

F&O Margin Report

Friday, 01st Oct 2021

Scrip NAME MTM % Total % Span % MTM % Total % Span % MTM % Total % Span % MTM % Total % Span % MTM Total % Lot Size   AARTIIND 18.76 3.5 22.26 174.88 32.62 207.5 148648 27728.49 176376.5 8   ABBOTINDIA 15.17 3.5 18.67 3120.48 720.15 3840.63 78012 18003.69 96015.69 66   ABFRL 21.43 3.5 24.93 53 8.66 61.66 137800 22504.3 160304.3 26   ACC 14.98 3.5 18.48 338.8 79.18 417.98 169400 39592 208992 55   ADANIENT 26.39 3.5 29.89 389.18 51.62 440.8 389180 51623.25 440803.3 10	
SCRIP NAME   %   %   Span   MIM   Iotal   Span   MIM   Iotal   Span   MIM   Iotal   Lot Stat     AARTIIND   18.76   3.5   22.26   174.88   32.62   207.5   148648   27728.49   176376.5   8     ABBOTINDIA   15.17   3.5   18.67   3120.48   720.15   3840.63   78012   18003.69   96015.69   40169.69   <	<-Percent-> <
ABBOTINDIA15.173.518.673120.48720.153840.637801218003.6996015.69ABFRL21.433.524.93538.6661.6613780022504.3160304.326ACC14.983.518.48338.879.18417.98169400395922089925ADANIENT26.393.529.89389.1851.62440.838918051623.25440803.310	
ABBOTINDIA15.173.518.673120.48720.153840.637801218003.6996015.69ABFRL21.433.524.93538.6661.6613780022504.3160304.326ACC14.983.518.48338.879.18417.98169400395922089925ADANIENT26.393.529.89389.1851.62440.838918051623.25440803.310	18.76 3.5 22.26
ABFRL21.433.524.93538.6661.6613780022504.3160304.326ACC14.983.518.48338.879.18417.98169400395922089925ADANIENT26.393.529.89389.1851.62440.838918051623.25440803.310	
ACC14.983.518.48338.879.18417.981694003959220899259ADANIENT26.393.529.89389.1851.62440.838918051623.25440803.310	
ADANIENT 26.39 3.5 29.89 389.18 51.62 440.8 389180 51623.25 440803.3 10	
ADANIPORTS 21.57 3.5 25.07 159.59 25.9 185.49 199487.5 32372.81 231860.3 12	
ALKEM 14.19 3.5 17.69 567.66 140.05 707.71 113532 28009.8 141541.8 2	
AMARAJABAT 15.77 3.5 19.27 118.88 26.39 145.27 118880 26386.5 145266.5 10	
AMBUJACEM 21.87 3.5 25.37 88.01 14.08 102.09 264030 42246.75 306276.8 30	
APLLTD 19.33 3.5 22.83 152.89 27.68 180.57 84089.5 15223.86 99313.36 5.	19.33 3.5 22.83
APOLLOHOSP 21.46 3.5 24.96 963.68 157.17 1120.85 240920 39292.75 280212.8 2	21.46 3.5 24.96
APOLLOTYRE 22.17 3.5 25.67 50.29 7.94 58.23 125725 19845 145570 25	22.17 3.5 25.67
ASHOKLEY 28.69 3.5 32.19 38.6 4.71 43.31 173700 21191.63 194891.6 45	28.69 3.5 32.19
ASIANPAINT 15.28 3.5 18.78 497.15 113.9 611.05 149145 34171.2 183316.2 3	15.28 3.5 18.78
ASTRAL 22.37 3.5 25.87 485.49 75.95 561.44 133509.8 20885.77 154395.5 2	22.37 3.5 25.87
