

F&O Margin Report

Friday, 10th Dec 2021

| SCRIP NAME         Span<br>%         MTM<br>%         Total<br>%         Span<br>%         MTM<br>%         Total<br>%         Span<br>%         MTM<br>%         Total<br>%         Span<br>%         MTM         Total<br>%         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<>  |
| ABBOTINDIA15.373.518.872912.62663.38357672815.516584.4989399.9925ABFRL22.383.525.8860.989.5470.5215854824792.951833412600ACC14.563.518.06338.481.37419.778460020342.88104942.9250ADANIENT26.193.529.69452.7260.49513.2122636030247256607500ADANIPORTS21.5318.540.03166.51143.11309.62208137.5178883.4387020.91250ALKEM14.513.518.01502.89121.29624.1810057824258.8512486.9200AMRAJABAT15.143.525.3682.9713.2996.26124455199291443841500APLLTD18.683.525.18151.4928.39179.8883319.515611.7598931.25550APOLLOHOSP21.933.525.431153.72184.161337.881442152302.59167235.6125ASHOKLEY28.683.532.1836.754.4941.2416537520183.6318558.64500ASIANPAINT15.053.518.55479.48111.47590.95719221672.07.38642.73150ASTRAL21.563.525.06186.5878.03558.6113215.521457.49153617275<   |
| ABFRL22.383.525.8860.989.5470.5215854824792.951833412600ACC14.563.518.06338.481.37419.778460020342.88104942.9250ADANIENT26.193.529.69452.7260.49513.2122636030247256007500ADANIPORTS21.5318.540.03166.51143.11309.62208137.5178883.438702.91250ALKEM14.513.518.01502.89121.29624.1810057824258.85124836.9200AMRAJABAT15.143.525.3682.9713.2996.261244551992.91443841500AMBUJACEM21.863.522.18151.4928.39179.888331.9.515611.759891.25550APOLLOHOSP21.933.525.431153.72184.161337.881442152302.05167235.6125APOLLOTYRE21.133.524.6345.847.5953.4311460018983.13133583.12500ASIANPAINT15.053.518.55479.4811.147590.95719221672.0738642.731501ASIANPAINT15.053.515.65.81319.61885.41117435.823970.06141405.875AUBANK24.133.527.6328.17440.86322.6140702042.516129.5500AURO  |
| ACC14.563.518.06338.481.37419.778460020342.88104942.9250ADANIENT26.193.529.69452.7260.49513.2122636030247256607500ADANIPORTS21.5318.540.03166.51143.11309.62208137.5178883.4387020.91250ALKEM14.513.518.01502.89121.29624.1810057824258.85124836.9200AMARAJABAT15.143.518.6497.2422.48119.7297240224841197241000AMBUJACEM21.863.525.3682.9713.2996.26124455199291443841500APLLTD18.683.522.18151.4928.39179.8883319.515611.7598931.25550APOLLOHOSP21.933.525.431153.72184.161337.8814421523020.59167235.6125APOLLOTYRE21.133.524.6345.847.5953.431146001898.13133583.12500ASIANPAINT15.053.518.55479.48111.47590.957192216720.7388642.73150ASTRAL21.563.525.06480.5878.03558.6113215.9521657.49153617275AUUL17.153.527.63281.7440.86322.61408702042.9516129.5500 <t< td=""></t<>   |
| ADANIENT26.193.529.69452.7260.49513.2122636030247256607500ADANIPORTS21.5318.540.03166.51143.11309.62208137.5178883.4387020.91250ALKEM14.513.518.01502.89121.29624.1810057824258.85124836.9200AMARAJABAT15.143.518.6497.2422.48119.7297240224841197241000AMBUJACEM21.863.525.3682.9713.2996.26124455199291443841500APLLTD18.683.522.18151.4928.39179.8883319.515611.7598931.25550APOLLOHOSP21.933.525.431153.72184.161337.881442152302.59167235.6125APOLLOTYRE21.133.524.6345.847.5953.431146001898.13133583.12500ASIANPAINT15.053.518.55479.48111.47590.95719221672.0738642.731501ASTRAL21.563.525.06480.5878.03558.6113215.9521457.49153617275ATUL17.153.520.651565.81319.6185541117435.82397.06141405.875AUROPHARMA29.793.533.2921.08924.78235.67137078.516107153185.5650  |
