

F&O Margin Report

Wednesday, 16th Dec 2020										
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	<-Percent-> <per share=""></per>			·>						
	Span	МТМ	Total							
SCRIP NAME	%	%	%	Span	MTM	Total	Span	MTM	Total	Lot Size
ACC	16.96	3.5	20.46	278.31	57.42	335.73	139155	28709.6	167864.6	500
ADANIENT	28.08	18.5	46.58	130.47	85.95	216.42	260940	171902	432842	2000
ADANIPORTS	31.43	3.5	34.93	150.17	16.72	166.89	375425		417232.5	2500
AMARAJABAT	20.02	3.5	23.52	188.25	32.91	221.16	188250	32914	221164	1000
AMBUJACEM	21.87	3.5	25.37	54.37	8.7	63.07	163110	26103	189213	3000
APOLLOHOSP	23.3	3.5	26.8	551.24	82.79	634.03	275620		317017.1	500
APOLLOTYRE	23.4	3.5	26.9	44.4	6.64	51.04	222000	33206.3	255206.3	5000
ASHOKLEY	30.45	3.5	33.95	29.06	3.34	32.4	261540	30066.8	291606.8	9000
ASIANPAINT	17.1	3.5	20.6	433.91	88.83	522.74	130173	26650.1	156823.1	300
AUROPHARMA	27.32	18.5	45.82	239.91	162.47	402.38	155941.5		261545.1	650
AXISBANK	29.41	3.5	32.91	179.17	21.33	200.5	215004		240594.6	1200
BAJAJ-AUTO	17.88	3.5	21.38	586.57	114.85		146642.5		175354.8	250
BAJAJFINSV	26.77	3.5	30.27	2499.04	326.72	2825.76	312380		353220.2	125
BAJFINANCE	29.08	3.5	32.58	1497.31	180.19	1677.5			419374.3	250
BALKRISIND	22.81	3.5	26.31	373.35	57.29	430.64	149340			400
BANDHANBNK	41.4	3.5	44.9	171.28	14.48	185.76	308304		334367.1	1800
BANKBARODA	39.15	3.5	42.65	26.37	2.36	28.73	216234		235563.5	8200
BANKNIFTY	19.02	2	21.02	5840.27	614.13	6454.4	146006.8		161360.1	25
BATAINDIA	19.52	3.5	23.02	314.16	56.33	370.49	172788	30980	203768	550
BEL	24.47	3.5	27.97	29.06	4.16	33.22			252443.5	7600
BERGEPAINT	17.61	3.5	21.11	120.7	23.99	144.69			159163.7	1100
BHARATFORG	26.67	3.5	30.17	148.32	19.46	167.78	222480		251675.3	1500
BHARTIARTL	21.33	3.5	24.83	107.9	17.7	125.6	199722.9	32768.3		1851
BHEL	36.36	7	43.36	13.29	2.56	15.85	279090		332818.5	21000
BIOCON	27.28	3.5	30.78	124.56	15.98	140.54	286488		323248.3	2300
BOSCHLTD BPCL	21.59 40.45	3.5 3.5	25.09 43.95	2866.24 161.82	464.7 14	3330.94 175.82	143312		166547.2 316479.2	50 1800
BRITANNIA	40.43	3.5	43.93 22.49	716.05	131.99	848.04	143210		169608.1	200
CADILAHC	18.99	3.5	22.49	89.72	131.99	106.12		20398.1 36086.1	233470.1	200 2200
CADILAIIC	28.26		42.26	34.87	17.28	52.15		86380		5000
CHOLAFIN	33.55	3.5	37.05	127.05	17.28	140.3			350761.3	2500
CIPLA	18.92	3.5	22.42	148.46	27.47	175.93			228706.4	1300
COALINDIA	19.92	3.5	23.43	28.63	5.03	33.66			124533.7	3700
