

Thursday, 23rd July 2020

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	Span	MTM	Total							
SCRIP NAME	%	%	%	Span	MTM	Total	Span	MTM	Total	Lot Size
ACC	18.52	3.5	22.02	255.14	48.21	303.35			151677.1	500
ADANIENT	27.44	18.5	45.94	46.48	31.34	77.82	185920	125356	311276	4000
ADANIPORTS	31.44	3.5	34.94	98.43	10.96	109.39	246075		273466.9	2500
AMARAJABAT	22.5	3.5	26	157.5	24.5	182	157500		182003.5	1000
AMBUJACEM	21.89	3.5	25.39	44.1	7.05	51.15	132300		153457.5	3000
APOLLOHOSP	24.84	3.5	28.34	369.16	52.01	421.17	184580	26005	210585	500
APOLLOTYRE	23.18	3.5	26.68	25.45	3.84	29.29	127250	19215	146465	5000
ASHOKLEY	33.29	10.5	43.79	17.23	5.43	22.66	155070	48903.8	203973.8	9000
ASIANPAINT	18.41	3.5	21.91	312.87	59.49	372.36	93861	17847.9	111708.9	300
AUROPHARMA	31.85	3.5	35.35	262.71	28.87	291.58	341523	37528.4	379051.4	1300
AXISBANK	34	3.5	37.5	163.15	16.79	179.94	195780	20153.7	215933.7	1200
BAJAJ-AUTO	20.64	3.5	24.14	615.53	104.39	719.92	153882.5	26096.9	179979.4	250
BAJAJFINSV	30.76	3.5	34.26	1954.9	222.43	2177.33	244362.5	27803.6	272166.1	125
BAJFINANCE	33.62	3.5	37.12	1087.36	113.19	1200.55	271840	28298.4	300138.4	250
BALKRISIND	25.98	3.5	29.48	328.17	44.2	372.37	262536	35362.6	297898.6	800
BANDHANBNK	42.94	3.5	46.44	147.9	12.05	159.95	266220	21697.2	287917.2	1800
BANKBARODA	32.17	10.5	42.67	15.7	5.12	20.82	128740		170756.8	8200
BANKNIFTY	21.26	2	23.26	4849.22	456.08	5305.3			132632.4	25
BATAINDIA	22.16	3.5	25.66	286.55	45.27		157602.5		182499.5	550
BEL	26.95	3.5	30.45	26.45	3.44	29.89	201020	26107.9	227127.9	7600
BERGEPAINT	20.8	3.5	24.3	108.01	18.18	126.19	118811	19995	138806	1100
BHARATFORG	30.13	3.5	33.63	116.69	13.56	130.25	175035		195368.3	1500
BHARTIARTL	22.43	3.5	25.93	127.94	19.97	147.91	236816.9		273773.5	1851
BHEL	32.12	14	46.12	12.22	5.33	17.55	256620	111867	368487	21000
BIOCON	32.12	3.5	35.71	138.92	15.09	154.01	319516		354231.6	2300
BOSCHLTD	22.52	3.5	26.02	2997.96	466	3463.96	149898	23299.9	173197.9	50
BPCL	40.42	3.5	43.92	182.84	15.83	198.67	329112	28494.9	357606.9	1800
BRITANNIA	22.55	3.5	26.05	861.22	133.68	994.9	172244	26735.8	198979.8	200
CADILAHC	19.67	3.5	23.17	72.35	12.87	85.22	159170		187494.5	2200
									197484.4	
CANBK	29.88	8.75	38.63	30.55	8.95	39.5				5000
CHOLAFIN	30.21	18.5	48.71	93.05	56.98	150.03	130270	79772	210042	1400
CHOLAFIN	38.37	3.5	41.87	84.92	7.75	92.67			231663.8	2500
CIPLA	19.31	3.5	22.81	128.17	23.23	151.4			196814.8	1300
COALINDIA	20.41	3.5	23.91	27.46	4.71	32.17			119026.2	3700
