

DLF

29.74

10.5

40.24

44.5

15.71

60.21

146850 51853.7 198703.7

3300

F&O Margin Report

Thursday, 10th Sep 2020 <-----> <----> Per Share----> <-Percent-> <-----> Per Lot-----> Total Span MTM SCRIP NAME MTM Total MTM Span Span Total Lot Size % % % ACC 17.87 3.5 21.37 235.85 46.19 282.04 117925 23095.6 141020.6 500 ADANIENT 30.11 18.5 48.61 85.89 52.77 138.66 343560 211085 554645 4000 ADANIPORTS 31.42 3.5 34.92 108.55 12.09 120.64 271375 30226.9 301601.9 2500 21.44 24.94 158.7 25.9 158700 25901.8 184601.8 AMARAJABAT 3.5 184.6 1000 138030 22039.5 160069.5 AMBUJACEM 21.92 3.5 25.42 46.01 7.35 53.36 3000 27.67 APOLLOHOSP 24.17 3.5 389.34 56.37 445.71 194670 28185.5 222855.5 500 APOLLOTYRE 10.5 33.62 11.97 38.33 59850 5000 23.12 26.36 131800 191650 ASHOKLEY 32.32 3.5 35.82 21.75 2.36 24.11 195750 21199.5 216949.5 9000 ASIANPAINT 17.98 3.5 21.48 357.28 69.55 426.83 107184 20865.1 128049.1 300 AUROPHARMA 30.33 8.75 39.08 244.44 70.53 314.97 317772 91688.2 409460.2 1300 32.26 3.5 139.8 15.17 154.97 167760 18198.6 185958.6 **AXISBANK** 35.76 1200 **BAJAJ-AUTO** 19.48 3.5 22.98 569.5 102.33 671.83 142375 25581.9 167956.9 250 BAJAJFINSV 28.67 3.5 32.17 1736.94 212.05 1948.99 217117.5 26505.9 243623.4 125 120.07 250 BAJFINANCE 31.39 3.5 34.89 1076.67 1196.74 269167.5 30016.4 299183.9 BALKRISIND 24.57 3.5 28.07 44.47 356.62 249720 35575.4 285295.4 800 312.15 BANDHANBNK 41.45 3.5 44.95 125.05 10.56 135.61 225090 19007.1 244097.1 1800 BANKBARODA 28.62 42.62 12.75 6.24 18.99 104550 51143.4 155693.4 8200 14 BANKNIFTY 2 22.21 4960.28 112838.3 11168.6 124006.9 25 20.21 4513.53 446.75 BATAINDIA 21.12 3.5 24.62 272.09 45.1 317.19 149649.5 24805.6 174455.1 550 BEL 26.55 3.5 30.05 26.56 3.5 30.06 201856 26613.3 228469.3 7600 BERGEPAINT 19.76 3.5 23.26 111.49 19.75 131.24 122639 21725.6 144364.6 1100 BHARATFORG 29.32 32.82 137.31 16.39 153.7 205965 24585.8 230550.8 1500 3.5 201722 32871.9 234593.9 BHARTIARTL 21.48 3.5 24.98 108.98 17.76 126.74 1851 BHEL 31.44 14 45.44 11.43 5.09 16.52 240030 106869 346899 21000 BIOCON 30.34 3.5 33.84 130.49 15.05 145.54 300127 34619 334746 2300 BOSCHLTD 22.72 26.22 2919.42 449.64 3369.06 145971 22481.9 168452.9 50 3.5 BPCL 3.5 43.92 164.83 14.27 179.1 296694 25688.3 322382.3 1800 40.42 BRITANNIA 20.89 3.5 24.39 784.71 131.5 916.21 156942 26299.7 183241.7 200 19.26 CADILAHC 3.5 22.76 71.69 13.03 84.72 157718 28655.6 186373.6 2200 CANBK 29.1 8.75 37.85 28.26 8.5 36.76 141300 42481.3 183781.3 5000 CHOLAFIN 36.98 3.5 40.48 81.67 7.73 89.4 204175 19324.4 223499.4 2500 CIPLA 19.34 3.5 22.84 141.27 25.57 166.84 183651 33237.8 216888.8 1300 COALINDIA 19.94 3.5 23.44 29.87 94017 16504.8 110521.8 3700 25.41 4.46 COFORGE 43.26 3.5 46.76 830.49 67.19 897.68 311433.8 25198 336631.8 375 COLPAL 17.9 3.5 21.4 245.67 48.05 293.72 171969 33632.4 205601.4 700 CONCOR 30.3 3.5 33.8 113.38 13.1 126.48 177212.9 20470.6 197683.6 1563 100.65 CUMMINSIND 18.36 3.5 21.86 84.53 16.12 101436 19338.9 120774.9 1200 DABUR 3.5 18.25 72.72 17.26 89.98 90900 21570.9 112470.9 1250 14.75 240000 44426.9 284426.9 DIVISLAB 18.91 3.5 22.41 600 111.07 711.07 400

