

F&O Margin Report

Friday, 02nd July 2021

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<per cent-=""> <per share=""></per></per>										
SCRIP NAME	Span %	MTM %	Total %	Span	MTM	Total	Span	MTM	Total	Lot Size
AARTIIND	20.26	3.5	23.76	174.15	30.09	204.24	148027.5	25574.6	173602.1	850
ABFRL	21.72	3.5	25.22	46.67	7.52	54.19	121342	19555.9	140897.9	2600
ACC	15.63	3.5	19.13	313.27	70.17	383.44	156635	35085.8	191720.8	500
ADANIENT	29.04	3.5	32.54	435.29	52.46	487.75	435290	52456.3	487746.3	1000
ADANIPORTS	23.76	3.5	27.26	168.2	24.77	192.97	210250	30966.3	241216.3	1250
ALKEM	15.07	3.5	18.57	486.39	112.93	599.32	97278	22586.2	119864.2	200
AMARAJABAT	17.52	5.25	22.77	129.91	38.93	168.84	129910	38934	168844	1000
AMBUJACEM	21.92	3.5	25.42	74.83	11.95	86.78	224490	35841.8	260331.8	3000
APLLTD	20.38	3.5	23.88	198.04	34.01	232.05	108922	18708.1	127630.1	550
APOLLOHOSP	21.18	3.5	24.68	780.78	129.02	909.8	195195	32255.6	227450.6	250
APOLLOTYRE	24.31	3.5	27.81	54.8	7.89	62.69	137000	19726.9	156726.9	2500
ASHOKLEY	28.7	3.5	32.2	35.33	4.31	39.64	158985	19388.3	178373.3	4500
ASIANPAINT	16.29	3.5	19.79	493.37	106.01	599.38	148011	31801.9	179812.9	300
AUBANK	26.18	3.5	29.68	269.04	35.97	305.01	134520	17984.8	152504.8	500
AUROPHARMA	29.73	3.5	33.23	289.66	34.1	323.76	188279	22164.2		650
AXISBANK	26.29	3.5	29.79	197.23	26.26	223.49	236676		268186.5	1200
BAJAJ-AUTO	18.07	3.5	21.57	737	142.73	879.73	184250		219932.9	250
BAJAJFINSV	25.21	3.5	28.71	2994.2	415.77	3409.97	224565		255747.5	75
BAJFINANCE	24.99	3.5	28.49	1494.5	209.3	1703.8	186812.5	26162.1		125
BALKRISIND	20.35	3.5	23.85	464.03	79.8	543.83			217533.4	400
BANDHANBNK	41.56	3.5	45.06	135.76	11.43	147.19	244368	20579	264947	1800
BANKBARODA	37.36	5.25	42.61	32.32	4.54	36.86	378144			11700
BANKNIFTY	16.88	2	18.88	5881.58	697.06	6578.64	147039.5	17426.5	164466	25
BATAINDIA	16.6	3.5	20.1	266.46	56.18	322.64	146553	30899.1	177452.1	550
BEL	23.34	3.5	26.84	43.06	6.46	49.52	163628	24538.5	188166.5	3800
BERGEPAINT	15.76	3.5	19.26	127.61	28.33	155.94			171538.7	1100
BHARATFORG	23.3	3.5	26.8	178.64	26.83	205.47	267960		308211.8	1500
BHARTIARTL	23.3	3.5	24.82	1/0.04	18.39	130.39			241353.3	1851
BHEL	39.95	3.5	43.45	26.05	2.28	28.33	273525	23961	297486	10500
BIOCON	22.07	3.5	25.57	20.03 90.03	14.28	104.31	207069	32840	239909	2300
BOSCHLTD	19.43	3.5	22.93	2933.42	528.48	3461.9			173095.2	2300 50
BPCL	40.46	3.5	43.96	188.11	16.27	204.38			367889.9	1800
BRITANNIA	40.40 17.47	3.5	43.90 20.97	630.99	126.42	204.38 757.41			151482.4	200
									401866.3	200
CADILAHC CANBK	18.16 26.61	10.5 8.75	28.66 35.36	115.75	66.92	182.67 54.4	254650		293770.1	5400
				40.94	13.46					
CHOLAFIN CIPL A	30.99	3.5	34.49	157.49	17.79	175.28			219096.3	1250
CIPLA	18.91	3.5	22.41	185.76	34.38	220.14			143091.3	650 4200
COALINDIA	19.98	3.5	23.48	29.18	5.11	34.29			144025.4	4200
COFORGE	43.48	3.5	46.98	1825.89	146.99	1972.88	365178		394575.2	200
