

F&O Margin Report

Wednesday, 05th Jan 2022

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	<-Perc		<>			<-	->			
SCRIP NAME	Span	MTM	Total	Span	MTM	Total	Span	MTM	Total	Lot Size
	%	%	%	Span		2000	Span		2000	200 5120
AARTIIND	19.46	3.5	22.96	194.08	34.9	228.98	164968	29666.7	194634.7	850
ABBOTINDIA	15.1	3.5	18.6	2883.23	668.18	3551.41	72080.75	16704.54	88785.29	25
ABCAPITAL	23.34	3.5	26.84	30.7	4.6	35.3	135080	20258.7	155338.7	4400
ABFRL	22.58	3.5	26.08	64.92	10.06	74.98	168792	26167.05	194959.1	2600
ACC	14.45	3.5	17.95	322.66	78.17	400.83	80665	19541.81	100206.8	250
ADANIENT	26.19	3.5	29.69	452	60.39	512.39	226000	30197.13	256197.1	500
ADANIPORTS	20.97	18.5	39.47	155.63	137.33	292.96	194537.5	171656.9		1250
ALKEM	14.22	3.5	17.72	515.19	126.84	642.03	103038	25367.65	128405.7	200
AMARAJABAT	15.05	3.5	18.55	96.27	22.39	118.66	96270		118659.5	1000
AMBUJACEM	21.95	3.5	25.45	85.84	13.69	99.53	128760		149287.5	1500
APLLTD	18.56	3.5	22.06	156.06	29.44	185.5	109242	20605.73	129847.7	700
APOLLOHOSP	21.76	3.5	25.26	1085.66	174.63	1260.29	135707.5	21829.06	157536.6	125
APOLLOTYRE	20.77	3.5	24.27	46.96	7.91	54.87	117400	19783.75	137183.8	2500
ASHOKLEY	28.79	3.5	32.29	36.74	4.47	41.21	165330	20097	185427	4500
ASIANPAINT	14.67	3.5	18.17	509.67	121.59	631.26	76450.5		94688.74	150
ASTRAL	21.45	3.5	24.95	516.55	84.28	600.83	142051.3		165228.7	275
ATUL	16.73	3.5	20.23	1564.56	327.33	1891.89	117342	24549.79	141891.8	75
AUBANK	24.4	3.5	27.9	267.98	38.44	306.42	133990	19222	153212	500
AUROPHARMA	29.83	3.5	33.33	216.04	25.35	241.39	162030	19008.94	181038.9	750
AXISBANK	21.2	3.5	24.7	150.64	24.87	175.51	180768	29843.1	210611.1	1200
BAJAJ-AUTO	17.47	3.5	20.97	576.38	115.45	691.83	144095	28861.88	172956.9	250
BAJAJFINSV	25.28	3.5	28.78	4340.53	600.99	4941.52	217026.5	30049.43	247075.9	50
BAJFINANCE	20.99	3.5	24.49	1547.28	258.04	1805.32	193410	32255.34	225665.3	125
BALKRISIND	19.23	3.5	22.73	446.6	81.27	527.87	89320		105574.7	200
BALRAMCHIN	27.11	3.5	30.61	116.27	15.01	131.28	186032	24021.2	210053.2	1600
BANDHANBNK	41.39	3.5	44.89	105.89	8.95	114.84	190602	16118.55	206720.6	1800
BANKBARODA	33.88	3.5	37.38	28.56	2.95	31.51	334152	34520.85	368672.9	11700
BANKNIFTY	14.02	2	16.02	5182.74	739.55	5922.29	129568.5	18488.68	148057.2	25
BATAINDIA	16.14	3.5	19.64	299.32	64.93	364.25	164626	35709.71	200335.7	550
BEL	20.49	3.5	23.99	44.55	7.61	52.16	169290	28914.2	198204.2	3800
BERGEPAINT	15.18	3.5	18.68	119.22	27.49	146.71	131142	30239.83	161381.8	1100