COFORGE	43.45	3.5	46.95	1104.69	88.99		414258.8			375
COLPAL	16.75	3.5	20.25	269.1	56.24	325.34			227736.6	700
CONCOR	30.15	3.5	33.65	124.79	14.49		195046.8			1563
CUMMINSIND	18.39	3.5	21.89	110.47	21.03	131.5			157797.6	1200
DABUR	14.17	3.5	17.67	73.17	18.07	91.24			114046.3	1250
DIVISLAB	18.35	3.5	21.85	668.56	127.5	796.06			159211.6	200
DLF	27.49	3.5	30.99	59.03	7.51	66.54			219596.9	3300
DRREDDY	16.44	3.5	19.94	828.56	176.37	1004.93			125615.8	125
EICHERMOT	22.35	3.5	25.85	555.37	86.98		194379.5			350
ESCORTS	25.92	3.5	29.42	347.75	46.96		191262.5			550
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EXIDEIND	22.81	3.5	26.31	44.29	6.8	51.09			183906.9	3600
FEDERALBNK	27.83	3.5	31.33	18.84	2.37	21.21	160140		180280.8	8500
GAIL	37.38	3.5	40.88	47.06	4.41	51.47	287066		313945.7	6100
GLENMARK	36.43	3.5	39.93	188.51	18.11	206.62			237615.9	1150
GMRINFRA	23.9	3.5	27.4	6.92	1.01	7.93	155700		178498.1	22500
GODREJCP	18.98	3.5	22.48	137.81	25.41	163.22	137810	25410	163220	1000
GODREJPROP	27.26	3.5	30.76	352.65	45.27	397.92			258648.5	650
GRASIM	21.63	18.5	40.13	198.26	169.6	367.86	188347	161119	349465.8	950
HAVELLS	18.4	3.5	21.9	159.29	30.3	189.59	159290	30299.5	189589.5	1000
HCLTECH	19.98	3.5	23.48	177.18	31.04	208.22	124026		145751.4	700
HDFC	22.39	3.5	25.89	526.98	82.36	609.34	158094		182803.1	300
HDFCBANK	17.71	3.5	21.21	246.62	48.75	295.37	135641		162452.4	550
HDFCLIFE	22.38	3.5	25.88	146.33	22.89	169.22	160963		186138.2	1100
HEROMOTOCO	21.04	3.5	24.54	654.43	108.89	763.32	196329		228995.6	300
HINDALCO	27.05	3.5	30.55	66.44	8.6	75.04	285692	36970.3	322662.3	4300
HINDPETRO	31.18	3.5	34.68	70.8	7.95	78.75	191160	21461	212621	2700
HINDUNILVR	15.66	3.5	19.16	364.77	81.55	446.32	109431	24465.5	133896.5	300
IBULHSGFIN	45.81	3.5	49.31	88.56	6.77	95.33	274536	20973.1	295509.1	3100
ICICIBANK	25.54	3.5	29.04	132.39	18.14	150.53	182036.3	24948	206984.3	1375
ICICIGI	22.32	3.5	25.82	326.25	51.16	377.41	138656.3	21742	160398.3	425
ICICIPRULI	30.77	3.5	34.27	148.48	16.89	165.37	222720	25336.5	248056.5	1500
IDEA	56.38	3.5	59.88	5.61	0.35	5.96	392700	24377.5	417077.5	70000
IDFCFIRSTB	43.74	3.5	47.24	16.49	1.32	17.81	313310	25070.5	338380.5	19000
IGL	20.34	3.5	23.84	98.63	16.97	115.6	135616.3	23338.2	158954.5	1375
INDIGO	24.63	3.5	28.13	409.52	58.19	467.71	204760	29095.5	233855.5	500
INDUSINDBK	48.2	3.5	51.7	448.34	32.56	480.9	358672	26047	384719	800
INFRATEL	31.8	3.5	35.3	78.86	8.68	87.54	220808	24299.1	245107.1	2800
