

F&O Margin Report

Friday, 04th Dec 2020

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		<-Percent-> <per share=""></per>								
SCRIP NAME	Span %	MTM %	Total %	Span	MTM	Total	Span	MTM	Total	Lot Size
ACC	17.14	3.5	20.64	295.41	60.32	355.73	147705	30161.3	177866.3	500
ADANIENT	28.63	18.5	47.13	128.62	83.1	211.72	257240	166204	423444	2000
ADANIPORTS	31.41	3.5	34.91	137.72	15.35	153.07	344300	38368.8	382668.8	2500
AMARAJABAT	20.51	3.5	24.01	186.17	31.77	217.94	186170		217937.8	1000
AMBUJACEM	21.85	3.5	25.35	57.41	9.2	66.61	172230	27594	199824	3000
APOLLOHOSP	23.77	3.5	27.27	569.46	83.87	653.33	284730	41933.5	326663.5	500
APOLLOTYRE	23.39	3.5	26.89	44.05	6.59	50.64	220250	32961.3	253211.3	5000
ASHOKLEY	31.05	3.5	34.55	29.7	3.35	33.05	267300	30129.8	297429.8	9000
ASIANPAINT	17.38	3.5	20.88	418.27	84.25	502.52	125481	25273.5	150754.5	300
AUROPHARMA	27.81	18.5	46.31	251.13	167.08	418.21	163234.5	108604	271838.3	650
AXISBANK	29.84	3.5	33.34	180.99	21.23	202.22	217188	25470.9	242658.9	1200
BAJAJ-AUTO	18.16	3.5	21.66	602.02	116.04	718.06	150505	29009.3	179514.3	250
BAJAJFINSV	27.15	3.5	30.65	2490.89	321.08	2811.97	311361.3	40135.2	351496.4	125
BAJFINANCE	29.66	3.5	33.16	1445.43	170.58	1616.01	361357.5	42645.8	404003.3	250
BALKRISIND	23.22	3.5	26.72	384.73	57.99	442.72	153892	23197.3	177089.3	400
BANDHANBNK	41.38	3.5	44.88	156.7	13.25	169.95	282060	23858.1	305918.1	1800
BANKBARODA	39.08	3.5	42.58	22.92	2.05	24.97	187944	16832.6	204776.6	8200
BANKNIFTY	19.3	2	21.3	5702.4	590.84	6293.24	142560	14771.1	157331.1	25
BATAINDIA	19.61	3.5	23.11	304.1	54.26	358.36	167255	29845.2	197100.2	550
BEL	24.75	3.5	28.25	28.6	4.04	32.64	217360	30736.3	248096.3	7600
BERGEPAINT	17.83	3.5	21.33	120.25	23.61	143.86	132275		158241.3	1100
BHARATFORG	27.03	3.5	30.53	146.69	18.99	165.68	220035	28489.1	248524.1	1500
BHARTIARTL	21.36	3.5	24.86	103.16	16.91	120.07		31291.2	222240.3	1851
BHEL	39.88	3.5	43.38	13.72	1.2	14.92	288120	25284	313404	21000
BIOCON	27.68	3.5	31.18	120.9	15.29	136.19	278070	35158.4	313228.4	2300
BOSCHLTD	21.84	3.5	25.34	2860.33	458.45	3318.78	143016.5	22922.4	165938.9	50
BPCL	40.38	3.5	43.88	160.12	13.88	174	288216		313198.7	1800
BRITANNIA	19.21	3.5	22.71	702.15	127.96	830.11	140430	25591.3	166021.3	200
CADILAHC	19.44	3.5	22.94	90.53	16.3	106.83	199166		235021.1	2200
CANBK	27.32	8.75	36.07	30.2	9.67	39.87	151000	48365.6	199365.6	5000
CHOLAFIN	34.29	3.5	37.79	127.3	12.99	140.29	318250	32484.4	350734.4	2500
CIPLA	19.11	3.5	22.61	146.23	26.79	173.02	190099	34821.2	224920.2	1300
