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CODIDALAME	Span	MTM	Total	C.	3.6773.6	7D 4 1	C.	3.6753.6	70.41	T 4 C!	
SCRIP NAME	%	%	%	Span	MTM	Total	Span	MTM	Total	Lot Size	
ACC	17.01	3.5	20.51	268.98	55.35	324.33	134490	27675.4	162165.4	500	
ADANIENT	28.17	18.5	46.67	131.07	86.09	217.16	262140	172180		2000	
ADANIPORTS	31.43	3.5	34.93	148.47	16.53	165	371175	41335	412510	2500	
AMARAJABAT	20.06	3.5	23.56	189.5	33.07	222.57	189500	33068	222568	1000	
AMBUJACEM	21.9	3.5	25.4	52.05	8.32	60.37	156150	24953.3	181103.3	3000	
APOLLOHOSP	23.1	3.5	26.6	564.13	85.46	649.59	282065	42728	324793	500	
APOLLOTYRE	23.68	3.5	27.18	42.26	6.25	48.51	211300	31237.5	242537.5	5000	
ASHOKLEY	30.55	3.5	34.05	29.14	3.34	32.48	262260	30051	292311	9000	
ASIANPAINT	17.02	3.5	20.52	450.7	92.66	543.36	135210	27797.2	163007.2	300	
AUROPHARMA	27.27	18.5	45.77	242.52	164.52	407.04	157638	106938	264576.3	650	
AXISBANK	29.08	3.5	32.58	172.92	20.81	193.73	207504	24971.1	232475.1	1200	
BAJAJ-AUTO	17.82	3.5	21.32	591.12	116.13	707.25	147780	29032.5	176812.5	250	
BAJAJFINSV	26.48	3.5	29.98	2396.34	316.76	2713.1	299542.5	39594.4	339136.9	125	
BAJFINANCE	28.84	3.5	32.34	1472.7	178.7	1651.4	368175	44675.3	412850.3	250	
BALKRISIND	22.68	3.5	26.18	355.13	54.81	409.94	142052	21924	163976	400	
BANDHANBNK	41.41	3.5	44.91	165.71	14.01	179.72	298278	25209.5	323487.5	1800	
BANKBARODA	39.11	3.5	42.61	23.76	2.13	25.89	194832	17435.3	212267.3	8200	
BANKNIFTY	18.91	2	20.91	5656.77	598.17	6254.94	141419.3	14954.3	156373.5	25	
BATAINDIA	19.64	3.5	23.14	311.5	55.52	367.02	171325	30538.2	201863.2	550	
BEL	24.73	3.5	28.23	28.64	4.05	32.69	217664	30802.8	248466.8	7600	
BERGEPAINT	17.64	3.5	21.14	129.52	25.7	155.22	142472	28264.8	170736.8	1100	
BHARATFORG	26.64	3.5	30.14	143.89	18.91	162.8	215835	28360.5	244195.5	1500	
BHARTIARTL	21.31	3.5	24.81	108.45	17.82	126.27	200741	32975.6	233716.5	1851	
BHEL	34.6	8.75	43.35	11.8	2.98	14.78	247800	62658.8	310458.8	21000	
BIOCON	27.23	3.5	30.73	131.98	16.96	148.94	303554	39018.4	342572.4	2300	
BOSCHLTD	21.57	3.5	25.07	2739.67	444.54	3184.21	136983.5	22227.2	159210.7	50	
BPCL	40.41	3.5	43.91	151.87	13.15	165.02			297044.6	1800	
BRITANNIA	18.71	3.5	22.21	681.13	127.42	808.55	136226		161709.5	200	
CADILAHC	19.23	3.5	22.73	91.65	16.68	108.33	201630		238324.4	2200	
CANBK	28.92	8.75	37.67	35.05	10.61	45.66	175250	53025	228275	5000	
CHOLAFIN	33.44	3.5	36.94	125.75	13.16	138.91			347283.8	2500	
CIPLA	18.94	3.5	22.44	156.28	28.88	185.16			240708.3	1300	
COALINDIA	19.91	3.5	23.41	27	4.75	31.75	99900		117460.2	3700	
