
BHARATFORG	30.61	3.50	34.11	107.46	12.29	119.75	139,698	15,975	155,673	1,300
BHARTIARTL	23.45	3.50	26.95	129.25	19.29	148.54	239,242	35,703	274,945	1,851
BHEL	30.40	14.00	44.40	9.12	4.20	13.32	94,848	43,680	138,528	10,400
BIOCON	34.16	3.50	37.66	132.11	13.53	145.64	303,853	31,129	334,982	2,300
BOSCHLTD	22.13	3.50	25.63	2,378.56	376.10	2,754.66	95,142	15,044	110,187	40
BPCL	40.59	3.50	44.09	150.28	12.96	163.24	270,504	23,323	293,827	1,800
BRITANNIA	23.63	3.50	27.13	796.33	117.94	914.27	159,266	23,589	182,855	200
CADILAHC	22.84	3.50	26.34	84.25	12.91	97.16	185,350	28,405	213,755	2,200
CANBK	31.28	10.50	41.78	31.48	10.57	42.05	81,848	27,477	109,325	2,600
CENTURYTEX	31.74	5.25	36.99	92.92	15.37	108.29	55,752	9,222	64,974	600
CHOLAFIN	39.26	3.50	42.76	59.23	5.28	64.51	148,075	13,199	161,274	2,500
CIPLA	19.91	3.50	23.41	126.46	22.23	148.69	145,429	25,569	170,998	1,150
COALINDIA	20.86	3.50	24.36	28.68	4.81	33.49	77,436	12,994	90,430	2,700
COLPAL	20.30	5.25	25.49	270.78			189,546	49,157	238,703	700
					70.22	341.00				
CUMMINISTRIC	30.18	3.50	33.68	117.88	13.67	131.55	184,246	21,368	205,614	1,563
CUMMINSIND	19.37	3.50	22.87	76.52	13.83	90.35	68,868	12,444	81,312	900
DABUR	15.73	3.50	19.23	70.93	15.79	86.72	88,663	19,731	108,394	1,250
DIVISLAB	19.59	3.50	23.09	462.47	82.62	545.09	184,988	33,050	218,038	400
DLF	30.86	3.50	34.36	46.61	5.29	51.90	153,813	17,446	171,259	3,300
DRREDDY	17.60	3.50	21.10	714.68	142.11	856.79	178,670	35,528	214,198	250
EICHERMOT	25.79	5.25	31.04	4,236.36	862.44	5,098.80	127,091	25,873	152,964	30

EQUITAS	38.83	3.50	42.33	18.64	1.68	20.32	91,336	8,232	99,568	4,900
ESCORTS	30.31	21.00	51.31	278.68	193.05	471.73	306,548	212,358	518,906	1,100
EXIDEIND	22.89	5.25	28.14	34.64	7.94	42.58	100,456	23,035	123,491	2,900
FEDERALBNK	31.75	3.50	35.25	15.24	1.68	16.92	106,680	11,760	118,440	7,000
GAIL	37.48	3.50	40.98	35.91	3.35	39.26	191,544	17,885	209,429	5,334
GLENMARK	30.98	5.25	36.23	119.18	20.20	139.38	166,852	28,275	195,127	1,400
GMRINFRA	31.49	3.50	34.99	6.55	0.73	7.28	294,750	32,760	327,510	45,000
GODREJCP	21.49	3.50	24.99	132.17	21.53	153.70	105,736	17,220	122,956	800
GODREJPROP	29.60	5.25	34.85	240.49	42.66		156,319	27,727	184,045	650
GRASIM	25.42	20.25	45.67	150.09	119.58	269.67	112,568	89,682	202,250	750
HAVELLS	21.40	5.25	26.65	116.53	28.59	145.12	116,530	28,592	145,122	1,000
HCLTECH	21.55	5.25	26.80	124.25	30.27		173,950	42,384	216,334	1,400
HDFC	25.35	5.25	30.60	452.48	93.70	546.18	113,120	23,425	136,545	250
HDFCBANK	19.86	3.50	23.36	192.56	33.94	226.50	96,280	16,970	113,250	500
HDFCLIFE	28.77	3.50	32.27	144.56	17.59	162.15	130,104	15,827	145,931	900
HEROMOTOCO	24.82	5.25	30.07	573.00	121.20	694.20	114,600	24,240	138,840	200
HINDALCO	31.09	3.50	34.59	45.01	5.07	50.08	157,535	17,732	175,267	3,500
HINDPETRO	31.29	5.25	36.54	64.19	10.77	74.96	134,799	22,618	157,417	2,100
HINDUNILVR		5.25	24.86	410.60	10.77	520.55	123,180	32,984	156,164	300
	19.61		63.68			96.88				