COALINDIA	19.9	3.5	23.4	26.73	4.7	31.43	98901	17391.9	116292.9	3700
COFORGE	43.32	3.5	46.82	1081.58	87.39	1168.97	405592.5	32772.5	438365	375
COLPAL	16.91	3.5	20.41	260.89	54	314.89	182623	37801.1	220424.1	700
CONCOR	30.05	3.5	33.55	126.36	14.72	141.08	197500.7	23000.7	220501.4	1563
CUMMINSIND	18.28	3.5	21.78	104.79	20.07	124.86	125748	24078.6	149826.6	1200
DABUR	14.16	3.5	17.66	71.5	17.67	89.17	89375	22087.2	111462.2	1250
DIVISLAB	18.59	3.5	22.09	691.43	130.2	821.63			164326.4	200
DLF	27.76	3.5	31.26	56.49	7.12	63.61			209921.3	3300
DRREDDY	16.64	3.5	20.14	824.22	173.37	997.59	103027.5	21671.6	124699.1	125
EICHERMOT	22.6	3.5	26.1	579.31	89.7	669.01	202758.5	31396.1	234154.6	350
ESCORTS	26.39	3.5	29.89	372.75	49.44	422.19	205012.5	27192.6	232205.1	550

EXIDEIND	22.76	3.5	26.26	42.11	6.48	48.59	151506	22216.2	174912.3	3600
FEDERALBNK	22.70	3.5	31.86	42.11 18.66	2.3	20.96	151590		174912.3	3000 8500
GAIL	28.30 37.77	3.5	41.27	44.48	4.12	48.6	271328		296467.6	6100
GLENMARK	36.37	3.5	39.87	178.54	17.18	195.72	205321		225081.7	1150
GMRINFRA	23.45	3.5	26.95	6.32	0.94	7.26	142200		163423.1	22500
GODREJCP	18.97	3.5	20.93	135.96	25.09	161.05	135960	25088	161048	1000
GODREJPROP	27.94	3.5	31.44	327.99	41.09	369.08	213193.5	26706.2	239899.7	650
GRASIM	21.97	18.5	40.47	201.2	169.44	370.64	191140	160969	352109.4	950
HAVELLS	18.49	3.5	21.99	154.87	29.31	184.18	154870	29314.3	184184.3	1000
HCLTECH	19.96	3.5	23.46	172.62	30.27	202.89	120834	21186.4	142020.4	700
HDFC	22.37	3.5	25.87	505.97	79.16	585.13	151791		175539.9	300
HDFCBANK	17.94	3.5	21.44	247.82	48.35	296.17	136301	26592	162893	550
HDFCLIFE	22.75	3.5	26.25	148.41	22.83	171.24	163251		188368.4	1100
HEROMOTOCO	22.75	3.5	20.23	672.37	109.96	782.33	201711	32988.9	234699.9	300
HINDALCO	27.5	3.5	31	66.72	8.49	75.21	286896		323407.3	4300
HINDPETRO	31.1	3.5	34.6	68.94	7.76	76.7	186138	20950.7	207088.7	2700
HINDUNILVR	15.59	3.5	19.09	333.89	74.97	408.86	100158	20030.7	122658	300
IBULHSGFIN	46.62	3.5	50.12	90.67	6.81	408.80 97.48	281077	21103.3	302180.3	3100
ICICIBANK	40.02 25.72	3.5	29.22	124.72	16.97	141.69	171490		194823.4	1375
ICICIGI	22.62	3.5	26.12	337.37	52.2	389.57	143382.3	23333.4 22186.8	194823.4	425
ICICIPRULI	30.9	3.5	34.4	147.87	16.75	164.62	221805	25123.9		423 1500
IDEA	56.92	3.5 3.5	60.42	5.72	0.35	6.07	400400		425022.5	70000
IDEA IDFCFIRSTB	43.73	3.5 3.5	47.23	16.16	1.29	17.45	400400 307040		423022.3	19000
IGL	43.75 20.55	3.5 3.5	24.05	100.16	1.29	17.43	137720	24371.8	161173.7	19000
