

Monday, 14th Sep 2020

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SCRIP NAME	Span	MTM	Total	Span	MTM	Total	Span	MTM	Total	Lot Size		
SORRI THEFT	%	%	%	Span	1,1111	1000	Span	112112	1000	Lot Size		
ACC	17.82	3.5	21.32	236.44	46.43	282.87	118220	23216.4	141436.4	500		
ADANIENT	30.2	18.5	48.7	89.76	54.98	144.74	359040	219928	578968	4000		
ADANIPORTS	31.52	3.5	35.02	108.07	12	120.07	270175	30003.8	300178.8	2500		
AMARAJABAT	21.29	3.5	24.79	159.23	26.18	185.41	159230	26181.8	185411.8	1000		
AMBUJACEM	21.91	3.5	25.41	46.64	7.45	54.09	139920	22354.5	162274.5	3000		
APOLLOHOSP	24.04	3.5	27.54	388.56	56.57	445.13	194280	28285.3	222565.3	500		
APOLLOTYRE	23.09	10.5	33.59	26.95	12.25	39.2	134750	61267.5	196017.5	5000		
ASHOKLEY	32.2	3.5	35.7	22.04	2.4	24.44	198360	21561.8	219921.8	9000		
ASIANPAINT	18.09	3.5	21.59	368.73	71.36	440.09	110619	21407.4	132026.4	300		
AUROPHARMA	30.19	10.5	40.69	243.43	84.66	328.09	316459	110060	426519	1300		
AXISBANK	32.21	3.5	35.71	144.45	15.7	160.15	173340	18837	192177	1200		
BAJAJ-AUTO	19.41	3.5	22.91	567.53	102.35	669.88	141882.5	25587.2	167469.7	250		
BAJAJFINSV	28.56	3.5	32.06	1757.47	215.37	1972.84	219683.8	26920.9	246604.7	125		
BAJFINANCE	31.28	3.5	34.78	1110.03	124.22	1234.25	277507.5	31054.6	308562.1	250		
BALKRISIND	24.65	3.5	28.15	321.12	45.59	366.71	256896	36472.8	293368.8	800		
BANDHANBNK	41.35	3.5	44.85	129.54	10.97	140.51	233172	19737.9	252909.9	1800		
BANKBARODA	32.18	10.5	42.68	14.82	4.84	19.66	121524	39649.1	161173.1	8200		
BANKNIFTY	20.11	2	22.11	4532.58	450.78	4983.36	113314.5	11269.5	124584	25		
BATAINDIA	21.01	7	28.01	267.06	89	356.06	146883	48948.9	195831.9	550		
BEL	26.39	3.5	29.89	26.75	3.55	30.3	203300	26959.1	230259.1	7600		
BERGEPAINT	19.73	3.5	23.23	113.24	20.09	133.33	124564	22095.2	146659.2	1100		
BHARATFORG	29.19	3.5	32.69	135.84	16.29	152.13	203760	24433.5	228193.5	1500		
BHARTIARTL	21.42	8.75	30.17	105.82	43.23	149.05	195872.8	80009.5	275882.3	1851		
BHEL	31.09	14	45.09	11.52	5.19	16.71	241920	108927	350847	21000		
BIOCON	30.28	3.5	33.78	131.33	15.18	146.51	302059	34916.9	336975.9	2300		
BOSCHLTD	22.69	3.5	26.19	2926.18	451.41	3377.59	146309	22570.3	168879.3	50		
BPCL	40.58	3.5	44.08	174	15.01	189.01	313200	27014.4	340214.4	1800		
BRITANNIA	20.89	3.5	24.39	788.25	132.05	920.3	157650	26409.3	184059.3	200		
CADILAHC	19.22	3.5	22.72	71.36	13	84.36	156992	28590.1	185582.1	2200		
CANBK	28.71	14	42.71	29.05	14.17	43.22	145250	70840	216090	5000		
CHOLAFIN	36.68	3.5	40.18	82.63	7.89	90.52	206575	19713.8	226288.8	2500		