BHARATFORG	21.16	3.5	24.66	152.02	25.14	177.16	114015	18856.69	132871.7	750
BHARTIARTL	21.39	3.5	24.89	149.41	24.45	173.86	141939.5	23228.45	165168	950
BHEL	28.56	3.5	32.06	17.25	2.11	19.36	181125	22197	203322	10500
BIOCON	19.78	3.5	23.28	72.45	12.82	85.27	166635	29483.13	196118.1	2300
BOSCHLTD	18.92	3.5	22.42	3263.32	603.74	3867.06	163166	30186.8	193352.8	50
BPCL	40.47	3.5	43.97	156.84	13.56	170.4	282312	24412.5	306724.5	1800
BRITANNIA	17.49	3.5	20.99	638.31	127.72	766.03	127662	25544.05	153206.1	200
BSOFT	24.92	3.5	28.42	140.15	19.68	159.83	182195	25586.93	207781.9	1300
CADILAHC	16.76	3.5	20.26	78.26	16.34	94.6	86086	17975.65	104061.7	1100
CANBK	24.33	3.5	27.83	50.46	7.26	57.72	272484	39198.6	311682.6	5400
CANFINHOME	20.96	3.5	24.46	122.12	20.39	142.51	119067	19882.93	138949.9	975
CHAMBLFERT	24.05	3.5	27.55	98.42	14.32	112.74	147630	21483	169113	1500

	25.07	25	20.27	14156	10.15	160 71	176050	22040	200900	1250
CHOLAFIN	25.87	3.5	29.37	141.56	19.15	160.71	176950	23940	200890	1250
CIPLA COALINDIA	18.9 19.95	3.5 3.5	22.4 23.45	175.49 30.65	32.5 5.38	207.99 36.03	114068.5 128730	21126.79 22586.55	135195.3 151316.6	650 4200
COFORGE	43.77	3.5	47.27	2657.38	212.47	2869.85	265738	22380.33	286985.5	4200 100
COLPAL	43.77 14.18	3.5	17.68	2037.38	51.55	260.37	73087	18041.8	280985.5 91128.8	350
CONCOR	30.17	3.5	33.67	189.92	22.04	200.37	151936	17628.8	169564.8	800
COROMANDEL	15.23	3.5	18.73	117.85	22.04	144.94	73656.25	16929.06	90585.31	625
CROMPTON	15.23 16.84	3.5	20.34	73.77	15.33	89.1	81147	16866.85	90383.31 98013.85	1100
CUB	18.14	3.5	20.34	25.79	4.98	30.77	87686	16921.8	104607.8	3400
CUMMINSIND	17.3	3.5	20.8	164.8	33.34	198.14	98880		118884.6	600
DABUR	14.18	3.5	17.68	81.84	20.19	198.14	102300	25241.56		1250
DALBHARAT	19.86	3.5	23.36	373.4	65.82	439.22	93350	16454.81		250
DEEPAKNTR	24.02	3.5	25.50	606.09	88.33	43 <i>9</i> .22 694.42	151522.5		173605.3	250 250
DELTACORP	24.02 26.99	3.5 7	33.99	70.02	18.16	88.18	161046	41771.45		2300
DIVISLAB	20.99 15.86	3.5	19.36	736.69	162.56	899.25	73669	16255.58		100
DIVISLAD	22.05	3.5	25.55	1214.98	192.84	1407.82	151872.5	24104.5	175977	125
DLF	22.03 24.33	3.5	27.83	96.21	192.84	1407.82	151872.5	24104.3 22840.13	181586.6	1650
DRREDDY	24.33 14.21	3.5	17.71	689.34	15.84 169.8	859.14	86167.5		107392.2	1050
EICHERMOT	14.21	3.5	22.82	523.36	94.8	618.16	183176	33181.58		350
ESCORTS	20.27	5.25	22.82	325.50	94.8 99.94	485.84	212245	54967.89		550 550
EXIDEIND	20.27	3.25	25.32	38.95	99.94 5.97	465.84	140220		161721.9	3600
