

F&O Margin Report

Monday, 07th Mar 2022

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SCRIP NAME	Span %	MTM %	Total %	Span	MTM	Total	Span	MTM	Total	Lot Size	
AARTIIND	20.44	3.5	23.94	169.74	29.06	198.8	144279	24699.94	168978.9	850	
ABB	17.97	3.5	21.47	388.43	75.66	464.09	97107.5	18915.31	116022.8	250	
ABBOTINDIA	15.56	3.5	19.06	2719.26	611.49	3330.75	67981.5	15287.17		25	
ABCAPITAL	23.56	3.5	27.06	24.29	3.61	27.9	106876	15877.4	122753.4	4400	
ABFRL	22.99	3.5	26.49	60.72	9.24	69.96	157872	24033.1	181905.1	2600	
ACC	15.63	3.5	19.13	314.5	70.43	384.93	78625	17606.31	96231.31	250	
ADANIENT	24.79	3.5	28.29	401.84	56.72	458.56	200920	28361.38	229281.4	500	
ADANIPORTS	20.91	18.5	39.41	146.35	129.51	275.86	182937.5	161886.6	344824.1	1250	
ALKEM	14.28	3.5	17.78	453.02	111	564.02	90604	22199.45	112803.5	200	
AMARAJABAT	16.63	3.5	20.13	92.37	19.44	111.81	92370	19439	111809	1000	
AMBUJACEM	22.46	3.5	25.96	64.35	10.03	74.38	96525	15038.63	111563.6	1500	
APLLTD	17.89	3.5	21.39	127.8	25.01	152.81	89460	17506.48	106966.5	700	
APOLLOHOSP	22.08	3.5	25.58	1047.38	166.03	1213.41	130922.5	20753.25	151675.8	125	
APOLLOTYRE	21.63	3.5	25.13	37.74	6.11	43.85	94350	15268.75	109618.8	2500	
ASHOKLEY	28.82	3.5	32.32	30.54	3.71	34.25	137430	16687.13	154117.1	4500	
ASIANPAINT	15.45	3.5	18.95	424.26	96.14	520.4	63639	14421.23	78060.23	150	
ASTRAL	22.11	3.5	25.61	408.71	64.69	473.4	112395.3	17788.44	130183.7	275	
ATUL	18.09	3.5	21.59	1544.48	298.9	1843.38	115836	22417.63	138253.6	75	
AUBANK	24.59	3.5	28.09	275.99	39.28	315.27	137995	19641.13	157636.1	500	
AUROPHARMA	29.91	3.5	33.41	182.39	21.34	203.73	136792.5	16008.56	152801.1	750	
AXISBANK	21.2	3.5	24.7	151.93	25.09	177.02	182316	30105.6	212421.6	1200	
BAJAJ-AUTO	17.58	3.5	21.08	568.33	113.15	681.48	142082.5	28287.44	170369.9	250	
BAJAJFINSV	25.32	3.5	28.82	3885.48	537.14	4422.62	194274	26857.08	221131.1	50	
BAJFINANCE	20.93	3.5	24.43	1371.45	229.33	1600.78	171431.3	28666.53	200097.8	125	
BALKRISIND	19.3	3.5	22.8	341.26	61.89	403.15	68252	12378.8	80630.8	200	
BALRAMCHIN	27.29	3.5	30.79	115	14.75	129.75	184000	23601.2	207601.2	1600	
BANDHANBNK	41.55	3.5	45.05	113.69	9.58	123.27	204642	17236.8	221878.8	1800	
BANKBARODA	34.02	3.5	37.52	34.24	3.52	37.76	400608	41216.18	441824.2	11700	
BANKNIFTY	14.3	2	16.3	4928.14	689.11	5617.25	123203.5	17227.73	140431.2	25	
BATAINDIA	17.14	3.5	20.64	295.98	60.45	356.43	162789	33248.6	196037.6	550	
BEL	20.71	3.5	24.21	44.27	7.48	51.75	168226	28428.75	196654.8	3800	
BERGEPAINT	15.2	3.5	18.7	99.29	22.87	122.16	109219	25153.98	134373	1100	
BHARATFORG	20.5	3.5	24	129.89	22.17	152.06	97417.5	16630.69	114048.2	750	
BHARTIARTL	21.4	3.5	24.9	140.09	22.91	163	133085.5	21762.13	154847.6	950	
BHEL	28.99	3.5	32.49	14.25	1.72	15.97	149625	18062.63	167687.6	10500	
BIOCON	21.08	3.5	24.58	69.36	11.52	80.88	159528	26484.5	186012.5	2300	
