

F&O Margin Report

Friday, 10th Dec 2021

SCRIP NAME         Span %         MTM %         Total %         Span %         MTM %         Total %         Span %         MTM %         Total %         Span %         MTM         Total %         Lot Size           AARTIIND         19.52         3.5         23.52         23.02         192.01         34.43         226.44         163208.5         29265.08         192473.6         850           ABDOTINDIA         15.37         3.5         18.87         2912.62         663.38         3576         72815.5         16584.49         89399.99         25           ADANIENT         26.19         3.5         29.69         452.72         60.49         512.12         226360         30247         25607         500
SCRIP NAME         %         %         %         Span         MIM         Iotal         Span         MIM         Iotal         Lots           AARTIIND         19.52         3.5         23.02         192.01         34.43         226.44         163208.5         29265.08         192473.6         850           ABBOTINDIA         15.37         3.5         18.87         2912.62         663.38         3576         72815.5         16584.49         8939.99         25           ABFRL         22.38         3.5         25.88         60.98         9.54         70.52         158548         24792.95         183341         2600           ACC         14.56         3.5         18.06         338.4         81.37         419.77         84600         20342.88         104942.9         250           ADANIPORTS         21.53         18.5         40.03         166.51         143.11         309.62         208137.5         178883.4         387020.9         1250           ALKEM         14.51         3.5         18.01         502.89         121.29         624.18         100578         24258.85         12436.9         200           AMARAJABAT         15.14         3.5         25.18         <
ABBOTINDIA15.373.518.872912.62663.38357672815.516584.4989399.9925ABFRL22.383.525.8860.989.5470.5215854824792.951833412600ACC14.563.518.06338.481.37419.778460020342.88104942.9250ADANIENT26.193.529.69452.7260.49513.212263603024725607500ADANIPORTS21.5318.540.03166.51143.11309.62208137.517888.34387020.91250ALKEM14.513.518.01502.89121.29624.1810057824258.85124836.9200AMRAJABAT15.143.525.3682.9713.2996.2612445519921443841500APLLTD18.683.525.431153.72184.161337.881442152302.59167235.6125APOLLOHOSP21.933.525.431153.72184.161337.881442152302.59167235.6125ASIANPAINT15.053.518.55479.48111.47590.95719221672.07.38642.73150ASIANPAINT15.053.525.06480.5878.03558.6113215.521457.49153617275AUL17.153.520.651565.81319.61854.1117435.82390.0614105.875 <tr< th=""></tr<>
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BAJAJFINSV         25.22         3.5         28.72         4456.17         618.35         5074.52         334212.8         46376.4         380589.2         75           BAJFINANCE         21.28         3.5         24.78         1586.19         260.92         1847.11         198273.8         32614.97         230888.7         125
BAJFINANCE         21.28         3.5         24.78         1586.19         260.92         1847.11         198273.8         32614.97         230888.7         125