| ALKEM14.513.518.01502.89121.29624.1810057824258.85124836.9200AMARAJABAT15.143.518.6497.2422.48119.7297240224841197241000AMBUJACEM21.863.525.3682.9713.2996.26124455199291443841500APLLTD18.683.522.18151.4928.39179.8883319.515611.7598931.25550APOLLOHOSP21.933.525.431153.72184.161337.8814421523020.59167235.6125APOLLOTYRE21.133.524.6345.847.5953.4311460018983.13133583.12500ASHOKLEY28.683.532.1836.754.4941.2416537520183.6318558.64500ASIANPAINT15.053.518.55479.48111.47590.95719221672.07388642.731501ASTRAL21.563.525.06480.5878.03558.61132159.521457.49153617275ATUL17.153.520.651565.81319.61885.41117435.823970.06141405.875AUBANK24.133.527.63281.7440.86322.614087020429.5161299.5500AUROPHARMA29.793.533.29210.8924.78235.67137078.516107153185.5650  |
| AMARAJABAT15.143.518.6497.2422.48119.7297240224841197241000AMBUJACEM21.863.525.3682.9713.2996.26124455199291443841500APLLTD18.683.522.18151.4928.39179.8883319.515611.7598931.25550APOLLOHOSP21.933.525.431153.72184.161337.8814421523020.59167235.6125APOLLOTYRE21.133.524.6345.847.5953.4311460018983.13133583.12500ASHOKLEY28.683.532.1836.754.4941.2416537520183.6318558.64500ASIANPAINT15.053.518.55479.48111.47590.957192216720.7388642.73150ASTRAL21.563.525.06480.5878.03558.61132159.521457.49153617275ATUL17.153.520.651565.81319.61885.41117435.823970.06141405.875AUBANK24.133.527.63281.7440.86322.614087020429.5161299.5500AUROPHARMA29.793.533.29210.8924.78235.67137078.516107153185.5650AXISBANK21.183.520.98585.25117.19702.44146312.529298.06175610.6250  |
| AMBUJACEM21.863.525.3682.9713.2996.2612445519291443841500APLLTD18.683.522.18151.4928.39179.8883319.515611.7598931.25550APOLLOHOSP21.933.525.431153.72184.161337.881442152302.59167235.6125APOLLOTYRE21.133.524.6345.847.5953.4311460018983.13133583.12500ASHOKLEY28.683.532.1836.754.4941.2416537520183.6318558.64500ASIANPAINT15.053.518.55479.48111.47590.95719221672.07.388642.73150ASTRAL21.563.525.06480.5878.03558.61132159.521457.49153617275ATUL17.153.520.651565.81319.61885.41117435.823970.06141405.875AUBANK24.133.527.63281.7440.86322.614087020429.5161299.5500AUROPHARMA29.793.533.29210.8924.78235.67137078.516107153185.5650AXISBANK21.183.520.98585.25117.19702.44146312.529298.06175610.6250BAJAJ-AUTO17.483.528.724456.17618.355074.52334212.846376.4380589.2 <td< td=""></td<>  |
| APLLTD18.683.522.18151.4928.39179.8883319.515611.7598931.25550APOLLOHOSP21.933.525.431153.72184.161337.8814421523020.59167235.6125APOLLOTYRE21.133.524.6345.847.5953.4311460018983.13133583.12500ASHOKLEY28.683.532.1836.754.4941.2416537520183.6318558.64500ASIANPAINT15.053.518.55479.48111.47590.957192216720.7388642.73150ASTRAL21.563.525.06480.5878.03558.61132159.521457.49153617275ATUL17.153.520.651565.81319.61885.41117435.823970.06141405.875AUBANK24.133.527.63281.7440.86322.614087020429.5161299.5500AUROPHARMA29.793.533.29210.8924.78235.67137078.516107153185.5650AXISBANK21.183.520.98585.25117.19702.44146312.529298.06175610.6250BAJAJFINSV25.223.528.724456.17618.355074.52334212.846376.4380589.275BAJFINANCE21.283.524.781586.19260.921847.11198273.832614.972308  |
