

F&O Margin Report

Tuesday, 10th Nov 2020 <-----> <-----> <-----> Per Lot-----> <-Percent-> Span MTM Total SCRIP NAME MTM Span Total Span MTM Total Lot Size % % % ACC 3.5 21.14 295.71 58.67 354.38 147855 29334.4 177189.4 500 17.64 ADANIENT 28.78 18.5 47.28 103.34 66.42 169.76 206680 132849 339528.5 2000 40.18 32.26 2500 ADANIPORTS 31.43 8.75 115.88 148.14 289700 80653.1 370353.1 AMARAJABAT 20.4 3.5 23.9 166.83 28.62 195.45 166830 28619.5 195449.5 1000 AMBUJACEM 21.94 3.5 25.44 54.76 8.73 63.49 164280 26202.8 190482.8 3000 APOLLOHOSP 23.24 3.5 26.74 486.19 73.21 559.4 243095 36606.5 279701.5 500 APOLLOTYRE 23.71 3.5 27.21 37.39 5.52 42.91 186950 27597.5 214547.5 5000 ASHOKLEY 31.77 3.5 35.27 26.86 2.96 29.82 241740 26633.3 268373.3 9000 20.96 467.92 23444.4 300 ASIANPAINT 17.46 3.5 389.77 78.15 116931 140375.4 AUROPHARMA 29.8 3.5 33.3 235.09 27.61 262.7 152808.5 17948.6 170757.1 650 AXISBANK 30.59 3.5 34.09 173.59 19.86 193.45 208308 23830.8 232138.8 1200 **BAJAJ-AUTO** 18.75 3.5 22.25 105.14 668.34 140800 26285.9 167085.9 250 563.2 BAJAJFINSV 27.07 3.5 30.57 1705.76 220.58 1926.34 213220 27572.3 240792.3 125 BAJFINANCE 30.22 3.5 33.72 1162.71 134.65 1297.36 290677.5 33663 324340.5 250 27.18 20878.2 400 BALKRISIND 23.68 3.5 353.16 52.2 405.36 141264 162142.2 BANDHANBNK 41.53 3.5 45.03 141.36 11.91 153.27 254448 21445.2 275893.2 1800 BANKBARODA 39.15 3.5 42.65 18.36 1.64 20 150552 13460.3 164012.3 8200 2 5429.17 550.46 5979.63 BANKNIFTY 19.73 21.73 135729.3 13761.6 149490.8 25 BATAINDIA 3.5 23.27 269.3 47.68 316.98 148115 26222.4 174337.4 550 19.77 25.14 3.5 28.64 23.46 3.27 26.73 178296 24817.8 203113.8 7600 BEL. 3.5 21.99 121.22 133342 25240.6 1100 BERGEPAINT 18.49 22.95 144.17 158582.6 3.5 17.31 204930 25963.9 1500 BHARATFORG 27.63 31.13 136.62 153.93 230893.9 192059.8 30588.2 BHARTIARTL 21.98 3.5 25.48 103.76 16.53 120.29 222648 1851 BHEL 32.87 10.5 43.37 9.32 2.98 12.3 195720 62511.8 258231.8 21000 BIOCON 3.5 32.13 119.47 14.6 134.07 274781 33588.6 308369.6 2300 28.63 20473.1 BOSCHLTD 21.7 3.5 25.22538.48 409.46 2947.94 126924 147397.1 50 BPCL 40.6 3.5 44.1 152.49 13.15 165.64 274482 23662.8 298144.8 1800 BRITANNIA 19.93 3.5 23.43 710.24 124.71 834.95 142048 24941.7 200 166989.7 CADILAHC 19.3 3.5 22.8 84.62 15.34 99.96 186164 33753 219917 2200 CANBK 27.58 8.75 36.33 25.66 8.14 33.8 128300 40709.4 169009.4 5000 **CHOLAFIN** 34.98 3.5 38.48 106.63 10.67 117.3 266575 26674.4 293249.4 2500 CIPLA 19.37 3.5 22.87 148.29 26.79 175.08 192777 34830.3 227607.3 1300 COALINDIA 20.12 3.5 23.62 24.36 4.24 28.6 90132 15682.5 105814.5 3700 COFORGE 43.33 3.5 46.83 1013.32 81.86 1095.18 379995 30697.4 410692.4 375 COLPAL 3.5 20.66 259.82 52.99 181874 37094.2 218968.2 700 17.16 312.81 CONCOR 30.38 3.5 33.88 114.99 13.25 128.24 179729.4 20703.1 200432.5 1563 CUMMINSIND 18.05 3.5 21.55 82.82 16.06 98.88 99384 19273.8 118657.8 1200 17.76 75.23 93.69 94037.5 23075.9 1250 DABUR 14.26 3.5 18.46 117113.4 770.16 130024 24007.6 154031.6 200 DIVISLAB 18.96 3.5 22.46 650.12 120.04 3.5 162063 19981.5 182044.5 3300 DLF 28.39 31.89 49.11 6.06 55.17 DRREDDY 16.66 3.5 20.16 816.78 171.56 988.34 102097.5 21445.4 123542.9 125 22.68 3.5 26.18 499.33 77.07 576.4 174765.5 26975.1 201740.6 350 EICHERMOT