FEDERALBNK	22.82 25.6	3.5	20.52	22.71	3.97	44.92 25.81	227100	31045	258145	10000
FSL	25.0 26.91	3.5	30.41	50.26	6.54	23.81 56.8	130676		147674.8	2600
GAIL	20.91 37.47	3.5	40.97	49.95	0.34 4.67	54.62	304695	28459.55	333154.6	2000 6100
GLENMARK	37.47 36.42	3.5	40.97 39.92	49.93 189.21	4.07		217591.5	20909.88	238501.4	
GMRINFRA	23.64	3.5	27.14		18.18	13.13	217391.3	38115	295515	1150 22500
GNFC	23.04 24.55	3.5 3.5	27.14	11.44	1.09	13.13	149734		171082.6	1300
GODREJCP	24.33 19.06	3.5	28.05	115.18		214.55	90635		107275.8	500
GODREJPROP	23.9	3.5	22.30	181.27 452.79	33.28 66.31		90033	21552.21	168709	300
GRANULES	23.9 21.97	3.5	27.4	4 <i>32.19</i> 71.84		83.29	111352		129094.5	525 1550
					11.45			28185.19		
GRASIM GSPL	21.66 18.24	3.5 3.5	25.16 21.74	367.21 54.8	59.34 10.52	426.55 65.32	174424.8 93160	28185.19 17876.78	202609.9 111036.8	475 1700
GUJGASLTD	18.24 18.66	3.5	21.74 22.16	121.53	10.32 22.79	144.32	151912.5	28492.19	180404.7	1250
HAL	18.00	3.5	22.10	237.34	43.96	281.3	131912.3 112736.5	20880.17	133616.7	475
HAVELLS	17.61	3.5	22.4	237.34	49.34	297.64	12730.5	24668.88	148818.9	500
HCLTECH	20.13	3.5	23.63	248.3 266.95	49.34 46.42	313.37	124150	32493.13		500 700
HDFC	20.13 22.41	3.5	25.03 25.91	200.93 600.48	40.42 93.78	694.26		28134.75		300
HDFCAMC	22.41 15.47	3.5	18.97	383.76	86.8	470.56		17359.65		200
HDFCBANK	13.47	3.5	17.73	217.91	53.59		119850.5		149326.1	200 550
HDFCLIFE	14.23	3.5	22.33	123.56	22.97	146.53	135916		149320.1 161179.7	1100
HEROMOTOCO	17.48	3.5	20.98	436.44	87.36	523.8		26209.05		300
HINDALCO	23.73	3.5	20.98	113.49	87.30 16.74		122001.8	17992.28	139994	1075
HINDCOPPER	31.11	3.5	34.61	41.73	4.7	46.43	179439			4300
HINDPETRO	31.11	3.5	34.64	93.23	4.7 10.48	103.71	251721		280014.3	4300 2700
HINDUNILVR	14.23	3.5	17.73	342.32	84.22	426.54	102696			300
HONAUT	14.23 16.73	3.5	20.23	7105.16	84.22 1486.08			23203.03 22291.21		15
IBULHSGFIN	34.23	3.5 7	41.23	7105.10	1480.08	90.24	232252		279753.3	3100
	18.75	3.5	22.25	145.52	27.16	172.68	200090	37345	279755.5	1375
ICICIBANK ICICIGI	18.73 16.09	3.5 3.5	22.23 19.59	145.52 230.26	50.07	280.33	200090 97860.5	37343 21280.92		425
ICICIOI	10.09 30.91	3.5 3.5	19.59 34.41	230.26 176.8	20.02	280.33 196.82	97860.3 132600	15012.38		423 750
	30.91 46.23	3.3 7	53.23	7.12			498400			70000
IDEA IDFC					1.08	8.2	498400 172500	75460 21980	573860	10000
	27.47 43.51	3.5	30.97	17.25	2.2	19.45			194480 258566 2	
IDFCFIRSTB	43.51	3.5	47.01	21.56	1.73	23.29		19250.18 34518 75		11100
