

Monday, 22th Nov 2021

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CCDID NA ME	Span	MTM	Total	Cman	мтм	Total	Cman	MTM	Total	I of Cino	
SCRIP NAME	%	%	%	Span	MTM	Total	Span	MTM	Total	Lot Size	
AARTIIND	19.58	3.5	23.08	190.35	34.03	224.38	161797.5	28925.93	100723 4	850	
ABBOTINDIA	15.69	3.5	19.19	3078.92	686.79	3765.71	76973	17169.82		25	
ABFRL	22.26	3.5	25.76	63.37	9.96	73.33	164762		190665.2	2600	
ACC	14.61	3.5	18.11	357.39	85.6	442.99	89347.5		110747.8	250	
ADANIENT	26.26	3.5	29.76	444.25	59.2	503.45	222125		251725.4	500	
ADANIPORTS	21.28	7	28.28	154.49	50.82	205.31	193112.5	63520.63	256633.1	1250	
ALKEM	14.2	3.5	17.7	495.27	122.09	617.36	99054		123471.1	200	
AMARAJABAT	15.49	8.75	24.24	100.06	56.52	156.58	100060		156576.3	1000	
AMBUJACEM	21.91	3.5	25.41	87.93	14.05	101.98	131895		152965.9	1500	
APLLTD	18.75	3.5	22.25	142.79	26.65	169.44	78534.5	14659.84		550	
APOLLOHOSP	22.22	3.5	25.72	1243.85	195.95	1439.8	155481.3	24493.66	179974.9	125	
APOLLOTYRE	21.32	3.5	24.82	47.76	7.84	55.6	119400	19604.38	139004.4	2500	
ASHOKLEY	28.74	3.5	32.24	40.12	4.89	45.01	180540	21987	202527	4500	
ASIANPAINT	15.19	3.5	18.69	490.59	113.02	603.61	73588.5	16952.25		150	
ASTRAL	21.98	3.5	25.48	505.9	80.55	586.45	139122.5	22150.49	161273	275	
ATUL	17.24	3.5	20.74	1500.97	304.79	1805.76	112572.8	22859.03	135431.8	75	
AUBANK	24.54	3.5	28.04	298.02	42.5	340.52	149010		170260.3	500	
AUROPHARMA	29.82	3.5	33.32	190.89	22.41	213.3	124078.5	14563.41	138641.9	650	
AXISBANK	21.15	3.5	24.65	149.72	24.78	174.5	179664	29733.9	209397.9	1200	
BAJAJ-AUTO	17.5	3.5	24.03	620.32	124.07	744.39	155080	31018.31	186098.3	250	
BAJAJFINSV	25.29	3.5	28.79	4529.84	626.93	5156.77	339738	47019.39	386757.4	75	
BAJFINANCE	21.28	3.5	24.78	1592.43	261.86	1854.29	199053.8		231785.8	125	
BALKRISIND	19.27	3.5	22.77	445.25	80.89	526.14	89050		105228.1	200	
BANKBARODA	41.45	3.5	44.95	126.79	10.7	137.49	228222	19268.55	247490.6	1800	
BANKBARODA	33.88	7	40.88	32.69	6.76	39.45	382473	79033.5	461506.5	11700	
BANKNIFTY	14.26	2	16.26	5433.63	762.11		135840.8		154893.6	25	
BATAINDIA	15.96	3.5	19.46	342.83	75.16	417.99	188556.5	41340.34		550	
BEL	21	3.5	24.5	43.95	7.32	51.27	167010	27830.25	194840.3	3800	
BERGEPAINT	15.11	3.5	18.61	119.52	27.68	147.2	131472		161915.9	1100	
BHARATFORG	21.77	3.5	25.27	169.2	27.2	196.4	126900		147298.9	750	
BHARTIARTL	21.32	3.5	24.82	152.7	25.07	177.77	287992.2	47273.06		1886	
BHEL	29.55	8.75	38.3	18.32	5.43	23.75	192360		249322.5	10500	
BIOCON	20.1	3.5	23.6	73.69	12.83	86.52	169487	29515.33		2300	
BOSCHLTD	18.9	3.5	22.4	3361.38	622.48	3983.86	168069	31123.93		50	
BPCL	40.48	3.5	43.98	164.35	14.21	178.56	295830	25578	321408	1800	
BRITANNIA	17.46	3.5	20.96	625.26	125.35	750.61	125052		150121.8	200	