INDIGO	24.55	3.5	28.05	406.15	57.91	464.06	203075			500
INDUSINDBK	48.25	3.5	51.75	434.11	31.49	465.6	347288		372482.4	800
INFRATEL	32.87	3.5	36.37	77.85	8.29	86.14	217980	23211.3		2800
INFY	19.24	3.5	22.74	218.29	39.7	257.99	130974		154795.4	600
IOC	17.86	3.5	21.36	16.16	3.17	19.33			110166.8	5700 2200
ITC UNDAL STEL	18.29	3.5	21.79	36.12	6.91	43.03	115584		137698.4	3200
JINDALSTEL	34.95	18.5	53.45	92.29	48.86	141.15	461450	244293	705742.5	5000
JSWSTEEL	24.65 38.36	3.5 3.5	28.15 41.86	91.81 980.85	13.04	104.85	247887 245212.5	35196.5 22372.9	283083.5 267585.4	2700
JUBLFOOD KOTAKBANK		3.5 3.5	41.80 28.54		89.49 63.62	1070.34 518.78	182064		207513.2	250 400
L&TFH	25.04 30.79	3.5 3.5	28.34 34.29	455.16 27.39	3.11	318.78	182004	23449.2 21170.1	207313.2	400 6800
LICHSGFIN	27.13	3.5	30.63	96.6 215.58	12.46	109.06	193200	24927	218127	2000
LT	19.04	3.5	22.54	215.58	39.63	255.21			140364.8 184957.2	550
	20.12	3.5	23.62	185.36	32.24	217.6				850
M&M	26.66	3.5	30.16	199.74	26.22	225.96			316344.4	1400
M&MFIN	33.06	3.5	36.56	55.68	5.89	61.57	191761.9		212060.9	3444
MANAPPURAM	30.38	3.5	33.88	53.47	6.16	59.63	320820	36960	357780	6000
MARICO	14.21	3.5	17.71	55.55	13.68	69.23	111100		138459.5	2000
MARUTI	22.9	3.5	26.4	1776.88	271.6	2048.48			204847.7	100
MCDOWELL-N	19.3	3.5	22.8	111	20.13	131.13			163912.8	1250
MFSL	30.61	3.5	34.11	195.63	22.37	218	254319		283395.8	1300
MGL	21.37	3.5	24.87	223.89	36.67	260.56			156338.9	600
MINDTREE	25.78	3.5	29.28	373.26	50.67	423.93	298608		339143.6	800
MOTHERSUMI	32.62	3.5	36.12	51.26	5.5	56.76	358820		397321.8	7000
MRF	16.92	3.5	20.42	13347.64	2761.35	16108.99			161089.9	10
MUTHOOTFIN	26.29	3.5	29.79	311.95	41.52		233962.5		265105.5	750
NATIONALUM	23.24	3.5	26.74	9.83	1.48	11.31	167110		192278.5	17000
NAUKRI	23.99	3.5	27.49	1003.44	146.41	1149.85	250860		287463.4	250
NESTLEIND	16.99	3.5	20.49	2989.16	615.63	3604.79	149458		180239.7	50
NIFTY	13.51	2	15.51	1781.75	263.84	2045.59	133631.3		153419	75
NMDC	28.37	3.5	31.87	30.19	3.72	33.91	202273	24950.8	227223.8	6700

	20.46	2.5	22.04	20.20	2.47	22.75	115506	10770 5	1050665	5700
NTPC	20.46	3.5	23.96	20.28	3.47	23.75			135366.5	5700
ONGC	47.49	3.5	50.99	42.22	3.11	45.33	325094		349052.6	7700
PAGEIND	20.32	3.5	23.82	4748.88	817.86	5566.74	142466.4		167002.3	30
PEL	45.83	3.5	49.33	687.93	52.54	740.47	378361.5		407257.7	550
PETRONET	23.69	3.5	27.19	61.02	9.02	70.04	183060	27048	210108	3000
PFC	23.26	3.5	26.76	26.69	4.02	30.71			190378.8	6200