BALKRISIND         19.28         3.5         22.78         433.02         78.63         511.65         86604         15725.5         102329.5         200
BANDHANBNK 41.37 3.5 44.87 117.19 9.91 127.1 210942 17844.75 228786.8 1800
BANKBARODA 33.94 3.5 37.44 31.39 3.24 34.63 367263 37878.75 405141.8 11700
BANKNIFTY 14.23 2 16.23 5299.31 744.57 6043.88 132482.8 18614.13 151096.9 25
BATAINDIA         16.29         3.5         19.79         325.7         70         395.7         179135         38499.04         217634         550
BEL         20.94         3.5         24.44         43.74         7.31         51.05         166212         27777.05         193989.1         3800
BERGEPAINT         15.11         3.5         18.61         112.79         26.13         138.92         124069         28740.25         152809.3         1100
BHARATFORG         21.52         3.5         25.02         156.68         25.48         182.16         117510         19107.38         136617.4         750
BHARTIARTL         21.33         3.5         24.83         152.9         25.08         177.98         288369.4         47309.37         335678.8         1886
BHEL         28.91         3.5         32.41         18.65         2.26         20.91         195825         23703.75         219528.8         10500
BIOCON         19.98         3.5         23.48         74.84         13.11         87.95         172132         30151.28         202283.3         2300
BOSCHLTD         18.9         3.5         22.4         3159.88         585.15         3745.03         157994         29257.46         187251.5         50
BPCL         40.53         3.5         44.03         159.96         13.81         173.77         287928         24862.95         312791         1800
BRITANNIA         17.5         3.5         21         635.56         127.1         762.66         127112         25420.85         152532.9         200
BSOFT 24.85 3.5 28.35 121.16 17.06 138.22 157508 22183.53 179691.5 1300
CADILAHC         16.75         3.5         20.25         77.85         16.27         94.12         85635         17898.65         103533.7         1100
CANBK         24.62         3.5         28.12         53.06         7.54         60.6         286524         40729.5         327253.5         5400
CANFINHOME         21.24         3.5         24.74         129         21.26         150.26         125775         20724.11         146499.1         975
CHAMBLFERT         24.58         3.5         28.08         99.09         14.11         113.2         148635         21162.75         169797.8         1500
CHOLAFIN         25.94         3.5         29.44         150.24         20.27         170.51         187800         25340         213140         1250
CIPLA         18.88         3.5         22.38         169.78         31.47         201.25         110357         20455.66         130812.7         650

	10.02		<b>a</b> a 4 <b>a</b>	20.55		25.04	120201		1 500 51 0	1200
COALINDIA	19.92	3.5	23.42	30.57	5.37	35.94	128394	22557.15		4200
COFORGE	43.55	3.5	47.05	2293.13	184.3	2477.43	229313	18429.95	247743	100
COLPAL	14.17	3.5	17.67	205.77	50.81	256.58	72019.5	17784.55		350
CONCOR	30.1	3.5	33.6	193.4	22.49	215.89	302284.2	35150.7	337434.9	1563
COROMANDEL	15.71	3.5	19.21	121.22	27	148.22	75762.5		92637.97	625