BSOFT	24.47	3.5	27.97	115.02	16.45	131.47	149526	21385	170911	1300	
CADILAHC	16.76	3.5	20.26	77.76	16.23	93.99		17858.23	103394.2	1100	
CANBK	24.75	3.5	28.25	54.46	7.7	62.16	294084	41580	335664	5400	
CANFINHOME	21.38	3.5	24.88	137.97	22.59		134520.8		156545	975	
CHAMBLFERT	23.88	3.5	27.38	87.2	12.78	99.98	130800	19173	149973	1500	
CHOLAFIN	26.16	3.5	29.66	162.07	21.68			27100.94		1250	
CIPLA	18.9	3.5	22.4	169.05	31.3	200.35	109882.5	20346.46	130229	650	

COALDIDIA	10.07	2.5	22.47	20.66	<i>r</i> 27	26.02	120772	22564.5	1512265	4200
COALINDIA	19.97	3.5	23.47	30.66	5.37	36.03	128772		151336.5	4200
COFORGE	43.92	3.5	47.42	2420.14	192.86	2613	242014		261300.1	100
COLPAL	14.22	3.5	17.72	210.09	51.69	261.78	73531.5	18092.64		350
CONCOR	30.2	3.5	33.7	197.23	22.86	220.09	308270.5	35730.57		1563
COROMANDEL	15.93	3.5	19.43	125.89	27.66	153.55	78681.25	17286.72		625
CROMPTON	17.46	3.5	20.96	78.71	15.78	94.49	86581	17357.73	103938.7	1100
CUB	18.63	3.5	22.13	29.04	5.46	34.5	90024		106939.2	3100
CUMMINSIND	17.65	3.5	21.15	161.43	32.01	193.44	96858	19205.55	116063.6	600
DABUR	14.23	3.5	17.73	86.59	21.29	107.88	108237.5	26613.13	134850.6	1250
DALBHARAT	19.93	3.5	23.43	402.01	70.6	472.61	100502.5	17648.75	118151.3	250
DEEPAKNTR	24.55	3.5	28.05	562.91	80.24	643.15	140727.5	20058.94	160786.4	250
DELTACORP	26.08	5.25	31.33	76.28	15.35	91.63	175444	35313.34	210757.3	2300
DIVISLAB	15.92	3.5	19.42	761.15	167.38	928.53	76115	16737.7	92852.7	100
DIXON	22.55	3.5	26.05	1214.8	188.54	1403.34	151850	23567.69	175417.7	125
DLF	24.75	3.5	28.25	102.91	14.55	117.46	169801.5	24009.56	193811.1	1650
DRREDDY	14.36	3.5	17.86	672.54	163.95	836.49	84067.5	20493.81	104561.3	125
EICHERMOT	19.3	3.5	22.8	502.6	91.12	593.72	175910	31893.49		350
ESCORTS	21.16	14	35.16	381.16	252.2	633.36	209638	138711.7		550
EXIDEIND	22.86	3.5	26.36	40.24	6.16	46.4	144864		167046.3	3600
FEDERALBNK	25.54	3.5	29.04	24.25	3.32	27.57	242500		275732.5	10000
FSL	27.39	3.5	30.89	47.55	6.08	53.63	123630		139427.6	2600
GAIL	37.46	3.5	40.96	52.9	4.94	57.84	322690		352836.2	6100
GLENMARK	36.55	3.5	40.05	176.26		193.14	202699		222111.6	1150
					16.88					
GMRINFRA	31.52	3.5	35.02	12.37	1.37	13.74	278325		309234.4	22500
GODREJCP	19.02	3.5	22.52	175.13	32.23	207.36	87565	16114.88		500
GODREJPROP	24.31	3.5	27.81	530.38	76.37	606.75	172373.5		197194.3	325
GRANULES	21.97	7	28.97	67.18	21.41	88.59	104129	33184.73		1550
GRASIM	21.65	3.5	25.15	384.28	62.12	446.4	182533	29505.22		475
GSPL	18.74	3.5	22.24	57.88	10.81	68.69	98396		116769.6	1700
GUJGASLTD	19.24	3.5	22.74	123.06	22.38	145.44	153825	27980.31	181805.3	1250
HAL	19.7	3.5	23.2	270.05	47.97	318.02	128273.8	22784.56	151058.3	475
