

Thursday, 20th Jan 2022

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SCRIP NAME	Span	MTM	Total	Span	MTM	Total	Span	MTM	Total	Lot Size	
SCRII NAME	%	%	%	Span	141 1141	Total	Span	141 1 141	Total	LUI SIZE	
AARTIIND	19.34	3.5	22.84	208.29	37.69	245.98	177046.5	32037.78	209084.3	850	
ABBOTINDIA	14.87	3.5	18.37	2541	598.02	3139.02	63525	14950.56	78475.56	25	
ABCAPITAL	22.97	3.5	26.47	29.95	4.56	34.51	131780		151861.6	4400	
ABFRL	22.17	3.5	25.67	69.72	11.01	80.73	181272		209891.5	2600	
ACC	14.7	3.5	18.2	328.63	78.25	406.88	82157.5	19562.81	101720.3	250	
ADANIENT	26.24	3.5	29.74	485.45	64.75	550.2	242725	32374.13	275099.1	500	
ADANIPORTS	20.24	18.5	39.19	154.37	138.02	292.39	192962.5	172524.1		1250	
ALKEM	14.16	3.5	17.66	497.58	123	620.58	99516		124116.8	200	
AMARAJABAT	14.87	5.25	20.12	96.31	34.01	130.32	96310		130322.1	1000	
AMBUJACEM	21.88	3.5	25.38	82.27	13.16	95.43	123405	19740	143145	1500	
APLLTD	18.13	3.5	21.63	143.68	27.74	171.42	100576		119993.5	700	
APOLLOHOSP	21.56	3.5	25.06	977.49	158.69	1136.18	122186.3	19836.03	142022.3	125	
APOLLOTYRE	20.52	3.5	24.02	47.99	8.18	56.17	119975		140436.9	2500	
ASHOKLEY	28.7	3.5	32.2	39.58	4.83	44.41	178110	21719.25		4500	
ASIANPAINT	14.61	3.5	18.11	481.07	115.24	596.31	72160.5	17285.89		150	
ASTRAL	20.94	3.5	24.44	502.69	84.01	586.7	138239.8	23102.41		275	
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ATUL	16.89	3.5	20.39	1703.14	353	2056.14	127735.5		154210.6		
AUBANK	24.5	3.5	28	309.8	44.25	354.05	154900		177024.4	500	
AUROPHARMA	29.77	3.5	33.27	200.23	23.54	223.77	150172.5		167825.6	750	
AXISBANK	21.13	3.5	24.63	154.73	25.63	180.36	185676	30758.7	216434.7	1200	
BAJAJ-AUTO	17.41	3.5	20.91	601.28	120.9	722.18	150320	30224.69	180544.7	250	
BAJAJFINSV	25.21	3.5	28.71	4571.82	634.75	5206.57	228591		260328.6	50	
BAJFINANCE	20.65	3.5	24.15	1570.29	266.11		196286.3		229549.8	125	
BALKRISIND	19.26	3.5	22.76	482.72	87.7	570.42	96544		114084.6	200	
BALRAMCHIN	26.61	3.5	30.11	119.28	15.69	134.97	190848		215947.2	1600	
BANDHANBNK	41.36	3.5	44.86	126.09	10.67	136.76	226962	19205.55	246167.6	1800	
BANKBARODA	33.87	3.5	37.37	32.58	3.37	35.95	381186	39393.9	420579.9	11700	
BANKNIFTY	13.74	2	15.74	5243.23	763.13	6006.36	131080.8	19078.28	150159	25	
BATAINDIA	16.22	3.5	19.72	330.19	71.25	401.44	181604.5	39185.3	220789.8	550	
BEL	20.37	3.5	23.87	42.58	7.32	49.9	161804	27797	189601	3800	
BERGEPAINT	15.17	3.5	18.67	113.56	26.2	139.76	124916	28824.95	153741	1100	
BHARATFORG	20.78	3.5	24.28	158.08	26.62	184.7	118560	19965.75	138525.8	750	
BHARTIARTL	21.33	3.5	24.83	150.5	24.69	175.19	142975	23459.54	166434.5	950	
BHEL	28.32	14	42.32	17.53	8.67	26.2	184065	90993	275058	10500	
BIOCON	19.8	3.5	23.3	72.93	12.89	85.82	167739	29652.18	197391.2	2300	
BOSCHLTD	18.83	3.5	22.33	3210.06	596.56	3806.62	160503	29828.14	190331.1	50	
