

F&O Margin Report

Friday, 05th feb 2021

<				Margins	S				>	>	
		<-Percent-> <per share=""></per>									
SCRIP NAME	Span %	MTM %	Total %	Span	MTM	Total	Span	MTM	Total	Lot Size	
AARTIIND	22.01	3.5	25.51	263.46	41.9	305.36	111970.5	17806.9	129777.4	425	
ACC	17	3.5	20.5	298.94	61.55	360.49	149470	30777.3	180247.3	500	
ADANIENT	27.52	3.5	31.02	162.54	20.67	183.21	325080	41342	366422	2000	
ADANIPORTS	31.4	3.5	34.9	179.51	20.01	199.52	448775	50023.8	498798.8	2500	
AMARAJABAT	19.46	3.5	22.96	187.16	33.66	220.82	187160	33664.8	220824.8	1000	
AMBUJACEM	21.84	3.5	25.34	59.93	9.6	69.53	179790	28806.8	208596.8	3000	
APOLLOHOSP	22.26	3.5	25.76	611.25	96.12	707.37	305625	48061.1	353686.1	500	
APOLLOTYRE	25.6	3.5	29.1	62.77	8.58	71.35	313850	42910	356760	5000	
ASHOKLEY	30.44	3.5	33.94	41.51	4.77	46.28	373590	42950.3	416540.3	9000	
ASIANPAINT	16.86	3.5	20.36	407.18	84.54	491.72	122154	25362.2	147516.2	300	
AUROPHARMA	29.76	3.5	33.26	277.19	32.6	309.79	180173.5	21192.8	201366.3	650	
AXISBANK	28.46	3.5	31.96	212.17	26.09	238.26	254604	31308.9	285912.9	1200	
BAJAJ-AUTO	18.11	3.5	21.61	767.86	148.37	916.23	191965	37093	229058	250	
BAJAJFINSV	26.12	3.5	29.62	2546.74	341.26	2888	318342.5	42657.6	361000.1	125	
BAJFINANCE	27.96	3.5	31.46	1541.03	192.93	1733.96	385257.5	48232.6	433490.1	250	
BALKRISIND	22.37	3.5	25.87	409.67	64.1	473.77	163868	25640.3	189508.3	400	
BANDHANBNK	41.77	3.5	45.27	144.22	12.09	156.31	259596	21753.9	281349.9	1800	
BANKBARODA	39.09	3.5	42.59	32.23	2.89	35.12		33763.3		11700	
BANKNIFTY	18.8	2	20.8	6644.77	707.04	7351.81	166119.3		183795.3	25	
BATAINDIA	18.82	3.5	22.32	300.81	55.94	356.75	165445.5		196214.7	550	
BEL	24.22	3.5	27.72	34	4.91	38.91	258400		295746.4	7600	
BERGEPAINT	17.19	3.5	20.69	126.4	25.73	152.13	139040	28305.2		1100	
BHARATFORG	26.27	3.5	29.77	166.25	22.15	188.4	249375	33224.6		1500	
BHARTIARTL	21.29	3.5	24.79	128.6	21.14	149.74	238038.6	39130.1	277168.7	1851	
BHEL	29.38	14	43.38	12.47	5.94	18.41	261870	124803	386673	21000	
BIOCON	26.79	3.5	30.29	110	14.37	124.37	253000	33053.3		2300	
BOSCHLTD	21.34	3.5	24.84	3502.67	574.35	4077.02	175133.5	28717.5	203851	50	
BPCL	41.13	3.5	44.63	170.01	14.47	184.48	306018	26037.9	332055.9	1800	
BRITANNIA	17.62	3.5	21.12	633.77	125.91	759.68		25181.8	151935.8	200	
CADILAHC	18.79	3.5	22.29	90.27	16.81	107.08	198594	36987	235581	2200	
CANBK	28.84	8.75		47.02	14.27	61.29			330949.1	5400	
CHOLAFIN	33.28	3.5	36.78	154.4	16.24	170.64			426591.3	2500	
CIPLA	18.88	3.5	22.38	158.36	29.36	187.72	205868	38170	244038	1300	