COLPAL	14.23	3.5	17.73	243.58	59.91	303.49	85253		106221.9	350
CONCOR	30.09	3.5	33.59	207.91	24.18	232.09	324963.3		362756.3	1563
COROMANDEL	17.28	3.5	20.78	157.32	31.86	189.18			118235.6	625
CUB	20.73	3.5	24.23	34.33	5.8	40.13	106423	1/96/.6	124390.6	3100

CUMMINSIND	19.06	3.5	22.56	170 15	21.24	201.39	102090	18746 7	120836.7	600
DABUR	19.00	3.5	22.56 17.7	170.15 84.1	31.24 20.72	104.82	102090		120830.7	1250
DEEPAKNTR	25.36	3.5	28.86	477.99	20.72 65.97	543.96	238995		271980.8	500
DIVISLAB	25.36 15.88	3.5 3.5	28.80 19.38	707.23	155.85	343.96 863.08	238995 141446		172616.3	200
DLF	26.02	3.5	29.52	73.26	9.86	83.12	241758		274282.8	3300
						83.12 1042.57	105982.5			
DRREDDY	15.24	3.5	18.74	847.86	194.71				130321.7	125
EICHERMOT	19.34	3.5	22.84	517.75	93.72	611.47	181212.5		214013.7	350
ESCORTS	21.7	7	28.7	259.75	83.78	343.53	142862.5	46078.7	188941.2	550
EXIDEIND	22.79	3.5	26.29	41.68	6.4	48.08	150048	23045.4	173093.4	3600
FEDERALBNK	25.61	3.5	29.11	22.08	3.02	25.1	220800	30170	250970	10000
GAIL	37.55	3.5	41.05	57.56	5.37	62.93	351116		383845.6	6100
GLENMARK	36.4	3.5	39.9	239.12	23	262.12	274988	26444.3	301432.3	1150
GMRINFRA	24.12	3.5	27.62	7.73	1.12	8.85	173925		199164.4	22500
GODREJCP	19.05	3.5	22.55	169.55	31.16	200.71		31155.3	200705.3	1000
GODREJPROP	23.79	3.5	27.29	331.29	48.74	380.03	215338.5	31682.8	247021.3	650
GRANULES	24.99	3.5	28.49	83.7	11.72	95.42	129735	18171	147906	1550
GRASIM	21.67	3.5	25.17	325.71	52.62	378.33	154712.3	24992.4	179704.6	475
GUJGASLTD	20.72	3.5	24.22	140.02	23.65	163.67	175025	29564.1	204589.1	1250
HAVELLS	18.94	3.5	22.44	187.82	34.7	222.52	93910		111260.4	500
HCLTECH	20.08	3.5	23.58	197.35	34.41	231.76	138145	24083.5	162228.5	700
HDFC	22.35	3.5	25.85	552.18	86.48	638.66	165654		191597.9	300
HDFCAMC	17.88	3.5	21.38	520.41	101.86	622.27	104082		124453.8	200
HDFCBANK	16.32	3.5	19.82	243.47	52.21	295.68	133908.5		162624.7	550
HDFCLIFE	18.84	3.5	22.34	129.76	24.1	153.86	142736	26513	169249	1100
HEROMOTOCO	18.19	3.5	21.69	528.34	101.63	629.97	158502	30489.9	188991.9	300
HINDALCO	25.02	3.5	28.52	95.14	13.31	108.45	204551		233168.6	2150
HINDPETRO	31.24	3.5	34.74	92.73	10.39	103.12	250371	28052.3		2700
HINDUNILVR	14.2	3.5	17.7	353.34	87.07	440.41	106002		132123.9	300
IBULHSGFIN	39.37	8.75	48.12	102.93	22.88	125.81	319083	70918.3	390001.3	3100
ICICIBANK	22.12	3.5	25.62	140.11	22.17	162.28	192651.3		223131.2	1375
ICICIGI	18.72	3.5	22.22	293.12	54.81	347.93	124576	23293.5	147869.5	425
ICICIPRULI	30.93	3.5	34.43	190.29	21.53	211.82	285435	32298	317733	1500
IDEA	44.92	10.5	55.42	4.11	0.96	5.07	287700	67252.5	354952.5	70000
IDFCFIRSTB	43.58	3.5	47.08	23.71	1.9	25.61	225245	18088	243333	9500
IGL	19.47	3.5	22.97	111.4	20.02	131.42	153175	27529.9	180704.9	1375
INDHOTEL	23	3.5	26.5	32.62	4.96	37.58	127218	19355.7	146573.7	3900
INDIGO	24.67	3.5	28.17	430.56	61.08	491.64			245818.4	500
INDUSINDBK	48.49	3.5	51.99	488.15	35.23	523.38	439335	31709.5	471044.5	900