AUBANK 25.68 3.5 29.18 300.17 40.91 341.08 150085 20454 170539 5	25.68 3.5 29.18
AUROPHARMA 29.79 3.5 33.29 216.9 25.49 242.39 140985 16565.41 157550.4 6	A 29.79 3.5 33.29
AXISBANK 26.29 3.5 29.79 202.55 26.96 229.51 243060 32354.7 275414.7 12	26.29 3.5 29.79
BAJAJ-AUTO 17.49 3.5 20.99 671.83 134.46 806.29 167957.5 33616.19 201573.7 2	17.49 3.5 20.99
BAJAJFINSV 25.26 3.5 28.76 4507.26 624.46 5131.72 338044.5 46834.73 384879.2	25.26 3.5 28.76
BAJFINANCE 22.56 3.5 26.06 1734.17 269.05 2003.22 216771.3 33631.72 250403 1	22.56 3.5 26.06
BALKRISIND 19.23 3.5 22.73 489.35 89.08 578.43 195740 35631.4 231371.4 4	19.23 3.5 22.73
BANDHANBNK 41.4 3.5 44.9 117.77 9.96 127.73 211986 17920.35 229906.4 18	K 41.4 3.5 44.9
BANKBARODA 33.97 3.5 37.47 27.84 2.87 30.71 325728 33558.53 359286.5 117	A 33.97 3.5 37.47
BANKNIFTY 15 2 17 5643.25 752.38 6395.63 141081.3 18809.45 159890.7	15 2 17
BATAINDIA 15.39 3.5 18.89 274.53 62.43 336.96 150991.5 34334.3 185325.8 5	15.39 3.5 18.89
BEL 21.35 3.5 24.85 43.36 7.11 50.47 164768 27012.3 191780.3 38	21.35 3.5 24.85
BERGEPAINT 15.17 3.5 18.67 122.99 28.38 151.37 135289 31213.88 166502.9 11	15.17 3.5 18.67
BHARATFORG 22.02 3.5 25.52 163.1 25.92 189.02 244650 38878.88 283528.9 15	<b>G</b> 22.02 3.5 25.52
BHARTIARTL 21.33 3.5 24.83 147.5 24.2 171.7 278185 45645.92 323830.9 18	21.33 3.5 24.83
BHEL   29.23   5.25   34.48   18.97   3.41   22.38   199185   35776.13   234961.1   1059	29.23 5.25 34.48
BIOCON 20.65 3.5 24.15 75.18 12.74 87.92 172914 29302 202216 23	20.65 3.5 24.15
BOSCHLTD 18.86 3.5 22.36 2932.88 544.38 3477.26 146644 27219.06 173863.1	18.86 3.5 22.36
BPCL   40.56   3.5   44.06   175.7   15.16   190.86   316260   27288.45   343548.5   18	40.56 3.5 44.06
BRITANNIA 17.46 3.5 20.96 693.01 138.92 831.93 138602 27783.7 166385.7 2	17.46 3.5 20.96
CADILAHC 16.77 3.5 20.27 92.97 19.4 112.37 204534 42684.95 247219 22	16.77 3.5 20.27
CANBK   24.35   8.75   33.1   42.35   15.22   57.57   228690   82167.75   310857.8   54	24.35 8.75 33.1
CANFINHOME 21.6 3.5 25.1 148.95 24.13 173.08 145226.3 23527.48 168753.7 9	21.6 3.5 25.1
CHOLAFIN   27.1   3.5   30.6   153.64   19.84   173.48   192050   24804.06   216854.1   12	27.1 3.5 30.6
CIPLA   18.95   3.5   22.45   186.83   34.51   221.34   121439.5   22429.23   143868.7   6	18.95 3.5 22.45
COALINDIA   19.92   3.5   23.42   37.09   6.52   43.61   155778   27364.05   183142.1   420	19.92 3.5 23.42
COFORGE   43.51   3.5   47.01   2282.08   183.56   2465.64   456416   36711.85   493127.9   2465.64	43.51 3.5 47.01
