

Thursday, 25th Jun 2020

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SCRIP NAME	Span	MTM	Total	Snon	MTM	Total	Span	MTM	Total	Lot Size
SCRII NAME	%	%	%	Span	141 1 141	Total	Span	171 1 171	Total	Lot Size
ACC	18.86	5.25	24.11	238.53	66.38	304.91	95,412	26,553	121,965	400
ADANIENT	27.87	18.50	46.37	43.21	28.68	71.89	172,840	114,737	287,577	4,000
ADANIPORTS	26.10	3.50	29.60	91.87	12.32	104.19	229,675	30,796	260,471	2,500
ADANIPOWER	35.67	3.50	39.17	13.50	1.32	14.82	135,000	13,248	148,248	10,000
AMARAJABAT	23.31	3.50	26.81	152.72	22.93	175.65	122,176	18,347	140,523	800
AMBUJACEM	21.84	5.25	27.09	41.37	9.95	51.32	103,425	24,865	128,290	2,500
APOLLOHOSP	25.51	3.50	29.01	361.25	49.55	410.80	180,625	24,777	205,402	500
APOLLOTYRE	23.93	3.50	27.43	26.00	3.80	29.80	78,000	11,408	89,408	3,000
ASHOKLEY	34.13	5.25	39.38	18.50	2.85	21.35	148,000	22,764	170,764	8,000
ASIANPAINT	18.86	5.25	24.11	329.94	91.85	421.79	98,982	27,556	126,538	300
AUROPHARMA	33.15	5.25	38.40	261.93	41.48	303.41	261,930	41,480	303,410	1,000
AXISBANK	34.74	3.50	38.24	147.42	14.85	162.27	176,904	17,821	194,725	1,200
BAJAJ-AUTO	21.42	3.50	24.92	604.48	98.79	703.27	151,120	24,698	175,818	250
BAJAJFINSV	31.64	3.50	35.14	1,910.25	211.31	2,121.56	238,781	26,414	265,195	125
BAJFINANCE	34.01	5.25	39.26	993.43	153.37	1,146.80	248,358	38,343	286,701	250
BALKRISIND	27.08	3.50	30.58	340.84	44.06	384.90	272,672	35,245	307,917	800
BANDHANBNK	44.15	3.50	47.65	146.32	11.60	157.92	175,584	13,921	189,505	1,200
BANKBARODA	32.28	7.00	39.28	16.61	3.60	20.21	89,694	19,448	109,142	5,400
BANKNIFTY	21.82	2.00	23.82	4,670.40	428.01	5,098.41	93,408	8,560	101,968	20
BATAINDIA	22.95	3.50	26.45	305.94	46.66	352.60	168,267	25,661	193,928	550
BEL	27.49	3.50	30.99	22.60	2.88	25.48	135,600	17,262	152,862	6,000
BERGEPAINT	21.36	5.25	26.61	115.81	28.46	144.27	127,391	31,306	158,697	1,100
BHARATFORG	30.00	5.25	35.25	106.91	18.71	125.62	138,983	24,324	163,307	1,300
BHARTIARTL	23.10	3.50	26.60	128.92	19.54	148.46	238,631	36,163	274,794	1,851
BHEL	38.08	8.75	46.83	13.90	3.19	17.09	144,560	33,215	177,775	10,400
BIOCON	33.45	3.50	36.95	130.52	13.66	144.18	300,196	31,407	331,603	2,300
BOSCHLTD	21.82	3.50	25.32	2,482.12	398.19	2,880.31	99,285	15,928	115,212	40
BPCL	40.46	3.50	43.96	153.41	13.27	166.68	276,138	23,886	300,024	1,800
BRITANNIA	23.04	5.25	28.29	795.90	181.37	977.27	159,180	36,275	195,455	200
CADILAHC	22.75	5.25	28.00	82.51	19.04	101.55	181,522	41,898	223,420	2,200
CANBK	30.82	7.00	37.82	33.70	7.65	41.35	87,620	19,902	107,522	2,600
CENTURYTEX	30.95	7.00	37.95	95.41	21.58	116.99	57,246	12,949	70,195	600
CHOLAFIN	40.10	3.50	43.60	77.71	6.78	84.49	194,275	16,958	211,233	2,500