| DRREDDY | 16.39 | 3.5 | 19.89 | 727.88 | 155.48 | 883.36 | 181070 | 38870.6 | 220840.6 | 250 |
|------------|----------------|-------------|-------------|---------------|---------|----------------|----------|---------|----------------------|---------------|
| EICHERMOT | 24.24 | 3.5 | 27.74 | 530.18 | 76.55 | 606.73 | 181970 | | 212356.8 | 250 350 |
| ESCORTS | 28.83 | 10.5 | 39.33 | 347.49 | 126.55 | 474.04 | 382239 | | 521439.6 | 1100 |
| EXIDEIND | 28.83 | 3.5 | 26.3 | 35.65 | 5.47 | 41.12 | 128340 | | 148040.1 | 3600 |
| FEDERALBNK | 22.8 29.8 | 3.5 7 | 36.8 | 15.33 | 3.6 | 18.93 | 120340 | | 148040.1 | 8500 |
| GAIL | 27.8 37.4 | 3.5 | 40.9 | 34.22 | 3.2 | 37.42 | | | 228277.3 | 6100 |
| GLENMARK | 34.84 | 5.25 | 40.09 | 163.49 | 24.63 | 188.12 | 376027 | | 432682.9 | 2300 |
| GMRINFRA | 27.88 | 3.23 7 | 34.88 | 6.51 | 1.63 | 8.14 | | | 432082.9 366502.5 | 45000 |
| GODREJCP | 19.34 | 3.5 | 22.84 | 130.75 | 23.66 | 0.14 154.41 | | | 154411.8 | 43000 1000 |
| GODREJPROP | 19.34 26.91 | 3.5 | 30.41 | 234.44 | 30.5 | 264.94 | | | 172209.2 | 650 |
| GRASIM | 20.91 | 5.5 18.5 | 50.41 42 | 234.44 163 | 128.31 | 204.94 | 152380 | | 276741.4 | 950 |
| | | | | | | | | | | |
| HAVELLS | 19.61 | 3.5 | 23.11 | 126.33 | 22.55 | 148.88 | 126330 | | 148875.3 | 1000 |
| HCLTECH | 20.07 | 3.5 | 23.57 | 144.98 | 25.28 | 170.26 | | | 238362.3 | 1400 |
| HDFC | 22.95 | 3.5 | 26.45 | 405.2 | 61.79 | 466.99 | | | 140096.2 | 300 |
| HDFCBANK | 18.58 | 3.5 | 22.08 | 203.95 | 38.42 | 242.37 | 112172.5 | | 133301.3 | 550 |
| HDFCLIFE | 25.34 | 3.5 | 28.84 | 149.15 | 20.6 | 169.75 | 164065 | 22657.3 | 186722.3 | 1100 |
| HEROMOTOCO | 22.9 | 3.5 | 26.4 | 666.34 | 101.83 | 768.17 | 199902 | | 230450.7 | 300 |
| HINDALCO | 28.71 | 3.5 | 32.21 | 52.72 | 6.43 | 59.15 | | | 254335.3 | 4300 |
| HINDPETRO | 31.1 | 3.5 | 34.6 | 60.58 | 6.82 | 67.4 | | | 181974.6 | 2700 |
| HINDUNILVR | 17.25 | 3.5 | 20.75 | 369.23 | 74.94 | 444.17 | 110769 | | 133249.5 | 300 |
| IBULHSGFIN | 51.56 | 14 | 65.56 | 104.1 | 28.27 | 132.37 | | | 410334.6 | 3100 |
| ICICIBANK | 27.03 | 3.5 | 30.53 | 99.83 | 12.93 | 112.76 | 137266.3 | | 155041.2 | 1375 |
| ICICIPRULI | 30.94 | 3.5 | 34.44 | 134.7 | 15.24 | 149.94 | 202050 | | 224908.5 | 1500 |
| IDEA | 64.34 | 8.75 | 73.09 | 7.11 | 0.97 | 8.08 | 995400 | 135363 | 1130763 | 140000 |
| IDFCFIRSTB | 33.28 | 14 | 47.28 | 9.75 | 4.1 | 13.85 | 185250 | 77938 | 263188 | 19000 |
| IGL | 20.92 | 3.5 | 24.42 | 81.71 | 13.67 | 95.38 | 112351.3 | 18797.6 | 131148.9 | 1375 |
