

F&O Margin Report

Monday, 07th Dec 2020 <-----> <-----> <-----> Per Lot-----> <-Percent-> Span MTM Total SCRIP NAME MTM Span Total Span MTM Total Lot Size % % % ACC 3.5 20.63 286.99 58.64 345.63 143495 29319.5 172814.5 500 17.13 ADANIENT 28.52 18.5 47.02 127.78 82.88 210.66 255560 165760 421320 2000 34.88 2500 ADANIPORTS 31.38 3.5 143.33 15.98 159.31 358325 39961.3 398286.3 AMARAJABAT 20.39 3.5 23.89 184.8 31.72 216.52 184800 31717 216517 1000 AMBUJACEM 21.88 3.5 25.38 55.51 8.88 64.39 166530 26638.5 193168.5 3000 APOLLOHOSP 23.73 3.5 27.23 579.21 85.44 664.65 289605 42719.3 332324.3 500 APOLLOTYRE 23.31 3.5 26.81 44.14 6.63 50.77 220700 33136.3 253836.3 5000 ASHOKLEY 30.96 3.5 34.46 29.49 3.33 32.82 265410 30003.8 295413.8 9000 20.83 422.05 25577 300 ASIANPAINT 17.33 3.5 85.26 507.31 126615 152192 AUROPHARMA 27.71 18.5 46.21 251.15 167.68 418.83 163247.5 108995 272242.1 650 AXISBANK 29.77 3.5 33.27 184.14 21.65 205.79 220968 25974.9 246942.9 1200 **BAJAJ-AUTO** 150910 29144.5 18.12 3.5 21.62 116.58 720.22 180054.5 250 603.64 BAJAJFINSV 27.12 3.5 30.62 2467.24 318.43 2785.67 308405 39803.8 348208.8 125 BAJFINANCE 29.55 3.5 33.05 1443.57 171.01 1614.58 360892.5 42752.5 403645 250 23239.3 400 BALKRISIND 23.15 3.5 26.65 384.31 58.1 442.41 153724 176963.3 BANDHANBNK 41.48 3.5 44.98 163.63 13.81 177.44 294534 24850.4 319384.4 1800 BANKBARODA 39.11 3.5 42.61 23.21 2.08 25.29 190322 17033.5 207355.5 8200 2 603.82 6419.99 145404.3 15095.5 BANKNIFTY 19.26 21.26 5816.17 160499.7 25 BATAINDIA 19.59 3.5 23.09 308.32 55.08 363.4 169576 30293.7 550 199869.7 24.68 3.5 28.18 4.07 32.76 218044 30922.5 248966.5 7600 BEL. 28.69 21.32 132341 25997.1 1100 BERGEPAINT 17.82 3.5 120.31 23.63 143.94 158338.1 30.54 149.85 19.4 169.25 224775 29095.5 1500 BHARATFORG 27.04 3.5 253870.5 196650.2 32149.6 228799.8 BHARTIARTL 21.41 3.5 24.91 106.24 17.37 123.61 1851 BHEL 39.85 3.5 43.35 13.73 1.21 14.94 288330 25320.8 313650.8 21000 BIOCON 3.5 31.13 123.07 15.59 138.66 283061 35850.7 318911.7 2300 27.63 BOSCHLTD 21.79 3.5 25.29 2877.18 462.19 3339.37 143859 23109.4 166968.4 50 BPCL 40.44 3.5 43.94 159.4 13.8 173.2 286920 24831.5 311751.5 1800 BRITANNIA 19.14 3.5 22.64 702.53 128.45 830.98 140506 25689.3 200 166195.3 CADILAHC 19.43 3.5 22.93 92 16.57 108.57 202400 36459.5 238859.5 2200 CANBK 27.39 14 41.39 30.39 15.53 45.92 151950 77665 229615 5000 **CHOLAFIN** 34.09 3.5 37.59 126.66 13.01 139.67 316650 32515 349165 2500 CIPLA 19.01 3.5 22.51 146.69 27.01 173.7 190697 35112.4 225809.4 1300 COALINDIA 19.93 3.5 23.43 26.69 4.69 31.38 98753 17346.5 116099.5 3700 COFORGE 43.26 3.5 46.76 1065.4 86.2 1151.6 399525 32324.9 431849.9 375 COLPAL 3.5 20.31 54.23 314.73 182350 37957.9 220307.9 700 16.81 260.5 CONCOR 3.5 33.56 14.53 139.35 195093.7 22713.5 217807.2 1563 30.06 124.82 CUMMINSIND 18.19 3.5 21.69 103.55 19.93 123.48 124260 23914.8 148174.8 1200 71.59 89.28 89487.5 22113.4 111600.9 1250 DABUR 14.16 3.5 17.66 17.69 138624 26135.2 200 DIVISLAB 18.56 3.5 22.06 693.12 130.68 823.8 164759.2 3.5 66.29 194304 24468.7 218772.7 3300 DLF 27.79 31.29 58.88 7.41 DRREDDY 3.5 20.1819.55 172.83 992.38 102443.8 21603.8 124047.5 125 16.6