BOSCHLTD	19.07	3.5	22.57	2792.28	512.47	3304.75	139614	25623.33	165237.3	50	
BPCL	40.8	3.5	44.3	141.61	12.15	153.76	254898	21864.15	276762.2	1800	
BRITANNIA	17.55	3.5	21.05	591.66	118.03	709.69	118332	23605.4	141937.4	200	
BSOFT	25.88	3.5	29.38	113.3	15.32	128.62	147290	19919.9	167209.9	1300	
CANBK	25.3	3.5	28.8	53.29	7.37	60.66	287766	39803.4	327569.4	5400	
CANFINHOME	21.8	3.5	25.3	122.46	19.66	142.12	119398.5	19168.01	138566.5	975	
CHAMBLFERT	25.26	3.5	28.76	97.95	13.57	111.52	146925	20356.88	167281.9	1500	

CHOLAFIN	25.26	3.5	28.76	166.39	23.05	189 44	207987.5	28818.13	236805.6	1250
CIPLA	18.95	3.5	22.45	176.87	32.67	209.54	114965.5	21238.26	136203.8	650
COALINDIA	20.04	3.5	23.54	36.27	6.34	42.61	152334	26607	178941	4200
COFORGE	43.9	3.5	47.4	2029.97	161.86	2191.83	202997		219182.9	100
COLPAL	14.45	3.5	17.95	205.26	49.72	254.98	71841		89243.96	350
CONCOR	30.17	3.5	33.67	175.51	20.36	195.87	140408		156695.6	800
COROMANDEL	16.07	3.5	19.57	122.2	26.62	148.82	76375	16634.84		625
CROMPTON	17.65	3.5	21.15	68.77	13.64	82.41	75647	15001.53	90648.53	1100
CUB	17.93	3.5	21.43	21.18	4.13	25.31	72012	14053.9	86065.9	3400
CUMMINSIND	17.39	3.5	20.89	164.29	33.06	197.35	98574		118408.5	600
DABUR	14.22	3.5	17.72	76.87	18.92	95.79	96087.5		119740.9	1250
DALBHARAT	20.97	3.5	24.47	294.91	49.23	344.14	73727.5	12307.31		250
DEEPAKNTR	24.97	3.5	28.47	477.51	66.93		119377.5	16733.5	136111	250
DELTACORP	27.47	3.5	30.97	70.95	9.04	79.99	163185	20793.15	183978.2	2300
DIVISLAB	15.94	3.5	19.44	652.94	143.35	796.29	65294	14334.6	79628.6	100
DIXON	22.64	3.5	26.14	937.85	145.01	1082.86	117231.3	18126.72	135358	125
DLF	25.19	3.5	28.69	82.7	11.49	94.19	136455		155411.4	1650
DRREDDY	14.28	3.5	17.78	546.34	133.95	680.29	68292.5		85036.28	125
EICHERMOT	19.32	3.5	22.82	452.75	82.03	534.78	158462.5	28709.1	187171.6	350
ESCORTS	22.37	5.25	27.62	372.81	87.51	460.32	205045.5	48131.74		550
EXIDEIND	22.86	3.5	26.36	33.2	5.08	38.28	119520		137821.5	3600
FEDERALBNK	25.65	3.5	29.15	23.94	3.27	27.21	239400		272072.5	10000
FSL	27.07	3.5	30.57	34.32	4.44	38.76	89232	11538.8	100770.8	2600
GAIL	38.63	3.5	42.13	58.49	5.3	63.79	356789	32323.9	389112.9	6100
GLENMARK	36.58	3.5	40.08	156.29	14.95	171.24	179733.5	17196.81	196930.3	1150
GMRINFRA	24.98	3.5	28.48	9.33	1.31	10.64	209925	29413.13	239338.1	22500
GNFC	25.99	3.5	29.49	155.95	21	176.95	202735	27302.28	230037.3	1300
GODREJCP	19.08	3.5	22.58	137.88	25.29	163.17	68940	12647.25	81587.25	500
GODREJPROP	25.5	3.5	29	373.53	51.27	424.8	121397.3	16663.81	138061.1	325
GRANULES	22.31	3.5	25.81	64.44	10.11	74.55	99882	15670.11	115552.1	1550
GRASIM	21.69	3.5	25.19	320.81	51.77	372.58	152384.8	24589.21	176974	475
GSPL	19.24	3.5	22.74	54.01	9.82	63.83	91817	16701.65	108518.7	1700
GUJGASLTD	19.48	3.5	22.98	102.9	18.48	121.38	128625	23104.38	151729.4	1250