| INDIGO | 24.84 | 3.5 | 28.34 | 310.74 | 43.78 | 354.52 | 155370 | 21889 | 177259 | 500 |
| INDUSINDBK | 44.67 | 7 | 51.67 | 271.36 | 42.52 | 313.88 | 217088 | | 251105.2 | 800 |
| INFRATEL | 33.17 | 3.5 | 36.67 | 70.15 | 7.4 | 77.55 | 196420 | 20727 | 217147 | 2800 |
| INFY | 20.53 | 3.5 | 24.03 | 191.39 | 32.62 | 224.01 | 229668 | | 268814.1 | 1200 |
| IOC | 18.94 | 3.5 | 22.44 | 15.34 | 2.84 | 18.18 | | | 103597.5 | 5700 |
| ITC | 18.72 | 3.5 | 22.22 | 34.59 | 6.47 | 41.06 | 110688 | 20692 | 131380 | 3200 |
| JINDALSTEL | 36.81 | 14 | 50.81 | 71.95 | 27.36 | 99.31 | 359750 | 136815 | 496565 | 5000 |
| JSWSTEEL | 26.44 | 3.5 | 29.94 | 76.18 | 10.09 | 86.27 | | | 232916.2 | 2700 |
| JUBLFOOD | 38.44 | 3.5 | 41.94 | 857.41 | 78.06 | 935.47 | 428705 | 39031.1 | 467736.1 | 500 |
| KOTAKBANK | 24.91 | 3.5 | 28.41 | 331.13 | 46.53 | 377.66 | 132452 | 18613 | 151065 | 400 |
| L&TFH | 31.86 | 10.5 | 42.36 | 19.74 | 6.5 | 26.24 | 134232 | 44232.3 | 178464.3 | 6800 |
| LICHSGFIN | 28.43 | 8.75 | 37.18 | 79.68 | 24.53 | 104.21 | 159360 | 49052.5 | 208412.5 | 2000 |
| LT | 19.72 | 3.5 | 23.22 | 180.27 | 31.99 | 212.26 | 99148.5 | 17596.4 | 116744.9 | 550 |
| LUPIN | 20.85 | 3.5 | 24.35 | 197 | 33.07 | 230.07 | 167450 | 28109.3 | 195559.3 | 850 |
| M&M | 26.61 | 3.5 | 30.11 | 164.23 | 21.6 | 185.83 | 229922 | 30242.8 | 260164.8 | 1400 |
| M&MFIN | 35.24 | 3.5 | 38.74 | 46 | 4.57 | 50.57 | 158424 | 15736.5 | 174160.5 | 3444 |
| MANAPPURAM | 33.13 | 3.5 | 36.63 | 47.8 | 5.05 | 52.85 | 286800 | 30303 | 317103 | 6000 |
| MARICO | 14.18 | 3.5 | 17.68 | 51.85 | 12.8 | 64.65 | 103700 | 25602.5 | 129302.5 | 2000 |
| MARUTI | 23.24 | 3.5 | 26.74 | 1684.33 | 253.71 | 1938.04 | 168433 | 25371 | 193804 | 100 |
| MCDOWELL-N | 20.83 | 3.5 | 24.33 | 115.2 | 19.36 | 134.56 | 144000 | 24200.3 | 168200.3 | 1250 |
| MFSL | 34.76 | 3.5 | 38.26 | 207.44 | 20.89 | 228.33 | 269672 | 27152.1 | 296824.1 | 1300 |
| MGL | 21.93 | 3.5 | 25.43 | 191.49 | 30.56 | 222.05 | 114894 | 18338.3 | 133232.3 | 600 |
| MINDTREE | 27.05 | 3.5 | 30.55 | 318.44 | 41.21 | 359.65 | 254752 | 32964.4 | 287716.4 | 800 |
| MOTHERSUMI | 34.93 | 3.5 | 38.43 | 38.58 | 3.87 | 42.45 | 270060 | 27060.3 | 297120.3 | 7000 |
| MRF | 16.82 | 3.5 | 20.32 | 9920.22 | 2064.21 | 11984.43 | 99202.2 | 20642.1 | 119844.3 | 10 |
| MUTHOOTFIN | 27.79 | 3.5 | 31.29 | 305.5 | 38.48 | 343.98 | 229125 | 28860.6 | 257985.6 | 750 |
| | | | | | | | | | | |