COLPAL	19.16	3.5	22.66	267.26	48.83	316.09			221259.5	700
CONCOR	30.19	3.5	33.69	136.44	15.82		213255.7			1563
CUMMINSIND	19.39	3.5	22.89	75.96	13.71	89.67			107603.4	1200
DABUR	15.17	3.5	18.67	73.18	16.89	90.07			112586.6	1250
DIVISLAB	17.63	3.5	21.13	399.68	79.35	479.03			191612.1	400
DLF	30.11	10.5	40.61	43.07	15.02	58.09			191697.8	3300
DRREDDY	16.5	3.5	20	672.25	142.6	814.85	168062.5			250
EICHERMOT	24.86	3.5	28.36	4940.92	695.64	5636.56	172932.2	24347.4	197279.6	35
EQUITAS	37.75	8.75	46.5	21.63	5.01	26.64	164388	38104.5	202492.5	7600

ESCORTS	29.35	8.75	38.1	353.28	105.33	458.61	388608	115861	504468.9	1100
EXIDEIND	22.79	3.5	26.29	36.29	5.57	41.86	130644	20065.5	150709.5	3600
FEDERALBNK	31.01	3.5	34.51	17.63	1.99	19.62	149855	16912.9	166767.9	8500
GAIL	37.41	3.5	40.91	38.29	3.58	41.87	233569	21851.7	255420.7	6100
GLENMARK	30.66	10.5	41.16	127.3	43.6	170.9	292790	100271	393060.8	2300
GMRINFRA	23.55	10.5	37.55	4.91	2.92	7.83	220950	131355	352305	45000
GODREJCP	20.44	3.5	23.94	141.78	24.28	166.06	141780	24283	166063	1000
GODREJPROP	28.26	3.5	31.76	250.92	31.07	281.99	163098	20196.3	183294.3	650
GRASIM	24.06	18.5	42.56	145.26	111.68	256.94	137997	106100	244097.3	950
HAVELLS	20.44	3.5	23.94	119.64	20.49	140.13	119640	20490.8	140130.8	1000
HCLTECH	20.97	3.5	24.47	136.37	22.76	159.13	190918	31864.7	222782.7	1400
HDFC	24.45	3.5	27.95	460.13	65.86	525.99	138039	19756.8	157795.8	300
HDFCBANK	19.52	3.5	23.02	219.05	39.28	258.33	120477.5	21604.3	142081.8	550
HDFCLIFE	27.3	3.5	30.8	166.38	21.33	187.71	183018	23460	206478	1100
HEROMOTOCO	24.12	3.5	27.62	664.11	96.37	760.48	199233	28912.3	228145.3	300
HINDALCO	30	3.5	33.5	48.08	5.61	53.69	206744			4300
HINDPETRO	31.15	3.5	34.65	71.31	8.01	79.32	192537	21631.1		2700
HINDUNILVR	18.66	3.5	22.16	418.19	78.44	496.63	125457		148988.6	300
IBULHSGFIN	55.18	10.5	65.68	121.45	23.11	144.56	376495		448137.6	3100
ICICIBANK	28.53	3.5	32.03	108.88	13.36	122.24	149710	18366.9	168076.9	1375
ICICIPRULI	32.78	3.5	36.28	144.82	15.46	160.28	217230	23191.9	240421.9	1500
IDEA	65.61	14	79.61	5.61	1.2	6.81	785400	167580	952980	140000
IDFCFIRSTB	41.97	5.25	47.22	11.31	1.41	12.72	214890	26882.6	241772.6	19000
IGL	21.96	3.5	25.46	89.47	14.26	103.73	123021.3	19610.9	142632.2	1375
INDIGO	24.6	3.5	28.1	238.17	33.88	272.05	119085	16941.8	136026.8	500
INDUSINDBK	43.9	10.5	54.4	225.7	53.99	279.69	180560	43188.6	223748.6	800
INFRATEL	34.32	3.5	37.82	68.9	7.03	75.93	192920	19673.5	212593.5	2800
INFY	21.98	3.5	25.48	202.59	32.26	234.85	243108	38707.2	281815.2	1200