INDUSTOWER	25.97	3.5	29.47	61.11	8.24	69.35	171108	23064.3	194172.3	2800
INFY	15.81	3.5	19.31	247.8	54.87	302.67	148680	32923.8	181603.8	600
IOC	17.73	3.5	21.23	19.18	3.79	22.97	124670	24604.1	149274.1	6500
IRCTC	20.54	3.5	24.04	420.26	71.62	491.88	136584.5	23275.5	159860	325
ITC	18.35	3.5	21.85	37.37	7.13	44.5	119584	22808.8	142392.8	3200
JINDALSTEL	30.96	3.5	34.46	122.92	13.9	136.82	307300	34737.5	342037.5	2500
JSWSTEEL	22.94	3.5	26.44	155.52	23.72	179.24	209952	32026.1	241978.1	1350
JUBLFOOD	38.42	3.5	41.92	1200.52	109.37	1309.89	300130	27342.4	327472.4	250
KOTAKBANK	24.93	3.5	28.43	429	60.22	489.22	171600	24089.8	195689.8	400
L&TFH	26.63	3.5	30.13	24.79	3.26	28.05	221226	29078.9	250304.8	8924
LALPATHLAB	21.83	3.5	25.33	707.9	113.52	821.42	176975	28379.8	205354.8	250
LICHSGFIN	27.04	3.5	30.54	127.55	16.51	144.06	255100	33015.5	288115.5	2000
LT	16.98	3.5	20.48	253	52.15	305.15	145475	29987.3	175462.3	575
LTI	20.41	3.5	23.91	823.67	141.23	964.9	123550.5	21184.3	144734.8	150
LTTS	21.76	3.5	25.26	629.51	101.24	730.75	125902	20247.9	146149.9	200
LUPIN	18.55	3.5	22.05	213.32	40.25	253.57	181322	34209.5	215531.5	850
M&M	26.94	3.5	30.44	208.76	27.12	235.88	146132	18982.6	165114.6	700

	20.21	25	22.01	15 66	5 15	51 11	102640	01010	204452	4000
M&MFIN MANADDUDAM	29.31	3.5	32.81	45.66	5.45 5.88	51.11	182640	21812	204452	4000
MANAPPURAM	28.18	3.5	31.68	47.31		53.19	283860	35259	319119	6000
MARICO MARUTI	14.21 22.92	3.5 3.5	17.71 26.42	76.27 1741.63	18.79 265.93	95.06 2007.56	152540 174163	37576 26592.7	190116 200755.7	2000 100
MAROTI MCDOWELL-N	16.35	3.5 3.5	20.42 19.85	1/41.03	203.93	132.49	136412.5		200733.7 165609.1	1250
METROPOLIS	23.09	3.5 3.5	26.59	656.77	23.30 99.55	756.32			151263.8	200
MFSL	23.09 28.68	3.5 3.5	32.18	302.88	36.96	339.84	196872	19909.8 24022.9	220894.9	200 650
MGL	28.08	3.5 3.5	24.53	239.82	30.90 39.92	279.74	190872	24022.9	167844.6	600
MINDTREE	21.05	3.5 3.5	24.33	610.54	90.11	700.65	244216	23932.0 36045.8	280261.8	400
MOTHERSUMI	23.71 31.16	3.5 3.5	34.66	76.39	8.58	84.97	267365		297395.9	3500
MPHASIS	20.87	3.5	24.37	442.95	74.3	517.25	143958.8		168106.2	325
MRF	20.87 16.04	3.5 3.5	24.57 19.54	13053.09	2849.1	15902.19	130530.9		159021.9	525 10
MUTHOOTFIN	23.9	3.5	27.4	353.43	51.75	405.18	265072.5		303883.1	750
NAM-INDIA	23.9	3.5	27.4	88.72	13.03	405.18	141952		162803.6	1600
NAM-INDIA NATIONALUM	23.83 25.76	5.5 14	27.55 39.76	20.17	13.03	31.13	342890	186354	529244	17000
NAUKRI	23.96	3.5	27.46	1277.77	186.67	1464.44	159721.3	23334.3	183055.5	125
NAVINFLUOR	24.8	3.5	28.3	933.61 2516.25	131.77	1065.38	210062.3	29649	239711.2	225
NESTLEIND	14.21	3.5	17.71		619.92	3136.17	125812.5		156808.6	50
NIFTY	11.57	2	13.57	1818.2	314.21	2132.41	90910		106620.6	50
NMDC	28.4	3.5	31.9	52.66	6.49	59.15	352822	43476.3	396298.3	6700
NTPC	20.61	3.5	24.11	24.15	4.1	28.25	137655		161036.4	5700