| NATIONALUM | 24.18 | 8.75 | 32.93 | 8.22 | 2.98 | 11.2 | 139740 | 50575 | 190315 | 17000 |
|------------|-------|------|-------|---------|--------|---------|----------|---------|----------|-------|
| NAUKRI | 25.5 | 3.5 | 29 | 837.38 | 114.95 | 952.33 | 209345 | 28736.8 | 238081.8 | 250 |
| NESTLEIND | 17.86 | 3.5 | 21.36 | 2914.81 | 571.29 | 3486.1 | 145740.5 | 28564.5 | 174305 | 50 |
| NIFTY | 14.79 | 2 | 16.79 | 1672.54 | 226.14 | 1898.68 | 125440.5 | 16960.4 | 142400.9 | 75 |
| NMDC | 28.39 | 3.5 | 31.89 | 26.15 | 3.22 | 29.37 | 175205 | 21597.5 | 196802.5 | 6700 |
| NTPC | 20.45 | 3.5 | 23.95 | 18.58 | 3.18 | 21.76 | 105906 | 18124.6 | 124030.6 | 5700 |
| ONGC | 47.32 | 3.5 | 50.82 | 34.57 | 2.56 | 37.13 | 266189 | 19687 | 285876 | 7700 |
| PAGEIND | 21.37 | 3.5 | 24.87 | 3957.55 | 648.18 | 4605.73 | 118726.5 | 19445.5 | 138172 | 30 |
| PEL | 45.86 | 3.5 | 49.36 | 596.62 | 45.53 | 642.15 | 328141 | 25042.3 | 353183.3 | 550 |
| PETRONET | 23.74 | 3.5 | 27.24 | 56.08 | 8.27 | 64.35 | 168240 | 24801 | 193041 | 3000 |
| PFC | 25.01 | 3.5 | 28.51 | 22.45 | 3.14 | 25.59 | 139190 | 19475.8 | 158665.8 | 6200 |
| PIDILITIND | 18.61 | 3.5 | 22.11 | 272.33 | 51.21 | 323.54 | 136165 | 25606.9 | 161771.9 | 500 |
| PNB | 32.53 | 8.75 | 41.28 | 10.72 | 2.88 | 13.6 | 150080 | 40363.8 | 190443.8 | 14000 |
| POWERGRID | 16.76 | 3.5 | 20.26 | 29.48 | 6.15 | 35.63 | 117920 | 24619 | 142539 | 4000 |
| PVR | 40.17 | 3.5 | 43.67 | 518.58 | 45.18 | 563.76 | 211062.1 | 18388.9 | 229450.9 | 407 |
| RAMCOCEM | 19.13 | 3.5 | 22.63 | 132.35 | 24.22 | 156.57 | 112497.5 | 20585.5 | 133083 | 850 |
| RBLBANK | 39.33 | 10.5 | 49.83 | 69.14 | 18.46 | 87.6 | 179764 | 47993.4 | 227757.4 | 2600 |
| RECLTD | 23.54 | 3.5 | 27.04 | 25.16 | 3.74 | 28.9 | 150960 | 22449 | 173409 | 6000 |
| RELIANCE | 22.6 | 3.5 | 26.1 | 490.22 | 75.92 | 566.14 | 247561.1 | 38338 | 285899.1 | 505 |
| SAIL | 39.52 | 5.25 | 44.77 | 15.63 | 2.08 | 17.71 | 296970 | 39451.1 | 336421.1 | 19000 |
| SBILIFE | 23.14 | 3.5 | 26.64 | 192.47 | 29.12 | 221.59 | 144352.5 | 21837.4 | 166189.9 | 750 |
| SBIN | 31.55 | 3.5 | 35.05 | 61.75 | 6.85 | 68.6 | 185250 | 20553.8 | 205803.8 | 3000 |
| SHREECEM | 19.76 | 3.5 | 23.26 | 3852.4 | 682.3 | 4534.7 | 192620 | 34115 | 226735 | 50 |
| SIEMENS | 18.55 | 3.5 | 22.05 | 223.2 | 42.12 | 265.32 | 122760 | 23163.5 | 145923.5 | 550 |
