

Friday, 25th Feb 2022

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CODID NAME	Span	MTM	Total	C	NATINA	T-4-1	C	MTNA	T-4-1	T -4 C!	
SCRIP NAME	%	%	%	Span	MTM	Total	Span	MTM	Total	Lot Size	
AARTIIND	19.81	3.5	23.31	171.15	30.24	201.39	145477.5	25706.98	171184 5	850	
ABB	18.02	3.5	21.52	368.98	71.65	440.63	92245	17913.44		250	
ABBOTINDIA	15.56	3.5	19.06	2605.5	585.95	3191.45	65137.5	14648.77	79786.27	25	
ABCAPITAL	23.68	3.5	27.18	23.51	3.48	26.99	103444	15292.2	118736.2	4400	
ABFRL	22.96	3.5	26.46	57.58	8.78	66.36	149708		172526.3	2600	
ACC	15.32	3.5	18.82	309.34	70.69	380.03	77335	17672.38		250	
ADANIENT	24.92	3.5	28.42	386.63	54.29	440.92	193315	27146.88		500	
ADANIPORTS	20.79	18.5	39.29	136.57	121.51	258.08	170712.5		322597.5	1250	
ALKEM	14.24	3.5	17.74	452.83	111.3	564.13	90566	22260	112826	200	
AMARAJABAT	16.47	3.5	19.97	86.45	18.38	104.83	86450	18376.75	104826.8	1000	
AMBUJACEM	22.44	3.5	25.94	67.58	10.54	78.12	101370	15807.75	117177.8	1500	
APLLTD	17.97	3.5	21.47	126.44	24.62	151.06	88508	17235.75	105743.8	700	
APOLLOHOSP	21.85	3.5	25.35	958.56	153.51	1112.07	119820		139008.8	125	
APOLLOTYRE	21.66	3.5	25.16	38.79	6.27	45.06	96975	15666.88		2500	
ASHOKLEY	28.82	3.5	32.32	32.83	3.99	36.82	147735	17939.25		4500	
ASIANPAINT	14.73	3.5	18.23	452.73	107.56	560.29	67909.5	16133.78		150	
ASTRAL	21.93	3.5	25.43	391.5	62.47	453.97	107662.5	17179.18		275	
ATUL	17.9	3.5	21.4	1554.33	303.86	1858.19	116574.8		139364.1	75	
AUBANK	24.76	3.5	28.26	288.57	40.8	329.37	144285		164683.9	500	
AUROPHARMA	29.91	3.5	33.41	181.38	21.23	202.61	136035	15920.63	151955.6	750	
AXISBANK	21.22	3.5	24.72	155.37	25.63	181	186444		217200.6	1200	
BAJAJ-AUTO	17.56	3.5	21.06	610.52	121.69	732.21	152630		183051.6	250	
BAJAJFINSV	25.32	3.5	28.82	3867.68	534.7	4402.38	193384	26735.19		50	
BAJFINANCE	20.87	3.5	24.37	1384.51	232.2	1616.71	173063.8	29024.63	202088.4	125	
BALKRISIND	19.27	3.5	22.77	339.89	61.73	401.62	67978	12346.6	80324.6	200	
BALRAMCHIN	27.34	3.5	30.84	103.48	13.25	116.73	165568	21198.8	186766.8	1600	
BANDHANBNK	41.63	3.5	45.13	121.32	10.2	131.52	218376	18358.2	236734.2	1800	
BANKBARODA	33.97	3.5	37.47	34.26	3.53	37.79	400842	41298.08	442140.1	11700	
BANKNIFTY	14.25	2	16.25	5023.18	704.87	5728.05	125579.5		143201.4	25	
BATAINDIA	17.16	3.5	20.66	305.27	62.27	367.54	167898.5	34249.6		550	
BEL	20.28	3.5	23.78	38.09	6.57	44.66	144742			3800	
BERGEPAINT	15.21	3.5	18.71	103.43	23.8	127.23		26178.08		1100	
BHARATFORG	20.83	3.5	24.33	137.88	23.16	161.04		17372.25		750	
BHARTIARTL	21.43	3.5	24.93	143.94	23.51	167.45		22337.35		950	
BHEL	28.77	3.5	32.27	12.76	1.55	14.31	133980	16298.63		10500	
BIOCON	19.6	3.5	23.1	73.57	13.14	86.71	169211	30223.73		2300	
BOSCHLTD	19.18	3.5	22.68	2849.59	520.02	3369.61	142479.5	26000.89		50	
BPCL	40.9	3.5	44.4	135.55	11.6	147.15	243990	20881.35		1800	