IOC	20.01	3.5	23.51	18.44	3.23	21.67	105108	18383.9	123491.9	5700
ITC	19.94	3.5	23.44	39.28	6.9	46.18	125696	22064	147760	3200
JINDALSTEL	38.91	10.5	49.41	67.7	18.27	85.97	338500	91350	429850	5000
JSWSTEEL	31.55	3.5	35.05	65.31	7.25	72.56	176337	19561.5	195898.5	2700
JUBLFOOD	38.35	3.5	41.85	654.33	59.72	714.05	327165	29858.5	357023.5	500
JUSTDIAL	34.01	8.75	42.76	125.99	32.41	158.4	176386	45380.1	221766.1	1400
KOTAKBANK	25.09	3.5	28.59	334.98	46.74	381.72		18694.9	152686.9	400
L&TFH	33.57	8.75	42.32	21.13	5.51	26.64		37455.3	181139.3	6800
LICHSGFIN	28.93	3.5	32.43	78.63	9.51	88.14			176282.5	2000
LT	20.8	3.5	24.3	191.88	32.28	224.16			123288.3	550
LUPIN	20.13	3.5	23.63	171.75	29.87	201.62				850
M&M	26.76	3.5	30.26	158.28	20.7	178.98			250575.5	1400
M&MFIN	38.01	10.5	48.51	56.98	15.74	72.72			250446	3444
MANAPPURAM	34.83	3.5	38.33	60.59	6.09	66.68			400069.5	6000
MARICO	14.73	3.5	18.23	51.63	12.27	63.9	103260	24542	127802	2000
MARUTI	24.69	3.5	28.19		210.46	1695.12			169511.7	100
MCDOWELL-N				1484.66						
	21.77	3.5	25.27	129.85	20.88	150.73	162312.5		188407.2	1250
MFSL	36.62	3.5	40.12	207.9	19.87	227.77	270270			1300
MGL	22.21	3.5	25.71	223.13	35.16	258.29			154971.5	600
MINDTREE	28.79	3.5	32.29	292.58	35.56	328.14			262514.8	800
MOTHERSUMI	36.88	3.5	40.38	35.35	3.35	38.7			270933.3	7000
MRF	17.71	3.5	21.21	11436.1	2259.58	13695.68			136956.8	10
MUTHOOTFIN	29.15	3.5	32.65	383.63	46.06		287722.5			750
NATIONALUM	24.76	10.5	35.26	8.42	3.57	11.99	143140	60690	203830	17000
NAUKRI	26.32	3.5	29.82	842.15	111.99		210537.5			250
NCC	37.93	10.5	48.43	12.12	3.35	15.47			324969.8	21000
NESTLEIND	19.08	3.5	22.58	3268.05	599.47	3867.52	163402.5	29973.4	193375.9	50

NIFTY	15.85	2	17.85	1761.47	222.21	1983.68	132110.3	16665.8	148776.1	75
NIITTECH	43.3	3.5	46.8	715.89	57.87	773.76	268458.8	21699.6	290158.3	375
NMDC	28.49	3.5	31.99	24.19	2.97	27.16	162073	19909.1	181982.1	6700
NTPC	20.5	3.5	24	18.56	3.17	21.73	105792	18064.7	123856.7	5700
ONGC	47.36	3.5	50.86	39.24	2.9	42.14	302148	22328.1	324476.1	7700
PAGEIND	21.89	3.5	25.39	4202.78	671.85	4874.63	126083.4	20155.6	146239	30
PEL	46.02	3.5	49.52	685.67	52.15	737.82	377118.5	28680.6	405799.1	550
PETRONET	23.71	3.5	27.21	60.6	8.94	69.54	181800	26832.8	208632.8	3000
PFC	25.8	3.5	29.3	21.94	2.98	24.92	136028	18455.9	154483.9	6200
PIDILITIND	19.66	3.5	23.16	272.46	48.5	320.96	136230	24250.6	160480.6	500
PNB	32.51	8.75	41.26	11.15	3	14.15	156100	42017.5	198117.5	14000
