

Friday, 16th July 2021

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SCRIP NAME	Span	MTM	Total	Snan	MTM	Total	Span	MTM	Total	Lot Size
SCRII NAME	%	%	%	Span	141 1 141	Total	Span	WIIWI	Total	Lut Size
AARTIIND	19.9	3.5	23.4	170.39	29.97	200.36	144831.5	25473.4	170304 9	850
ABFRL	21.73	3.5	25.23	48.81	7.86	56.67			147349.2	2600
ACC	15.33	3.5	18.83	325.55	74.34	399.89			199944.1	500
ADANIENT	28.53	3.5	32.03	403.2	49.47	452.67	403200	49469	452669	1000
ADANIPORTS	23.32	7.5	30.32	163.75	49.15	212.9				1250
ALKEM	14.79	3.5	18.29	494.11	116.95	611.06			122212.9	200
AMARAJABAT	17.1	8.75	25.85	124.61	63.76	188.37			188366.9	1000
AMBUJACEM	21.9	3.5	25.4	84.8	13.55	98.35	254400	40656	295056	3000
APLLTD	19.94	3.5	23.44	190.24	33.39	223.63			122995.5	550
APOLLOHOSP	20.66	3.5	24.16	779.66	132.06	911.72			227928.8	250
APOLLOTYRE	23.49	3.5	26.99	54.52	8.12	62.64			156604.4	2500
ASHOKLEY	28.78	3.5	32.28	37.1	4.51	41.61			187251.8	4500
ASIANPAINT	15.89	3.5	19.39	475.52	104.77	580.29			174087.2	300
AUBANK	26.26	3.5	29.76	329.17	43.88	373.05			186523.9	500
AUROPHARMA	29.79	3.5	33.29	285.61	33.56	319.17	185646.5		207461.5	650
AXISBANK	26.36	3.5	29.86	204.25	27.12	231.37			277641.6	1200
BAJAJ-AUTO	17.43	3.5	20.93	689.6	138.47	828.07			207017.6	250
BAJAJFINSV	25.3	3.5	28.8	3278.9	453.68		245917.5			75
BAJFINANCE	24.38	3.5	27.88	1498.65	215.13		187331.3			125
BALKRISIND	19.84	3.5	23.34	460.16	81.16	541.32			216527.2	400
BANDHANBNK	41.63	3.5	45.13	132.84	11.17	144.01			259215.3	1800
BANKBARODA	35.65	7	42.65	29.93	5.88	35.81			418936.1	11700
BANKNIFTY	16.54	2	18.54	5954.01	719.77		148850.3			25
BATAINDIA	16.22	3.5	19.72	256.55	55.35		141102.5		171544.5	550
BEL	22.76	3.5	26.26	41.09	6.32	47.41			180155.2	3800
BERGEPAINT	15.51	3.5	19.01	130.84	29.52	160.36			176400.7	1100
BHARATFORG	22.88	3.5	26.38	185.9	28.43	214.33	278850	42651	321501	1500
BHARTIARTL	21.31	3.5	24.81	112.43	18.47		208107.9			1851
BHEL	32.96		43.46	21.46	6.84	28.3			297102.8	10500
BIOCON	21.71	3.5	25.21	87.89	14.17	102.06			234733.4	2300
BOSCHLTD	18.94	3.5	22.44	2910.13	537.79		145506.5			50
BPCL	40.43	3.5	43.93	181.46	15.71	197.17			354902.4	1800
BRITANNIA	17.46	3.5	20.96	606.43	121.58	728.01			145601.6	200
CADILAHC	17.73	14	31.73	113.17	89.38	202.55			445601.2	2200
CANBK	26.03	14	40.03	39.28	21.13	60.41			326192.4	5400
CHOLAFIN	30.99	3.5	34.49	159.64	18.03	177.67			222087.8	1250
CIPLA	18.95	3.5	22.45	184.64	34.11	218.75			142184.7	650
COALINDIA	19.95	3.5	23.45	29.35	5.15	34.5			144893.7	4200
COFORGE	43.73	3.5	47.23	1995.33	159.72	2155.05			431009.5	200
COLPAL	14.22			249.3	61.34	310.64	87255	21470	108725	350
COLIAL	14.22	٥.٥	11.12	247.3	01.34	510.04	01233	214/0	100/23	330