CIPLA	19.65	3.50	23.15	124.42	22.17	146.59	143,083	25,490	168,573	1,150
COALINDIA	20.87	5.25	26.12	29.60	7.44	37.04	79,920	20,100	100,020	2,700
COLPAL	19.78	5.25	25.03	275.64	73.17	348.81	192,948	51,220	244,168	700
CONCOR	30.22	3.50	33.72	126.01	14.60	140.61	196,954	22,812	219,766	1,563
CUMMINSIND	19.28	3.50	22.78	77.61	14.09	91.70	69,849	12,677	82,526	900
DABUR	15.57	5.25	20.82	70.81	23.87	94.68	88,513	29,843	118,355	1,250
DIVISLAB	19.53	3.50	23.03	458.23	82.12	540.35	183,292	32,847	216,139	400
DLF	31.23	5.25	36.48	50.01	8.41	58.42	165,033	27,746	192,779	3,300
DRREDDY	17.58	5.25	22.83	709.98	211.99		177,495	52,997	230,492	250
EICHERMOT	25.41	3.50	28.91	4,674.70	643.94	5,318.64		19,318	159,559	30
LICILIUMOI	<i>∠J.</i> ¬1	5.50	20.71	7,077.70	073.74	5,510.04	170,471	17,510	157,557	50

EQUITAS	38.11	7.00	45.11	20.20	3.71	23.91	98,980	18,179	117,159	4,900
ESCORTS	30.03	7.00	37.03	297.14	69.27	366.41	326,854	76,199	403,053	1,100
EXIDEIND	22.85	5.25	28.10	34.15	7.85	42.00	99,035	22,754	121,789	2,900
FEDERALBNK	31.95	3.50	35.45	17.00	1.86	18.86	119,000	13,034	132,034	7,000
GAIL	37.39	3.50	40.89	38.03	3.56	41.59	202,852	18,986	221,838	5,334
GLENMARK	36.40	14.00	50.40	167.58	64.45	232.03	234,612	90,229	324,841	1,400
GMRINFRA	31.45	3.50	34.95	6.51	0.72	7.23	292,950	32,603	325,553	45,000
GODREJCP	21.24	3.50	24.74	142.52	23.49	166.01	114,016	18,789	132,805	800
GODREJPROP	29.20	3.50	32.70	260.03	31.17	291.20	169,020	20,260	189,280	650
GRASIM	25.16	18.50	43.66	153.52	112.88	266.40	115,140	84,658	199,798	750
HAVELLS	21.20	3.50	24.70	122.42	20.21	142.63	122,420	20,209	142,629	1,000
HCLTECH	21.17	3.50	24.67	118.52	19.59	138.11	165,928		193,358	1,400
HDFC	24.93	5.25	30.18	449.26	94.62	543.88	112,315	23,654	135,969	250
HDFCBANK	19.92	5.25	25.17	204.73	53.97			26,984	129,349	500
HDFCLIFE	28.31	3.50	31.81	149.12	18.43	167.55	134,208	16,589	150,797	900
HEROMOTOCO	24.53	3.50	28.03	610.78	87.13	697.91	122,156	17,427	139,583	200
HINDALCO	30.77	5.25	36.02	46.61	7.95		163,135	27,838	190,973	3,500
HINDPETRO	31.22	5.25	36.47	71.27	11.98	83.25	149,667	25,165	174,832	2,100
HINDUNILVR	19.09	3.50	22.59	407.55	74.72		122,265	22,415	144,680	300
IBULHSGFIN	57.21	8.75	65.96	119.12	18.22		142,944	21,861	164,805	1,200
ICICIBANK	29.35	3.50	32.85	102.41	12.21	114.62	140,814	16,793	157,607	1,375
ICICIPRULI	34.11	3.50	37.61	146.52	15.03			22,549	242,329	1,500
IDEA	67.01	15.75	82.76	6.60	1.55	8.15	646,800	152,035	798,835	98,000
IDFCFIRSTB	43.51	5.25	48.76	12.01	1.45	13.46	144,120	17,388	161,508	12,000
IGL	22.49	3.50	25.99	100.01	15.56		137,514	21,396	158,910	1,375
INDIGO	25.10	3.50	28.60	266.03	37.10	303.13	79,809	11,131	90,940	300
INDUSINDBK	45.46	7.00	52.46	219.13	33.74	252.87	87,652	13,496	101,148	400