INFY	18.97	3.5	22.47	219.84	40.56	260.4	131904	24336.9	156240.9	600
IOC	17.79	3.5	21.29	17.04	3.35	20.39	97128	19112.1	116240.1	5700
ITC	18.3	3.5	21.8	39.26	7.51	46.77	125632	24024	149656	3200
JINDALSTEL	34.3	18.5	52.8	93.99	50.7	144.69	469950	253496	723446.3	5000
JSWSTEEL	24.2	3.5	27.7	88.9	12.86	101.76	240030	34709.9	274739.9	2700
JUBLFOOD	38.33	3.5	41.83	994.25	90.8	1085.05	248562.5	22699.7	271262.2	250
KOTAKBANK	25.03	3.5	28.53	487.1	68.12	555.22	194840	27249.6	222089.6	400
L&TFH	29.76	3.5	33.26	28.06	3.3	31.36	190808	22443.4	213251.4	6800
LICHSGFIN	27.2	3.5	30.7	101.31	13.04	114.35	202620	26075	228695	2000
LT	19.02	3.5	22.52	237.18	43.65	280.83	130449	24009.6	154458.6	550
LUPIN	19.91	3.5	23.41	188.95	33.21	222.16	160607.5	28231.3	188838.8	850
M&M	26.66	3.5	30.16	192.03	25.21	217.24	268842	35297.2	304139.2	1400
M&MFIN	32.59	3.5	36.09	58.02	6.23	64.25	199820.9	21462.2	221283	3444
MANAPPURAM	29.83	3.5	33.33	52.01	6.1	58.11	312060	36613.5	348673.5	6000
MARICO	14.18	3.5	17.68	58.17	14.36	72.53	116340	28721	145061	2000
MARUTI	22.88	3.5	26.38	1780.75	272.4	2053.15	178075	27240	205315	100
MCDOWELL-N	19.04	3.5	22.54	113.38	20.84	134.22	141725	26053.1	167778.1	1250
MFSL	30.12	3.5	33.62	193.3	22.46	215.76	251290	29199.6	280489.6	1300
MGL	21.04	3.5	24.54	223.12	37.12	260.24	133872	22271.6	156143.6	600
MINDTREE	25.31	3.5	28.81	372.91	51.57	424.48	298328	41252.4	339580.4	800
MOTHERSUMI	32.05	3.5	35.55	50.5	5.51	56.01	353500	38599.8	392099.8	7000
MRF	16.52	3.5	20.02	12833.42	2718.43	15551.85	128334.2		155518.5	10
MUTHOOTFIN	25.81	3.5	29.31	311.98	42.31	354.29	233985		265719.9	750
NATIONALUM	23.04	3.5	26.54	9.92	1.51	11.43	168640		194254.8	17000
NAUKRI	23.93	3.5	27.43	1113.48	162.89	1276.37	278370		319091.6	250
NESTLEIND	16.98	3.5	20.48	3102.26	639.38	3741.64			187082.1	50
NIFTY	13.3	2	15.3	1807.03	271.7	2078.73	135527.3		155904.7	75
NMDC	28.37	3.5	31.87	32.77	4.04	36.81			246643.8	6700

NTPC	20.52	3.5	24.02	21.75	3.71	25.46	123975	21147	145122	5700
ONGC	47.4	3.5	50.9	47.76	3.53	51.29			394904.1	7700
PAGEIND	20.26	3.5	23.76	5000.49	863.88	5864.37	150014.7	25916.3	175931	30
PEL	45.84	3.5	49.34	666.9	50.92	717.82	366795		394798.9	550
PETRONET	23.77	3.5	27.27	63.52	9.35	72.87	190560	28056	218616	3000
PFC	23.02	3.5	26.52	27.96	4.25	32.21	173352	26354.7	199706.7	6200
PIDILITIND	16.88	3.5	20.38	274.71	56.98	331.69	137355	28488.3	165843.3	500
PNB	33.41	7	40.41	13.23	2.77	16	185220	38808	224028	14000