CROMPTON	17.08	3.5	20.58	75.15	15.4	90.55	82665		99603.08	1100
CUB	18.24	3.5	21.74	26.79	5.14	31.93	83049		98982.23	3100
CUMMINSIND	17.46	3.5	20.96	165.95	33.27	199.22	99570		119532.6	600
DABUR	14.21	3.5	17.71	82.62	20.35	102.97	103275		128711.3	1250
DALBHARAT	20.21	3.5	23.71	388.32	67.24	455.56	97080		113889.6	250
DEEPAKNTR	24.45	3.5	27.95	569.78	81.56	651.34	142445	20391	162836	250
DELTACORP	26.99	7	33.99	74.81	19.4	94.21	172063		216692.2	2300
DIVISLAB	15.85	3.5	19.35	729.32	161.05	890.37	72932	16104.73		100
DIXON	22.39	3.5	25.89	1209.57	189.07		151196.3	23633.53		125
DLF	24.62	3.5	28.12	98.49	14	112.49	162508.5	23105.78		1650
DRREDDY	14.21	3.5	17.71	655.85	161.57	817.42			102176.9	125
EICHERMOT	19.31	3.5	22.81	491.85	89.14	580.99	172147.5	31198.91		350
ESCORTS	20.47	14	34.47	386.31	264.26	650.57	212470.5	145341.4		550
EXIDEIND	22.81	3.5	26.31	38.56	5.92	44.48	138816		160116.3	3600
FEDERALBNK	25.57	3.5	29.07	23.29	3.19	26.48	232900	31885	264785	10000
FSL	26.82	3.5	30.32	48.04	6.27	54.31	124904		141206.7	2600
GAIL	37.42	3.5	40.92	50.48	4.72	55.2	307928		336729.2	6100
GLENMARK	36.38	3.5	39.88	185.77	17.87		213635.5		234189.2	1150
GMRINFRA	31.41	3.5	34.91	13.85	1.54	15.39	311625		346353.8	22500
GODREJCP	18.98	3.5	22.48	177.02	32.64	209.66	88510		104829.6	500
GODREJPROP	24.21	3.5	27.71	497.47	71.92	569.39	161677.8		185052.2	325
GRANULES	21.97	7	28.97	74.03	23.59	97.62	114746.5	36564.5	151311	1550
GRASIM	21.58	3.5	25.08	373.72	60.61	434.33	177517	28791.18	206308.2	475
GSPL	18.62	3.5	22.12	57.39	10.79	68.18	97563	18334.93		1700
GUJGASLTD	19.09	3.5	22.59	127.01	23.28	150.29	158762.5		187862.8	1250
HAL	19.38	3.5	22.88	252	45.5	297.5	119700		141314.2	475
HAVELLS	17.96	3.5	21.46	250.82	48.87	299.69	125410		149846.1	500
HCLTECH	19.96	3.5	23.46	233.86	41	274.86	163702		192403.8	700
HDFC	22.37	3.5	25.87	637.7	99.79	737.49	191310	29936.55	221246.6	300
HDFCAMC	15.73	3.5	19.23	406.3	90.42	496.72	81260	18084.85		200
HDFCBANK	14.18	3.5	17.68	217.59	53.71	271.3	119674.5		149215.6	550
HDFCLIFE	18.81	3.5	22.31	129.19	24.04	153.23	142109	26439.88		1100
HEROMOTOCO	17.49	3.5	20.99	442.64	88.57	531.21	132792		159363.3	300
HINDALCO	23.83	3.5	27.33	108.82	15.98		116981.5			1075
HINDPETRO	31.21	3.5	34.71	95.56	10.72	106.28		28931.18		2700
HINDUNILVR	14.22	3.5	17.72	333.44	82.07	415.51		24619.88		300
IBULHSGFIN	34.89	14	48.89	87.74	35.21	122.95	271994	109151	381145	3100
ICICIBANK	19.32	3.5	22.82	146.17	26.47	172.64	200983.8	36401.75	237385.5	1375
ICICIGI	16.35	3.5	19.85	235.9	50.49	286.39	100257.5	21457.93	121715.4	425
ICICIPRULI	30.8	3.5	34.3	179.54	20.4	199.94	134655	15301.13	149956.1	750
IDEA	47.25	14	61.25	7.82	2.32	10.14	547400	162190	709590	70000
IDFCFIRSTB	43.45	3.5	46.95	21.64	1.74	23.38	205580	16558.5	222138.5	9500
IEX	23.7	3.5	27.2	64.29	9.49	73.78	241087.5	35601.56	276689.1	3750
IGL	19.42	3.5	22.92	97.69	17.61	115.3	134323.8	24206.88	158530.6	1375
INDHOTEL	24.13	3.5	27.63	49.45	7.17	56.62	198887.9	28850.81	227738.7	4022
INDIACEM	23.34	3.5	26.84	45.24	6.78	52.02	131196	19670.7	150866.7	2900
INDIAMART	24.8	3.5	28.3	1817.54	256.47	2074.01	136315.5	19235.21	155550.7	75
INDIGO	21.24	3.5	24.74	429.73	70.82	500.55	107432.5	17703.88	125136.4	250
INDUSINDBK	27.56	3.5	31.06	261.75	33.24	294.99	235575	29920.28	265495.3	900