3.5

3.5

22.55

26.38

EICHERMOT

ESCORTS

26.05

29.88

578.53

378.75

89.78

50.25

668.31

429

202485.5 31421.9

208312.5 27636.3 235948.8

350

550

233907.4

EXIDEIND	22.77	3.5	26.27	42.79	6.58	49.37	154044		177719.4	3600
FEDERALBNK	28.23	3.5	31.73	18.76	2.33	21.09	159460		179228.9	8500
GAIL	37.65	3.5	41.15	45.05	4.19	49.24	274805	25545.3		6100
GLENMARK	36.36	3.5	39.86	184.16	17.73	201.89	211784		232170.6	1150
GMRINFRA	23.79	3.5	27.29	6.22	0.92	7.14	139950		160543.1	22500
GODREJCP	18.97	3.5	22.47	135.49	25	160.49	135490	25004	160494	1000
GODREJPROP	27.87	3.5	31.37	332.1	41.7	373.8	215865		242972.8	650
GRASIM	22	18.5	40.5	205.76	173.05	378.81	195472	164397	359868.6	950
HAVELLS	18.44	3.5	21.94	153.92	29.22	183.14	153920	29216.3	183136.3	1000
HCLTECH	19.93	3.5	23.43	171.83	30.18	202.01	120281	21123.9	141404.9	700
HDFC	22.32	3.5	25.82	504.01	79.05	583.06	151203		174917.3	300
HDFCBANK	17.83	3.5	21.33	248.64	48.8	297.44	136752		163594.2	550
HDFCLIFE	22.73	3.5	26.23	146.96	22.63	169.59	161656	24896	186552	1100
HEROMOTOCO	21.37	3.5	24.87	679.59	111.29	790.88	203877		237263.3	300
HINDALCO	27.57	3.5	31.07	69.81	8.86	78.67	300183		338297.1	4300
HINDPETRO	31.12	3.5	34.62	67.79	7.62	75.41	183033	20586.8	203619.8	2700
HINDUNILVR	15.64	3.5	19.14	343.62	76.89	420.51	103086	23068	126154	300
IBULHSGFIN	46.56	3.5	50.06	90.75	6.82	97.57	281325	21146.7	302471.7	3100
ICICIBANK	25.81	3.5	29.31	130.2	17.65	147.85	179025	24274.3	203299.3	1375
ICICIGI	22.62	3.5	26.12	329.84	51.03	380.87	140182		161869.8	425
ICICIPRULI	30.73	3.5	34.23	147.43	16.79	164.22	221145	25184.3	246329.3	1500
IDEA	56.95	3.5	60.45	5.61	0.34	5.95	392700		416832.5	70000
IDFCFIRSTB	43.96	3.5	47.46	16.22	1.29	17.51	308180	24538.5	332718.5	19000
IGL	20.52	3.5	24.02	98.82	16.86	115.68	135877.5	23177	159054.5	1375
INDIGO	24.67	3.5	28.17	430.9	61.14	492.04	215450	30570.8	246020.8	500
INDUSINDBK	48.09	3.5	51.59	442.39	32.2	474.59	353912		379670.6	800