COLPAL   14.24   3.5   17.74   238.07   58.51   296.58   83324.5   20478.33   103802.8   33	14.24 3.5 17.74

CONCOR	30.1	3.5	33.6	213.15	24.78	237.93	333153.5	38736.61	371890 1	1563
COROMANDEL	16.75	3.5	20.25	133.73	27.95	161.68	83581.25	17467.19	101048.4	625
CROMPTON	17.73	3.5	21.23	85.13	16.81	101.00	93643		112132.6	1100
CUB	19.19	3.5	22.69	30.42	5.55	35.97	94302	17202.68		3100
CUMMINSIND	17.84	3.5	21.34	178	34.92	212.92	106800	20954.85		600
DABUR	14.18	3.5	17.68	87.99	21.71	109.7	109987.5	27140.31		1250
DALBHARAT	20.76	3.5	24.26	438.34	73.91	512.25	109585	18477.38	128062.4	250
DEEPAKNTR	23.07	3.5	26.57	555.93	84.35	640.28	277965	42175.88	320140.9	500
DELTACORP	26.49	3.5	29.99	69.95	9.24	79.19	160885	21256.03	182141	2300
DIVISLAB	15.9	3.5	19.4	765.14	168.45	933.59	153028		186717.3	200
DIXON	21.18	3.5	24.68	982.97	162.4	1145.37	122871.3	20300.22		125
DLF	25.35	3.5	28.85	106.28	14.68	120.96	350724	48429.15		3300
DRREDDY	14.97	3.5	18.47	733.64	171.56	905.2	91705	21444.72		125
EICHERMOT	19.35	3.5	22.85	540.03	97.69	637.72	189010.5		223200.3	350
ESCORTS	20.4	3.5	22.85	303.54	52.09	355.63	166947	28648.81		550
EXIDEIND	22.78	3.5	26.28	40.84	6.27	47.11	147024	22585.5	169609.5	3600
FEDERALBNK	25.52	3.5	29.02	21.64	2.97	24.61	216400	22565.5	246080	10000
GAIL	37.39	3.5	40.89	59.77	5.59	65.36	364597	34127.98	398725	6100
GLENMARK	36.44	3.5	40.89 39.94	186.88	17.95	204.83	214912	20644.23		1150
GMRINFRA	22.91	3.5	26.41	8.83	17.95	10.18	198675	20044.23 30358.13	233330.2 229033.1	22500
GODREJCP	19.01	3.5	20.41	8.83 196.64	36.2	232.84	198073	36204	229033.1	1000
GODREJPROP	24.26	3.5	27.76	559.62	80.73	640.35	363753	52472.88		650
GRANULES	24.20	3.5	26.7	559.02 74.47	11.23	85.7	115428.5	17411.54	132840	1550
GRASIM	23.2	3.5 3.5	25.12	362.44	58.68		172159	27873.48	200032.5	475
GUJGASLTD	19.19	3.5 3.5	22.69	302.44 122.97		421.12 145.4	153712.5	27873.48 28037.19	200032.3 181749.7	1250
					22.43					
HAL	20.22	3.5	23.72	273.53	47.35	320.88	129926.8	22491.96		475
HAVELLS	18.13	3.5	21.63	250.38	48.33	298.71	125190	24165.75		500 700
HCLTECH	20.09	3.5	23.59	256.24	44.64	300.88	179368	31250.98	210619	700
HDFC	22.39	3.5	25.89	618.41	96.66	715.07	185523		214521.4	300
HDFCAMC	16.89	3.5	20.39 18.3	493.97	102.37	596.34	98794		119268.3	200
HDFCBANK	14.8	3.5		236.89	56.01	292.9	130289.5	30802.89	161092.4	550
HDFCLIFE HEROMOTOCO	18.83	3.5 3.5	22.33 20.98	136.7	25.42	162.12 597.29	150370 149295	27956.78 29892.45	178326.8	1100 300