BPCL	40.37	3.5	43.87	159.99	13.87	173.86	287982	24966.9	312948.9	1800	
BRITANNIA	17.44	3.5	20.94	626.26	125.69	751.95	125252		150390.4	200	
BSOFT	24.57	3.5	28.07	126.5	18.02	144.52	164450	23425.68		1300	
CADILAHC	16.76	10.5	27.26	71.24	44.64	115.88	78364	49099.05		1100	
CANBK	23.9	3.5	27.4	54.79	8.02	62.81	295866	43328.25		5400	
CANFINHOME	20.67	3.5	24.17	126.73	21.46	148.19	123561.8	20922.04		975	
CHAMBLFERT	24.21	3.5	27.71	116.99	16.91	133.9	175485	25368	200853	1500	
		2.0			- 0.7 1	-00.7	5 . 65			1000	

CHOLAFIN	25.51	3.5	29.01	156.55	21.48	178.03	195687.5	26849.38	222536.0	1250
CIPLA	18.94	3.5	22.44	169.78	31.37	201.15	110357		130745.6	650
COALINDIA	19.97	3.5	23.47	32.77	5.74	38.51	137634	24122.7	161756.7	4200
COFORGE	43.35	3.5	46.85	2349.99	189.75	2539.74	234999	18974.9	253973.9	100
COLPAL	14.22	3.5	17.72	206.01	50.7	256.71	72103.5	17744.74		350
CONCOR	30.09	3.5	33.59	200.01	23.58	226.3	162176	18862.2	181038.2	800
COROMANDEL	15.03	3.5	18.53	118.06	27.49	145.55	73787.5	17178.44		625
CROMPTON	16.62	3.5	20.12	72.75	15.32	88.07	80025		96876.45	1100
CUB	18.07	3.5	21.57	26.05	5.05	31.1	88570		105729.8	3400
CUMMINSIND	17.19	3.5	20.69	166.52	33.9	200.42	99912		120252.6	600
DABUR	14.22	3.5	17.72	80.92	19.91	100.83	101150		126041.6	1250
DALBHARAT	19.72	3.5	23.22	392.32		461.97	98080	17411.63	115491.6	250
DEEPAKNTR	23.52	3.5	27.02	605.3	69.65 90.08	695.38	151325	22520.75	173845.8	250
DELTACORP	26.88	14	40.88	79.02	41.16	120.18	181746	94668	276414	2300
DIVISLAB	15.89	3.5	19.39	713.16	157.08	870.24	71316	15708.35		100
DIXON	21.75	3.5	25.25	1144.98	184.29	1329.27	143122.5		166158.6	125
DLF	23.93	3.5	27.43	98.06	14.34	112.4	161799	23665.95	185465	1650
DRREDDY	14.21	3.5	17.71	666.8	164.29	831.09	83350	20536.25		125
EICHERMOT	19.24	3.5	22.74	525.14	95.52	620.66	183799		217231.7	350
ESCORTS	20.32	10.5	30.82	379.77	196.22	575.99	208873.5		316796.7	550
EXIDEIND	22.79	3.5	26.29	41.15	6.32	47.47	148140	22749.3	170889.3	3600
FEDERALBNK	25.52	3.5	29.02	25.25	3.46	28.71	252500		287132.5	10000
FSL	26.59	3.5	30.09	45.37	5.97	51.34	117962		133486.6	2600
GAIL	37.52	3.5	41.02	55.55	5.18	60.73	338855		370463.7	6100
GLENMARK	36.5	3.5	40	182.01	17.45	199.46	209311.5	20068.65		1150
GMRINFRA	23.83	3.5	27.33	10.52	1.55	12.07	236700	34768.13		22500
GNFC	24.42	3.5	27.92	119.59	17.14	136.73	155467		177750.6	1300
GODREJCP	19.04	3.5	22.54	178.66	32.84	211.5	89330	16418.5	105748.5	500
GODREJPROP	23.51	3.5	27.01	436.22	64.95	501.17	141771.5	21110.29		325
GRANULES	22.38	14	36.38	71.02	44.43	115.45	110081	68864.95	178946	1550
GRASIM	21.6	3.5	25.1	391.42	63.42	454.84	185924.5	30124.5	216049	475
GSPL	18.17	3.5	21.67	58.11	11.2	69.31	98787		117821.1	1700
GUJGASLTD	18.68	3.5	22.18	130.35	24.43	154.78	162937.5	30533.13	193470.6	1250
HAL	18.88	3.5	22.38	271.21	50.27	321.48	128824.8	23879.32		475
HAVELLS	17.28	3.5	20.78	227.05	45.98	273.03	113525	22991.5	136516.5	500