IEX IGL	24.45 19.42	3.5 3.5	27.95 22.92	64.31 91.71	9.21 16.53		241162.5	34518.75 22727.03		3750 1375
IUL	17.42	5.5	22.72	71./1	10.55	100.24	120101.3	22121.03	140020.3	1373

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INDHOTEL	23.6	3.5	27.1	43.74	6.49	50.23	175922.3	26091.72	202014	4022
INDIACEM	23.2	3.5	26.7	46.65	7.04	53.69	135285		155696.7	2900
INDIAMART	24.2	3.5	27.7	1606.86	232.36	1839.22	120514.5		137941.7	75
INDIGO	21.07	3.5	24.57	430.97	71.58	502.55	107742.5	17895.06	125637.6	250
INDUSINDBK	26.75	3.5	30.25	243.17	31.82	274.99	218853		247486.5	900
INDUSTOWER	31.56	3.5	35.06	80.62	8.94	89.56	225736	25034.1		2800
INFY	14.21	3.5	17.71	270.72	66.7	337.42	81216		101225.3	300
IOC	17.75	3.5	21.25	20.33	4.01	24.34	132145		158205.1	6500 225
IPCALAB IPCTC	17.16	3.5	20.66	373.56	76.18	449.74	84051	17139.54		225
IRCTC	27.28	3.5	30.78	232.54	29.83	262.37	203472.5	26103.22		875
ITC UNID AL STEL	18.34	3.5	21.84	40.54	7.74	48.28	129728	24752	154480	3200
JINDALSTEL	26.58	18.5	45.08	103.33	71.92	175.25	258325	179796.9	438121.9	2500
JKCEMENT	19.47 22.76	3.5	22.97	679.89 152.16	122.22	802.11	118980.8		140369.6	175
JSWSTEEL	22.76	3.5	26.26	153.16	23.56	176.72	206766	31799.25		1350
JUBLFOOD	38.36	3.5	41.86	1389.7	126.81		173712.5	15850.63		125
KOTAKBANK	24.94	3.5	28.44	462.99	64.97	527.96	185196	25986.1		400
L&TFH LALPATHLAB	22.83 19.98	3.5 3.5	26.33 23.48	18.16 766.26	2.78 134.22	20.94 900.48	162059.8 95782.5	24846.65	186906.5 112559.5	8924 125
LAURUSLABS	19.98 22.57	3.5 3.5	25.48 26.07	117.49	134.22	900.48 135.71	93782.3 105741		112339.3	900
									232247	
LICHSGFIN LT	27.05	3.5 3.5	30.55 19.16	102.82	13.3 68.05	116.12	205640 175018.5	26607 39128.03		2000 575
LTI	15.66 20.5	3.5 3.5	19.16 24	304.38 1557.66	265.97	372.43 1823.63	233649	39128.03 39896.06		575 150
LTTS	20.3 21.94	3.5 3.5	24 25.44	1303.29	203.97	1823.03	253049 260658	41587	302245	130 200
LUPIN	21.94 18.57		23.44	1303.29	207.94 32.7	206.17	147449.5		175243.4	200 850
M&M	26.65	3.5 3.5	30.15	222.73	29.25	200.17	147449.3		175245.4 176389.3	830 700
M&MFIN	20.03 24.94	3.5	28.44	38.22	5.36	43.58	152880	20478.33	170389.3	4000
MANAPPURAM	24.94 28.11	3.5	20.44 31.61	46.53	5.79	43.38 52.32	132880		156972.8	4000 3000
MARICO	14.23	3.5	17.73	40.53 71.57	17.6	89.17	71570	17599.75		1000
MARUTI	14.23 22.94	3.5	26.44	1751.58	267.18	2018.76	175158	26718.48	201876.5	1000
MARON MCDOWELL-N	16.66	3.5	20.44	1751.58	32.03	184.49	190575		230606.3	1250