COALINDIA	20.06	3.5	23.56	28.75	5.02	33.77			141815.1	4200	
COFORGE	43.46	3.5	46.96	1108.62	89.29		415732.5			375	
COLPAL	15.84	3.5	19.34	257.63	56.94	314.57			220196.4	700	
CONCOR	30.19	3.5	33.69	144.85	16.79		226400.6		252648	1563	
CUMMINSIND	19.74	3.5	23.24	154.06	27.31	181.37			217644.6	1200	
DABUR	14.19	3.5	17.69	74.96	18.49	93.45			116815.3	1250	
DIVISLAB	17.95	3.5	21.45	662.34	129.13	791.47			158293.8	200	
DLF	28.18	3.5	31.68	86.33	10.72	97.05			320266.7	3300	
DRREDDY	16.4	3.5	19.9	766.85	163.67		95856.25			125	
EICHERMOT	21.52	3.5	25.02	639.05	103.96		223667.5			350	
2.011210101	21.32	5.5	23.02	057.05	105.70	, 13.01	223001.3	20202.0	2000000.1	550	

ESCODES	25.22	25	20.02	256.09	40.00	105.2	105044	27060 4	222012 4	550
ESCORTS	25.32	3.5	28.82	356.08	49.22	405.3	195844		222913.4	550
EXIDEIND	22.76	3.5	26.26	46.56	7.16	53.72	167616		193395.6 267577.5	3600
FEDERALBNK GAIL	27.74 37.35	3.5 3.5	31.24 40.85	23.76 49.13	3	26.76 53.73	237600 299693	29977.5	207577.5 327778.9	10000 6100
GLENMARK	37.33	3.5 3.5	40.83 39.87	49.13 183.48	4.6	201.14	299093		231308.1	1150
	30.37 23.49	3.5 3.5			17.66					22500
GMRINFRA			26.99	6.32	0.94	7.26	142200		163383.8	
GODREJCP	19.11	3.5	22.61	146.66	26.86	173.52	146660	26862.5	173522.5	1000
GODREJPROP	26.93	3.5	30.43	361.78	47.03	408.81	235157	30566.9	265723.9	650 050
GRASIM	21.65	3.5	25.15	257.81	41.68	299.49	244919.5	39597.4	284516.9	950
HAVELLS	20.8	3.5	24.3	236.29	39.76	276.05	236290	39760	276050	1000
HCLTECH	19.96	3.5	23.46	191.62	33.6	225.22	134134		157655.2	700
HDFC	22.38	3.5	25.88	607.46	94.99	702.45	182238			300
HDFCAMC	20.12	3.5	23.62	610.31	106.18	716.49	122062	21237	143299	200
HDFCBANK	17.67	3.5	21.17	278.47	55.16	333.63	153158.5	30339.9	183498.4	550
HDFCLIFE	21.17	3.5	24.67	144.92	23.96	168.88	159412		185767.2	1100
HEROMOTOCO	20.73	3.5	24.23	702.67	118.63	821.3	210801		246389.2	300
HINDALCO	26.81	3.5	30.31	70.59	9.21	79.8	303537		343156.1	4300
HINDPETRO	31.11	3.5	34.61	71.82	8.08	79.9	193914		215729.3	2700
HINDUNILVR	15.09	3.5	18.59	339.62	78.77	418.39	101886		125517.3	300
IBULHSGFIN	44.1	5.25	49.35	98.44	11.72	110.16	305164		341489.8	3100
ICICIBANK	24.99	3.5	28.49	157.43	22.05	179.48	216466.3		246782.6	1375
ICICIGI	21.56	3.5	25.06	317.32	51.51	368.83	134861	21892.3	156753.3	425
ICICIPRULI	30.78	3.5	34.28	147.51	16.78	164.29	221265	25163.3	246428.3	1500
IDEA	53.22	7	60.22	6.52	0.86	7.38	456400	60025	516425	70000
IDFCFIRSTB	43.67	3.5	47.17	21.44	1.72	23.16	407360	32651.5	440011.5	19000