5.25

27.33

ESCORTS

32.58

71.25

442.11

370.86

203973 39184.8 243157.8

550

	22.70	2.5	26.20	20.05	5.05	12.0	12(000	21040.2	150020.0	2600
EXIDEIND	22.78	3.5	26.28	38.05	5.85	43.9			158028.3	3600
FEDERALBNK	28.46	5.25	33.71	15.94	2.94	18.88	135490	24990	160480	8500
GAIL	37.41	3.5	40.91	32.51	3.04	35.55	198311		216864.2	6100
GLENMARK	31.25	8.75	40	150.82	42.22	193.04	173443		221999.6	1150
GMRINFRA	23.91	3.5	27.41	5.81	0.85	6.66	130725		149861.3	22500
GODREJCP	19.01	3.5	22.51	131.27	24.16	155.43	131270		155432.3	1000
GODREJPROP	28.41	3.5	31.91	271.42	33.44	304.86	176423		198158.4	650
GRASIM	22.5	18.5	41	179.04	147.24	326.28	170088	139879	309967.4	950
HAVELLS	18.93	3.5	22.43	156.61	28.96	185.57	156610	28962.5	185572.5	1000
HCLTECH	20.1	3.5	23.6	172.85	30.1	202.95	120995	21068.8	142063.8	700
HDFC	22.35	3.5	25.85	482.62	75.57	558.19	144786		167457.6	300
HDFCBANK	18.15	3.5	21.65	242.46	46.76	289.22	133353	25718	159071	550
HDFCLIFE	23.23	3.5	26.73	138.34	20.84	159.18	152174		175102.7	1100
HEROMOTOCO	21.87	3.5	25.37	648.52	103.79	752.31			225693.2	300
HINDALCO	27.94	3.5	31.44	54.53	6.83	61.36	234479		263856.6	4300
HINDPETRO	31.26	3.5	34.76	65.06	7.28	72.34	175662	19665.5	195327.5	2700
HINDUNILVR	16.14	3.5	19.64	344.58	74.71	419.29	103374			300
IBULHSGFIN	48.23	8.75	56.98	74.25	13.47	87.72	230175		271933.9	3100
ICICIBANK	26.47	3.5	29.97	122.69	16.22	138.91	168698.8	22305.9	191004.7	1375
ICICIGI	22.88	3.5	26.38	292.22	44.7	336.92	124193.5	18995.4	143188.9	425
ICICIPRULI	30.86	3.5	34.36	130.58	14.81	145.39	195870	22212.8	218082.8	1500
IDEA	59.54	3.5	63.04	5.21	0.31	5.52	364700		386137.5	70000
IDFCFIRSTB	43.7	3.5	47.2	14.4	1.15	15.55	273600		295511.8	19000
IGL	19.95	3.5	23.45	84.82	14.88	99.7	116627.5	20457.9	137085.4	1375
INDIGO	24.72	3.5	28.22	367.98	52.09	420.07	183990	26045.3	210035.3	500
INDUSINDBK	43.1	8.75	51.85	334.44	67.89	402.33	267552	54313	321865	800
INFRATEL	31.72	3.5	35.22	56.93	6.28	63.21	159404	17586.1	176990.1	2800