ONGC	47.45	3.5	50.95	56.58	4.17	60.75	435666	32137.9	467803.9	7700
PAGEIND	19.07	3.5	22.57	5662.13	1039.13	6701.26	169863.9	31173.9	201037.8	30
PEL	46.47	3.5	49.97	1105.79	83.28	1189.07	304092.3		326993.5	275
PETRONET	23.77	3.5	27.27	53.24	7.84	61.08	159720	23520	183240	3000
PFC	22.03	3.5	25.53	26.98	4.29	31.27	167276		193847.7	6200
PFIZER	16.93	3.5	20.43	975.54	201.62	1177.16	121942.5		147145.6	125
PIDILITIND	15.69	3.5	19.19	340.85	76.02	416.87	170425	38010	208435	500
PIIND	19.2	3.5	22.7	562.83	102.62	665.45	140707.5	25655	166362.5	250
PNB	32.46	14	46.46	13.81	5.96	19.77	220960	95312	316272	16000
POWERGRID	16.48	3.5	19.98	38.15	8.1	46.25	152600	32403	185003	4000
PVR	39.88	3.5	43.38	532.96	46.77	579.73	216914.7	19035.6	235950.3	407
RAMCOCEM	17.34	3.5	20.84	175.34	35.4	210.74	149039		179128.2	850
RBLBANK	30.12	3.5	33.62	63.42	7.37	70.79	183918	21370.8	205288.8	2900
RECLTD	20.64	3.5	24.14	30.11	5.11	35.22	180660	30639	211299	6000
RELIANCE	18.6	3.5	22.1	391.93	73.76	465.69			116423.1	250
SAIL	34.42	10.5	44.92	43.8	13.36	57.16	416100		543031.9	9500
SBILIFE	23.95	3.5	27.45	241.61	35.31		181207.5			750
SBIN	31.6	3.5	35.1	133.38	14.77	148.15			222230.3	1500
SHREECEM	17.82	3.5	21.32	4846.69	951.69	5798.38	121167.3			25
SIEMENS	17.02	3.5	20.52	345.54	71.05	416.59			114562.7	275
SRF	20.43	3.5	23.93	1504.51	257.73	1762.24	188063.8		220279.5	125
SRTRANSFIN	30.05	3.5	33.55	408.89	47.62	456.51	163556	19047	182603	400
SUNPHARMA	20.45	3.5	23.95	140.65	24.07	164.72	196910		230604.9	1400
SUNTV	21.29	18.5	39.79	112.51	97.78	210.29	168765		315437.6	1500
TATACHEM	20.43	3.5	23.93	148.35	25.42	173.77	148350	25417	173767	1000
TATACONSUM	23.51	3.5	27.01	178.68	26.6	205.28	241218	35910	277128	1350
TATAMOTORS	28.17	3.5	31.67	97.14	12.07	109.21			311242.8	2850
TATAPOWER	22.86	3.5	26.36	27.9	4.27	32.17	188325		217159.3	6750
TATASTEEL	28.14	3.5	31.64	329.02	40.93	369.95	279667		314455.2	850
TCS	17.53	3.5	21.03	586.38	117.1	703.48			211043.3	300
TECHM	18.9	3.5	22.4	200.44	37.12	237.56	120264		142535.6	600
TITAN	17.86	3.5	21.36	310.91	60.94		116591.3			375
TORNTPHARM	16.75	3.5	20.25	492.55	102.92		123137.5			250
TORNTPOWER	18.65	3.5	22.15	85.89	16.12	102.01	128835	24181.5	153016.5	1500

TRENT	22.13	3.5	25.63	190.7	30.15	220.85	138257.5	21861.8	160119.3	725
TVSMOTOR	20.17	3.5	23.67	126.07	21.88	147.95	176498	30629.9	207127.9	1400
UBL	18.75	3.5	22.25	270.69	50.53	321.22	189483	35368.2	224851.2	700
ULTRACEMCO	25.4	3.5	28.9	1704.3	234.87	1939.17	170430	23486.6	193916.6	100
UPL	24.04	3.5	27.54	189.78	27.63	217.41	246714	35913.2	282627.2	1300
VEDL	31.44	3.5	34.94	83.09	9.25	92.34	257579	28671.1	286250.1	3100
VOLTAS	17.85	3.5	21.35	181.8	35.64	217.44	90900	17821.1	108721.1	500
WIPRO	17.71	3.5	21.21	95.77	18.93	114.7	153232	30284.8	183516.8	1600
ZEEL	35.58	3.5	39.08	76.64	7.54	84.18	229920	22617	252537	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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