

F&O Margin Report

Friday, 11th Dec 2020

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	<-Percent-> <per share=""></per>			<>						
SCRIP NAME	Span %	MTM %	Total %	Span	MTM	Total	Span	МТМ	Total	Lot Size
ACC	17.03	3.5	20.53	279.66	57.46	337.12	139830	28731.5	168561.5	500
ADANIENT	28.25	18.5	46.75	127.03	83.19	210.22	254060	166389	420449	2000
ADANIPORTS	31.41	3.5	34.91	148.74	16.57	165.31	371850	41435.6	413285.6	2500
AMARAJABAT	20.28	3.5	23.78	189.15	32.65	221.8	189150	32649.8	221799.8	1000
AMBUJACEM	21.85	3.5	25.35	54.56	8.74	63.3	163680	26213.3	189893.3	3000
APOLLOHOSP	23.44	3.5	26.94	564.25	84.23	648.48	282125	42117.3	324242.3	500
APOLLOTYRE	23.13	3.5	26.63	42.22	6.39	48.61	211100	31937.5	243037.5	5000
ASHOKLEY	30.67	3.5	34.17	29.27	3.34	32.61	263430	30066.8	293496.8	9000
ASIANPAINT	17.19	3.5	20.69	436.74	88.94	525.68	131022	26681	157703	300
AUROPHARMA	27.58	18.5	46.08	248.45	166.64	415.09	161492.5	108315	269807.7	650
AXISBANK	29.59	3.5	33.09	186.28	22.03	208.31	223536	26441.1	249977.1	1200
BAJAJ-AUTO	17.95	3.5	21.45	593.79	115.79	709.58	148447.5	28947.6	177395.1	250
BAJAJFINSV	26.83	3.5	30.33	2436.15	317.76	2753.91	304518.8	39719.5	344238.3	125
BAJFINANCE	29.2	3.5	32.7	1406.24	168.58	1574.82	351560	42145.7	393705.7	250
BALKRISIND	22.95	3.5	26.45	382.56	58.35	440.91	153024	23340.1	176364.1	400
BANDHANBNK	41.45	3.5	44.95	172.51	14.57	187.08	310518	26220.6	336738.6	1800
BANKBARODA	39.17	3.5	42.67	26.07	2.33	28.4	213774	19099.9	232873.9	8200
BANKNIFTY	19.11	2	21.11	5850.96	612.44	6463.4	146274	15310.9	161584.9	25
BATAINDIA	19.41	3.5	22.91	303.79	54.79	358.58	167084.5	30133	197217.5	550
BEL	24.64	3.5	28.14	28.28	4.02	32.3	214928	30523.5	245451.5	7600
BERGEPAINT	17.68	3.5	21.18	120.77	23.91	144.68	132847	26303.2	159150.2	1100
BHARATFORG	26.77	3.5	30.27	145.08	18.97	164.05	217620	28455	246075	1500
BHARTIARTL	21.36	3.5	24.86	108.16	17.72	125.88	200204.2	32807.1	233011.3	1851
BHEL	38.1	5.25	43.35	13.66	1.88	15.54	286860	39524.6	326384.6	21000
BIOCON	27.47	3.5	30.97	125.13	15.94	141.07	287799	36671.8	324470.8	2300
BOSCHLTD	21.73	3.5	25.23	2881.83	464.16	3345.99	144091.5	23208	167299.5	50
BPCL	40.49	3.5	43.99	162.19	14.02	176.21	291942	25237.8	317179.8	1800
BRITANNIA	19.05	3.5	22.55	716.41	131.63	848.04	143282	26326	169608	200
CADILAHC	19.25	3.5	22.75	90.87	16.52	107.39	199914	36351.7	236265.7	2200
CANBK	29.21	14	43.21	34.99	16.77	51.76	174950	83860	258810	5000
CHOLAFIN	33.74	3.5	37.24	124.31	12.89	137.2	310775	32235	343010	2500