MCX	21.02	3.5	20.10	343.27	57.17	400.44	120144.5	20008.54	140153	350
METROPOLIS	22.28	3.5	25.78	767.67	120.61	888.28	153534		177656.7	200
MFSL	24.41	3.5	27.91	250.31	35.89	286.2	162701.5	23330.13	186031.6	650
MGL	21.04	3.5	24.54	183.71	30.56	214.27	110226	18336.15	128562.2	600
MINDTREE	23.53	3.5	27.03	1129.82	168.05	1297.87	225964		259574.2	200
MOTHERSUMI	24.51	3.5	28.01	55.28	7.89	63.17	193480	27623.75		3500
MPHASIS	19.91	3.5	23.41	679.46	119.43			20900.95		175
MRF	15.76	3.5	19.26	11674.25		14267.54			142675.4	10
MUTHOOTFIN	23.95	3.5	27.45	368.42	53.85		138157.5		158351.6	375
NAM-INDIA	19.85	3.5	23.35	70.95	12.51	83.46	113520		133531.6	1600
NATIONALUM	28.35	5.25	33.6	29.09	5.39	34.48	247265	45785.25		8500
NAUKRI	21.29	3.5	24.79	1196.37	196.67		149546.3	24583.13		125
NAVINFLUOR	22.77	3.5	26.27	940.63	144.57		211641.8	32528.48		225
NBCC	24.79	3.5	28.29	11.44	1.62	13.06	137280	19383	156663	12000
NESTLEIND	14.18	3.5	17.68	2835.32	699.91	3535.23	70883	17497.77		25
NIFTY	9.84	2	11.84	1755.82	356.94	2112.76		17846.75		50
NMDC	22.25	3.5	25.75	30.3	4.77	35.07		31927.18		6700
NTPC	20.74	3.5	24.24	27.34	4.61	31.95	155838		182132.1	5700
OBEROIRLTY	25	3.5	28.5	224.73	31.46	256.19	157311	22021.83		700
OFSS	16.39	3.5	19.89	670.29	143.17		83786.25	17896.38		125
ONGC	47.45	3.5	50.95	70.34	5.19	75.53	541618		581571.4	7700
PAGEIND	18.51	3.5	22.01	7604.73	1437.61		228141.9	43128.17		30
PEL	45.87	3.5	49.37	1234.23	94.18		339413.3	25900.39		275
PERSISTENT	19.79	3.5	23.29	961.84	170.15	1131.99	144276			150
PETRONET	23.73	3.5	27.23	52.02	7.67	59.69		23021.25		3000
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PFC	22.08	3.5	25.58	27.28	4.32	31.6	169136	26810.35	195946.4	6200
PFIZER	15.75	3.5	19.25	801.42	178.14	979.56	100177.5	22268.09	122445.6	125
PIDILITIND	15.68	3.5	19.18	408.31	91.11	499.42	102077.5		124855.9	250
PIIND	19.54	3.5	23.04	591.77	105.99	697.76	147942.5	26496.31	174438.8	250
PNB	32.49	3.5	35.99	12.51	1.35	13.86	200160	21560	221720	16000
POLYCAB	18.59	3.5	22.09	459.33	86.49	545.82	137799	25945.5	163744.5	300
POWERGRID	15.47	3.5	18.97	32.72	7.4	40.12	174495.8	39486.87	213982.6	5333
PVR	23.13	3.5	26.63	312.74	47.32	360.06	127285.2	19258.53		407
RAIN	26.94	3.5	30.44	65.81	8.55	74.36	164525	21376.25		2500
RAMCOCEM	17.36	3.5	20.86	178.18	35.92	214.1	151453	30535.4	181988.4	850
RBLBANK	30.46	14	44.46	39.92	18.35	58.27	115768	53206.3	168974.3	2900
RECLTD	18.65	3.5	22.15	25.48	4.78	30.26	152880	28686	181566	6000
RELIANCE	18.64	3.5	22.14	459.08	86.19	545.27	114770	21547.31	136317.3	250