HCLTECH	20.07	3.5	23.57	239.68	41.79	281.47	167776	29255.45		700
HDFC	22.35	3.5	25.85	587.13	91.94	679.07		27582.45		300
HDFCAMC	15.3	3.5	18.8	366.79	83.92	450.71	73358	16783.2	90141.2	200
HDFCBANK	14.18	3.5	17.68	216.11	53.34	269.45	118860.5	29336.04	148196.5	550
HDFCLIFE	18.82	3.5	22.32	123.9	23.04	146.94	136290	25346.48	161636.5	1100
HEROMOTOCO	17.49	3.5	20.99	473.39	94.72	568.11	142017	28415.1	170432.1	300
HINDALCO	23.81	3.5	27.31	120.14	17.66	137.8	129150.5	18985.58	148136.1	1075
HINDCOPPER	30.55	3.5	34.05	39.76	4.56	44.32	170968	19587.58	190555.6	4300
HINDPETRO	31.23	3.5	34.73	101.34	11.36	112.7	273618	30660.53	304278.5	2700
HINDUNILVR	14.18	3.5	17.68	328.76	81.15	409.91	98628	24346.35	122974.4	300
HONAUT	16.62	3.5	20.12	7594.53	1599.53	9194.06	113918	23992.92	137910.9	15
IBULHSGFIN	33.51	8.75	42.26	73.4	19.17	92.57	227540	59417.31	286957.3	3100
ICICIBANK	18.37	3.5	21.87	149.09	28.41	177.5	204998.8	39065.47	244064.2	1375
ICICIGI	15.84	3.5	19.34	225.48	49.81	275.29	95829	21169.36	116998.4	425
ICICIPRULI	30.88	3.5	34.38	177.38	20.1	197.48	133035	15076.69	148111.7	750
IDEA	47.39	8.75	56.14	5.71	1.05	6.76	399700	73806.25	473506.3	70000
IDFC	27.12	3.5	30.62	17.63	2.28	19.91	176300	22750	199050	10000
IDFCFIRSTB	43.48	3.5	46.98	21.37	1.72	23.09	237207	19094.78		11100
IEX	24.11	3.5	27.61	62.8	9.12	71.92	235500	34184.06		3750
IGL	19.41	3.5	22.91	85.47	15.41			21194.25		1375

INDHOTEL	23.44	3.5	26.94	48.68	7.27	55.95	195791	29230.89	225021.0	4022
INDIACEM	24.74	7	31.74	58.99	16.69	75.68	171071	48405.35		2900
INDIAMART	24.19	3.5	27.69	1539.81	222.81		115485.8	16710.62		75
INDIGO	20.79	3.5	24.29	434.07	73.08	507.15	108517.5	18270.44		250
INDUSINDBK	26.15	3.5	29.65	234.36	31.37	265.73	210924	28233.45	239157.5	900
INDUSTOWER	31.54	3.5	35.04	85.39	9.48	94.87	239092	26533.5	265625.5	2800
INFY	14.19	3.5	17.69	265.73	65.52	331.25	79719		99376.05	300
IOC	17.76	3.5	21.26	22.26	4.39	26.65	144690	28517.13	173207.1	6500
IPCALAB	17.02	3.5	20.52	183.37	37.71	221.08	82516.5		99486.34	450
IRCTC	26.91	3.5	30.41	236.26	30.73	266.99	206727.5		233614.7	875
ITC	18.36	3.5	21.86	40.49	7.72	48.21	129568		154269.6	3200
JINDALSTEL	26.5	18.5	45	108.57	75.79	184.36	271425	189463.1	460888.1	2500
JKCEMENT	19.27	3.5	22.77	659.43	119.74	779.17	115400.3	20954.85	136355.1	175
JSWSTEEL	22.74	3.5	26.24	153.88	23.68	177.56	207738	31971.71	239709.7	1350
JUBLFOOD	38.43	3.5	41.93	1440.05	131.17	1571.22	180006.3	16395.75	196402	125
KOTAKBANK	24.93	3.5	28.43	475.46	66.76	542.22	190184		216886.9	400
L&TFH	22.42	3.3 7	29.42	17.63	5.51		157330.1		206461.2	8924
LALPATHLAB	19.88	3.5	23.38	649.59	114.35	763.94	81198.75		95492.75	125
LAURUSLABS	22.01	3.5	25.51	109.99	17.49	127.48	98991	15738.98	114730	900
			32.29							
LICHSGFIN	27.04	5.25		100.45	19.5	119.95	200900	39007.5	239907.5	2000