CONCOR	30.09	3.5	33.59	202.22	23.52	225.74	316069.9	36767.2	352837 1	1563
COROMANDEL	16.77	3.5	20.27	147.77	30.85		92356.25			625
CUB	20.19	3.5	23.69	32.77	5.68	38.45			119196.6	3100
CUMMINSIND	18.66	3.5	22.16	163.39	30.65	194.04			116426.9	600
DABUR		3.5	17.75		20.44		104025	25550	129575	
DEEPAKNTR	14.25			83.22		103.66				1250
	24.9	3.5	28.4	483.91	68.03	551.94			275968.9	500
DIVISLAB	15.89	3.5	19.39	733.51	161.61	895.12			179024.5	200
DLF	25.81	3.5	29.31	83.57	11.33	94.9			313185.7	3300
DRREDDY	14.86	3.5	18.36	804.93	189.59		100616.3			125
EICHERMOT	19.28	3.5	22.78	515.48	93.6	609.08			213176.3	350
ESCORTS	23.76	3.5	27.26	286.41	42.19		157525.5			550
EXIDEIND	22.83	3.5	26.33	41.82	6.41	48.23			173628.9	3600
FEDERALBNK	25.52	3.5	29.02	22.66	3.11	25.77	226600	31080	257680	10000
GAIL	37.49	3.5	40.99	54.25	5.06	59.31			361818.5	6100
GLENMARK	36.46	3.5	39.96	239.76	23.02	262.78			302192.4	1150
GMRINFRA	31.37	3.5	34.87	9.74	1.09	10.83			243601.9	22500
GODREJCP	18.99	3.5	22.49	180.79	33.32	214.11	180790	33320	214110	1000
GODREJPROP	23.61	3.5	27.11	367.68	54.51	422.19	238992	35430.9	274422.9	650
GRANULES	24.85	8.75	33.6	92.09	32.43	124.52	142739.5			1550
GRASIM	21.59	3.5	25.09	337.58	54.73	392.31	160350.5	25999	186349.5	475
GUJGASLTD	20.16	3.5	23.66	137.11	23.81	160.92	171387.5	29756.6	201144.1	1250
HAVELLS	18.66	3.5	22.16	194.46	36.47	230.93	97230	18235.9	115465.9	500
HCLTECH	20.04	3.5	23.54	207.91	36.31	244.22	145537	25416.3	170953.3	700
HDFC	22.4	3.5	25.9	569.46	88.98	658.44	170838	26695.2	197533.2	300
HDFCAMC	17.68	3.5	21.18	547.73	108.44	656.17	109546	21688.8	131234.8	200
HDFCBANK	16.09	3.5	19.59	244.92	53.28	298.2	134706	29305.2	164011.2	550
HDFCLIFE	18.84	3.5	22.34	131.06	24.34	155.4	144166	26778.7	170944.7	1100
HEROMOTOCO	17.77	3.5	21.27	508.24	100.11	608.35	152472	30031.6	182503.6	300
HINDALCO	24.6	3.5	28.1	99.11	14.1	113.21	213086.5	30314.5	243401	2150
HINDPETRO	31.12	3.5	34.62	83.5	9.39	92.89	225450	25354.4	250804.4	2700
HINDUNILVR	14.2	3.5	17.7	343.48	84.68	428.16	103044	25405.3	128449.3	300
IBULHSGFIN	38.84	14	52.84	103.48	37.3	140.78	320788	115618	436405.6	3100
ICICIBANK	21.77	3.5	25.27	145.32	23.36	168.68	199815	32118.6	231933.6	1375
ICICIGI	18.42	3.5	21.92	285.58	54.26	339.84	121371.5	23061.5	144433	425
ICICIPRULI	30.81	3.5	34.31	192.58	21.88	214.46	288870	32817.8	321687.8	1500
IDEA	44.69	10.5	55.19	3.91	0.92	4.83	273700	64312.5	338012.5	70000
IDFCFIRSTB	43.43	3.5	46.93	23.32	1.88	25.2			239395.3	9500
IGL	19.42	3.5	22.92	109.21	19.68	128.89	150163.8	27058.3	177222	1375
INDHOTEL	22.68	3.5	26.18	34.07	5.26	39.33	132873	20509.1	153382.1	3900
INDIGO	24.6	3.5	28.1	450.17	64.04	514.21			257104.8	500
INDUSINDBK	48.23	3.5	51.73	510.36	37.03	547.39			492654.2	900