BRITANNIA	17.58	3.5	21.08	605.45	120.55	726	121090		145200.1	200	
BSOFT	25.88	3.5	29.38	98.86	13.37	112.23	128518	17383.28		1300	
CADILAHC	16.89	3.5	20.39	58.15	12.05	70.2		13253.63		1100	
CANBK	25.44	3.5	28.94	53.05	7.3	60.35		39415.95	325886	5400	
CANFINHOME	21.83	3.5	25.33	119.78	19.21			18726.09		975	
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CHAMDIEEDT	25.9	3.5	29.4	88.32	11.04	100.26	122490	17002.5	150382.5	1500
CHAMBLFERT CHOLAFIN	25.3	3.5	28.8	164.07	11.94 22.7	100.26 186.77	132480 205087.5	28376.25		1250
CIPLA	19.01	3.5	22.51	170.33	31.36	201.69	110714.5		131098.5	650
COALINDIA	20.11	3.5	23.61	30.09	5.24	35.33	126378		148376.6	4200
COFORGE	44.02	3.5	47.52	1842.05	146.48	1988.53	184205	14647.68		100
COLPAL		3.5	17.93	199.49	48.38	247.87	69821.5		198852.7 86755.29	350
CONCOR	14.43 30.23	3.5	33.73	169.49	19.58	188.75	135336		151003.4	800
COROMANDEL CROMPTON	16.03	3.5	19.53	117.52	25.65	143.17	73450	16032.19	89482.19	625
CROMPTON	17.36	3.5 3.5	20.86	70.56	14.22	84.78	77616 75174	15646.4 14595.35	93262.4	1100
	18.03	3.5	21.53	22.11	4.29	26.4				3400
CUMMINSIND	17.31		20.81	160.66	32.49	193.15	96396	19491.15		600
DABUR	14.26	3.5	17.76	76.2	18.7	94.9	95250	23371.25		1250
DALBHARAT	20.74	3.5	24.24	319.47	53.9	373.37	79867.5	13475.44		250
DEEPAKNTR	24.76	3.5	28.26	459.38	64.94	524.32	114845	16234.75		250
DELTACORP	27.51	3.5	31.01	67.41	8.58	75.99	155043	19726.53		2300
DIVISLAB	15.92	3.5	19.42	628.46	138.17	766.63	62846	13816.6	76662.6	100
DIXON	22.52	3.5	26.02	910.6	141.52	1052.12	113825	17689.44		125
DLF	24.92	3.5	28.42	79.88	11.22	91.1	131802	18511.76		1650
DRREDDY	14.29	3.5	17.79	584.31	143.07	727.38	73038.75	17884.13		125
EICHERMOT	19.38	3.5	22.88	507.1	91.57	598.67	177485	32050.29		350
ESCORTS	20.55	3.5	24.05	366.42	62.39	428.81	201531	34316.98	235848	550
EXIDEIND	22.96	3.5	26.46	32.44	4.95	37.39	116784		134587.8	3600
FEDERALBNK	25.77	3.5	29.27	24.12	3.28	27.4	241200	32760	273960	10000
FSL	27.44	3.5	30.94	33.05	4.22	37.27	85930	10960.95		2600
GAIL	38.22	3.5	41.72	48.87	4.47	53.34	298107	27295.98	325403	6100
GLENMARK	36.57	3.5	40.07	157.53	15.08	172.61	181159.5		198499.2	1150
GMRINFRA	24.68	3.5	28.18	8.54	1.21	9.75	192150		219397.5	22500
GNFC	25.68	3.5	29.18	130.92	17.84	148.76	170196	23193.63		1300
GODREJCP	19.07	3.5	22.57	147.41	27.05	174.46	73705	13526.63		500
GODREJPROP	25.54	3.5	29.04	371.05	50.85	421.9	120591.3	16526.74	137118	325
GRANULES	22.14	3.5	25.64	59.39	9.39	68.78	92054.5		106604.4	1550
GRASIM	21.67	3.5	25.17	335.68	54.23	389.91	159448	25757.94	185205.9	475
GSPL	19.21	3.5	22.71	51.66	9.41	61.07	87822		103824.5	1700
GUJGASLTD	18.9	3.5	22.4	108.14	20.02	128.16	135175	25027.19	160202.2	1250
HAL	18.77	3.5	22.27	240.21	44.8	285.01	114099.8	21278.34	135378.1	475
HAVELLS	17.75	3.5	21.25	203.84	40.19	244.03	101920	20096.13	122016.1	500