IBULHSGFIN	54.93	8.75		83.57	13.31		100,284	15,976	116,260	1,200
ICICIBANK	29.41	3.50	32.91	100.55	11.96		138,256	16,452	154,708	1,375
ICICIPRULI	34.70	3.50	38.20	136.82	13.80			20,701	225,931	1,500
IDEA	68.19	15.75	83.94	6.41	1.48	7.89	628,180	145,089	773,269	98,000
IDFCFIRSTB	43.69	5.25	48.94	10.88	1.31	12.19	130,560	15,687	146,247	12,000
IGL	22.79	3.50	26.29	108.29	16.63	124.92	148,899	22,867	171,765	1,375
INDIGO	25.57	3.50	29.07	256.97	35.17	292.14	77,091	10,550	87,641	300
INDUSINDBK	48.50	3.50	52.00	253.16	18.27	271.43	101,264	7,308	108,572	400
INFRATEL	35.64	3.50	39.14	75.17	7.38	82.55	150,340	14,763	165,103	2,000
INFY	21.63	5.25	26.88	151.92	36.87	188.79	182,304	44,248	226,552	1,200
IOC	20.28	5.25	25.53	17.95	4.65	22.60	71,800	18,585	90,385	4,000
ITC	20.27	5.25	25.52	39.41	10.21	49.62	94,584	24,494	119,078	2,400
JINDALSTEL	40.24	14.00	54.24	57.73	20.08	77.81	288,650	100,415	389,065	5,000
JSWSTEEL	29.07	3.50	32.57	53.63	6.46	60.09	123,349	14,852	138,201	2,300
JUBLFOOD	38.52	3.50	42.02	647.81	58.86	706.67	323,905	29,432	353,337	500
JUSTDIAL	36.40	21.00	57.40	141.63	81.70	223.33	198,282	114,381	312,663	1,400
KOTAKBANK	25.78	3.50	29.28	335.17	45.51	380.68	134,068	18,205	152,273	400
L&TFH	35.15	3.50	38.65	21.65	2.16	23.81	121,240	12,074	133,314	5,600
LICHSGFIN	30.11	3.50	33.61	81.60	9.49	91.09	106,080	12,333	118,413	1,300
LT	21.66	3.50	25.16	201.16	32.50	233.66	75,435	12,188	87,623	375
LUPIN	21.05	3.50	24.55	193.34	32.14	225.48	135,338	22,501	157,839	700
M&M	26.78	3.50	30.28	126.98	16.60		126,980	16,595	143,575	1,000
M&MFIN	37.28	7.88	45.16	58.33	12.33	70.66	93,328	19,725	113,053	1,600
MANAPPURAM	36.67	5.25	41.92	53.22	7.62		319,320	45,722	365,042	6,000
MARICO	15.43	3.50	18.93	51.07	11.59	62.66	66,391	15,063	81,454	1,300
MARUTI	25.68	3.50	29.18	1,395.71	190.26				158,597	100
MCDOWELL-N	22.75	3.50	26.25	135.07	20.78	*	168,838		194,808	1,250
MFSL	38.61	5.25	43.86	183.21	24.91		238,173	32,385	270,558	1,300
MGL	23.15	3.50	26.65	239.55	36.21		143,730	21,728	165,458	600
MINDTREE	30.85	3.50	34.35	281.38	31.92		225,104	25,537	250,641	800
MOTHERSUMI	38.93	3.50	42.43	36.38	31.92		181,900	16,354	198,254	5,000
MRF		3.50							198,234	
	18.49		21.99			13,810.23				10 750
MUTHOOTFIN	28.50	5.25	33.75	273.68	50.41	324.09	205,260		243,066	750
NATIONALUM	24.74	3.50	28.24	7.72	1.09	8.81	90,324		103,100	11,700
NAUKRI	26.86	3.50	30.36	733.57	95.57		146,714		165,828	200
NCC	39.49	8.75	48.24	11.63	2.58	14.21	104,670	25,192	127,862	9,000

NESTLEIND	20.10	3.50	23.60	3,343.00	582.11	3,925.11	167,150	29,106	196,256	50
NIFTY	16.61	3.00	19.61	1,643.47	296.84	1,940.31	123,260	22,263	145,523	75
NIITTECH	43.48	5.25	48.73	594.29	71.75	666.04	222,859	26,908	249,767	375
NMDC	28.57	3.50	32.07	24.87	3.05	27.92	149,220	18,281	167,501	6,000
NTPC	20.60	5.25	25.85	20.16	5.14	25.30	96,768	24,658	121,426	4,800
ONGC	47.67	3.50	51.17	41.33	3.03	44.36	169,453	12,441	181,894	4,100
PAGEIND	25.48	3.50	28.98	4,769.62	655.14	5,424.76	119,241	16,379	135,619	25