IGL	20.35	3.5	23.85	111.63	19.2	130.83	153491.3		179890.2	1375
INDIGO	24.61	3.5	28.11	412.87	58.72	471.59	206435	29358.9	235793.9	500
INDUSINDBK	48.19	3.5	51.69	499.61	36.28	535.89	449649	32656.1		900
INDUSTOWER	30.06	3.5	33.56	76.8	8.94	85.74	215040		240074.1	2800
INFY	18.49	3.5	21.99	236.92	44.85	281.77	142152		169064.6	600
IOC	17.9	3.5	21.4	18.66	3.65	22.31	121290		145006.9	6500
ITC	18.34	3.5	21.84	42.3	8.07	50.37	135360	25827.2	161187.2	3200
JINDALSTEL	33.3	3.5	36.8	96.55	10.15	106.7	482750	50741.3		5000
JSWSTEEL	23.38	3.5	26.88	93.76	14.04	107.8	253152		291051.2	2700
JUBLFOOD	38.32	3.5	41.82	1088.74	99.45	1188.19	272185		297048.6	250
KOTAKBANK	24.99	3.5	28.49	477.2	66.83	544.03			217613.7	400
L&TFH	29.23	3.5	32.73	27.37	3.28		244249.9			8924
LALPATHLAB	21.29	3.5	24.79	527.43	86.71		131857.5			250
LICHSGFIN	26.96	3.5	30.46	122.57	15.91	138.48	245140	31822	276962	2000
LT	18.82	3.5	22.32	288.98	53.73	342.71	166163.5		197057.4	575
LUPIN	19.72	3.5	23.22	207.72	36.88	244.6	176562		207906.6	850
M&M	26.69	3.5	30.19	231.9	30.41	262.31			367238.6	1400
M&MFIN	31.97	3.5	35.47	58.35	6.39	64.74	233400	25550	258950	4000
MANAPPURAM	28.54	3.5	32.04	51.94	6.37	58.31	311640	38220	349860	6000
MARICO	14.17	3.5	17.67	58.99	14.57	73.56	117980		147124.5	2000
MARUTI	22.9	3.5	26.4	1753.01	267.94	2020.95			202095.4	100
MCDOWELL-N	18.99	3.5	22.49	112.64	20.76	133.4			166743.8	1250
MFSL	28.64	3.5	32.14	207.12	25.31	232.43			302161.6	1300
MGL	21.23	3.5	24.73	232.05	38.26	270.31			162187.2	600
MINDTREE	24.49	3.5	27.99	420.97	60.16	481.13	336776		384905.2	800
MOTHERSUMI	30.99	3.5	34.49	49.28	5.57	54.85	344960	38955	383915	7000
MRF	17.31	3.5	20.81	16005.62	3236.81	19242.43	160056.2		192424.3	10
MUTHOOTFIN	24.57	3.5	28.07	292.71	41.7	334.41	219532.5		250810.7	750
NATIONALUM	23.93	3.5	27.43	12.23	1.79	14.02			238314.5	17000
NAUKRI	25.11	3.5	28.61	1209.83	168.62	1378.45	302457.5	42155.8	344613.3	250

NESTLEIND	15.91	3.5	19.41	2731.21	600.88	3332.09	136560.5	30044.1	166604.6	50
NIFTY	13.07	2	15.07	1946.64	297.91	2244.55	145998	22343	168341	75
NMDC	28.35	3.5	31.85	33.25	4.11	37.36	222775	27506.9	250281.9	6700
NTPC	21.07	3.5	24.57	20.37	3.38	23.75	116109		135400.7	5700
ONGC	47.53	3.5	51.03	46.46	3.42	49.88	357742	26343.6	384085.6	7700
PAGEIND	20.27	3.5	23.77	6021.48	1039.69	7061.17	180644.4	31190.8	211835.2	30
PEL	45.8	3.5	49.3	701.15	53.58	754.73	385632.5	29469.8	415102.3	550
PETRONET	23.75	3.5	27.25	59.64	8.79	68.43	178920	26365.5	205285.5	3000
PFC	22.56	3.5	26.06	28.78	4.46	33.24	178436	27678.4	206114.4	6200