HCLTECH	19.99	3.5	23.49	220.25	38.56	258.81	154175	26990.43	181165.4	700
HDFC	22.43	3.5	25.93	526.68	82.2	608.88	158004	24659.25	182663.3	300
HDFCAMC	16.21	3.5	19.71	327.11	70.61	397.72	65422	14121.8	79543.8	200
HDFCBANK	14.24	3.5	17.74	202.65	49.79	252.44	111457.5	27386.98	138844.5	550
HDFCLIFE	18.95	3.5	22.45	100.97	18.65	119.62	111067	20516.65	131583.7	1100
HEROMOTOCO	17.58	3.5	21.08	438.06	87.23	525.29	131418	26169.68	157587.7	300
HINDALCO	23.87	3.5	27.37	123.58	18.12	141.7	132848.5	19478.46	152327	1075
HINDCOPPER	31.49	3.5	34.99	33.25	3.7	36.95	142975	15892.8	158867.8	4300
HINDPETRO	31.62	3.5	35.12	85.3	9.44	94.74	230310	25491.38	255801.4	2700
HINDUNILVR	14.24	3.5	17.74	310.02	76.21	386.23	93006	22863.23	115869.2	300
HONAUT	17.99	3.5	21.49	7042.21	1369.72	8411.93	105633.2	20545.85	126179	15
IBULHSGFIN	33.84	3.5	37.34	50.33	5.21	55.54	156023	16139.38	172162.4	3100
ICICIBANK	18.24	3.5	21.74	129.16	24.78	153.94	177595	34077.31	211672.3	1375
ICICIGI	15.79	3.5	19.29	195.63	43.36	238.99	83142.75	18426.41	101569.2	425
ICICIPRULI	30.96	3.5	34.46	144.87	16.38	161.25	108652.5	12283.69		750
IDEA	46.36	3.5	49.86	4.52	0.34	4.86	316400		340287.5	70000
IDFC	27.42	3.5	30.92	14.27	1.82	16.09	142700		160917.5	10000
IDFCFIRSTB	44.01	3.5	47.51	17.03	1.35	18.38	189033	15034.95	204068	11100
IEX	24.22	3.5	27.72	46.92	6.78	53.7		25429.69		3750

IGL	19.64	3.5	23.14	65.35	11.65	77	89856.25	16013.59	105860 8	1375
INDHOTEL	23.66	3.5	27.16	45.92	6.79	52.71	184690.2	27323.46		4022
INDIACEM	26.02	3.5	29.52	48.73	6.56	55.29	141317	19010.95	160328	2900
INDIAMART	28.86	3.5	32.36	1254.18	152.11	1406.29	94063.5	11408.25	105471.8	75
INDIGO	22.9	3.5	26.4	419.02	64.05	483.07	104755	16012.5	120767.5	250
INDUSINDBK	26.21	3.5	29.71	229.78	30.68	260.46	206802	27616.05	234418.1	900
INDUSTOWER	32.96	3.5	36.46	65.19	6.92	72.11	182532		201916.4	2800
INFY	14.26	3.5	17.76	239.59	58.79	298.38	71877	17637.9	89514.9	300
INTELLECT	28.08	3.5	31.58	174.51	21.75	196.26	130882.5		147196.9	750
IOC	18.07	3.5	21.57	19.64	3.8	23.44	127660		152389.3	6500
IPCALAB	16.8	3.5	20.3	157.32	32.78	190.1	70794	14749.88		450
IRCTC	27.04	3.5	30.54	199.43	25.82	225.25	174501.3	22590.53	197091.8	875
ITC	18.46	3.5	21.96	38.43	7.29	45.72	122976		146294.4	3200
JINDALSTEL	26.85	18.5	45.35	99.46	68.53	167.99	248650	171333.1		2500
JKCEMENT	19.7	3.5	23.2	541.71	96.24	637.95		16841.91		175
JSWSTEEL	22.8	3.5	26.3	130.27	20	150.27	175864.5		202863.2	1350
JUBLFOOD	38.6	3.5	42.1	1113.73	100.97	1214.7	139216.3	12621.66		125
KOTAKBANK	25.14	3.5	28.64	449.22	62.55	511.77	179688		204708.1	400
L&TFH	23.14	3.5	26.57	14.37	2.18	16.55	128237.9	19458.78		8924
LALPATHLAB	21.34	3.5	24.84		87.2	619.01	66476.25	10900.53	77376.78	125
				531.81					116307.9	
LAURUSLABS LICHSGFIN	22.21	3.5	25.71	111.64	17.59	129.23	100476			900
	27.08	3.5	30.58	89.64	11.59	101.23	179280	23170	202450	2000