LT	15.64	3.5	19.14 23.74	316.94	70.91	387.85	182240.5	40773.25	223013.8 239434.5	575
LTT	20.24	3.5		1360.85	235.38	1596.23	204127.5	35307.04		150
LTTS	22.03	3.5	25.53	1117.22	177.51	1294.73	223444		258945.9	200
LUPIN	18.53	3.5	22.03	178.22	33.66	211.88	151487		180097.6	850
M&M	26.74	3.5	30.24	239.08	31.3	270.38	167356	21906.68		700
M&MFIN	24.53	3.5	28.03	39.36	5.62	44.98	157440	22463	179903	4000
MANAPPURAM	28.14	3.5	31.64	46.47	5.78	52.25	139410	17340.75		3000
MARICO	14.22	3.5	17.72	70.37	17.32	87.69	70370	17316.25	87686.25	1000
MARUTI	22.83	3.5	26.33	1837.01	281.64	2118.65	183701	28164.15	211865.2	100
MCDOWELL-N	16.66	3.5	20.16	154.32	32.43	186.75	192900	40536.56		1250
MCX	20.66	3.5	24.16	326.78	55.35	382.13	114373	19373.38		350
METROPOLIS	22.08	3.5	25.58	616.55	97.74	714.29	123310		142858.6	200
MFSL	24.3	3.5	27.8	242.08	34.87	276.95	157352		180017.8	650
MGL	20.99	3.5	24.49	181.89	30.32	212.21	109134		127327.4	600
MINDTREE	23.54	3.5	27.04	997.6	148.31	1145.91	199520	29662.5	229182.5	200
MOTHERSUMI	24.58	3.5	28.08	45.47	6.48	51.95	159145		181807.5	3500
MPHASIS	19.69	3.5	23.19	610.32	108.48	718.8	106806	18983.52		175
MRF	15.72	3.5	19.22	12063.86		14749.38	120638.6	26855.19		10
MUTHOOTFIN	23.98	3.5	27.48	353.86	51.66	405.52		19371.84		375
NAM-INDIA	19.67	3.5	23.17	70.63	12.57	83.2	113008	20104	133112	1600
NATIONALUM	28.08	14	42.08	30.75	15.33	46.08	261375	130305	391680	8500
NAUKRI	21.33	3.5	24.83	1074.37	176.29	1250.66	134296.3	22036.22		125
NAVINFLUOR	22.51	3.5	26.01	897.92	139.64	1037.56		31419.68		225
NBCC	24.92	3.5	28.42	12.62	1.77	14.39	151440	21273	172713	12000
NESTLEIND	14.16	3.5	17.66	2695.08	666	3361.08	67377	16649.94		25
NIFTY	9.66	2	11.66	1736.56	359.48	2096.04	86828		104802.1	50
NMDC	22.01	3.5	25.51	31.25	4.97	36.22	209375	33299	242674	6700
NTPC	20.5	3.5	24	27.68	4.73	32.41	157776	26942.48		5700
OBEROIRLTY	24.85	3.5	28.35	236.18	33.27	269.45	165326	23288.48		700
OFSS	16.11	3.5	19.61	646.15	140.37	786.52	80768.75	17546.16	98314.91	125
ONGC	47.72	3.5	51.22	80.89	5.93	86.82	622853	45680.25		7700
PAGEIND	18.48	3.5	21.98	8042.52	1523.31	9565.83		45699.31		30
PEL	45.96	3.5	49.46	1182.58	90.05	1272.63	325209.5	24763.68	349973.2	275
PERSISTENT	19.66	3.5	23.16	837.04	148.98	986.02	125556	22346.63	147902.6	150
PETRONET	23.7	3.5	27.2	51.91	7.67	59.58	155730	23000.25	178730.3	3000

PFC	21.99	3.5	25.49	27.49	4.38	31.87	170438	27125	197563	6200
PFIZER	15.46	3.5	18.96	735.68	166.58	902.26	91960	20823.03	112783	125
PIDILITIND	15.63	3.5	19.13	419.28	93.89	513.17	104820		128292.8	250
PIIND	19.23	3.5	22.73	518.57	94.39	612.96	129642.5	23597.44	153239.9	250
PNB	32.43	10.5	42.93	13.02	4.22	17.24	208320	67452	275772	16000
POLYCAB	18.73	3.5	22.23	499.04	93.26	592.3	149712	27979.35	177691.4	300
POWERGRID	15.07	3.5	18.57	30.97	7.19	38.16	165163	38357.6	203520.6	5333
PVR	22.96	8.75	31.71	362.5	138.15	500.65	147537.5	56226.8	203764.3	407