HINDALCO	17.48	3.5 3.5	20.98	497.65	99.64 17.1		254409.5	29892.43 36767.15	179187.5 291176.7	2150
HINDRECO	24.22	3.5	34.75	118.33 93.92	10.52	135.43 104.44	253584	28397.25		2130
	31.25		54.75 17.79			479.62				
HINDUNILVR	14.29	3.5		385.28	94.34		115584			300 3100
IBULHSGFIN	36.18	25	43.18	84.18	16.29	100.47		50485.05 33889.63		
ICICIBANK	19.7	3.5	23.2	138.73	24.65					1375
ICICIGI	17.6	3.5	21.1	280.7	55.83			23727.11		425
ICICIPRULI	30.87	3.5	34.37	208.11	23.6	231.71	312165		347560.5	1500
IDEA	48.5	3.5	52	5.82	0.42	6.24	407400	29400 15926.75	436800	70000
IDFCFIRSTB	43.51	3.5	47.01 25.35	20.84	1.68	22.52				9500 1250
IEX	21.85	3.5		141.72	22.7	164.42		28374.06		1250
IGL	19.44	3.5	22.94	104.09	18.74			25763.72		1375
INDHOTEL	22.22	3.5	25.72	40.55	6.39	46.94		24911.25		3900
INDIACEM	24.08	3.5	27.58	48.37	7.03	55.4	140273	20391.35		2900
INDIAMART	25.23	3.5	28.73	2117.07	293.63			22022.31		75
INDIGO	24.67	3.5	28.17	499.54	70.87	570.41		35433.13		500
INDUSINDBK	28.18	3.5	31.68	315	39.12	354.12	283500	35207.55		900
INDUSTOWER	26.47	3.5	29.97	81.29	10.75	92.04	227612		257702.9	2800
INFY	14.42	3.5	17.92	240.31	58.33	298.64	144186	34997.55		600
IOC	17.77	3.5	21.27	22.34	4.4	26.74	145210	28608.13		6500 225
IPCALAB	18.48	3.5	21.98	447.73	84.8	532.53	100739.3	19079.94		225
IRCTC	21.61	3.5	25.11	824.36	133.5	957.86	267917	43385.96	311303	325
ITC	18.36	3.5	21.86	43.48	8.29	51.77	139136	20527.2	165663.2	3200

	29.65	2.5	20.15	111.70	12.00	105.45	070 475	241425	212617 5	2500
JINDALSTEL	28.65	3.5	32.15	111.79	13.66	125.45	279475		313617.5	2500
JKCEMENT	18.16	3.5	21.66	565.81	109.08	674.89	99016.75 206185.5		118105.6	175
JSWSTEEL	22.73	3.5	26.23	152.73	23.52	176.25		31749.64		1350
JUBLFOOD	38.33	3.5	41.83	1558.44	142.31	1700.75	389610		425187.9	250
KOTAKBANK	24.92	3.5	28.42	501.37	70.4	571.77	200548	28161.7		400
L&TFH	23.82	3.5	27.32	21.78	3.2	24.98	194364.7		222928.2	8924
LALPATHLAB	20.8	3.5	24.3	762.97	128.36	891.33	190742.5	32090.63	222833.1	250
LICHSGFIN	26.99	3.5	30.49	115.84	15.02	130.86	231680	30047.5	261727.5	2000
LT	15.67	3.5	19.17	267.6	59.76	327.36	153870		188233.4	575
LTI	19.62	3.5	23.12	1133.32	202.15	1335.47	169998	30322.69	200320.7	150
LTTS	22.57	3.5	26.07	1064.01	165.02	1229.03	212802		245806.3	200
LUPIN	18.54	3.5	22.04	177.11	33.43		150543.5		178962.2	850
M&M	26.72	3.5	30.22	215.09	28.17	243.26	150563		170283.1	700
M&MFIN	27.45	3.5	30.95	50.98	6.5	57.48	203920	25998	229918	4000
MANAPPURAM	28.16	3.5	31.66	47.85	5.95	53.8	287100		322789.5	6000