LT	15.71	3.5	19.21	276.48	61.59	338.07	158976	35412.96	194389	575
LTI	21.22	3.5	24.72	1190.03	196.27	1386.3	178504.5	29439.9		150
LTTS	22.74	3.5	26.24	966.57	148.76	1115.33	193314		223065.4	200
LUPIN	18.63	3.5	22.13	132.9	24.96	157.86	112965		134182.7	850
M&M	26.77	3.5	30.27	213.4	27.9	241.3	149380		168912.6	700
M&MFIN	25.14	3.5	28.64	35.17	4.9	40.07	140680	19586	160266	4000
MANAPPURAM	28.37	3.5	31.87	31.18	3.85	35.03	93540	11539.5	105079.5	3000
MARICO	14.24	3.5	17.74	69.02	16.97	85.99	69020	16969.75	85989.75	1000
MARUTI	22.95	3.5	26.45	1887.57	287.85	2175.42	188757	28785.05	217542.1	100
MCDOWELL-N	16.98	3.5	20.48	143.24	29.53	172.77	179050	36914.06		1250
MCX	21.35	3.5	24.85	252.33	41.37	293.7	88315.5	14478.28		350
METROPOLIS	24.28	3.5	27.78	483.1	69.65	552.75	96620	13930	110550	200
MFSL	24.6	3.5	28.1	197.63	28.11	225.74	128459.5		146733.4	650
MGL	21.11	3.5	24.61	143.86	23.85	167.71	86316	14310.45		600
MINDTREE	23.61	3.5	27.11	844.54	125.22	969.76	168908		193952.6	200
MOTHERSUMI	24.24	3.5	27.74	35.07	5.06	40.13	122745	17725.75		3500
MPHASIS	20.09	3.5	23.59	593.84	103.44	697.28	103922	18102.13		175
MRF	16.04	3.5	19.54	10112.25		12318.61		22063.63		10
MUTHOOTFIN	24.28	3.5	27.78	316.46	45.63	362.09	118672.5	17109.75		375
NAM-INDIA	21.15	3.5	24.65	63.21	10.46	73.67	101136		117874.4	1600
NATIONALUM	27.8	3.5	31.3	31.14	3.92	35.06	264690	33320	298010	8500
NAUKRI	22.45	3.5	25.95	961.15	149.88			18734.41		125
NAVINFLUOR	23.36	3.5	26.86	853.1	127.83	980.93		28762.65		225
NBCC	26.03	3.5	29.53	8.94	1.2	10.14	107280	14427	121707	12000
NESTLEIND	14.26	3.5	17.76	2533.44	621.65	3155.09		15541.36		25
NIFTY	10.37	2	12.37	1688.09	325.45	2013.54	84404.5	16272.7	100677.2	50
NMDC	22.04	3.5	25.54	29.64	4.71	34.35	198588	31540.25	230128.3	6700
NTPC	20.64	3.5	24.14	25.63	4.35	29.98	146091	24767.93		5700
OBEROIRLTY	25.03	3.5	28.53	215.22	30.09	245.31		21062.65		700
OFSS	17.65	3.5	21.15	587.01	116.43		73376.25	14553.66		125
ONGC	47.71	3.5	51.21	74.67	5.48	80.15	574959	42176.75	617135.8	7700
PAGEIND	18.61	3.5	22.11	7473.98	1405.32	8879.3	224219.4	42159.6	266379	30
PEL	46.12	3.5	49.62	899.33	68.25	967.58	247315.8	18768.75	266084.5	275

DED GIGTEN IT	20.76	2.5	24.26	70617	100.50	010.60	117005 5	10077 01	107000 0	150
PERSISTENT	20.76	3.5	24.26	786.17	132.52	918.69	117925.5	19877.81		150
PETRONET	23.8	3.5	27.3	45.57	6.7	52.27	136710	20107.5	156817.5	3000
PFC	23.43	3.5	26.93	24.71	3.69	28.4	153202	22882.65	176084.7	6200
PFIZER	15.52	3.5	19.02	654.57	147.61	802.18	81821.25	18451.56		125
PIDILITIND	15.75	3.5	19.25	363.56	80.77	444.33	90890		111081.9	250
PIIND	19.39	3.5	22.89	464.52	83.84	548.36	116130	20960.19		250
PNB	32.4	3.5	35.9	10.45	1.13	11.58	167200	18060	185260	16000
POLYCAB	19.27	3.5	22.77	438.2	79.61	517.81	131460	23882.78		300