PIDILITIND	16.75	3.5	20.25	295.54	61.77	357.31	147770	30884.9	178654.9	500
PNB	32.47	14	46.47	13.2	5.69	18.89	211200	91056	302256	16000
POWERGRID	16.37	3.5	19.87	33.51	7.16	40.67	134040	28658	162698	4000
PVR	39.91	3.5	43.41	598.33	52.47	650.8	243520.3	21356.1	264876.4	407
RAMCOCEM	18.51	3.5	22.01	161.69	30.57	192.26	137436.5	25985.1	163421.6	850
RBLBANK	34.79	3.5	38.29	89.63	9.02	98.65	259927	26146.4	286073.4	2900
RECLTD	21.84	3.5	25.34	33.4	5.35	38.75	200400	32109	232509	6000
RELIANCE	20.49	3.5	23.99	394.96	67.47	462.43	98740	16868.7	115608.7	250
SAIL	34.24	10.5	44.74	22.22	6.81	29.03	422180	129476	551655.5	19000
SBILIFE	19.15	3.5	22.65	166.4	30.41	196.81	124800	22806	147606	750
SBIN	31.51	3.5	35.01	112.57	12.5	125.07	337710	37506	375216	3000
SHREECEM	19.22	3.5	22.72	5213.49	949.52	6163.01	260674.5	47475.8	308150.3	50
SIEMENS	18.08	3.5	21.58	335.13	64.87	400	184321.5	35678.9	220000.4	550
SRF	21.56	3.5	25.06	1232.77	200.09	1432.86	154096.3	25011	179107.3	125
SRTRANSFIN	33.98	3.5	37.48	485.54	50.01	535.55	388432	40009.2	428441.2	800
SUNPHARMA	20.67	3.5	24.17	129.71	21.97	151.68	181594	30752.4	212346.4	1400
SUNTV	22.91	18.5	41.41	125.16	101.05	226.21	187740	151571	339310.5	1500
TATACHEM	19.98	3.5	23.48	106.42	18.65	125.07	212840	37292.5	250132.5	2000
TATACONSUM	23.49	3.5	26.99	138.88	20.7	159.58	187488	27938.9	215426.9	1350
TATAMOTORS	31.76	3.5	35.26	103.87	11.45	115.32	592059	65246.5	657305.5	5700
TATAPOWER	23.39	3.5	26.89	21.06	3.15	24.21	284310	42548.6	326858.6	13500
TATASTEEL	28.2	3.5	31.7	185.34	23.01	208.35	315078	39109.4	354187.4	1700
TCS	17.5	3.5	21	559.08	111.82	670.9	167724	33547	201271	300
TECHM	19.51	3.5	23.01	189.97	34.07	224.04	227964	40889.1	268853.1	1200
TITAN	19.67	3.5	23.17	298.29	53.08	351.37	223717.5	39809.4	263526.9	750
TORNTPHARM	18.99	3.5	22.49	506.84	93.41	600.25	126710	23352	150062	250
TORNTPOWER	18.91	3.5	22.41	60.14	11.13	71.27	180420	33395.3	213815.3	3000
TVSMOTOR	20.98	3.5	24.48	137.1	22.87	159.97	191940	32024	223964	1400
UBL	18.78	3.5	22.28	242.62	45.22	287.84			201490.5	700
ULTRACEMCO	25.35	3.5	28.85	1569.81	216.74	1786.55			357310.6	200
UPL	25.38	3.5	28.88	139.88	19.29	159.17			206925.9	1300
VEDL	31.41	3.5	34.91	55.71	6.21	61.92	345402	38485	383887	6200
VOLTAS	18.91	3.5	22.41	189.98	35.16	225.14	189980		225137.5	1000
WIPRO	18.96	3.5	22.46	81.75	15.09	96.84	261600		309888.8	3200
ZEEL	35.42	3.5	38.92	88.75	8.77	97.52	266250	26313	292563	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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