COFORGE	43.31	3.5	46.81	1143.57	92.42	1235.99				375	
COLPAL	16.61	3.5	20.11	261.37	55.07	316.44	182959		221506.1	700	
CONCOR	30.19	3.5	33.69	118.33	13.72	132.05			206388.7	1563	
CUMMINSIND	18.61	3.5	22.11	109.18	20.53	129.71			155657.4	1200	
DABUR	14.17	3.5	17.67	72.59	17.93	90.52			113146.3	1250	
DIVISLAB	18.55	3.5	22.05	686.45	129.48	815.93			163186.9	200	
DLF	28.06	3.5	31.56	64.38	8.03	72.41			238949.7	3300	
DRREDDY	16.47	3.5	19.97	860.56	182.82	1043.38	107570		130422.6	125	
EICHERMOT	22.16	3.5	25.66	543.62	85.88	629.5	190267		220324.8	350	
ESCORTS	26.03	3.5	29.53	330.05	44.38	374.43	181527.5			550	
LUCURIU	20.03	3.3	47.55	330.03	<del></del>	317.73	101321.3	2 <del>77</del> 10.7	203730.4	330	

EVIDEIND	22.79	2.5	26.29	40.41	6.50	49.02	150676	22461.2	176127.2	2600
EXIDEIND EEDERAL DNIK	22.78	3.5 3.5	26.28	42.41	6.52	48.93			176137.2	3600 8500
FEDERALBNK	28.14		31.64	18.12	2.25	20.37	154020 270779	19159	173179	
GAIL GLENMARK	37.4	3.5 3.5	40.9 39.93	44.39 180.91	4.15 17.38	48.54 198.29	208046.5	25342.5 19986.1	296121.5 228032.6	6100 1150
GMRINFRA	36.43 24.13	3.5	27.63	6.31	0.92	7.23	141975	20593.1	162568.1	22500
GODREJCP	24.13 18.94	3.5	22.44	135.8	25.09	160.89	135800	25089.8	160889.8	1000
GODREJPROP	27.5	3.5	31	379.4	48.29	427.69	246610	31385.9	277995.9	650
GRASIM	21.48	18.5	39.98	194.3	167.31	361.61	184585	158948	343533.3	950
HAVELLS	18.42	3.5	21.92	165.28	31.41	196.69	165280	31407.3 22656.4	196687.3	1000
HCLTECH	19.94	3.5	23.44	184.35	32.37	216.72	129045		151701.4	700
HDFC	22.34	3.5	25.84	538.34	84.34	622.68	161502		186804.4	300
HDFCBANK	17.6	3.5	21.1 25.77	242.62	48.25	290.87	133441		159977.1	550
HDFCLIFE	22.27	3.5	24.37	144.52	22.71	167.23	158972		183952.7 222727.4	1100
HEROMOTOCO	20.87	3.5		635.79	106.63	742.42	190737		312115.5	300
HINDALCO	27.13	3.5	30.63	64.29	8.3	72.59	276447			4300
HINDPETRO	31.25	3.5	34.75	65.7	7.36	73.06	177390		197258.6	2700
HINDUNILVR	15.59	3.5	19.09	369.9	83.06	452.96	110970		135888.1	300
IBULHSGFIN	46.04	3.5	49.54	93.8	7.13	100.93	290780	22106.9	312886.9	3100
ICICIBANK	25.31	3.5	28.81	127.58	17.64	145.22	175422.5		199679.9	1375
ICICIGI	22.09	3.5	25.59	323.19	51.21	374.4			159117.9	425
ICICIPRULI	30.84	3.5	34.34	149.83	17	166.83	224745	25504.5		1500
IDEA	55.75	8.75	64.5	5.91	0.93	6.84	413700	64925	478625	70000
IDFCFIRSTB	43.65	3.5	47.15	15.67	1.26	16.93	297730		321603.5	19000
IGL	20.48	3.5	23.98	100.26	17.13	117.39	137857.5		161412.3	1375
INDIGO	24.67	3.5	28.17	407.97	57.88	465.85	203985	28938	232923	500