POWERGRID	15.26	3.5	18.76	29.16	6.69	35.85	155510.3		191189.4	5333
PVR	22.27	3.5	25.77	338.34	53.17	391.51	137704.4		159343.3	407
RAIN	28.52	3.5	32.02	52.14	6.4	58.54	130350	15995	146345	2500
RAMCOCEM	17.5	3.5	21	134	26.8	160.8	113900	22778.09		850
RBLBANK	30.61	3.5	34.11	37.57	4.3	41.87	108953		121412.1	2900
RECLTD	18.74	3.5	22.24	21.92	4.1	26.02	131520	24570	156090	6000
RELIANCE	18.65	3.5	22.15	421.92	79.16	501.08	105480		125269.9	250
SAIL	38.13	3.5	41.63	32.35	2.97		153662.5	14106.31	167768.8	4750
SBICARD	17.96	3.5	21.46	135.29	26.36	161.65	67645	13181.88		500
SBILIFE	24	3.5	27.5	253.27	36.94	290.21	189952.5	27706.88		750
SBIN	31.82	3.5	35.32	150.13	16.51	166.64	225195	24769.5	249964.5	1500
SHREECEM	16.38	3.5	19.88	3780.75	808.02	4588.77	94518.75	20200.47		25
SIEMENS	17.09	3.5	20.59	391.52	80.19	471.71	107668		129718.9	275
SRF	20.46	3.5	23.96	465.64	79.67	545.31	174615	29874.47	204489.5	375
SRTRANSFIN	25.8	3.5	29.3	275.09	37.32	312.41	110036		124965.6	400
STAR	25.19	3.5	28.69	79.17	11	90.17	71253	9900.45	81153.45	900
SUNPHARMA	20.52	3.5	24.02	168.41	28.73	197.14	117887	20108.38	137995.4	700
SUNTV	18.83	18.5	37.33	80.71	79.28	159.99	121065	118922.6		1500
SYNGENE	17.02	3.5	20.52	90.07	18.53	108.6	76559.5		92306.18	850
TATACHEM	21.48	3.5	24.98	168.52	27.46	195.98	168520	27464.5	195984.5	1000
TATACOMM	21.4	3.5	24.9	242.59	39.67	282.26	97036	15869.7	112905.7	400
TATACONSUM	23.59	3.5	27.09	160.37	23.8	184.17	108249.8	16062.64	124312.4	675
TATAMOTORS	27.19	3.5	30.69	116.24	14.96	131.2	331284	42648.11	373932.1	2850
TATAPOWER	25.28	3.5	28.78	51.64	7.15	58.79	348570	48265.88	396835.9	6750
TATASTEEL	28.26	3.5	31.76	304.07	37.65	341.72	129229.8	16002.53	145232.3	425
TCS	17.52	3.5	21.02	597.68	119.41	717.09	89652	17912.21	107564.2	150
TECHM	18.48	3.5	21.98	246.52	46.68	293.2	147912	28008.75	175920.8	600
TITAN	17.12	3.5	20.62	412.45	84.32	496.77	154668.8	31620.75	186289.5	375
TORNTPHARM	17.67	3.5	21.17	472.62	93.62	566.24	118155	23404.94	141559.9	250
TORNTPOWER	18.7	3.5	22.2	83.34	15.6	98.94	125010	23401.88	148411.9	1500
TRENT	20.08	3.5	23.58	205.12	35.75	240.87	148712	25915.49	174627.5	725
TVSMOTOR	18.15	3.5	21.65	112.17	21.63	133.8	157038	30277.1	187315.1	1400
UBL	19	3.5	22.5	276.15	50.87	327.02	96652.5	17805.99	114458.5	350
ULTRACEMCO	25.37	3.5	28.87	1632.88	225.23	1858.11	163288	22522.5	185810.5	100
UPL	19.94	3.5	23.44	126.13	22.14	148.27	163969	28785.58	192754.6	1300
VEDL	25.85	3.5	29.35	85.5	11.57	97.07	265050	35880.95	300931	3100
VOLTAS	16.83	3.5	20.33	197.33	41.03	238.36	98665	20515.25	119180.3	500
WHIRLPOOL	17.67	3.5	21.17	284.56	56.36	340.92	71140	14091	85231	250
WIPRO	16.67	3.5	20.17	89.26	18.75	108.01	71408	14996.8	86404.8	800
ZEEL	41.59	3.5	45.09	92.16	7.76	99.92	276480	23268	299748	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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