HAL	18.87	3.5	22.37	259.61	48.14	307.75	123314.8	22867.69	146182.4	475
HAVELLS	17.83	3.5	21.33	193.77	38.03	231.8	96885	19013.75	115898.8	500
HCLTECH	20.02	3.5	23.52	227.99	39.86	267.85	159593	27900.6	187493.6	700
HDFC	22.38	3.5	25.88	497.91	77.86	575.77	149373	23358.83	172731.8	300
HDFCAMC	16.1	3.5	19.6	335.77	73	408.77	67154	14599.2	81753.2	200
HDFCBANK	14.29	3.5	17.79	194.88	47.74	242.62	107184	26255.08		550
HDFCLIFE	18.88	3.5	22.38	98.69	18.3	116.99	108559	20129.73		1100
HEROMOTOCO	17.58	3.5	21.08	406.1	80.86	486.96	121830	24258.15		300
HINDALCO	23.78	3.5	27.28	139.22	20.49		149661.5	22031.32		1075
HINDCOPPER	31.53	3.5	35.03	38.13	4.23	42.36		18202.98	182162	4300
HINDPETRO	31.66	3.5	35.16	89.11	9.85	98.96	240597		267194	2700
HINDUNILVR	14.22	3.5	17.72	288	70.9	358.9		21269.33		300
HONAUT	17.86	3.5	21.36	6961.25	1364.42		104418.8	20466.31		15
IBULHSGFIN	33.56	5.25	38.81	48.76	7.63	56.39		23647.58		3100
ICICIBANK	18.31	3.5	21.81	126.29	24.14	150.43		33196.63		1375
ICICIGI	15.66	3.5	19.16	191.09	42.71		81213.25	18151.96		425
ICICIPRULI	30.88	3.5	34.38	139.99	15.87	155.86	104992.5	11900.44		750
IDEA	46.57	8.75	55.32	4.82	0.91	5.73		63393.75		70000
IDFC	27.37	3.5	30.87	15.15	1.94	17.09	151500		170872.5	10000
IDFCFIRSTB	43.73	3.5	47.23	17.82	1.43	19.25	197802	15831.38		11100
IEX	24.24	3.5	27.74	51.18	7.39	58.57	191925		219638.4	3750
IGL	19.49	3.5	22.99	64.77	11.63	76.4	89058.75	15989.53	105048.3	1375

INDHOTEL	23.59	3.5	27.09	44.96	6.67	51.63	180829.1	26830.76		4022
INDIACEM	26.03	3.5	29.53	50.18	6.75	56.93	145522	19564.13		2900
INDIAMART	26.72	3.5	30.22	1145.16	150	1295.16	85887		97136.96	75
INDIGO	23.06	3.5	26.56	397.76	60.36	458.12	99440		114530.3	250
INDUSINDBK	26.12	3.5	29.62	235.73	31.58	267.31	212157		240582.6	900
INDUSTOWER	31.5	3.5	35	65.74	7.3	73.04	184072	20452.6		2800
INFY	14.25	3.5	17.75	245.76	60.37	306.13	73728	18110.4	91838.4	300
INTELLECT	27.78	3.5	31.28	189.66	23.89	213.55	142245	17919.56	160164.6	750
IOC	17.92	3.5	21.42	20.19	3.94	24.13	131235	25627.88	156862.9	6500
IPCALAB	16.75	3.5	20.25	160.05	33.45	193.5	72022.5	15051.49	87073.99	450
IRCTC	28.66	3.5	32.16	207.62	25.36	232.98	181667.5	22187.81		875
ITC	18.42	3.5	21.92	41.52	7.89	49.41	132864		158114.4	3200
JINDALSTEL	27.27	18.5	45.77	119.12	80.8	199.92	297800	201996.9		2500
JKCEMENT	19.67	3.5	23.17	515.48	91.75	607.23	90209	16055.46		175
JSWSTEEL	22.86	3.5	26.36	144.42	22.11	166.53	194967		224819.6	1350
JUBLFOOD	38.45	3.5	41.95	1013.52	92.27	1105.79	126690	11533.59		125
KOTAKBANK	24.98	3.5	28.48	438.07	61.38	499.45	175228		199780.5	400
L&TFH	23.15	3.5	26.65	14.25	2.15	16.4	127167	19224.53		8924
LALPATHLAB	20.81	3.5	24.31	488.54	82.16	570.7	61067.5		71337.38	125
LAURUSLABS	22.3	3.5	25.8	119.74	18.8	138.54	107766		124683.1	900
LICHSGFIN	27.12	3.5	30.62	92.86	11.98	104.84	185720		209684.5	2000