INDUSINDBK	48.11	3.5	51.61	413.49	30.08	443.57	330792	24063.2		800
INDUSTOWER	31.42	3.5	34.92	74.79	8.33	83.12	209412		232740.9	2800
INFY	19.01	3.5	22.51	238.29	43.86	282.15	142974		169291.2	600
IOC	18.25	3.5	21.75	16.13	3.09	19.22			109576.8	5700
ITC	18.32	3.5	21.82	38.17	7.29	45.46	122144		145473.6	3200
JINDALSTEL	34.24	18.5	52.74	90.21	48.74	138.95	451050		694741.3	5000
JSWSTEEL	24.01	3.5	27.51	88.33	12.88	101.21	238491	34766.6	273257.6	2700
JUBLFOOD	38.39	3.5	41.89	1060.5	96.68	1157.18	265125	24168.8	289293.8	250
KOTAKBANK	24.94	3.5	28.44	479.13	67.25	546.38	191652	26901	218553	400
L&TFH	29.83	3.5	33.33	26.73	3.14	29.87	181764	21324.8	203088.8	6800
LICHSGFIN	26.96	3.5	30.46	96.64	12.54	109.18	193280	25088	218368	2000
LT	18.88	3.5	22.38	239.7	44.43	284.13			156273.8	550
LUPIN	19.89	3.5	23.39	192.21	33.83	226.04			192131.9	850
M&M	26.69	3.5	30.19	190.16	24.93	215.09			301131.6	1400
M&MFIN	32.51	3.5	36.01	56.77	6.11	62.88			216562.2	3444
MANAPPURAM	29.8	3.5	33.3	49.26	5.79	55.05	295560	34713	330273	6000
MARICO	14.18	3.5	17.68	57.68	14.24	71.92	115360	28476	143836	2000
MARUTI	22.89	3.5	26.39	1707.05	260.97	1968.02	170705		196802.4	100
MCDOWELL-N	19.07	3.5	22.57	107.48	19.73	127.21	134350		159014.1	1250
MFSL	30.04	3.5	33.54	205.46	23.93	229.39			298213.2	1300
MGL	21.02	3.5	24.52	222.28	37.02	259.3			155579.7	600
MINDTREE	25.48	3.5	28.98	407.96	56.04	464	326368	44835	371203	800
MOTHERSUMI	31.85	3.5	35.35	48.36	5.31	53.67			375723.3	7000
MRF	16.45	3.5	19.95	12531.59	2667.04	15198.63	125315.9			10
MUTHOOTFIN	25.57	3.5	29.07	305.62	41.83	347.45		31375.3	260590.3	750
NATIONALUM	23.81	3.5	27.31	9.81	1.44	11.25	166770	24514	191284	17000
NAUKRI	23.79	3.5	27.29	1112.3	163.63	1275.93	278075		318982.6	250
NESTLEIND	16.85	3.5	20.35	3157.24	655.66	3812.9			190645.1	50
NIFTY	13.28	2	15.28	1808.21	272.25	2080.46	135615.8		156034.4	75
NMDC	28.36	3.5	31.86	31.81	3.93	35.74	213127	26299.2	239426.2	6700

NTPC	20.47	3.5	23.97	20.23	3.46	23.69	115311	19720.6	135031.6	5700
ONGC	47.41	3.5	50.91	43.14	3.19	46.33	332178	24524.5	356702.5	7700
PAGEIND	20.54	3.5	24.04	5693.03	970.04	6663.07	170790.9	29101.1	199892	30
PEL	45.79	3.5	49.29	655.19	50.08	705.27	360354.5	27541.9	387896.4	550
PETRONET	23.69	3.5	27.19	59.2	8.75	67.95	177600	26239.5	203839.5	3000
PFC	23.17	3.5	26.67	26.34	3.98	30.32	163308	24672.9	187980.9	6200
PIDILITIND	17.18	3.5	20.68	298.43	60.81	359.24	149215	30403.6	179618.6	500
PNB	32.45	14	46.45	10.35	4.47	14.82	144900	62524	207424	14000
POWERGRID	16.07	3.5	19.57	30.56	6.66	37.22	122240	26628	148868	4000