CIPLA	18.89	3.5	22.39	144.74	26.82	171.56	188162	34859.8	223021.8	1300
COALINDIA	19.9	3.5	23.4	26.99	4.75	31.74	99863	17566.7	117429.7	3700
COFORGE	43.34	3.5	46.84	1079.5	87.17	1166.67	404812.5	32689.8	437502.3	375
COLPAL	16.67	3.5	20.17	265.72	55.81	321.53	186004	39064	225068	700
CONCOR	30.12	3.5	33.62	121.63	14.13	135.76	190107.7	22089.9	212197.6	1563
CUMMINSIND	18.48	3.5	21.98	107.02	20.27	127.29	128424	24324.3	152748.3	1200
DABUR	14.17	3.5	17.67	73.29	18.1	91.39	91612.5	22625.3	114237.8	1250
DIVISLAB	18.4	3.5	21.9	690.36	131.34	821.7	138072	26267.9	164339.9	200
DLF	27.64	3.5	31.14	60.36	7.64	68	199188	25225.2	224413.2	3300
DRREDDY	16.54	3.5	20.04	838.61	177.49	1016.1	104826.3	22185.6	127011.9	125
EICHERMOT	22.35	3.5	25.85	560.07	87.7	647.77	196024.5	30696.7	226721.2	350
ESCORTS	26.08	3.5	29.58	359.76	48.29	408.05	197868	26558.3	224426.3	550

EXIDEIND	22.77	3.5	26.27	43.8	6.73	50.53			181916.1	3600
FEDERALBNK	28.02	3.5	31.52	18.45	2.3	20.75	156825	19590.4	176415.4	8500
GAIL	37.41	3.5	40.91	45.13	4.22	49.35	275293		301051.8	6100
GLENMARK	36.38	3.5	39.88	194.68	18.73	213.41	223882		245421.8	1150
GMRINFRA	23.54	3.5	27.04	6.32	0.94	7.26	142200		163344.4	22500
GODREJCP	18.97	3.5	22.47	138.98	25.64	164.62	138980		164622.8	1000
GODREJPROP	27.55	3.5	31.05	351.83	44.7	396.53	228689.5	29056.3	257745.8	650
GRASIM	21.78	18.5	40.28	199.16	169.19	368.35	189202		349934.2	950
HAVELLS	18.31	3.5	21.81	152.06	29.06	181.12	152060	29062.3	181122.3	1000
HCLTECH	19.9	3.5	23.4	173.42	30.51	203.93	121394	21354.2	142748.2	700
HDFC	22.37	3.5	25.87	513.51	80.35	593.86	154053		178157.9	300
HDFCBANK	17.74	3.5	21.24	247.25	48.78	296.03	135987.5		162818.2	550
HDFCLIFE	22.56	3.5	26.06	149.22	23.15	172.37	164142		189602.1	1100
HEROMOTOCO	21.23	3.5	24.73	675.63	111.37	787	202689	33410	236099	300
HINDALCO	27.3	3.5	30.8	66.48	8.52	75	285864		322510.8	4300
HINDPETRO	31.13	3.5	34.63	67.42	7.58	75	182034	20464	202498	2700
HINDUNILVR	15.75	3.5	19.25	370.98	82.46	453.44	111294		136032.5	300
IBULHSGFIN	46.21	3.5	49.71	90.61	6.86	97.47	280891	21276.9	302167.9	3100
ICICIBANK	25.56	3.5	29.06	130.25	17.84	148.09	179093.8	24526.9	203620.7	1375
ICICIGI	22.42	3.5	25.92	326.71	51.01	377.72	138851.8	21681.1	160532.8	425
ICICIPRULI	30.78	3.5	34.28	153.68	17.48	171.16	230520	26215.9	256735.9	1500
IDEA	56.67	3.5	60.17	5.61	0.35	5.96	392700	24255	416955	70000
IDFCFIRSTB	43.87	3.5	47.37	16.43	1.31	17.74	312170	24904.3	337074.3	19000
IGL	20.34	3.5	23.84	98.58	16.96	115.54	135547.5	23319	158866.5	1375
INDIGO	24.62	3.5	28.12	428.65	60.95	489.6	214325	30472.8	244797.8	500