HAVELLS	18.19	3.5	21.69	249.85	48.06	297.91	124925		148956.9	500
HCLTECH	19.93	3.5	23.43	223.77	39.3	263.07	156639		184146.4	700
HDFC	22.4	3.5	25.9	655.17	102.37	757.54	196551	30711.45	227262.5	300
HDFCAMC	15.96	3.5	19.46	415.74	91.19	506.93	83148	18238.15	101386.2	200
HDFCBANK	14.18	3.5	17.68	218.97	54.05	273.02	120433.5	29725.85	150159.4	550
HDFCLIFE	18.83	3.5	22.33	132.98	24.71	157.69	146278	27184.85	173462.9	1100
HEROMOTOCO	17.53	3.5	21.03	470.52	93.93	564.45	141156	28178.85	169334.9	300
HINDALCO	23.8	3.5	27.3	105.02	15.45	120.47	112896.5	16603.91	129500.4	1075
HINDPETRO	31.14	3.5	34.64	101.08	11.36	112.44	272916	30679.43	303595.4	2700
HINDUNILVR	14.23	3.5	17.73	341.28	83.95	425.23	102384	25184.78	127568.8	300
IBULHSGFIN	34.5	7	41.5	74.66	15.15	89.81	231446		278404.8	3100
ICICIBANK	19.54	3.5	23.04	149.49	26.78	176.27		36818.03		1375
ICICIGI	16.57	3.5	20.07	250.37	52.89		106407.3	22478.36		425
ICICIPRULI	30.86	3.5	34.36	197.79	22.43		148342.5	16823.63		750
IDEA	46	14	60	4.6	1.4	6	322000	98000	420000	70000
IDFCFIRSTB	43.53	3.5	47.03	21.2	1.7	22.9	201400	16192.75		9500
IEX	23.96	3.5	27.46	188.41	27.52	215.93		34400.63		1250
IGL		3.5	22.97	95.45						
	19.47				17.16			23595.69		1375
INDHOTEL	22.82	3.5	26.32	48.15	7.39		193659.3	29702.47		4022
INDIACEM	23.88	3.5	27.38	48.05	7.04	55.09		20426.88		2900
INDIAMART	25.59	3.5	29.09	1948.74	266.55	2215.29		19991.48	166147	75
INDIGO	20.66	3.5	24.16	466.38	79.01	545.39	116595	19753.13		250
INDUSINDBK	27.86	3.5	31.36	281.47	35.37	316.84	253323	31829.18		900
INDUSTOWER	31.41	3.5	34.91	89.68	9.99	99.67	251104	27979	279083	2800

INFY	14.2	3.5	17.7	253.11	62.4	315.51	75933	18719.4	94652.4	300
IOC	17.78	3.5	21.28	23	4.53	27.53	149500	29427.13	178927.1	6500
IPCALAB	18.35	3.5	21.85	374.02	71.34	445.36	84154.5	16050.83	100205.3	225
IRCTC	28.51	5.25	33.76	253.64	46.71	300.35	412165	75906.8	488071.8	1625
ITC	18.33	3.5	21.83	43.62	8.33	51.95	139584	26656	166240	3200
JINDALSTEL	27.54	18.5	46.04	101.8	68.39	170.19	254500	170986.3	425486.3	2500
JKCEMENT	18.95	3.5	22.45	661.99	122.29	784.28	115848.3	21400.14	137248.4	175
JSWSTEEL	22.8	3.5	26.3	148.3	22.76	171.06	200205	30731.4	230936.4	1350
JUBLFOOD	38.47	3.5	41.97	1467.92	133.54	1601.46	183490	16692.81	200182.8	125
KOTAKBANK	24.86	3.5	28.36	504.83	71.06	575.89	201932	28424.2	230356.2	400
L&TFH	23.24	5.25	28.49	18.92	4.27	23.19	168842.1	38136.71	206978.8	8924
LALPATHLAB	20.06	3.5	23.56	723.22	126.16	849.38	90402.5	15769.91	106172.4	125
LAURUSLABS	23.02	3.5	26.52	110.93	16.86	127.79	99837	15178.28	115015.3	900
LICHSGFIN	27.02	3.5	30.52	109.8	14.22	124.02	219600	28444.5	248044.5	2000
LT	15.64	3.5	19.14	297.35	66.56	363.91	170976.3	38272.72	209249	575