INDUSTOWER	25.41	3.5	28.91	59.72	8.23	67.95			190250.9	2800
INFY	15.53	3.5	19.03	245.74	55.39	301.13			180676.5	600
IOC	17.78	3.5	21.28	18.92	3.72	22.64	122980	24206	147186	6500
IRCTC	20.4	3.5	23.9	463.85	79.57		150751.3			325
ITC	18.31	3.5	21.81	37.92	7.25	45.17			144539.2	3200
JINDALSTEL	30.96	3.5	34.46	123.43	13.95	137.38			343456.9	2500
JSWSTEEL	22.72	3.5	26.22	159.53	24.57	184.1			248537.4	1350
JUBLFOOD	38.38	3.5	41.88	1195.8	109.06	1304.86			326215.4	250
KOTAKBANK	24.91	3.5	28.41	436.85	61.37	498.22			199289.7	400
L&TFH	25.97	3.5	29.47	24.75	3.34	28.09	220869	29766	250635	8924
LALPATHLAB	21.28	3.5	24.78	729.83	120.02	049.83	182457.5	50005.1	212402.0	250

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LICHSGFIN	27.04	3.5	30.54	127.28	16.47	143.75	254560	32949	287509	2000
LT	16.94	3.5	20.44	270.17	55.82	325.99	155347.8		187443.1	575
LTI	20.38	3.5	23.88	903.15	155.12	1058.27	135472.5	23267.7	158740.2	150
LTTS	23.76	3.5	27.26	822.75	121.22	943.97	164550		188794.2	200
LUPIN	18.62	3.5	22.12	215.91	40.58	256.49	183523.5	34496.6	218020.1	850
M&M	26.72	3.5	30.22	208.58	27.32	235.9		19124.7	165130.7	700
M&MFIN	28.59	3.5	32.09	46.09	5.64	51.73	184360	22568	206928	4000
MANAPPURAM	28.22	3.5	31.72	53.33	6.62	59.95	319980	39690	359670	6000
MARICO	14.21	3.5	17.71	76.08	18.74	94.82			189634.5	2000
MARUTI	22.84	3.5	26.34	1675.46	256.75	1932.21	167546	25674.8	193220.8	100
MCDOWELL-N	16.05	3.5	19.55	104.67	22.82	127.49	130837.5		159364.7	1250
METROPOLIS	22.78	3.5	26.28	641.59	98.56	740.15			148030.7	200
MFSL	28.68	3.5	32.18	304.78	37.2	341.98	198107		222286.8	650
MGL	21	3.5	24.5	244.43	40.74	285.17	146658		171103.1	600
MINDTREE	23.59	3.5	27.09	645.33	95.75	741.08		38300.5	296432.5	400
MOTHERSUMI	31.04	3.5	34.54	75.47	8.51	83.98	264145	29779.8	293924.8	3500
MPHASIS	20.55	3.5	24.05	491.21	83.65	574.86	159643.3		186828.4	325
MRF	15.84	3.5	19.34	12933.11	2858.09		129331.1	28580.9	157912	10
MUTHOOTFIN	23.96	3.5	27.46	376.45	55	431.45			323584.1	750
NAM-INDIA	23.24	3.5	26.74	92.5	13.93	106.43	148000		170293.6	1600
NATIONALUM	25.52	8.75	34.27	21.44	7.35	28.79	364480	124950	489430	17000
NAUKRI	23.54	3.5	27.04	1231.82	183.13		153977.5	22891.5	176869	125
NAVINFLUOR	24.27	3.5	27.77	936.77	135.12	1071.89	210773.3		241174.7	225
NESTLEIND	14.23	3.5	17.73	2509.09	617.03		125454.5	30851.5	156306	50
NIFTY	11.32	2	13.32	1804.17	318.75	2122.92		15937.3	106145.8	50
NMDC	23.61	14	37.61	41.29	24.49	65.78	276643		440699.2	6700
NTPC	20.52	3.5	24.02	24.72	4.22	28.94	140904		164933.8	5700
ONGC	47.5	3.5	51	55.57	4.1	59.67	427889		459420.5	7700
PAGEIND	19.04	3.5	22.54	6314.37	1160.91	7475.28	189431.1	34827.4	224258.5	30
PEL	45.85	3.5	49.35	1048.2	80.01	1128.21			310257.8	275