SAIL	37.81	5.25	43.06	41.74	5.8	47.54	198265	27531	225796	4750
SBICARD	17.48	3.5	20.98	163.99	32.84	196.83	81995	16417.63	98412.63	500
SBILIFE	23.92	3.5	27.42	292.81	42.84	335.65	219607.5	32127.38	251734.9	750
SBIN	31.65	3.5	35.15	153.35	16.96	170.31	230025	25433.63	255458.6	1500
SHREECEM	15.3	3.5	18.8	4144.68	947.95	5092.63	103617	23698.72	127315.7	25
SIEMENS	17.05	3.5	20.55	403.27	82.77	486.04	110899.3	22761.2	133660.5	275
SRF	20.37	3.5	23.87	497.26	85.44	582.7	186472.5	32041.41	218513.9	375
SRTRANSFIN	25.73	3.5	29.23	322.94	43.93	366.87	129176	17571.4	146747.4	400
STAR	24.58	3.5	28.08	110.96	15.8	126.76	99864	14217.53	114081.5	900
SUNPHARMA	20.49	3.5	23.99	172.15	29.41	201.56	120505	20588.58	141093.6	700
SUNTV	18.89	18.5	37.39	95.54	93.55	189.09	143310	140331.8	283641.8	1500
SYNGENE	16.81	3.5	20.31	104.18	21.69	125.87	88553	18440.54	106993.5	850
TATACHEM	20.78	3.5	24.28	189.55	31.93	221.48	189550	31932.25	221482.3	1000
TATACOMM	20.36	3.5	23.86	290.8	49.99	340.79	116320	19994.8	136314.8	400
TATACONSUM	23.54	3.5	27.04	174.58	25.95	200.53	117841.5	17517.94	135359.4	675
TATAMOTORS	27.26	3.5	30.76	133.72	17.17	150.89	381102	48922.39	430024.4	2850
TATAPOWER	25.1	3.5	28.6	56.98	7.95	64.93	384615	53640.56	438255.6	6750
TATASTEEL	28.22	3.5	31.72	324.75	40.28	365.03	138018.8	17117.41	155136.2	425
TCS	17.56	3.5	21.06	681.51	135.8	817.31	102226.5	20370	122596.5	150
TECHM	18.37	3.5	21.87	330.47	62.95	393.42	198282	37771.65	236053.7	600
TITAN	17.05	3.5	20.55	442	90.74	532.74	165750	34027.88	199777.9	375
TORNTPHARM	15.56	3.5	19.06	502.2	112.93	615.13	125550	28231.88	153781.9	250
TORNTPOWER	18.93	3.5	22.43	106.91	19.77	126.68	160365	29649.38	190014.4	1500
TRENT	19.88	3.5	23.38	210.93	37.14	248.07	152924.3	26926.68		725
TVSMOTOR	18.13	3.5	21.63	114.11	22.02	136.13	159754	30833.25	190587.3	1400
UBL	18.73	3.5	22.23	295.97	55.31		103589.5	19358.68		350
ULTRACEMCO	25.35	3.5	28.85	1943.35	268.31	2211.66	194335	26831	221166	100
UPL	19.54	3.5	23.04	149.62	26.8	176.42	194506	34834.8	229340.8	1300
VEDL	26.4	3.5	29.9	88.58	11.74	100.32	274598		311005.2	3100
VOLTAS	16.45	3.5	19.95	204.76	43.55	248.31	102380	21777	124157	500
WHIRLPOOL	18.2	3.5	21.7	325.97	62.67	388.64	81492.5		97161.13	250
WIPRO	15.66	3.5	19.16	113.33	25.33	138.66	90664		110926.2	800
ZEEL	41.41	3.5	44.91	134.1	11.33	145.43	402300	33999	436299	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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