PIDILITIND	17.19	3.5	20.69	278.65	56.74	335.39	139325	28370.1	167695.1	500
PNB	32.44	3.5	35.94	11.68	1.26	12.94	163520	17640	181160	14000
POWERGRID	16.25	3.5	19.75	31.52	6.79	38.31	126080	27153	153233	4000
PVR	40.11	3.5	43.61	539.2	47.05	586.25	219454.4		238601.8	407
RAMCOCEM	18.09	3.5	21.59	160.59	31.06	191.65	136501.5		162904.6	850
RBLBANK	35.86	3.5	39.36	83.26	8.13	91.39			237606.2	2600
RECLTD	22.34	3.5	25.84	28.3	4.43	32.73	169800	26607	196407	6000
RELIANCE	21.57	3.5	25.07	426.4	69.18	495.58			250270.2	505
SAIL	41.25	3.5	44.75	22.52	1.91	24.43	427880	36309	464189	19000
SBILIFE	20.71	3.5	24.21	179.04	30.26	209.3	134280		156971.8	750
SBIN	31.54	3.5	35.04	81.3	9.02	90.32	243900	27063.8	270963.8	3000
SHREECEM	18.87	3.5	22.37	4709.51	873.72	5583.23	235475.5	43685.8	279161.3	50
SIEMENS	18.1	3.5	21.6	279.53	54.06	333.59	153741.5	29734.5	183476	550
SRF	22.53	3.5	26.03	1190.34	184.9	1375.24	148792.5		171905.4	125
SRTRANSFIN	33.68	3.5	37.18	349.71	36.34	386.05	233256.6		257493.4	667
SUNPHARMA	20.46	3.5	23.96	112.68	19.28	131.96	157752	26986.8	184738.8	1400
SUNTV	22.28	18.5	40.78	99.65	82.74	182.39	149475		273586.9	1500
TATACHEM	19.83	3.5	23.33	89.92	15.87	105.79	179840	31745	211585	2000
TATACONSUM	23.57	3.5	27.07	130.07	19.31	149.38	175594.5	26074.9	201669.4	1350
TATAMOTORS	30.32	3.5	33.82	56.28	6.5	62.78	320796	37037.2	357833.2	5700
TATAPOWER	23.04	3.5	26.54	16.06	2.44	18.5	216810	32933.3	249743.3	13500
TATASTEEL	28.16	3.5	31.66	175.55	21.82	197.37	298435	37086.4	335521.4	1700
TCS	17.43	3.5	20.93	475.39	95.45	570.84	142617	28634	171251	300
TECHM	20.23	3.5	23.73	185.56	32.1	217.66	222672	38516.1	261188.1	1200
TITAN	20.72	3.5	24.22	294.15	49.69	343.84	220612.5	37268.4	257880.9	750
TORNTPHARM	19.62	3.5	23.12	527.3	94.06	621.36	131825	23515.2	155340.2	250
TORNTPOWER	18.62	3.5	22.12	60.8	11.43	72.23	182400	34287.8	216687.8	3000
TVSMOTOR	21.1	3.5	24.6	105.47	17.49	122.96	147658	24487.8	172145.8	1400
UBL	19.25	3.5	22.75	207.35	37.71	245.06	145145	26393.9	171538.9	700
ULTRACEMCO	25.23	3.5	28.73	1243.24	172.45	1415.69	248648	34489.4	283137.4	200
UPL	25.17	3.5	28.67	114.89	15.97	130.86	149357	20766.2	170123.2	1300
VEDL	28.87	3.5	32.37	36.72	4.45	41.17	227664	27602.4	255266.4	6200
VOLTAS	19.04	3.5	22.54	154.06	28.31	182.37	154060	28313.3	182373.3	1000
WIPRO	19.35	3.5	22.85	69.55	12.58	82.13	222560	40264	262824	3200
ZEEL	35.46	3.5	38.96	72.81	7.19	80			239991.8	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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