LTI	21.11	3.5	24.61	1507.94	250.01	1757.95	226191		263691.8	150
LTTS	22.13	3.5	25.63	1245.96	197.06	1443.02	249192	39411.05	288603.1	200
LUPIN	18.53	3.5	22.03	166.85	31.51	198.36	141822.5		168609.4	850
M&M	26.68	3.5	30.18	246.78	32.37	279.15	172746	22661.28		700
M&MFIN	25.75	3.5	29.25	45.35	6.16	51.51	181400	24654	206054	4000
MANAPPURAM	28.33	3.5	31.83	51.99	6.42	58.41	155970		175237.5	3000
MARICO	14.18	3.5	17.68	77.07	19.02	96.09	77070	19017.25	96087.25	1000
MARUTI	22.87	3.5	26.37	1859.29	284.58	2143.87	185929	28458.15		100
MCDOWELL-N	16.89	3.5	20.39	155.63	32.25	187.88	194537.5	40317.81		1250
MCX	20.98	3.5	24.48	380.77	63.52	444.29	133269.5		155500.8	350
METROPOLIS	22.56	3.5	26.06	711.72	110.43	822.15	142344		164429.4	200
MFSL	24.35	3.5	27.85	230.98	33.2	264.18	150137	21578.38		650
MGL	20.99	3.5	24.49	202.73	33.8	236.53	121638	20282.85	141920.9	600
MINDTREE	23.64	3.5	27.14	1141.91	169.09	1311	228382		262200.4	200
MOTHERSUMI	25.04	3.5	28.51	59.46	8.32	67.78	208110	29118.25	237228.3	3500
MPHASIS	20.05	3.5	23.55	668.65	116.69	785.34	217311.3	37925.39	255236.6	325
MRF	15.73	3.5	19.23	12204.63	2715.01	14919.64	122046.3	27150.06		10
MUTHOOTFIN	23.93	3.5	27.43	384.35	56.2	440.55	144131.3	21076.78	165208	375
NAM-INDIA	20.53	3.5	24.03	82.9	14.13	97.03	132640		155255.6	1600
NATIONALUM	29.43	8.75	38.18	27.33	8.12	35.45	232305	69057.19	301362.2	8500
NAUKRI	21.93	3.5	25.43	1422.88	227.05	1649.93	177860		206241.5	125
NAVINFLUOR	22.87	3.5	26.37	810.73	124.05			27910.58		225
NESTLEIND	14.23	3.5	17.73	2760.29	678.87	3439.16	69007.25	16971.63		25
NIFTY	9.82	2.3	11.82	1747.15	355.86	2103.01	87357.5		105150.4	50
NMDC	23.12	8.75	31.87	31.44	11.9	43.34	210648	79730	290378	6700
NTPC	20.52	3.5	24.02	27.77	4.74	32.51	158289	27002.33		5700
OBEROIRLTY	25.74	3.5	29.24	237.95	32.35	270.3	166565	22646.58		700
OFSS	16.97	3.5	20.47	742.39	153.07		92798.75	19134.28	111933	125
ONGC	49.15	3.5	52.65	73.28	5.22	78.5	564256	40182.45		7700
	18.49	3.5	21.99	7519.72				42710.01		30
PAGEIND PEL	45.85	3.5	49.35	1173.37	1423.67 89.58		322676.8			
								24633.74		275
PERSISTENT	19.97	3.5	23.47	833.16	145.99	979.15	124974	21898.01	146872	150
PETRONET	23.8	3.5	27.3	53.58	7.88	61.46	160740		184375.5	3000
PFC	22.45	3.5	25.95	28.56	4.45	33.01	177072		204674.4	6200
PFIZER	15.22	3.5	18.72	773.54	177.84	951.38	96692.5	22229.81		125
PIDILITIND	15.68	3.5	19.18	382.39	85.35	467.74		21336.44		250
PIIND	20.02	3.5	23.52	575.43	100.59	676.02	143857.5	25148.38		250
PNB	32.49	8.75	41.24	13.55	3.65	17.2	216800	58380	275180	16000
POLYCAB	18.51	3.5	22.01	461.43	87.23	548.66	138429		164597.1	300
POWERGRID	15.49	3.5	18.99	29.85	6.74	36.59	159190.1	35968.42	195158.5	5333

PVR	21.96	3.5	25.46	371.94	59.28	431.22	151379.6	24126.76	175506.3	407