| SRF | 24.18 | 3.5 | 27.68 | 1002.12 | 145.05 | 1147.17 | 250530 | 36262.6 | 286792.6 | 250 |
| SRTRANSFIN | 35.49 | 3.5 | 38.99 | 227.68 | 22.46 | 250.14 | 151862.6 | 14978.2 | 166840.7 | 667 |
| SUNPHARMA | 20.44 | 3.5 | 23.94 | 104.57 | 17.91 | 122.48 | 146398 | 25070.9 | 171468.9 | 1400 |
| SUNTV | 23.96 | 7 | 30.96 | 111.97 | 32.71 | 144.68 | 167955 | 49061.3 | 217016.3 | 1500 |
| TATACHEM | 19.33 | 10.5 | 29.83 | 55.85 | 30.35 | 86.2 | 111700 | 60690 | 172390 | 2000 |
| TATACONSUM | 25.2 | 3.5 | 28.7 | 135.42 | 18.81 | 154.23 | 365634 | 50789 | 416423 | 2700 |
| TATAMOTORS | 32.01 | 14 | 46.01 | 45.1 | 19.73 | 64.83 | 257070 | 112438 | 369508.2 | 5700 |
| TATAPOWER | 23.67 | 3.5 | 27.17 | 13.23 | 1.96 | 15.19 | 178605 | 26412.8 | 205017.8 | 13500 |
| TATASTEEL | 28.1 | 3.5 | 31.6 | 117.89 | 14.69 | 132.58 | 200413 | 24966.2 | 225379.2 | 1700 |
| TCS | 17.46 | 3.5 | 20.96 | 407.99 | 81.76 | 489.75 | 122397 | 24528.5 | 146925.5 | 300 |
| TECHM | 20.92 | 3.5 | 24.42 | 157.9 | 26.42 | 184.32 | 189480 | 31703.7 | 221183.7 | 1200 |
| TITAN | 22.06 | 3.5 | 25.56 | 257.14 | 40.8 | 297.94 | 192855 | 30600.9 | 223455.9 | 750 |
| TORNTPHARM | 20.67 | 3.5 | 24.17 | 583.7 | 98.82 | 682.52 | 291850 | 49408.6 | 341258.6 | 500 |
| TORNTPOWER | 18.65 | 3.5 | 22.15 | 60.93 | 11.43 | 72.36 | 182790 | 34303.5 | 217093.5 | 3000 |
| TVSMOTOR | 22.74 | 3.5 | 26.24 | 99.45 | 15.3 | 114.75 | 139230 | 21425.3 | 160655.3 | 1400 |
| UBL | 19.94 | 3.5 | 23.44 | 216.26 | 37.95 | 254.21 | 151382 | 26567.8 | 177949.8 | 700 |
| ULTRACEMCO | 25.29 | 3.5 | 28.79 | 973.36 | 134.73 | 1108.09 | 194672 | 26946.9 | 221618.9 | 200 |
| UPL | 26.91 | 3.5 | 30.41 | 133.51 | 17.37 | 150.88 | 173563 | 22577.1 | 196140.1 | 1300 |
| VEDL | 27.51 | 18.5 | 46.01 | 35.38 | 23.79 | 59.17 | 219356 | 147504 | 366860.2 | 6200 |
| VOLTAS | 19.89 | 3.5 | 23.39 | 129.74 | 22.83 | 152.57 | 129740 | 22834 | 152574 | 1000 |
| WIPRO | 19.63 | 3.5 | 23.13 | 55.75 | 9.94 | 65.69 | 178400 | 31808 | 210208 | 3200 |
| ZEEL | 38.66 | 3.5 | 42.16 | 85.68 | 7.76 | 93.44 | 257040 | 23273.3 | 280313.3 | 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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Arihant Capital Markets Ltd

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