INFRATEL	32.61	3.5	36.11	77.02	8.27	85.29	215656		238803.6	2800
INFY	19.22	3.5	22.72	219.33	39.94	259.27	131598		155564.3	600
IOC	17.91	3.5	21.41	16.26	3.18	19.44	92682		110796.6	5700
ITC	18.3	3.5	21.8	36.47	6.97	43.44	116704	22316	139020	3200
JINDALSTEL	34.81	18.5	53.31	93.47	49.67	143.14	467350	248363	715712.5	5000
JSWSTEEL	24.52	3.5	28.02	91.38	13.04	104.42	246726		281941.4	2700
JUBLFOOD	38.35	3.5	41.85	987.64	90.14	1077.78	246910	22535.6	269445.6	250
KOTAKBANK	24.93	3.5	28.43	461.32	64.77	526.09	184528	25907	210435	400
L&TFH	30.44	3.5	33.94	26.68	3.07	29.75	181424	20860.7	202284.7	6800
LICHSGFIN	27.01	3.5	30.51	94.55	12.25	106.8	189100	24507	213607	2000
LT	19.08	3.5	22.58	220.13	40.38		121071.5			550
LUPIN	20.09	3.5	23.59	188.72	32.87	221.59			188353.2	850
M&M	26.7	3.5	30.2	200.93	26.34	227.27			318179.4	1400
M&MFIN	32.93	3.5	36.43	55.46	5.89	61.35			211303.2	3444
MANAPPURAM	30.34	3.5	33.84	53.06	6.12	59.18	318360	36729	355089	6000
MARICO	14.21	3.5	17.71	56.3	13.87	70.17	112600		140330.5	2000
MARUTI	22.88	3.5	26.38	1790.99	273.92	2064.91	179099		206491.2	100
MCDOWELL-N	19.29	3.5	22.79	112.37	20.39	132.76	140462.5		165951.3	1250
MFSL	30.54	3.5	34.04	195.87	22.45	218.32	254631	29179.2	283810.2	1300
MGL	21.31	3.5	24.81	222.51	36.54	259.05	133506	21923	155429	600
MINDTREE	25.65	3.5	29.15	371.23	50.66	421.89	296984	40528.6	337512.6	800
MOTHERSUMI	32.6	3.5	36.1	51.95	5.58	57.53	363650	39040.8	402690.8	7000
MRF	16.86	3.5	20.36	13279.3	2756.15	16035.45	132793	27561.5	160354.5	10
MUTHOOTFIN	26.27	3.5	29.77	309.24	41.2	350.44	231930	30902.8	262832.8	750
NATIONALUM	23.34	3.5	26.84	9.93	1.49	11.42	168810	25317.3	194127.3	17000
NAUKRI	23.95	3.5	27.45	1020.47	149.11	1169.58	255117.5	37278.1	292395.6	250
NESTLEIND	17.02	3.5	20.52	3044.9	626.01	3670.91	152245	31300.7	183545.7	50
NIFTY	13.49	2	15.49	1795.14	266.23	2061.37	134635.5	19967.4	154602.9	75
NMDC	28.43	3.5	31.93	30.49	3.75	34.24	204283	25150.1	229433.1	6700