LT	15.68	3.5	19.18	269	60.05	329.05	154675		189205.5	575
LTI	21.11	3.5	24.61	1289.24	213.8	1503.04	193386		225456.2	150
LTTS	22.39	3.5	25.89	1035.32	161.84	1197.16	207064		239432.7	200
LUPIN	18.59	3.5	22.09	131.1	24.68	155.78	111435	20975.24		850
M&M	26.72	3.5	30.22	196.14	25.69	221.83	137298		155283.5	700
M&MFIN	24.88	3.5	28.38	34.42	4.84	39.26	137680	19369	157049	4000
MANAPPURAM	28.29	3.5	31.79	32.84	4.06	36.9	98520		110710.5	3000
MARICO	14.26	3.5	17.76	71.45	17.54	88.99	71450	17535	88985	1000
MARUTI	22.92	3.5	26.42	1664.27	254.14	1918.41	166427		191841.4	100
MCDOWELL-N	17.3	3.5	20.8	142.87	28.9	171.77	178587.5		214711.9	1250
MCX	22.21	3.5	25.71	281.74	44.39	326.13	98609	15536.06		350
METROPOLIS	23.92	3.5	27.42	453.84	66.42	520.26	90768		104051.9	200
MFSL	24.5	3.5	28	192.45	27.49	219.94	125092.5	17866.71	142959.2	650
MGL	21.1	3.5	24.6	151.08	25.06	176.14	90648	15037.05	105685.1	600
MINDTREE	23.59	3.5	27.09	918.99	136.36	1055.35	183798		211069.3	200
MOTHERSUMI	24.28	3.5	27.78	33.22	4.79	38.01	116270	16758	133028	3500
MPHASIS	20	3.5	23.5	637.33	111.51			19514.25	131047	175
MRF	15.92	3.5	19.42	10410.89	2289.3	12700.19		22892.99	127001.9	10
MUTHOOTFIN	24.27	3.5	27.77	330.78	47.71		124042.5	17891.34		375
NAM-INDIA	20.28	3.5	23.78	60.43	10.43	70.86	96688	16688	113376	1600
NATIONALUM	27.84	5.25	33.09	34.22	6.45	40.67	290870	54844.13		8500
NAUKRI	22.51	3.5	26.01	979.81	152.36		122476.3	19044.38		125
NAVINFLUOR	23.48	3.5	26.98	842.38	125.57		189535.5	28254.32		225
NBCC	26.63	3.5	30.13	10.04	1.32	11.36	120480	15834	136314	12000
NESTLEIND	14.26	3.5	17.76	2480.24	608.68	3088.92		15217.04		25
NIFTY	10.41	2	12.41	1692.35	325.18	2017.53		16258.95		50
NMDC	22.3	3.5	25.8	33.02	5.18	38.2		34729.45		6700
NTPC	20.69	3.5	24.19	26.79	4.53	31.32	152703	25835.25	178538.3	5700
OBEROIRLTY	24.93	3.5	28.43	211.26	29.66	240.92	147882	20758.85	168640.9	700
OFSS	17.46	3.5	20.96	585.23	117.34	702.57	73153.75	14667.19		125
ONGC	48.43	3.5	51.93	78.67	5.69	84.36	605759	43780.28	649539.3	7700
PAGEIND	18.65	3.5	22.15	7615.55	1429.15	9044.7	228466.5	42874.6	271341.1	30
PEL	46.1	3.5	49.6	943.88	71.66	1015.54	259567	19707.67	279274.7	275
PERSISTENT	20.8	3.5	24.3	849.1	142.88	991.98	127365	21431.81	148796.8	150

PETRONET	23.85	3.5	27.35	51.14	7.5	58.64	153420	22512	175932	3000
PFC	22.09	3.5	25.59	24.12	3.82	27.94	149544		173240.4	6200
PFIZER	15.47	3.5	18.97	671.09	151.82	822.91	83886.25	18977.66	102863.9	125
PIDILITIND	15.68	3.5	19.18	355.31	79.32	434.63	88827.5	19828.81	108656.3	250
PIIND	19.34	3.5	22.84	472.32	85.49	557.81	118080	21373.63	139453.6	250
PNB	32.58	3.5	36.08	11.29	1.21	12.5	180640	19404	200044	16000
POLYCAB	19.15	3.5	22.65	430.97	78.78	509.75	129291		152924.9	300
POWERGRID	15.78	3.5	19.28	33.74	7.48		179935.4		219832.9	5333
PVR	22.43	3.5	25.93	351.8	54.9	406.7	143182.6	22342.57		407