INDUSINDBK	48.24	3.5	51.74	443.29	32.16	475.45	354632	25727.8	380359.8	800
INFRATEL	32.2	3.5	35.7	79.1	8.6	87.7	221480	24073.7	245553.7	2800
INFY	19.14	3.5	22.64	223.96	40.96	264.92	134376	24576.3	158952.3	600
IOC	17.79	3.5	21.29	16.55	3.26	19.81	94335	18563.5	112898.5	5700
ITC	18.29	3.5	21.79	39.13	7.49	46.62	125216	23956.8	149172.8	3200
JINDALSTEL	34.4	18.5	52.9	89.82	48.3	138.12	449100	241518	690617.5	5000
JSWSTEEL	24.3	3.5	27.8	88.54	12.75	101.29	239058	34426.4	273484.4	2700
JUBLFOOD	38.34	3.5	41.84	993.45	90.69	1084.14	248362.5	22673	271035.5	250
KOTAKBANK	24.99	3.5	28.49	475.4	66.58	541.98	190160	26632.9	216792.9	400
L&TFH	30.16	3.5	33.66	27.07	3.14	30.21	184076	21360.5	205436.5	6800
LICHSGFIN	27.04	3.5	30.54	93.88	12.15	106.03	187760	24307.5	212067.5	2000
LT	18.95	3.5	22.45	226.07	41.76	267.83	124338.5	22969.1	147307.6	550
LUPIN	20.06	3.5	23.56	190.25	33.19	223.44	161712.5	28213.4	189925.9	850
M&M	26.61	3.5	30.11	197	25.91	222.91	275800	36274.7	312074.7	1400
M&MFIN	32.73	3.5	36.23	55.94	5.98	61.92	192657.4	20600.3	213257.7	3444
MANAPPURAM	30.05	3.5	33.55	51.83	6.04	57.87	310980	36225	347205	6000
MARICO	14.18	3.5	17.68	57.58	14.22	71.8	115160	28434	143594	2000
MARUTI	22.86	3.5	26.36	1774.92	271.76	2046.68	177492	27175.6	204667.6	100
MCDOWELL-N	19.12	3.5	22.62	114.04	20.88	134.92	142550	26096.9	168646.9	1250
MFSL	30.31	3.5	33.81	194.5	22.46	216.96	252850	29197.4	282047.4	1300
MGL	21.09	3.5	24.59	220.23	36.55	256.78	132138	21930.3	154068.3	600
MINDTREE	25.42	3.5	28.92	367.49	50.6	418.09	293992	40476.8	334468.8	800
MOTHERSUMI	32.22	3.5	35.72	50.13	5.45	55.58	350910	38122	389032	7000
MRF	16.64	3.5	20.14	12987.49	2731.93	15719.42	129874.9	27319.3	157194.2	10
MUTHOOTFIN	26.11	3.5	29.61	309.63	41.5	351.13	232222.5	31125.9	263348.4	750
NATIONALUM	23.14	3.5	26.64	9.73	1.47	11.2			190429.8	17000
NAUKRI	24.04	3.5	27.54	1106.03	161.01	1267.04	276507.5		316759.3	250
NESTLEIND	17.07	3.5	20.57	3143.87	644.72		157193.5		189429.5	50
NIFTY	13.38	2	15.38	1809.25	270.49	2079.74	135693.8			75
NMDC	28.37	3.5	31.87	30.75	3.79	34.54			231444.8	6700

NTPC	20.47	3.5	23.97	19.97	3.41	23.38	113829	19461.2	133290.2	5700
ONGC	47.34	3.5	50.84	43.6	3.22	46.82	335720	24821	360541	7700
PAGEIND	20.2	3.5	23.7	4937.58	855.45	5793.03	148127.4		173790.9	30
PEL	45.82	3.5	49.32	669.68	51.15	720.83	368324	28133.9		550
PETRONET	23.7	3.5	27.2	60.71	8.97	69.68	182130	26895.8	209025.8	3000
PFC	23.14	3.5	26.64	26.57	4.02	30.59	164734		189645.6	6200