MARICO	14.19	3.5	17.69	78.07	19.25	97.32	156140		194643.5	2000
MARUTI	22.91	3.5	26.41	1685.1	257.4	1942.5	168510		194250.4	100
MCDOWELL-N	16.64	3.5	20.14	142.57	29.98	172.55	178212.5	37478.44	215690.9	1250
MCX	20.05	3.5	23.55	333.26	58.17	391.43	116641		137001.1	350
METROPOLIS	22.38	3.5	25.88	604.53	94.54	699.07	120906	18908.4	139814.4	200
MFSL	28.75	3.5	32.25	292.39	35.59	327.98	190053.5	23133.34	213186.8	650
MGL	20.97	3.5	24.47	228.32	38.11	266.43	136992	22863.75	159855.8	600
MINDTREE	23.55	3.5	27.05	993.57	147.69	1141.26	397428	59075.1		400
MOTHERSUMI	31.03	3.5	34.53	70.51	7.95	78.46	246785	27832	274617	3500
MPHASIS	19.91	3.5	23.41	621.76	109.29	731.05	202072		237590.4	325
MRF	15.76	3.5	19.26	12536.83	2783.53	15320.36	125368.3	27835.29	153203.6	10
MUTHOOTFIN	23.92	3.5	27.42	348.6	51.01	399.61	261450	38260.69	299710.7	750
NAM-INDIA	21.48	3.5	24.98	91.94	14.98	106.92	147104	23970.8	171074.8	1600
NATIONALUM	27.77	3.5	31.27	26.09	3.29	29.38	443530	55900.25	499430.3	17000
NAUKRI	22.34	3.5	25.84	1442.11	225.89	1668	180263.8	28236.03	208499.8	125
NAVINFLUOR	23.38	3.5	26.88	864.04	129.36	993.4	194409	29105.21	223514.2	225
NESTLEIND	14.26	3.5	17.76	2772.97	680.58	3453.55	138648.5	34028.75	172677.3	50
NIFTY	10.29	2	12.29	1813.18	352.46	2165.64	90659	17623.15	108282.2	50
NMDC	23.67	5.25	28.92	34.02	7.54	41.56	227934	50546.48	278480.5	6700
NTPC	20.6	3.5	24.1	29.19	4.96	34.15	166383		194652.2	5700
OBEROIRLTY	25.2	3.5	28.7	243.67	33.84	277.51	170569		194259.3	700
OFSS	16.99	3.5	20.49	778.69	160.42		97336.25			125
ONGC	47.5	3.5	51	68.8	5.07	73.87	529760			7700
PAGEIND	18.45	3.5	21.95	5888.17	1116.71		176645.1		210146.3	30
PEL	45.85	3.5	49.35	1196.55	91.34	1287.89	329051.3	25117.88	354169.1	275
PERSISTENT	20.03	3.5	23.53	746.33	130.44		111949.5		131515.2	150
PETRONET	23.74	3.5	27.24	56.86	8.38	65.24	170580		195732.8	3000
PFC	21.97	3.5	25.47	31.43	5.01	36.44	194866	31041.85	225907.9	6200
PFIZER	15.55	3.5	19.05	872.47	196.34	1068.81	109058.8	24542.22	133601	125
PIDILITIND	15.68	3.5	19.18	374.3	83.55	457.85	187150	41773.38	228923.4	500
PIIND	19.91	3.5	23.41	634.31	111.52	745.83	158577.5	27879.69	186457.2	250
PNB	32.5	7	39.5	13.08	2.82	15.9	209280	45080	254360	16000
POLYCAB	18.41	3.5	21.91	442.62	84.14	526.76	132786	25242	158028	300
POWERGRID	15.88	3.5	19.38	30.22	6.66	36.88	161163.3	35511.11	196674.4	5333
PVR	22.77	3.5	26.27	365.54	56.19	421.73	148774.8	22868.21	171643	407
RAMCOCEM	17.38	3.5	20.88	171.33	34.5	205.83	145630.5	29321.6	174952.1	850