PEL	46.07	3.50	49.57	472.48	35.90	508.38	145,996	11,092	157,088	309
PETRONET	23.78	3.50	27.28	60.76	8.94	69.70	182,280	26,828	209,108	3,000
PFC	26.82	5.25	32.07	22.26	4.36	26.62	138,012	27,017	165,029	6,200
PIDILITIND	20.76	5.25	26.01	294.43	74.46	368.89	147,215	37,228	184,443	500
PNB	27.20	10.50	37.70	8.92	3.44	12.36	74,036	28,585	102,621	8,300
POWERGRID	16.87	3.50	20.37	28.89	6.00	34.89	115,560	23,982	139,542	4,000
PVR	31.21	14.00	45.21	315.97	141.72	457.69	126,388	56,686	183,074	400
RAMCOCEM	20.10	3.50	23.60	122.95	21.41	144.36	98,360	17,125	115,485	800
RBLBANK	43.40	10.50	53.90	68.75	16.63	85.38	103,125	24,948	128,073	1,500
RECLTD	25.36	3.50	28.86	25.77	3.56	29.33	154,620	21,336	175,956	6,000
RELIANCE	24.25	3.50	27.75	373.69	53.92	427.61	188,713	27,232	215,945	505
SAIL	39.67	5.25	44.92	11.92	1.58	13.50	187,144	24,769	211,913	15,700
SBILIFE	25.86	3.50	29.36	190.89	25.84	216.73	143,168	19,376	162,544	750
SBIN	31.75	3.50	35.25	56.15	6.19	62.34	168,450	18,569	187,019	3,000
SHREECEM	21.41	3.50	24.91	4,548.01	743.37	5,291.38	227,401	37,169	264,569	50
SIEMENS	25.12	3.50	28.62	268.81	37.46	306.27	147,846	20,602	168,448	550
SRF	26.80	5.25	32.05	970.47	190.12	1,160.59	242,618	47,529	290,146	250
SRTRANSFIN	39.02	5.25	44.27	249.06	33.51	282.57	149,436	20,108	169,544	600
SUNPHARMA	21.87	3.50	25.37	103.49	16.56	120.05	129,363	20,700	150,063	1,250
SUNTV	26.04	3.50	29.54	99.86	13.42	113.28	119,832	16,107	135,939	1,200
TATACHEM	21.75	5.25	27.00	64.08	15.47	79.55	57,672	13,922	71,594	900
TATACONSUM	27.55	3.50	31.05	102.86	13.07	115.93	277,722	35,282	313,004	2,700
TATAMOTORS	34.50	5.25	39.75	36.59	5.57	42.16	157,337	23,941	181,278	4,300
TATAPOWER	24.04	5.25	29.29	9.93	2.17	12.10	89,370	19,514	108,884	9,000
TATASTEEL	28.22	3.50	31.72	88.47	10.97	99.44	132,705	16,461	149,166	1,500
TCS	19.22	3.50	22.72	398.17	72.49	470.66	99,543	18,123	117,665	250
TECHM	23.98	5.25	29.23	137.04	30.00	167.04	164,448	36,005	200,453	1,200
TITAN	23.96	3.50	27.46	228.31	33.35	261.66	171,233	25,015	196,247	750
TORNTPHARM	21.89	3.50	25.39	535.58	85.65	621.23	267,790	42,824	310,614	500
TORNTPOWER	31.65	5.25	36.90	102.86	17.06	119.92	308,580	51,180	359,760	3,000
TVSMOTOR	24.76	3.50	28.26	81.92	11.58	93.50	110,592	15,630	126,222	1,350
UBL	21.06	5.25	26.31	210.09	52.37	262.46	147,063	36,660	183,723	700
UJJIVAN	34.71	5.25	39.96	68.96	10.43	79.39	117,232	17,734	134,966	1,700
ULTRACEMCO	25.34	5.25	30.59	940.53	194.87	1,135.40	188,106	38,973	227,079	200
UPL	29.67	3.50	33.17	123.90	14.62	138.52	111,510	13,154	124,664	900
VEDL	30.96	5.25	36.21	31.38	5.32	36.70	109,830	18,623	128,453	3,500
VOLTAS	21.72	5.25	26.97	120.53	29.13	149.66	120,530	29,135	149,665	1,000
WIPRO	19.55	5.25	24.80	41.62	11.17	52.79	133,184	35,759	168,943	3,200
ZEEL	41.75	3.50	45.25	73.56	6.17	79.73	125,052	10,484	135,536	1,700

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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