NTPC	20.52	3.5	24.02	20.27	3.46	23.73	115539	19710.6	135249.6	5700
ONGC	47.46	3.5	50.96	42.76	3.15	45.91	329252	24282	353534	7700
PAGEIND	20.44	3.5	23.94	4917.81	841.97	5759.78	147534.3		172793.5	30
PEL	45.94	3.5	49.44	676.54	51.54	728.08	372097		400445.5	550
PETRONET	23.75	3.5	27.25	62.43	9.2	71.63	187290		214889.3	3000
PFC	23.2	3.5	26.7	26.88	4.05	30.93	166656		191795.5	6200
PIDILITIND	17.11	3.5	20.61	276.55	56.57	333.12	138275		166558.5	500
PNB	32.46	3.5	35.96	11.62	1.25	12.87	162680	17542	180222	14000
POWERGRID	16.3	3.5	19.8	31.61	6.79	38.4	126440	27153	153593	4000
PVR	39.98	3.5	43.48	536.09	46.93	583.02	218188.6		237288.3	407
RAMCOCEM	17.99	3.5	21.49	160.94	31.32	192.26	136799	26618.8	163417.8	850
RBLBANK	35.85	3.5	39.35	85.04	8.3	93.34	221104	21585.2	242689.2	2600
RECLTD	22.25	3.5	25.75	28.39	4.47	32.86	170340	26796	197136	6000
RELIANCE	21.56	3.5	25.06	421.55	68.45	490	212882.8	34566.1	247448.9	505
SAIL	41.32	3.5	44.82	22.79	1.93	24.72	433010	36674.8	469684.8	19000
SBILIFE	20.74	3.5	24.24	179.58	30.3	209.88	134685	22727.3	157412.3	750
SBIN	31.62	3.5	35.12	83.56	9.25	92.81	250680	27751.5	278431.5	3000
SHREECEM	18.77	3.5	22.27	4698.39	876.03	5574.42	234919.5	43801.6	278721.1	50
SIEMENS	18.06	3.5	21.56	277.84	53.84	331.68	152812	29609.4	182421.4	550
SRF	22.44	3.5	25.94	1202.61	187.57	1390.18	150326.3	23446.3	173772.5	125
SRTRANSFIN	33.58	3.5	37.08	338.87	35.32	374.19	226026.3	23557.4	249583.7	667
SUNPHARMA	20.49	3.5	23.99	116.92	19.97	136.89	163688	27959.4	191647.4	1400
SUNTV	22.26	18.5	40.76	99.52	82.7	182.22	149280	124056	273336.4	1500
TATACHEM	20.33	3.5	23.83	99.22	17.09	116.31	198440	34170.5	232610.5	2000
TATACONSUM	23.57	3.5	27.07	133.12	19.77	152.89	179712	26684.4	206396.4	1350
TATAMOTORS	30.19	3.5	33.69	55.86	6.48	62.34	318402	36917.5	355319.5	5700
TATAPOWER	23	3.5	26.5	16.55	2.52	19.07	223425	33996.4	257421.4	13500
TATASTEEL	28.1	3.5	31.6	176	21.92	197.92	299200	37270.8	336470.8	1700
TCS	17.44	3.5	20.94	478.4	96	574.4	143520	28801	172321	300
TECHM	20.11	3.5	23.61	186.71	32.5	219.21	224052	38999.1	263051.1	1200
TITAN	20.67	3.5	24.17	297.37	50.35	347.72		37759.3	260786.8	750
TORNTPHARM	19.57	3.5	23.07	524.83	93.85	618.68	131207.5		154670.6	250
TORNTPOWER	18.68	3.5	22.18	60.51	11.34	71.85	181530		215544.8	3000
TVSMOTOR	21.03	3.5	24.53	105.14	17.5	122.64	147196	24502.5	171698.5	1400
UBL	19.31	3.5	22.81	211.4	38.33	249.73	147980		174808.7	700
ULTRACEMCO	25.33	3.5	28.83	1293.11	178.66	1471.77	258622		294353.9	200
UPL	25.12	3.5	28.62	114.75	15.99	130.74	149175		169957.1	1300
VEDL	28.9	3.5	32.4	37.41	4.53	41.94	231942		260032.7	6200
VOLTAS	19.01	3.5	22.51	156.22	28.76	184.98	156220	28763	184983	1000
WIPRO	19.3	3.5	22.8	69.43	12.59	82.02	222176		262456.8	3200
ZEEL	35.42	3.5	38.92	73.62	7.27	80.89	220860	21824.3	242684.3	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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