RBLBANK	27.34	3.5	30.84	52.28	6.69	58.97	151612	19411.88	171023.9	2900
RECLTD	19.36	3.5	22.86	30.72	5.55	36.27	184320	33327	217647	6000
RELIANCE	18.67	3.5	22.17	470.65	88.22	558.87	117662.5	22054.81	139717.3	250
SAIL	37.81	3.5	41.31	43.2	4	47.2	410400	37988.13	448388.1	9500

SBILIFE	23.93	3.5	27.43	291.59	42.65	334.24	218692.5	31986.94	250679.4	750
SBIN	31.65	3.5	35.15	143.73	15.89	159.62	215595	23840.25	239435.3	1500
SHREECEM	16.7	3.5	20.2	4843.36	1014.85	5858.21	121084	25371.15	146455.2	25
SIEMENS	17.07	3.5	20.57	364.29	74.7	438.99	100179.8	20541.68	120721.4	275
SRF	20.39	3.5	23.89	2309.67	396.41	2706.08	288708.8	49551.03	338259.8	125
SRTRANSFIN	26.68	3.5	30.18	348.83	45.77	394.6	139532	18307.8	157839.8	400
STAR	25.05	3.5	28.55	148.43	20.74	169.17	100190.3	14001.36	114191.6	675
SUNPHARMA	20.45	3.5	23.95	168.21	28.78	196.99	235494	40295.15	275789.2	1400
SUNTV	20.1	18.5	38.6	102.49	94.33	196.82	153735	141497.3	295232.3	1500
SYNGENE	17.01	3.5	20.51	102.51	21.1	123.61	87133.5	17933.3	105066.8	850
TATACHEM	19.61	3.5	23.11	181.19	32.35	213.54	181190	32345.25	213535.3	1000
TATACONSUM	23.51	3.5	27.01	192.3	28.63	220.93	259605	38650.5	298255.5	1350
TATAMOTORS	25.68	3.5	29.18	85.81	11.7	97.51	244558.5	33331.46	277890	2850
TATAPOWER	22	3.5	25.5	35.13	5.59	40.72	237127.5	37717.31	274844.8	6750
TATASTEEL	28.19	3.5	31.69	364.48	45.26	409.74	309808	38466.75	348274.8	850
TCS	17.56	3.5	21.06	662.58	132.07	794.65	198774	39621.23	238395.2	300
TECHM	18.38	3.5	21.88	255.02	48.57	303.59	153012	29143.8	182155.8	600
TITAN	17.08	3.5	20.58	370.06	75.84	445.9	138772.5	28441.22	167213.7	375
TORNTPHARM	15.25	3.5	18.75	471.64	108.23	579.87	117910	27056.31	144966.3	250
TORNTPOWER	18.63	3.5	22.13	94.66	17.79	112.45	141990	26677.88	168667.9	1500
TRENT	20.94	3.5	24.44	215.61	36.04	251.65	156317.3	26128.64	182445.9	725
TVSMOTOR	18.19	3.5	21.69	100.49	19.33	119.82	140686	27062.7	167748.7	1400
UBL	18.72	3.5	22.22	295.96	55.32	351.28	207172	38725.93	245897.9	700
ULTRACEMCO	25.34	3.5	28.84	1879.4	259.63	2139.03	187940	25963.18	213903.2	100
UPL	21.28	3.5	24.78	151.26	24.88	176.14	196638	32341.4	228979.4	1300
VEDL	31.53	3.5	35.03	90.92	10.09	101.01	281852	31291.4	313143.4	3100
VOLTAS	16.84	3.5	20.34	206.32	42.89	249.21	103160	21442.75	124602.8	500
WIPRO	16.58	3.5	20.08	105.72	22.32	128.04	169152	35708.4	204860.4	1600
ZEEL	41.47	3.5	44.97	126.18	10.65	136.83	378540	31946.25	410486.3	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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