INFRATEL	35.40	5.25	40.65	82.51	12.24	94.75	165,020	24,470	189,490	2,000
INFY	21.16	5.25	26.41	151.32	37.55	188.87	181,584	45,058	226,642	1,200
IOC	20.00	3.50	23.50	17.40	3.05	20.45	69,600	12,180	81,780	4,000
ITC	20.09	3.50	23.59	38.60	6.73	45.33	92,640	16,141	108,781	2,400
JINDALSTEL	40.22	10.50	50.72	59.81	15.61	75.42	299,050	78,068	377,118	5,000
JSWSTEEL	28.59	3.50	32.09	55.51	6.80	62.31	127,673	15,629	143,302	2,300
JUBLFOOD	38.37	5.25	43.62	679.53	92.98	772.51	339,765	46,489	386,254	500
JUSTDIAL	35.41	14.00	49.41	135.22	53.46	188.68	189,308	74,843	264,151	1,400
KOTAKBANK	25.70	3.50	29.20	345.54	47.05	392.59	138,216	18,820	157,036	400
L&TFH	34.69	3.50	38.19	23.50	2.37		131,600		144,879	5,600
LICHSGFIN	29.89	3.50	33.39	81.01	9.49	90.50	105,313	12,333	117,646	1,300
LT	21.51	3.50	25.01	205.83	33.49	239.32	77,186	12,559	89,746	375
LUPIN	20.76	3.50	24.26	191.22	32.24			22,567	156,421	700
M&M	26.73	5.25	31.98	137.56	27.02		137,560	27,022	164,582	1,000
M&MFIN	36.57	7.88	44.45	65.21	14.05	79.26		22,480	126,816	1,600
MANAPPURAM	35.97	3.50	39.47	54.41	5.29			31,763	358,223	6,000
MARICO	15.09	3.50	18.59	51.21	11.88	63.09	66,573	15,445	82,018	1,300
MARUTI	25.30	3.50	28.80	1,459.79	201.92		145,979	20,192	166,171	100
MCDOWELL-N	22.40	5.25	27.65	136.52	32.00		170,650	40,005	210,655	1,250
MFSL	37.74	3.50	41.24	191.02	17.71		248,326	23,028	271,354	1,300
		5.25			55.50					
MGL MINDTREE	22.93	3.50	28.18 33.46	242.43	32.31		145,458 221,312		178,755 247,163	600 800
MINDTREE	29.96			276.64				25,851		
MOTHERSUMI	38.26	3.50	41.76	36.60	3.35		183,000	16,739	199,739	5,000
MRF	18.10	3.50	21.60			13,869.47		22,472	138,695	10
MUTHOOTFIN	29.52	7.88	37.40	329.74	88.03	417.77	247,305	66,021	313,326	750
NATIONALUM	24.73	3.50	28.23	8.00	1.13		93,600	13,247	106,847	11,700
NAUKRI	27.05	3.50	30.55	735.29	95.15		147,058	19,029	166,087	200
NCC	39.25	7.88	47.13	12.60	2.53	15.13	113,400	22,765	136,165	9,000

NESTLEIND	19.72	3.50	23.22	3,293.02	584.49	3,877.51	164,651	29,224	193,875	50
NIFTY	16.38	2.00	18.38	1,686.02	205.91	1,891.93	126,452	15,443	141,895	75
NIITTECH	43.31	3.50	46.81	602.43	48.69	651.12	225,911	18,257	244,168	375
NMDC	28.61	5.25	33.86	24.83	4.56	29.39	148,980	27,342	176,322	6,000
NTPC	20.49	3.50	23.99	19.90	3.40	23.30	95,520	16,313	111,833	4,800
ONGC	47.84	3.50	51.34	39.44	2.89	42.33	161,704	11,832	173,536	
										4,100
PAGEIND	25.25	5.25	30.50	5,263.95	1,094.52	6,358.47	131,599	27,363	158,962	25
PEL	45.94	5.25	51.19	570.04	65.14	635.18	176,142	20,129	196,271	309
PETRONET	23.74	3.50	27.24	62.39	9.20	71.59	187,170	27,594	214,764	3,000
PFC	26.73	3.50	30.23	23.40	3.06	26.46	145,080	18,998	164,078	6,200
PIDILITIND	20.33	3.50	23.83	285.94	49.23	335.17	142,970	24,617	167,587	500