POWERGRID	16.31	3.5	19.81	30.78	6.6	37.38	123120	26418	149538	4000
PVR	39.85	3.5	43.35	577.43	50.72	628.15	235014	20643.1	255657.2	407
RAMCOCEM	17.97	3.5	21.47	153.08	29.81	182.89	130118	25338.1	155456.1	850
RBLBANK	35.27	3.5	38.77	83.56	8.29	91.85	217256	21557.9	238813.9	2600
RECLTD	22.41	3.5	25.91	31.77	4.96	36.73	190620	29767.5	220387.5	6000
RELIANCE	21.3	3.5	24.8	421.18	69.2	490.38	212695.9	34946.1	247642	505
SAIL	37.76	7	44.76	22.13	4.1	26.23	420470	77938	498408	19000
SBILIFE	20.42	3.5	23.92	175.12	30.01	205.13	131340	22506.8	153846.8	750
SBIN	31.54	3.5	35.04	85.75	9.51	95.26	257250	28544.3	285794.3	3000
SHREECEM	18.6	3.5	22.1	4528.06	852.11	5380.17	226403	42605.4	269008.4	50
SIEMENS	17.82	3.5	21.32	275.09	54.02	329.11	151299.5	29712.4	181011.9	550
SRF	22.13	3.5	25.63	1159.86	183.45	1343.31	144982.5	22931.1	167913.6	125
SRTRANSFIN	33.25	3.5	36.75	365.03	38.42	403.45	243475	25628.1	269103.2	667
SUNPHARMA	20.47	3.5	23.97	117.35	20.06	137.41	164290	28084.4	192374.4	1400
SUNTV	22.42	18.5	40.92	113.16	93.38	206.54	169740	140068	309808.1	1500
TATACHEM	19.89	3.5	23.39	100.64	17.71	118.35	201280	35413	236693	2000
TATACONSUM	23.49	3.5	26.99	134.84	20.09	154.93	182034	27121.5	209155.5	1350
TATAMOTORS	29.72	3.5	33.22	53.41	6.29	59.7	304437	35850.2	340287.2	5700
TATAPOWER	22.73	3.5	26.23	17.14	2.64	19.78	231390	35626.5	267016.5	13500
TATASTEEL	28.17	3.5	31.67	179.42	22.29	201.71	305014	37895.6	342909.6	1700
TCS	17.45	3.5	20.95	483.94	97.08	581.02	145182	29122.8	174304.8	300
TECHM	19.92	3.5	23.42	185.04	32.51	217.55	222048	39013.8	261061.8	1200
TITAN	20.32	3.5	23.82	298.91	51.48	350.39	224182.5	38608.5	262791	750
TORNTPHARM	19.4	3.5	22.9	533.79	96.29	630.08	133447.5	24073	157520.5	250
TORNTPOWER	18.69	3.5	22.19	62.77	11.76	74.53	188310		223579.5	3000
TVSMOTOR	20.77	3.5	24.27	101.04	17.03	118.07	141456		165292.1	1400
UBL	19.05	3.5	22.55	221.44	40.69	262.13	155008	28483.7	183491.7	700
ULTRACEMCO	25.33	3.5	28.83	1308.57	180.83	1489.4	261714		297879.9	200
UPL	25.94	3.5	29.44	116.55	15.73	132.28	151515		171960.4	1300
VEDL	28.6	3.5	32.1	41.89	5.13	47.02	259718		291497.7	6200
VOLTAS	18.78	3.5	22.28	155.98	29.07	185.05	155980		185052.8	1000
WIPRO	18.89	3.5	22.39	66.86	12.39	79.25	213952	39648	253600	3200
ZEEL	35.46	3.5	38.96	82.5	8.14	90.64	247500	24428.3	271928.3	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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