RAMCOCEM	17.32	3.5	20.82	174.45	35.25	209.7	148282.5	29965.69	178248.2	850
RBLBANK	27.73	3.5	31.23	56.46	7.13	63.59	163734	20665.4	184399.4	2900
RECLTD	19.06	3.5	22.56	25.93	4.76	30.69	155580	28570.5	184150.5	6000
RELIANCE	18.59	3.5	22.09	460.9	86.76	547.66	115225	21689.94	136914.9	250
SAIL	37.85	8.75	46.6	41.9	9.69	51.59	199025	46009.69	245034.7	4750
SBICARD	17.46	3.5	20.96	179.96	36.08	216.04	89980	18039.88	108019.9	500
SBILIFE	23.93	3.5	27.43	282.94	41.38	324.32	212205	31038	243243	750
SBIN	31.62	3.5	35.12	159.44	17.65	177.09	239160	26475.75	265635.8	1500
SHREECEM	15.96	3.5	19.46	4350.6	954.21	5304.81	108765	23855.13	132620.1	25
SIEMENS	17.05	3.5	20.55	394.84	81.07	475.91	108581	22293.43	130874.4	275
SRF	20.4	3.5	23.9	446.89	76.66	523.55	279306.3	47911.72	327218	625
SRTRANSFIN	26.01	3.5	29.51	417.03	56.12	473.15	166812	22446.2	189258.2	400
STAR	24.8	3.5	28.3	123.23	17.39	140.62	83180.25	11736.9	94917.15	675
SUNPHARMA	20.5	3.5	24	162.13	27.68	189.81	113491	19377.05	132868.1	700
SUNTV	19.79	18.5	38.29	106.24	99.3	205.54	159360	148948.1	308308.1	1500
SYNGENE	16.77	3.5	20.27	101.45	21.17	122.62	86232.5	17995.78	104228.3	850
TATACHEM	21.31	3.5	24.81	197.34	32.42	229.76	197340	32418.75	229758.8	1000
TATACONSUM	23.57	3.5	27.07	196.17	29.13	225.3	132414.8	19663.09	152077.8	675
TATAMOTORS	28.18	3.5	31.68	143.64	17.84	161.48	409374	50837.59	460211.6	2850
TATAPOWER	26.04	5.25	31.29	61.66	12.43	74.09	416205	83916	500121	6750
TATASTEEL	28.14	3.5	31.64	334.71	41.63	376.34	142251.8	17690.84	159942.6	425
TCS	17.47	3.5	20.97	608.42	121.88	730.3	91263	18281.29	109544.3	150
TECHM	18.38	3.5	21.88	288.85	55.01	343.86	173310	33005.7	206315.7	600
TITAN	17.3	3.5	20.8	428.92	86.79	515.71	160845	32546.06	193391.1	375
TORNTPHARM	15.4	3.5	18.9	429.88	97.69	527.57	107470	24423.44	131893.4	250
TORNTPOWER	18.66	3.5	22.16	98.45	18.46	116.91	147675	27693.75	175368.8	1500
TRENT	20.74	3.5	24.24	236.29	39.87	276.16	171310.3	28908.47	200218.7	725
TVSMOTOR	18.44	3.5	21.94	133.88	25.4	159.28	187432	35566.65	222998.7	1400
UBL	18.74	3.5	22.24	305.8	57.11	362.91	107030	19990.16	127020.2	350
ULTRACEMCO	25.29	3.5	28.79	1968.88	272.5	2241.38	196888	27249.78	224137.8	100
UPL	20.4	3.5	23.9	151.59	26.01	177.6	197067	33817.88	230884.9	1300
VEDL	26.26	18.5	44.76	81.48	57.41	138.89	252588	177957.1	430545.1	3100
VOLTAS	16.89	3.5	20.39	208.91	43.29	252.2	104455	21644.88	126099.9	500
WHIRLPOOL	18.06	3.5	21.56	411.37	79.74	491.11	102842.5	19936	122778.5	250
WIPRO	16.17	3.5	19.67	105.36	22.8	128.16	84288	18242	102530	800
ZEEL	41.48	3.5	44.98	130.22	10.99	141.21	390660	32959.5	423619.5	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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