CIPLA	19.24	3.5	22.74	140.21	25.5	165.71	182273	33155.9	215428.9	1300		
COALINDIA	19.92	3.5	23.42	25.02	4.4	29.42	92574	16265.2	108839.2	3700		
COFORGE	43.3	3.5	46.8	908.76	73.45	982.21	340785	27543.5	368328.5	375		
COLPAL	17.94	3.5	21.44	254.88	49.72	304.6	178416	34802.3	213218.3	700		
CONCOR	30.31	3.5	33.81	115.96	13.39	129.35	181245.5	20930.1	202175.6	1563		
CUMMINSIND	18.64	3.5	22.14	84.29	15.83	100.12	101148	18994.5	120142.5	1200		
DABUR	14.77	3.5	18.27	75.09	17.8	92.89	93862.5	22249.1	116111.6	1250		
DIVISLAB	18.82	3.5	22.32	594.61	110.57	705.18	237844	44228.8	282072.8	400		
DLF	29.63	14	43.63	45.58	21.54	67.12	150414	71078.7	221492.7	3300		

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DRREDDY	16.32	3.5	19.82	720.23	154.49		180057.5			250
EICHERMOT	24.13	3.5	27.63	523.42	75.92	599.34	183197		209770.3	350
ESCORTS	28.57	10.5	39.07	343.62	126.27	469.89	377982		516882.3	1100
EXIDEIND	22.82	3.5	26.32	35.61	5.46	41.07	128196		147858.3	3600
FEDERALBNK	29.67	8.75	38.42	15.43	4.55	19.98	131155	38675	169830	8500
GAIL	37.4	3.5	40.9	34.09	3.19	37.28	207949		227409.5	6100
GLENMARK	33.11	7	40.11	160.32	33.89	194.21			446692.2	2300
GMRINFRA	27.91	7	34.91	6.56	1.65	8.21	295200	74025	369225	45000
GODREJCP	19.34	3.5	22.84	132.79	24.03	156.82	132790		156817.5	1000
GODREJPROP	26.78	3.5	30.28	235.64	30.8	266.44	153166	20018.9	173184.9	650
GRASIM	23.7	18.5	42.2	170.94	133.42	304.36	162393	126751	289143.9	950
HAVELLS	19.57	3.5	23.07	128.18	22.92	151.1	128180	22921.5	151101.5	1000
HCLTECH	19.97	3.5	23.47	144.28	25.29	169.57	201992	35402.5	237394.5	1400
HDFC	22.86	3.5	26.36	404.81	61.98	466.79	121443	18592.9	140035.9	300
HDFCBANK	18.47	3.5	21.97	199.65	37.84	237.49	109807.5	20811.2	130618.7	550
HDFCLIFE	25.33	3.5	28.83	153.49	21.21	174.7	168839	23329.1	192168.1	1100
HEROMOTOCO	22.86	3.5	26.36	683.87	104.71	788.58	205161	31413.9	236574.9	300
HINDALCO	28.65	3.5	32.15	51.39	6.28	57.67	220977	26999.7	247976.7	4300
HINDPETRO	31.17	3.5	34.67	62.24	6.99	69.23	168048	18871.7	186919.7	2700
HINDUNILVR	17.18	3.5	20.68	372.17	75.81	447.98	111651	22743	134394	300
IBULHSGFIN	51.53	10.5	62.03	102.45	20.87	123.32	317595	64709.4	382304.4	3100
ICICIBANK	26.89	3.5	30.39	99.99	13.02	113.01	137486.3	17897.7	155383.9	1375
ICICIPRULI	30.79	3.5	34.29	135.8	15.44	151.24	203700		226852.5	1500
IDEA	63.77	8.75	72.52	7.11	0.98	8.09	995400	136588	1131988	140000
IDFCFIRSTB	36.71	10.5	47.21	11.38	3.26	14.64	216220	61845	278065	19000