PETRONET	23.69	3.5	27.19	52.6	7.77	60.37	157800	23310	181110	3000
PFC	22	3.5	25.5	27.77	4.42	32.19	172174		199559.4	6200
PFIZER	16.54	3.5	20.04	936.95	198.28	1135.23	117118.8		141903.1	125
PIDILITIND	15.69	3.5	19.19	352.89	78.74	431.63			215814.8	500
PIIND	18.94	3.5	22.44	562.82	104.03	666.85			166711.3	250
PNB	32.52	8.75	41.27	13.14	3.54	16.68	210240	56560	266800	16000
POWERGRID	16.12	3.5	19.62	37.19	8.07	45.26	148760	32298	181058	4000
PVR	39.91	3.5	43.41	547.47	48.01		222820.3			407
RAMCOCEM	17.29	3.5	20.79	193.5	39.16	232.66			197762.3	850
RBLBANK	29.65	3.5	33.15	63.72	7.52	71.24			206600.4	2900
RECLTD	20.19	3.5	23.69	30.47	5.28	35.75			214519.5	6000
RELIANCE	18.6	3.5	22.1	388.44	73.09	461.53			115382.2	250
SAIL	36.19	8.75	44.94	45.67	11.04	56.71	433865		538768.8	9500
SBILIFE	23.94	3.5	27.44	252.29	36.88		189217.5			750
SBIN	31.64	3.5	35.14	136.76	15.13	151.89			227835.8	1500
SHREECEM	17.55	3.5	21.05	4999.86	996.85		124996.5			25
SIEMENS	17.02	3.5	20.52	347.31	71.43		95510.25			275
SRF	20.42	3.5	23.92	1569.08	268.88	1837.96			229745.3	125
SRTRANSFIN	29.43	3.5	32.93	430.54	51.21	481.75			192699.4	400
SUNPHARMA	20.47	3.5	23.97	140.2	23.97	164.17	196280		229840.1	1400
SUNTV	20.86	18.5	39.36	111.05	98.47	209.52	166575		314274.4	1500
TATACHEM	20.29	3.5	23.79	158.46	27.34	185.8	158460	27336.8	185796.8	1000

TATACONSUM	23.5	3.5	27	182.28	27.14	209.42	246078	36642.4	282720.4	1350
TATAMOTORS	28.06	10.5	38.56	87.27	32.66	119.93	248719.5	93081.7	341801.2	2850
TATAPOWER	22.55	8.75	31.3	28.16	10.93	39.09	190080	73769.1	263849.1	6750
TATASTEEL	28.2	3.5	31.7	354.63	44.01	398.64	301435.5	37406.2	338841.7	850
TCS	17.45	3.5	20.95	561.23	112.55	673.78	168369	33764.3	202133.3	300
TECHM	18.94	3.5	22.44	205.18	37.93	243.11	123108	22755.6	145863.6	600
TITAN	17.43	3.5	20.93	297.13	59.66	356.79	111423.8	22371.6	133795.3	375
TORNTPHARM	16.41	3.5	19.91	494.14	105.42	599.56	123535	26355	149890	250
TORNTPOWER	18.69	3.5	22.19	89.85	16.83	106.68	134775	25244.6	160019.6	1500
TRENT	21.92	3.5	25.42	198.34	31.67	230.01	143796.5	22958	166754.5	725
TVSMOTOR	19.73	3.5	23.23	120.28	21.33	141.61	168392	29868	198260	1400
UBL	18.72	3.5	22.22	262.55	49.08	311.63	183785	34356.4	218141.4	700
ULTRACEMCO	25.29	3.5	28.79	1824.21	252.46	2076.67	182421	25246.4	207667.4	100
UPL	23.32	3.5	26.82	196.02	29.42	225.44	254826	38240.5	293066.5	1300
VEDL	31.44	3.5	34.94	85.05	9.47	94.52	263655	29354.7	293009.7	3100
VOLTAS	17.47	3.5	20.97	182.85	36.64	219.49	91425	18319	109744	500
WIPRO	17.75	3.5	21.25	102.75	20.26	123.01	164400	32415.6	196815.6	1600
ZEEL	35.4	3.5	38.9	74.61	7.38	81.99	223830	22128.8	245958.8	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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