RAIN	29.33	3.5	32.83	50.98	6.08	57.06	127450	15207.5	142657.5	2500
RAMCOCEM	17.43	3.5	20.93	128.11	25.73	153.84	108893.5	21867.74		850
RBLBANK	30.77	3.5	34.27	38.93	4.43	43.36	112897		125736.8	2900
RECLTD	18.7	3.5	22.2	23.12	4.33	27.45	138720		164686.5	6000
RELIANCE	18.63	3.5	22.13	434.48	81.65	516.13	108620	20411.56		250
SAIL	38.37	7	45.37	37.08	6.77	43.85	176130	32136.13	208266.1	4750
SBICARD	17.93	3.5	21.43	133.83	26.13	159.96	66915	13063.75		500
SBILIFE	23.95	3.5	27.45	253.73	37.08	290.81	190297.5		218105.4	750
SBIN	31.67	3.5	35.17	146.56	16.2	162.76	219840	24294.38		1500
SHREECEM	16.57	3.5	20.07	3740.75	789.91	4530.66	93518.75	19747.74		25
SIEMENS	17.07	3.5	20.57	391.73	80.34	472.07	107725.8	22093.23	129819	275
SRF	20.41	3.5	23.91	457.57	78.47	536.04	171588.8	29424.94		375
SRTRANSFIN	26.05	3.5	29.55	279.49	37.55	317.04	111796		126814.5	400
STAR	25.32	3.5	28.82	81.09	11.21	92.3	72981	10089.45	83070.45	900
SUNPHARMA	20.54	3.5	24.04	170.56	29.06	199.62	119392		139734.4	700
SUNTV	18.94	18.5	37.44	82.52	80.59	163.11	123780	120879	244659	1500
SYNGENE	16.8	3.5	20.3	90.36	18.83	109.19	76806	16002.53	92808.53	850
TATACHEM	21.57	3.5	25.07	186.49	30.26	216.75	186490		216745.8	1000
ТАТАСОММ	21.25	3.5	24.75	243.21	40.06	283.27	97284		113309.8	400
TATACONSUM	23.64	3.5	27.14	158.35	23.44	181.79	106886.3	15824.03	122710.3	675
TATAMOTORS	27.4	3.5	30.9	114.2	14.59	128.79	325470	41575.8	367045.8	2850
TATAPOWER	25.34	3.5	28.84	56.2	7.76	63.96	379350	52388.44	431738.4	6750
TATASTEEL	28.24	3.5	31.74	361.14	44.76	405.9	153484.5	19023.64	172508.1	425
TCS	17.52	3.5	21.02	618.51	123.55	742.06	92776.5	18533.03	111309.5	150
TECHM	18.48	3.5	21.98	268.51	50.86	319.37	161106	30518.25	191624.3	600
TITAN	17.15	3.5	20.65	419.38	85.61	504.99	157267.5	32102.44	189369.9	375
TORNTPHARM	17.57	3.5	21.07	481.81	96.01	577.82	120452.5	24001.25	144453.8	250
TORNTPOWER	18.72	3.5	22.22	87.87	16.43	104.3	131805	24648.75	156453.8	1500
TRENT	20.28	3.5	23.78	222.04	38.33	260.37	160979	27786.89	188765.9	725
TVSMOTOR	18.4	3.5	21.9	102.1	19.42	121.52	142940	27182.75	170122.8	1400
UBL	18.78	3.5	22.28	252.22	47	299.22	88277	16449.3	104726.3	350
ULTRACEMCO	25.4	3.5	28.9	1537.42	211.82	1749.24	153742	21181.65	174923.7	100
UPL	20.01	3.5	23.51	142.94	25	167.94	185822	32502.93	218324.9	1300
VEDL	26.59	3.5	30.09	96.24	12.67	108.91	298344	39277	337621	3100
VOLTAS	16.74	3.5	20.24	196.09	40.99	237.08	98045	20493.38	118538.4	500
WHIRLPOOL	17.55	3.5	21.05	286.44	57.13	343.57	71610	14283.5	85893.5	250
WIPRO	16.62	3.5	20.12	95.39	20.08	115.47	76312	16067.8	92379.8	800
ZEEL	41.58	3.5	45.08	93.28	7.85	101.13	279840	23556.75	303396.8	3000
ZYDUSLIFE	16.82	3.5	20.32	58.29	12.13	70.42	64119	13340.25	77459.25	1100

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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