IGL	20.99	3.5	24.49	84.18	14.04	98.22	115747.5		135045.6	1375
INDIGO	24.97	3.5	28.47	320.92	44.98	365.9	160460		182948.4	500
INDUSINDBK	42.93	8.75	51.68	263.1	53.63	316.73	210480	42903	253383	800
INFRATEL	33.19	3.5	36.69	67.21	7.09	74.3	188188	19845	208033	2800
INFY	20.53	3.5	24.03	194.21	33.12	227.33	233052		272792.4	1200
IOC	19	3.5	22.5	15.83	2.92	18.75			106849.4	5700
ITC	18.62	3.5	22.12	34.38	6.46	40.84	110016		130696.8	3200
JINDALSTEL	36.96	3.3 14	50.96	74.62	28.27	102.89	373100	141330	514430	
									232528.7	5000
JSWSTEEL HIPLEGOD	26.4	3.5	29.9	76.04	10.08	86.12				2700
JUBLFOOD	38.51	3.5	42.01	896.05	81.44	977.49			488746.6	500
KOTAKBANK	24.97	3.5	28.47	332.03	46.54	378.57			151429.2	400
L&TFH	31.78	10.5	42.28	20.13	6.65	26.78			182115.9	6800
LICHSGFIN	28.38	7	35.38	82.05	20.24	102.29	164100	40474	204574	2000
LT	19.73	3.5	23.23	181.09	32.13	213.22			117269.1	550
LUPIN	20.9	3.5	24.4	202.22	33.86	236.08			200667.2	850
M&M	26.66	3.5	30.16	164.25	21.56	185.81			260136.5	1400
M&MFIN	35.07	3.5	38.57	46.08	4.6	50.68			174538.5	3444
MANAPPURAM	33.24	3.5	36.74	52.49	5.53	58.02	314940	33159	348099	6000
MARICO	14.19	3.5	17.69	52.21	12.88	65.09			130176.5	2000
MARUTI	23.13	3.5	26.63	1670.52	252.76	1923.28			192328.1	100
MCDOWELL-N	20.74	5.25	25.99	113.84	28.82	142.66			178328.1	1250
MFSL	34.7	3.5	38.2	207.85	20.96	228.81			297457.2	1300
MGL	21.87	3.5	25.37	193	30.89	223.89			134331.5	600
MINDTREE	26.9	3.5	30.4	319.69	41.59	361.28	255752	33271	289023	800
MOTHERSUMI	34.86	3.5	38.36	39.27	3.94	43.21			302489.3	7000
MRF	16.78	3.5	20.28	9945.47	2073.93	12019.4	99454.7	20739.3	120194	10
MUTHOOTFIN	27.73	3.5	31.23	314.07	39.65	353.72	235552.5	29736	265288.5	750

NATIONALUM	24.06	8.75	32.81	8.42	3.06	11.48	143140	52062.5	195202.5	17000
NAUKRI	25.39	3.5	28.89	861.84	118.78	980.62	215460	29695.8	245155.8	250
NESTLEIND	17.71	3.5	21.21	2901.93	573.51	3475.44	145096.5	28675.5	173772	50
NIFTY	14.77	2	16.77	1693.31	229.34	1922.65	126998.3	17200.7	144198.9	75
NMDC	26.63	5.25	31.88	24.02	4.74	28.76	160934	31727.9	192661.9	6700
NTPC	20.49	3.5	23.99	18.51	3.16	21.67	105507	18024.8	123531.8	5700
ONGC	47.37	3.5	50.87	34.84	2.57	37.41	268268	19821.7	288089.7	7700
PAGEIND	21.2	3.5	24.7	3923.15	647.57	4570.72	117694.5	19427.1	137121.6	30
PEL	45.82	3.5	49.32	613.62	46.87	660.49	337491	25780.6	363271.6	550
PETRONET	23.73	3.5	27.23	56.2	8.29	64.49	168600	24869.3	193469.3	3000
PFC	24.94	3.5	28.44	23.04	3.23	26.27	142848	20050.8	162898.8	6200
PIDILITIND	18.56	3.5	22.06	276.62	52.17	328.79	138310	26084.6	164394.6	500