INFY	19.62	3.5	23.12	223.18	39.81	262.99	133908	23887.5	157795.5	600
IOC	18.2	3.5	21.7	14.84	2.85	17.69	84588	16269.2	100857.2	5700
ITC	18.35	3.5	21.85	31.78	6.06	37.84	101696	19392.8	121088.8	3200
JINDALSTEL	35.69	18.5	54.19	75.36	39.06	114.42	376800	195314	572113.8	5000
JSWSTEEL	25.1	3.5	28.6	83.9	11.7	95.6	226530	31591.4	258121.4	2700
JUBLFOOD	38.38	3.5	41.88	899.69	82.05	981.74	224922.5	20512.2	245434.7	250
KOTAKBANK	25.07	3.5	28.57	431.51	60.24	491.75	172604	24096.8	196700.8	400
L&TFH	30.08	3.5	33.58	20.35	2.37	22.72	138380	16100.7	154480.7	6800
LICHSGFIN	27.12	3.5	30.62	82.69	10.67	93.36	165380	21346.5	186726.5	2000
LT	18.88	3.5	22.38	183.19	33.96	217.15	100754.5	18675.4	119429.9	550
LUPIN	20.17	3.5	23.67	185.98	32.27	218.25	158083	27429.5	185512.5	850
M&M	26.64	3.5	30.14	164.89	21.66	186.55	230846	30323.7	261169.7	1400
M&MFIN	33.41	3.5	36.91	45.4	4.76	50.16	156357.6	16381.4	172739	3444
MANAPPURAM	31.51	3.5	35.01	50.31	5.59	55.9	301860	33526.5	335386.5	6000
MARICO	14.22	3.5	17.72	54.19	13.34	67.53	108380	26673.5	135053.5	2000
MARUTI	22.84	3.5	26.34	1576.22	241.52	1817.74	157622	24151.9	181773.9	100
MCDOWELL-N	19.84	3.5	23.34	110.79	19.55	130.34	138487.5	24436.6	162924.1	1250
MFSL	31.93	3.5	35.43	198.24	21.73	219.97	257712	28253.2	285965.2	1300
MGL	21.05	3.5	24.55	178.09	29.61	207.7	106854	17767.1	124621.1	600
MINDTREE	26.48	3.5	29.98	364.55	48.19	412.74	291640	38551.8	330191.8	800
MOTHERSUMI	33.34	3.5	36.84	41.09	4.31	45.4	287630	30196.3	317826.3	7000
MRF	16.79	3.5	20.29	11743.78	2447.69	14191.47	117437.8	24476.9	141914.7	10
MUTHOOTFIN	26.93	3.5	30.43	344.9	44.83	389.73	258675	33624.9	292299.9	750
NATIONALUM	23.45	5.25	28.7	7.82	1.75	9.57	132940	29764.9	162704.9	17000
NAUKRI	24.31	3.5	27.81	885.63	127.49	1013.12	221407.5	31871.9	253279.4	250
NESTLEIND	17.29	3.5	20.79	3001.77	607.6	3609.37	150088.5	30380.1	180468.6	50
NIFTY	13.98	2	15.98	1742.6	249.35	1991.95	130695	18700.9	149395.9	75
NMDC	28.48	3.5	31.98	26.6	3.27	29.87	178220	21902.3	200122.3	6700