PNB	32.43	3.50	35.93	11.87	1.28	13.15	98,521	10,632	109,153	8,300
POWERGRID	17.45	3.50	20.95	31.30	6.28	37.58	125,200	25,116	150,316	4,000
PVR	38.38	3.50	41.88	403.43	36.79	440.22	161,372	14,718	176,090	400
RAMCOCEM	20.09	5.25	25.34	124.12	32.44	156.56	99,296	25,952	125,248	800
RBLBANK	42.41	5.25	47.66	78.51	9.72	88.23	117,765	14,577	132,342	1,500
RECLTD	25.36	3.50	28.86	28.50	3.93	32.43	171,000	23,604	194,604	6,000
RELIANCE	24.10	3.50	27.60	417.15	60.58	477.73	210,661	30,593	241,254	505
SAIL	37.95	8.75	46.70	11.69	2.70	14.39	183,533	42,312	225,845	15,700
SBILIFE	25.21	3.50	28.71	197.33	27.40	224.73	147,998	20,550	168,547	750
SBIN	31.63	5.25	36.88	58.38	9.69	68.07	175,140	29,075	204,215	3,000
SHREECEM	21.30	3.50	24.80	4,801.62	788.96	5,590.58	240,081	39,448	279,529	50
SIEMENS	25.07	3.50	28.57	274.49	38.32	312.81	150,970	21,075	172,044	550
SRF	26.33	5.25	31.58	945.82	188.59	1,134.41	236,455	47,148	283,603	250
SRTRANSFIN	38.45	5.25	43.70	262.33	35.82	298.15	157,398	21,494	178,892	600
SUNPHARMA	21.50	5.25	26.75	103.91	25.37	129.28	129,888	31,710	161,598	1,250
SUNTV	25.52	3.50	29.02	101.31	13.90	115.21	121,572	16,676	138,248	1,200
TATACHEM	20.58	3.50	24.08	64.41	10.96	75.37	57,969	9,860	67,829	900
TATACONSUM	26.74	5.25	31.99	102.71	20.17	122.88	277,317	54,446	331,763	2,700
TATAMOTORS	34.06	13.13	47.19	35.70	13.76	49.46	153,510	59,169	212,679	4,300
TATAPOWER	23.71	5.25	28.96	10.30	2.28	12.58	92,700	20,530	113,230	9,000
TATASTEEL	28.20	3.50	31.70	91.89	11.40	103.29	137,835	17,107	154,942	1,500
TCS	18.80	3.50	22.30	384.15	71.53	455.68	96,038	17,882	113,919	250
TECHM	23.93	3.50	27.43	134.08	19.61	153.69	160,896	23,531	184,427	1,200
TITAN	23.52	5.25	28.77	233.13	52.05	285.18	174,848	39,036	213,884	750
TORNTPHARM	21.58	3.50	25.08	532.67	86.41	619.08	266,335	43,204	309,539	500
TORNTPOWER	31.46	3.50	34.96	101.96	11.34		305,880	34,031	339,911	3,000
TVSMOTOR	24.37	3.50	27.87	92.71	13.31	106.02	125,159	17,974	143,132	1,350
UBL	20.53	5.25	25.78	216.13	55.26	271.39	151,291	38,683	189,974	700
UJJIVAN	34.31	3.50	37.81	71.91	7.34	79.25	122,247	12,471	134,718	1,700
ULTRACEMCO	25.31	5.25	30.56	967.74	200.73	1,168.47	193,548	40,146	233,694	200
UPL	29.25	5.25	34.50	130.32	23.39	153.71	117,288	21,050	138,338	900
VEDL	30.52	8.75	39.27	33.50	9.60	43.10	117,250	33,611	150,861	3,500
VOLTAS	21.18	3.50	24.68	114.01	18.84		114,010	18,842	132,852	1,000
WIPRO	19.29	3.50	22.79	42.11	7.64		134,752	24,455	159,207	3,200
ZEEL		3.50	44.62	71.61	6.10		134,732	10,362	132,099	
LUEL	41.12	5.50	44.02	/1.01	0.10	//./1	121,/3/	10,362	132,099	1,700

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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