| APOLLOHOSP21.933.525.431153.72184.161337.8814421523020.59167235.6125APOLLOTYRE21.133.524.6345.847.5953.4311460018983.13133583.12500ASHOKLEY28.683.532.1836.754.4941.2416537520183.63185558.64500ASIANPAINT15.053.518.55479.48111.47590.957192216720.7388642.73150ASTRAL21.563.525.06480.5878.03558.61132159.521457.49153617275ATUL17.153.520.651565.81319.61885.41117435.823970.06141405.875AUBANK24.133.527.63281.7440.86322.614087020429.5161299.5500AUROPHARMA29.793.533.29210.8924.78235.67137078.516107153185.5650AXISBANK21.183.524.68147.3624.35171.7117683229221.5206053.51200BAJAJ-AUTO17.483.520.98585.25117.19702.44146312.529298.06175610.6250BAJAJFINSV25.223.528.724456.17618.355074.52334212.846376.4380589.275BAJFINANCE21.283.524.781586.19260.921847.11198273.832614.97  |
| APOLLOTYRE21.133.524.6345.847.5953.4311460018983.13133583.12500ASHOKLEY28.683.532.1836.754.4941.2416537520183.63185558.64500ASIANPAINT15.053.518.55479.48111.47590.957192216720.7388642.73150ASTRAL21.563.525.06480.5878.03558.61132159.521457.49153617275ATUL17.153.520.651565.81319.61885.41117435.823970.06141405.875AUBANK24.133.527.63281.7440.86322.614087020429.5161299.5500AUROPHARMA29.793.533.29210.8924.78235.67137078.516107153185.5650AXISBANK21.183.520.98585.25117.19702.44146312.529298.06175610.6250BAJAJ-AUTO17.483.528.724456.17618.355074.52334212.846376.4380589.275BAJFINANCE21.283.524.781586.19260.921847.11198273.832614.97230888.7125  |
| ASHOKLEY28.683.532.1836.754.4941.2416537520183.6318558.64500ASIANPAINT15.053.518.55479.48111.47590.957192216720.7388642.73150ASTRAL21.563.525.06480.5878.03558.61132159.521457.49153617275ATUL17.153.520.651565.81319.61885.41117435.823970.06141405.875AUBANK24.133.527.63281.7440.86322.614087020429.5161299.5500AUROPHARMA29.793.533.29210.8924.78235.67137078.516107153185.5650AXISBANK21.183.524.68147.3624.35171.7117683229221.5206053.51200BAJAJ-AUTO17.483.528.724456.17618.355074.52334212.846376.4380589.275BAJFINANCE21.283.524.781586.19260.921847.11198273.832614.97230888.7125   |
| ASIANPAINT15.053.518.55479.48111.47590.957192216720.7388642.73150ASTRAL21.563.525.06480.5878.03558.61132159.521457.49153617275ATUL17.153.520.651565.81319.61885.41117435.823970.06141405.875AUBANK24.133.527.63281.7440.86322.614087020429.5161299.5500AUROPHARMA29.793.533.29210.8924.78235.67137078.516107153185.5650AXISBANK21.183.524.68147.3624.35171.7117683229221.5206053.51200BAJAJ-AUTO17.483.520.98585.25117.19702.44146312.529298.06175610.6250BAJAJFINSV25.223.528.724456.17618.355074.52334212.846376.4380589.275BAJFINANCE21.283.524.781586.19260.921847.11198273.832614.97230888.7125   |