RAIN	26.81	3.5	30.31	61.69	8.05	69.74	154225	20133.75	174358.8	2500
RAMCOCEM	17.33	3.5	20.83	167.16	33.75	200.91	142086	28687.93	170773.9	850
RBLBANK	30.09	8.75	38.84	45.57	13.25	58.82	132153	38430.44	170583.4	2900
RECLTD	18.64	3.5	22.14	25.74	4.83	30.57	154440	29001	183441	6000
RELIANCE	18.63	3.5	22.13	470.16	88.32	558.48	117540	22078.88	139618.9	250
SAIL	37.72	8.75	46.47	39.7	9.21	48.91	188575	43744.53	232319.5	4750
SBICARD	17.14	3.5	20.64	149.7	30.56	180.26	74850	15281	90131	500
SBILIFE	23.9	3.5	27.4	298.91	43.77	342.68	224182.5	32825.63	257008.1	750
SBIN	31.62	3.5	35.12	163.32	18.08	181.4	244980	27118.88	272098.9	1500
SHREECEM	15.2	3.5	18.7	4026.15	926.84	4952.99	100653.8	23170.96	123824.7	25
SIEMENS	17.12	3.5	20.62	406.43	83.09	489.52	111768.3	22849.27	134617.5	275
SRF	20.36	3.5	23.86	522.54	89.83	612.37	195952.5	33685.97	229638.5	375
SRTRANSFIN	25.08	3.5	28.58	300.88	41.99	342.87	120352	16795.8	137147.8	400
STAR	24.15	8.75	32.9	102.17	37.03	139.2	91953	33323.06	125276.1	900
SUNPHARMA	20.44	3.5	23.94	172.03	29.45	201.48	120421	20616.75	141037.8	700
SUNTV	18.47	18.5	36.97	94.68	94.85	189.53	142020	142274.3	284294.3	1500
SYNGENE	16.55	3.5	20.05	98.7	20.87	119.57	83895	17736.95	101632	850
TATACHEM	20.51	3.5	24.01	208.17	35.53	243.7	208170	35526.75	243696.8	1000
TATACOMM	20.62	3.5	24.12	315.16	53.49	368.65	126064	21397.6	147461.6	400
TATACONSUM	23.56	3.5	27.06	169.29	25.14	194.43	114270.8	16972.2	131243	675
TATAMOTORS	26.74	3.5	30.24	139.31	18.24	157.55	397033.5	51974.74	449008.2	2850
TATAPOWER	24.77	7	31.77	61.8	17.47	79.27	417150	117888.8	535038.8	6750
TATASTEEL	28.16	3.5	31.66	341.36	42.43	383.79	145078	18030.73	163108.7	425
TCS	17.46	3.5	20.96	685.65	137.46	823.11	102847.5	20618.33	123465.8	150
TECHM	18.41	3.5	21.91	307.89	58.54	366.43	184734	35123.55	219857.6	600
TITAN	17.03	3.5	20.53	442.3	90.91	533.21	165862.5	34090.22	199952.7	375
TORNTPHARM	15.21	3.5	18.71	488.16	112.34	600.5	122040	28085.31	150125.3	250
TORNTPOWER	18.64	3.5	22.14	105.44	19.8	125.24	158160	29704.5	187864.5	1500
TRENT	19.79	3.5	23.29	231.82	41	272.82	168069.5	29723.01	197792.5	725
TVSMOTOR	17.82	3.5	21.32	114.12	22.42	136.54	159768	31382.05	191150.1	1400
UBL	18.72	3.5	22.22	303.07	56.67	359.74	106074.5	19832.75	125907.3	350
ULTRACEMCO	25.29	3.5	28.79	1885.35	260.96	2146.31	188535	26096	214631	100
UPL	19.43	3.5	22.93	158.49	28.55	187.04	206037	37114.35	243151.4	1300
VEDL	25.72	3.5	29.22	83.83	11.41	95.24	259873	35365.58	295238.6	3100
VOLTAS	16.17	3.5	19.67	203.32	44.02	247.34	101660		123670.6	500
WHIRLPOOL	17.97	3.5	21.47	329.24	64.13	393.37	82310	16032.63		250
WIPRO	15.91	3.5	19.41	99.01	21.79	120.8	79208	17428.6	96636.6	800
ZEEL	41.51	3.5	45.01	131.88	11.12	143	395640	33358.5	428998.5	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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