POWERGRID	17.61	3.5	21.11	31.67	6.29	37.96	126680	25172	151852	4000
PVR	40.1	3.5	43.6	443.17	38.68	481.85	180370.2	15743.6	196113.8	407
RAMCOCEM	19.63	3.5	23.13	134.28	23.94	158.22	114138	20346	134484	850
RBLBANK	41.01	8.75	49.76	71.5	15.26	86.76	185900	39664.6	225564.6	2600
RECLTD	24.41	3.5	27.91	26.35	3.78	30.13	158100	22669.5	180769.5	6000
RELIANCE	23.67	3.5	27.17	474.17	70.11	544.28	239455.9	35406.6	274862.4	505
SAIL	31.26	14	45.26	11.02	4.94	15.96	209380	93765	303145	19000
SBILIFE	24.52	3.5	28.02	211.38	30.18	241.56	158535	22631.4	181166.4	750
SBIN	31.65	3.5	35.15	60.81	6.73	67.54	182430	20175.8	202605.8	3000
SHREECEM	20.61	3.5	24.11	4547.46	772.1	5319.56	227373	38604.8	265977.8	50
SIEMENS	19.5	3.5	23	228.87	41.08	269.95	125878.5	22596.6	148475.1	550
SRF	25.26	3.5	28.76	965.01	133.72	1098.73	241252.5	33428.9	274681.4	250
SRTRANSFIN	37	3.5	40.5	257.77	24.38	282.15	171932.6	16263.3	188195.9	667
SUNPHARMA	20.72	3.5	24.22	98.6	16.66	115.26	138040	23319.1	161359.1	1400
SUNTV	24.9	8.75	33.65	94.67	33.26	127.93	142005	49894.7	191899.7	1500
TATACHEM	19.9	3.5	23.4	60.52	10.65	71.17	121040	21290.5	142330.5	2000
TATACONSUM	25.89	3.5	29.39	105.68	14.29	119.97	285336	38579.6	323915.6	2700
TATAMOTORS	32.97	10.5	43.47	34.75	11.07	45.82	198075	63081.9	261156.9	5700
TATAPOWER	23.94	3.5	27.44	12.02	1.76	13.78	162270	23719.5	185989.5	13500
TATASTEEL	28.18	3.5	31.68	98.81	12.27	111.08	167977	20866.7	188843.7	1700
TCS	18.56	3.5	22.06	408.07	76.96	485.03	122421	23088.5	145509.5	300
TECHM	21.98	3.5	25.48	135.06	21.5	156.56	162072	25804.8	187876.8	1200
TITAN	22.99	3.5	26.49	243.75	37.1	280.85	182812.5	27826.3	210638.8	750
TORNTPHARM	20.81	3.5	24.31	488.77	82.2	570.97	244385	41098.8	285483.8	500
TORNTPOWER	18.77	3.5	22.27	60.13	11.21	71.34	180390	33642	214032	3000
TVSMOTOR	23.92	3.5	27.42	93.97	13.75	107.72	131558	19249.7	150807.7	1400
UBL	20.15	3.5	23.65	199.7	34.69	234.39	139790	24283.2	164073.2	700
UJJIVAN	33.88	3.5	37.38	85.83	8.87	94.7	188826	19504.1	208330.1	2200
ULTRACEMCO	25.42	3.5	28.92	979.75	134.87	1114.62	195950	26974.5	222924.5	200
UPL	28.19	3.5	31.69	130.22	16.17	146.39	169286	21021	190307	1300
VEDL	29.51	14	43.51	33.15	15.73	48.88	205530	97519.8	303049.8	6200
VOLTAS	20.84	3.5	24.34	124.15	20.85	145	124150		144999.5	1000
WIPRO	20.92	3.5	24.42	55.81	9.34	65.15	178592	29881.6	208473.6	3200
ZEEL	39.45	3.5	42.95	62.29	5.53	67.82	186870	16579.5	203449.5	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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