INDUSTOWER	31.44	3.5	34.94	86.9	9.67	96.57	243320	27087.2	270407.2	2800

INFY	14.23	3.5	17.73	251.31	61.83	313.14	75393	18548.78	93941 78	300
IOC	17.72	3.5	21.22	21.33	4.21	25.54	138645	27391	166036	6500
IPCALAB	17.6	3.5	21.22	359.58	71.53	431.11	80905.5	16093.35		225
IRCTC	28.06	3.5	31.56	241.59	30.14	271.73	392583.8	48975.06	441558.8	1625
ITC	18.31	3.5	21.81	43.31	8.28	51.59	138592	26488	165080	3200
JINDALSTEL	27.25	18.5	45.75	106.81	72.51	179.32	267025	181276.9	448301.9	2500
JKCEMENT	18.66	3.5	22.16	636.75	119.43	756.18	111431.3		132331.6	175
JSWSTEEL	22.8	3.5	26.3	153.96	23.63	177.59	207846	31900.84		1350
JUBLFOOD	38.33	3.5	41.83	1474.53	134.64	1609.17	184316.3	16830.19	201146.4	125
KOTAKBANK	24.84	3.5	28.34	478.69	67.45	546.14	191476	26978.7	218454.7	400
L&TFH	22.86	3.5	26.36	18.56	2.84	21.4	165629.4		190991.5	8924
LALPATHLAB	20.42	3.5	23.92	725.67	124.38	850.05	90708.75		106256.8	125
LAURUSLABS	22.86	3.5	26.36	118.86	121.50	137.06	106974	16378.43		900
LICHSGFIN	26.96	3.5	30.46	106.86	13.87	120.73	213720	27741	241461	2000
LT	15.67	3.5	19.17	295.21	65.94	361.15	169745.8		207661.3	575
LTI	20.88	3.5	24.38	1387.1	232.54	1619.64	208065		242945.7	150
LTTS	20.88	3.5	25.48	1189.63	189.44	1379.07	200005	37887.85		200
LUPIN	18.52	3.5	22.02	165.09	31.2	196.29	140326.5		166845.7	200 850
M&M	26.71	3.5	30.21	227.81	29.85	257.66	140320.3		180364.3	700
M&MFIN	25.31	3.5	28.81	42.02	5.81	47.83	168080	20897.28	191320	4000
MANAPPURAM	23.31	3.5	31.62	42.02 49.46	6.16	55.62	148380		166849.5	3000
MARICO	14.2	3.5	17.7	49.40 75.48	18.6	94.08	75480	18604.25	94084.25	1000
MARUTI	14.2 22.9	3.5	26.4	1703.22	260.29	1963.51	170322	26028.8	196350.8	1000
MAROII MCDOWELL-N	16.96	3.5	20.4	1703.22	32.61	1903.51	197537.5	40766.25	238303.8	1250
	21.1	3.5 3.5	20.46			431.3	129479		238303.8 150953.3	350
MCX METROPOLIS				369.94	61.36					
METROPOLIS	22.65	3.5	26.15	727.7	112.43	840.13	145540		168025.1	200
MFSL	24.24	3.5	27.74	236.82	34.19	271.01	153933	22223.34		650
MGL	20.96	3.5	24.46	192.62	32.17	224.79	115572		134875.2	600 200
MINDTREE	23.57	3.5	27.07	1090.3	161.9	1252.2	218060	32380.95	250441	200
MOTHERSUMI	24.73	3.5	28.23	55.96	7.92	63.88	195860		223581.8	3500
MPHASIS	20.32	3.5	23.82	638.4	109.97	748.37	207480	35740.25		325
MRF	15.71	3.5	19.21	11785.82	2626.25	14412.07	117858.2		144120.8	10
MUTHOOTFIN	23.89	3.5	27.39	362.6	53.12	415.72	135975		155893.5	375
NAM-INDIA	20.18	3.5	23.68	75.64	13.12	88.76	121024		142012.8	1600
NATIONALUM	28.78	7	35.78	28.88	7.02	35.9	245480	59708.25		8500
NAUKRI	21.64	3.5		1248.12	201.83	1449.95		25228.88		125
NAVINFLUOR	23.23	3.5	26.73	911.63	137.35		205116.8			225
NESTLEIND	14.18	3.5	17.68	2748.3	678.39	3426.69	68707.5	16959.64		25
NIFTY	9.97	2	11.97	1750.93	351.23	2102.16	87546.5		105107.9	50
NMDC	22.93	3.5	26.43	33.9	5.17	39.07		34670.83		6700
NTPC	20.46	3.5	23.96	25.92	4.43	30.35		25276.65		5700
OBEROIRLTY	25.29	3.5	28.79	222.85	30.85	253.7		21593.08		700
OFSS	16.61	3.5	20.11	705.48	148.62	854.1	88185	18578	106763	125
ONGC	47.39	3.5	50.89	70.11	5.18	75.29	539847	39872.53		7700
PAGEIND	18.47	3.5	21.97	7325.37	1388.19		219761.1			30
PEL	45.82	3.5	49.32	1214.18	92.75			25506.25		275
PERSISTENT	20.01	3.5	23.51	873.15	152.7	1025.85	130972.5	22904.44		150