PIDILITIND	16.99	3.5	20.49	282.07	58.1	340.17	141035	29050	170085	500
PNB	32.73	10.5	43.23	12.52	4.02	16.54	175280		231507.5	14000
POWERGRID	16.35	3.5	19.85	31	6.63	37.63	124000	26537	150537	4000
PVR	39.85	3.5	43.35	589.95	51.81	641.76	240109.7	21087.6	261197.2	407
RAMCOCEM	18.04	3.5	21.54	151.05	29.3	180.35	128392.5		153299.2	850
RBLBANK	35.56	3.5	39.06	83.41	8.21	91.62	216866	21344.1	238210.1	2600
RECLTD	22.44	3.5	25.94	29.68	4.63	34.31	178080	27772.5	205852.5	6000
RELIANCE	21.37	3.5	24.87	431.32	70.63	501.95	217816.6	35667.3	253483.9	505
SAIL	41.23	3.5	44.73	23.13	1.96	25.09	439470	37306.5	476776.5	19000
SBILIFE	20.49	3.5	23.99	176.41	30.13	206.54	132307.5	22596	154903.5	750
SBIN	31.55	3.5	35.05	85.45	9.48	94.93	256350	28439.3	284789.3	3000
SHREECEM	18.65	3.5	22.15	4457.45	836.3	5293.75	222872.5	41815.1	264687.6	50
SIEMENS	17.94	3.5	21.44	277.34	54.09	331.43	152537	29751.8	182288.8	550
SRF	22.25	3.5	25.75	1189.13	187.08	1376.21	148641.3	23385.3	172026.5	125
SRTRANSFIN	33.48	3.5	36.98	352.98	36.9	389.88	235437.7	24612.6	260050.3	667
SUNPHARMA	20.42	3.5	23.92	116.09	19.89	135.98	162526	27851.6	190377.6	1400
SUNTV	22.32	18.5	40.82	106.5	88.26	194.76	159750	132395	292145.3	1500
TATACHEM	19.99	3.5	23.49	102.8	18	120.8	205600	35994	241594	2000
TATACONSUM	23.47	3.5	26.97	136.94	20.42	157.36	184869	27570.4	212439.4	1350
TATAMOTORS	29.96	3.5	33.46	53.44	6.24	59.68	304608	35580.8	340188.8	5700
TATAPOWER	22.79	3.5	26.29	16.65	2.56	19.21	224775	34516.1	259291.1	13500
TATASTEEL	28.08	3.5	31.58	172.38	21.48	193.86	293046	36524.1	329570.1	1700
TCS	17.44	3.5	20.94	488.18	97.99	586.17	146454	29397.4	175851.4	300
TECHM	19.97	3.5	23.47	186.14	32.63	218.77	223368	39152.4	262520.4	1200
TITAN	20.37	3.5	23.87	291.74	50.13	341.87	218805	37600.5	256405.5	750
TORNTPHARM	19.4	3.5	22.9	517.32	93.33	610.65	129330		152661.4	250
TORNTPOWER	18.64	3.5	22.14	60.67	11.39	72.06	182010	34177.5	216187.5	3000
TVSMOTOR	20.92	3.5	24.42	104.5	17.49	121.99	146300	24480.4	170780.4	1400
UBL	19.14	3.5	22.64	218.94	40.04	258.98	153258		181288.5	700
ULTRACEMCO	25.29	3.5	28.79	1260.34	174.44	1434.78	252068	34888.7	286956.7	200
UPL	25.99	3.5	29.49	114.61	15.44	130.05	148993			1300
VEDL	28.8	3.5	32.3	41.71	5.07	46.78	258602	31432.5		6200
VOLTAS	18.78	3.5	22.28	153.66	28.64	182.3	153660	28637	182297	1000
WIPRO	19.02	3.5	22.52	68	12.52	80.52	217600	40051.2	257651.2	3200
ZEEL	35.4	3.5	38.9	75.6	7.47	83.07	226800	22422.8	249222.8	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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