| ASTRAL21.563.525.06480.5878.03558.61132159.521457.49153617275ATUL17.153.520.651565.81319.61885.41117435.823970.06141405.875AUBANK24.133.527.63281.7440.86322.614087020429.5161299.5500AUROPHARMA29.793.533.29210.8924.78235.67137078.516107153185.5650AXISBANK21.183.524.68147.3624.35171.7117683229221.5206053.51200BAJAJ-AUTO17.483.520.98585.25117.19702.44146312.529298.06175610.6250BAJAJFINSV25.223.528.724456.17618.355074.52334212.846376.4380589.275BAJFINANCE21.283.524.781586.19260.921847.11198273.832614.97230888.7125  |
| ATUL17.153.520.651565.81319.61885.41117435.823970.06141405.875AUBANK24.133.527.63281.7440.86322.614087020429.5161299.5500AUROPHARMA29.793.533.29210.8924.78235.67137078.516107153185.5650AXISBANK21.183.524.68147.3624.35171.7117683229221.5206053.51200BAJAJ-AUTO17.483.520.98585.25117.19702.44146312.529298.06175610.6250BAJAJFINSV25.223.528.724456.17618.355074.52334212.846376.4380589.275BAJFINANCE21.283.524.781586.19260.921847.11198273.832614.97230888.7125   |
| AUBANK24.133.527.63281.7440.86322.614087020429.5161299.5500AUROPHARMA29.793.533.29210.8924.78235.67137078.516107153185.5650AXISBANK21.183.524.68147.3624.35171.7117683229221.5206053.51200BAJAJ-AUTO17.483.520.98585.25117.19702.44146312.529298.06175610.6250BAJAJFINSV25.223.528.724456.17618.355074.52334212.846376.4380589.275BAJFINANCE21.283.524.781586.19260.921847.11198273.832614.97230888.7125   |
| AUROPHARMA29.793.533.29210.8924.78235.67137078.516107153185.5650AXISBANK21.183.524.68147.3624.35171.7117683229221.5206053.51200BAJAJ-AUTO17.483.520.98585.25117.19702.44146312.529298.06175610.6250BAJAJFINSV25.223.528.724456.17618.355074.52334212.846376.4380589.275BAJFINANCE21.283.524.781586.19260.921847.11198273.832614.97230888.7125  |
| AXISBANK21.183.524.68147.3624.35171.7117683229221.5206053.51200BAJAJ-AUTO17.483.520.98585.25117.19702.44146312.529298.06175610.6250BAJAJFINSV25.223.528.724456.17618.355074.52334212.846376.4380589.275BAJFINANCE21.283.524.781586.19260.921847.11198273.832614.97230888.7125  |
| BAJAJ-AUTO17.483.520.98585.25117.19702.44146312.529298.06175610.6250BAJAJFINSV25.223.528.724456.17618.355074.52334212.846376.4380589.275BAJFINANCE21.283.524.781586.19260.921847.11198273.832614.97230888.7125   |
| 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<br>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<br>49.46 | 6.16    | 55.62    | 148380   |          | 166849.5             | 3000       |
| MARICO               | 14.2         | 3.5        | 17.7  | 49.40<br>75.48 | 18.6    | 94.08    | 75480    | 18604.25 | 94084.25             | 1000       |
| MARUTI               | 14.2<br>22.9 | 3.5        | 26.4  | 1703.22        | 260.29  | 1963.51  | 170322   | 26028.8  | 196350.8             | 1000       |
| MAROII<br>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<br>3.5 | 20.46 |                |         | 431.3    | 129479   |          | 238303.8<br>150953.3 | 350        |
| MCX<br>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<br>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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