PETRONET	23.74	3.5	27.24	54.28	8	62.28	162840	24003	186843	3000
PFC	22.03	3.5	25.53	27.52	4.37	31.89	170624		197727.3	6200
PFIZER	15.4	3.5	18.9	754.52	171.44	925.96	94315	21430.28		125
PIDILITIND	15.66	3.5	19.16	355.36	79.44	434.8	88840	19860.31		250
PIIND	19.75	3.5	23.25	581.54	103.08	684.62	145385		171153.8	250
PNB	32.57	7	39.57	12.88	2.77	15.65	206080	44296	250376	16000
POLYCAB	18.55	3.5	22.05	441.43	83.29	524.72		24987.38		300
POWERGRID	15.82	3.5	19.32	32.01	7.08	39.09	170709.3	37769.64	208479	5333

PVR	23.2	3.5	26.7	347.14	52.37	399.51	141286	21314.79	162600.8	407
RAMCOCEM	17.34	3.5	20.84	171.01	34.53	205.54	145358.5	29348.38	174706.9	850
RBLBANK	27.57	3.5	31.07	55.16	7	62.16	159964	20310.15	180274.2	2900
RECLTD	18.75	3.5	22.25	25.78	4.81	30.59	154680	28875	183555	6000
RELIANCE	18.63	3.5	22.13	458.63	86.17	544.8	114657.5	21542.5	136200	250
SAIL	37.84	8.75	46.59	42.47	9.82	52.29	201732.5	46653.91	248386.4	4750
SBICARD	17.73	3.5	21.23	170.36	33.63	203.99	85180	16813.13	101993.1	500
SBILIFE	23.94	3.5	27.44	278.51	40.72	319.23	208882.5	30543.19	239425.7	750
SBIN	31.65	3.5	35.15	154.94	17.14	172.08	232410	25704	258114	1500
SHREECEM	15.76	3.5	19.26	4172.46	926.4	5098.86	104311.5	23159.98	127471.5	25
SIEMENS	17	3.5	20.5	388.39	79.97	468.36	106807.3	21991.2	128798.5	275
SRF	20.41	3.5	23.91	436.59	74.89	511.48	272868.8	46803.75	319672.5	625
SRTRANSFIN	25.71	3.5	29.21	386.32	52.58	438.9	154528	21033.6	175561.6	400
STAR	24.48	3.5	27.98	114.24	16.34	130.58	77112	11026.97	88138.97	675
SUNPHARMA	20.44	3.5	23.94	156.08	26.72	182.8	109256	18705.75	127961.8	700
SUNTV	19.15	18.5	37.65	104.43	100.88	205.31	156645	151320.8	307965.8	1500
SYNGENE	16.77	3.5	20.27	100.44	20.97	121.41	85374	17820.25	103194.3	850
TATACHEM	21.14	3.5	24.64	198.21	32.82	231.03	198210	32821.25	231031.3	1000
TATACONSUM	23.56	3.5	27.06	183.65	27.29	210.94	123963.8	18419.23	142383	675
TATAMOTORS	27.86	3.5	31.36	138.19	17.36	155.55	393841.5	49471.01	443312.5	2850
TATAPOWER	25.85	5.25	31.1	59.17	12.02	71.19	399397.5	81116.44	480513.9	6750
TATASTEEL	28.2	3.5	31.7	332.58	41.28	373.86	141346.5	17542.83	158889.3	425
TCS	17.45	3.5	20.95	631.68	126.67	758.35	94752	19001.06	113753.1	150
TECHM	18.39	3.5	21.89	297.43	56.6	354.03	178458	33961.2	212419.2	600
TITAN	17.21	3.5	20.71	410.66	83.49	494.15	153997.5	31310.34	185307.8	375
TORNTPHARM	15.73	3.5	19.23	491.69	109.43	601.12	122922.5	27356.44	150278.9	250
TORNTPOWER	18.67	3.5	22.17	108.23	20.29	128.52	162345	30429	192774	1500
TRENT	20.46	3.5	23.96	213.37	36.5	249.87	154693.3	26459.78	181153	725
TVSMOTOR	18.19	3.5	21.69	124.71	24	148.71	174594	33599.3	208193.3	1400
UBL	18.8	3.5	22.3	295.24	54.97	350.21	103334	19241.08	122575.1	350
ULTRACEMCO	25.3	3.5	28.8	1887.78	261.18	2148.96	188778	26118.23	214896.2	100
UPL	20.1	3.5	23.6	149.57	26.05	175.62	194441	33858.83	228299.8	1300
VEDL	27.38	18.5	45.88	93.07	62.88	155.95	288517	194932.7	483449.7	3100
VOLTAS	16.8	3.5	20.3	211.01	43.95	254.96	105505	21976.5	127481.5	500
WHIRLPOOL	18.62	3.5	22.12	363.67	68.36	432.03	90917.5	17089.19	108006.7	250
WIPRO	15.86	3.5	19.36	102.55	22.63	125.18	82040	18102	100142	800
ZEEL	39.64	5.25	44.89	146.57	19.41	165.98	439710	58235.63	497945.6	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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