PNB	32.46	8.75	41.21	10.97	2.96	13.93	153580	41405	194985	14000
POWERGRID	16.79	3.5	20.29	29.47	6.14	35.61	117880	24577	142457	4000
PVR	38.4	5.25	43.65	479.98	65.63	545.61	195351.9	26709.4	222061.2	407
RAMCOCEM	19.06	3.5	22.56	134.4	24.68	159.08	114240	20976.7	135216.7	850
RBLBANK	39.07	14	53.07	71.61	25.66	97.27	186186	66721.2	252907.2	2600
RECLTD	23.46	3.5	26.96	25.25	3.77	29.02	151500	22606.5	174106.5	6000
RELIANCE	22.92	3.5	26.42	531.86	81.2	613.06	268589.3	41007.8	309597.1	505
SAIL	37.75	7	44.75	14.76	2.74	17.5	280440	52003	332443	19000
SBILIFE	23.03	3.5	26.53	199.7	30.35	230.05	149775	22764	172539	750
SBIN	31.55	3.5	35.05	64.2	7.12	71.32	192600	21367.5	213967.5	3000
SHREECEM	19.72	3.5	23.22	3854.22	684.04	4538.26	192711	34202.2	226913.2	50
SIEMENS	18.53	3.5	22.03	227.01	42.88	269.89	124855.5	23581.3	148436.8	550
SRF	24.1	3.5	27.6	1018.08	147.85	1165.93	254520	36962.2	291482.2	250
SRTRANSFIN	35.34	3.5	38.84	228.38	22.62	251	152329.5	15087.9	167417.3	667
SUNPHARMA	20.45	3.5	23.95	103.76	17.76	121.52	145264	24860.2	170124.2	1400
SUNTV	24.05	7	31.05	117.23	34.12	151.35	175845	51177	227022	1500
TATACHEM	19.32	14	33.32	56.72	41.11	97.83	113440	82222	195662	2000
TATACONSUM	25.12	3.5	28.62	138.26	19.26	157.52	373302	52012.8	425314.8	2700
TATAMOTORS	31.97	14	45.97	46.28	20.27	66.55	263796	115511	379306.5	5700
TATAPOWER	23.67	3.5	27.17	13.43	1.99	15.42	181305	26814.4	208119.4	13500
TATASTEEL	28.14	3.5	31.64	115.04	14.31	129.35	195568	24323.6	219891.6	1700
TCS	17.51	3.5	21.01	415.95	83.14	499.09	124785	24942.8	149727.8	300
TECHM	20.82	3.5	24.32	159.84	26.87	186.71	191808	32243.4	224051.4	1200
TITAN	22.02	3.5	25.52	257.32	40.89	298.21	192990	30670.5	223660.5	750
TORNTPHARM	20.64	3.5	24.14	586.74	99.52	686.26	293370	49759.5	343129.5	500
TORNTPOWER	18.66	3.5	22.16	60.78	11.4	72.18	182340	34209	216549	3000
TVSMOTOR	22.57	3.5	26.07	100.3	15.55	115.85	140420	21773.2	162193.2	1400
UBL	19.86	3.5	23.36	211.25	37.23	248.48	147875	26064.3	173939.3	700
ULTRACEMCO	25.35	3.5	28.85	990.34	136.72	1127.06	198068	27344.8	225412.8	200
UPL	26.76	3.5	30.26	134.05	17.54	151.59	174265	22795.5	197060.5	1300
VEDL	27.49	18.5	45.99	36.37	24.48	60.85	225494	151748	377242.1	6200
VOLTAS	19.78	3.5	23.28	130.28	23.05	153.33	130280	23049.3	153329.3	1000
WIPRO	19.62	3.5	23.12	57.72	10.3	68.02	184704	32956	217660	3200
ZEEL	38.35	3.5	41.85	83.93	7.66	91.59	251790	22979.3	274769.3	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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