NTPC	20.69	3.5	24.19	18.38	3.11	21.49	104766	17725.6	122491.6	5700
ONGC	47.35	3.5	50.85	32.55	2.41	34.96	250635		269163.1	7700
PAGEIND	20.86	3.5	24.36	4586.4	769.65	5356.05	137592		160681.6	30
PEL	45.92	3.5	49.42	636.51	48.52	685.03	350080.5		376764.9	550
PETRONET	24.26	3.5	27.76	56.7	8.18	64.88	170100		194638.5	3000
PFC	23.87	3.5	27.37	23.56	3.45	27.01			167489.9	6200
PIDILITIND	17.65	3.5	21.15	282.37	55.99	338.36			169181.5	500
PNB	32.47	10.5	42.97	9.32	3.01	12.33	130480	42189	172669	14000
POWERGRID	16.82	3.5	20.32	30.69	6.39	37.08	122760	25550	148310	4000
PVR	38.37	5.25	43.62	472.93	64.71	537.64	192482.5	26336.5	218819	407
RAMCOCEM	18.61	3.5	22.11	157.12	29.56	186.68	133552	25123.9	158675.9	850
RBLBANK	36.66	5.25	41.91	72.35	10.36	82.71	188110	26938.3	215048.3	2600
RECLTD	22.65	3.5	26.15	24.86	3.84	28.7	149160	23047.5	172207.5	6000
RELIANCE	22.2	3.5	25.7	455.64	71.83	527.47	230098.2	36273.5	266371.7	505
SAIL	36.12	8.75	44.87	13.69	3.32	17.01	260110	63008.8	323118.8	19000
SBILIFE	21.38	3.5	24.88	173.14	28.35	201.49	129855	21259.9	151114.9	750
SBIN	31.55	3.5	35.05	69.56	7.72	77.28	208680	23152.5	231832.5	3000
SHREECEM	19.22	3.5	22.72	4359.78	793.81	5153.59	217989	39690.4	257679.4	50
SIEMENS	17.31	3.5	20.81	234.65	47.46	282.11	129057.5	26102	155159.5	550
SRF	23.03	3.5	26.53	1171.07	177.94	1349.01	146383.8	22242.3	168626	125
SRTRANSFIN	34.2	3.5	37.7	286.82	29.35	316.17	191308.9	19578.3	210887.2	667
SUNPHARMA	20.44	3.5	23.94	104.75	17.93	122.68	146650	25107.6	171757.6	1400
SUNTV	22.74	18.5	41.24	100.75	81.97	182.72	151125	122960	274085.3	1500
TATACHEM	18.84	3.5	22.34	59.96	11.14	71.1	119920	22281	142201	2000
TATACONSUM	23.96	3.5	27.46	122.7	17.92	140.62	165645	24192	189837	1350
TATAMOTORS	30.42	8.75	39.17	43.1	12.4	55.5	245670	70672.9	316342.9	5700
TATAPOWER	22.86	3.5	26.36	12.63	1.93	14.56	170505		196610.6	13500
TATASTEEL	28.17	3.5	31.67	123.78	15.38	139.16	210426	26147.3	236573.3	1700
TCS	17.49	3.5	20.99	478.71	95.81	574.52	143613		172355.2	300
TECHM	20.37	3.5	23.87	177.96	30.57	208.53	213552		250241.1	1200
TITAN	20.85	3.5	24.35	268.79	45.12	313.91	201592.5		235432.7	750
TORNTPHARM	19.68	3.5	23.18	504.21	89.69	593.9	126052.5		148473.9	250
TORNTPOWER	18.65	3.5	22.15	59.05	11.08	70.13	177150	33248.3	210398.3	3000
TVSMOTOR	21.59	3.5	25.09	103.86	16.84	120.7	145404	23569	168973	1400
UBL	18.99	3.5	22.49	185.89	34.26	220.15	130123		154104.8	700
ULTRACEMCO	25.27	3.5	28.77	1173.9	162.59	1336.49	234780		267298.9	200
UPL	25.96	3.5	29.46	110.96	14.96	125.92	144248		163692.4	1300
VEDL	29.72	3.5	33.22	29.47	3.47	32.94	182714		204229.6	6200
VOLTAS	19.28	3.5	22.78	152.2	27.63	179.83			179825.5	1000
WIPRO	19.81	3.5	23.31	69.78	12.33	82.11	223296		262742.4	3200
ZEEL	36.7	3.5	40.2	70.35	6.71	77.06	211050	20128.5	231178.5	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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