PVR	40.79	3.5	44.29	524.49	45.01	569.5	213467.4	18317.7	231785.1	407
RAMCOCEM	18.1	3.5	21.6	143.54	27.76	171.3	122009	23597.7	145606.7	850
RBLBANK	35.6	3.5	39.1	78.49	7.72	86.21	204074	20061	224135	2600
RECLTD	22.39	3.5	25.89	29.64	4.63	34.27	177840	27804	205644	6000
RELIANCE	21.02	3.5	24.52	409.33	68.17	477.5	206711.7	34423.8	241135.5	505
SAIL	37.65	7	44.65	22.4	4.17	26.57	425600	79135	504735	19000
SBILIFE	20.13	3.5	23.63	172.57	30	202.57	129427.5	22501.5	151929	750
SBIN	31.56	3.5	35.06	83.26	9.23	92.49	249780	27699	277479	3000
SHREECEM	18.43	3.5	21.93	4422.33	839.67	5262	221116.5	41983.5	263100	50
SIEMENS	17.88	3.5	21.38	277.68	54.36	332.04	152724	29896.2	182620.2	550
SRF	22.28	3.5	25.78	1235.55	194.08	1429.63	154443.8	24259.8	178703.6	125
SRTRANSFIN	33.07	3.5	36.57	319.78	33.84	353.62	213293.3	22572.3	235865.5	667
SUNPHARMA	20.46	3.5	23.96	117.86	20.16	138.02	165004	28224	193228	1400
SUNTV	22.62	18.5	41.12	110.86	90.65	201.51	166290	135975	302265	1500
TATACHEM	20.04	3.5	23.54	95.35	16.65	112	190700	33302.5	224002.5	2000
TATACONSUM	23.51	3.5	27.01	142.75	21.25	164	192712.5	28692.6	221405.1	1350
TATAMOTORS	29.94	3.5	33.44	50.76	5.93	56.69	289332	33825.2	323157.2	5700
TATAPOWER	23.34	3.5	26.84	17.33	2.6	19.93	233955	35083.1	269038.1	13500
TATASTEEL	28.18	3.5	31.68	175.34	21.78	197.12	298078	37026.9	335104.9	1700
TCS	17.49	3.5	20.99	509.33	101.9	611.23	152799	30570.8	183369.8	300
TECHM	19.83	3.5	23.33	188.6	33.29	221.89	226320	39942	266262	1200
TITAN	20.15	3.5	23.65	301.48	52.38	353.86	226110	39284.4	265394.4	750
TORNTPHARM	19.41	3.5	22.91	543.49	98.01	641.5	135872.5	24503.1	160375.6	250
TORNTPOWER	18.7	3.5	22.2	60.89	11.4	72.29	182670	34188	216858	3000
TVSMOTOR	20.97	3.5	24.47	101.36	16.92	118.28	141904	23686.6	165590.6	1400
UBL	19.05	3.5	22.55	216.16	39.71	255.87	151312	27797.7	179109.7	700
ULTRACEMCO	25.36	3.5	28.86	1276.37	176.14	1452.51	255274	35228.6	290502.6	200
UPL	25.79	3.5	29.29	116.76	15.85	132.61	151788	20600.1	172388.1	1300
VEDL	29.3	3.5	32.8	44.26	5.29	49.55	274412	32777.9	307189.9	6200
VOLTAS	18.97	3.5	22.47	155.76	28.74	184.5	155760		184498.5	1000
WIPRO	19.13	3.5	22.63	73.92	13.52	87.44	236544		279820.8	3200
ZEEL	35.47	3.5	38.97	77.14	7.61	84.75	231420	22837.5	254257.5	3000

Note: 1. In case of short options , the value of option shall be added to Margin.

<sup>2.</sup> Margins are subject to change intra-day due to position limits (above 80%, 90%) and volatility.

<sup>3.</sup> No positions are allowed beyond 100 %.

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