

F&O Margin Report

Wednesday, 17th Nov 2021

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SCRIP NAME	Span	MTM	Total	Span	MTM	Total	Span	МТМ	Total	Lot Size
	%	%	%	Spun		1000	Spun		1000	Lot Sille
AARTIIND	19.56	3.5	23.06	188.14	33.66	221.8	159919	28615.04	188534	850
ABBOTINDIA	19.30	3.5	19.26	3124.8	693.86	3818.66	78120	17346.48		25
ABFRL	22.33	3.5	25.83	64.71	10.14	74.85	168246	26371.8	194617.8	2600
ACC	14.65	3.5	18.15	366.3	87.48	453.78	91575		113445.6	2000
ADANIENT	26.4	3.5	29.9	452.7	60.02	512.72	226350	30008.13	256358.1	500
ADANIPORTS	21.35	5.5	28.35	159.48	52.29	211.77	199350	65358.13		1250
ALKEM	14.22	3.5	17.72	505.27	124.4	629.67	101054		125934.1	200
AMARAJABAT	14.22	8.75	24.22	104.02	58.82	162.84	104020	58821.88		1000
AMBUJACEM	21.89	3.5	25.39	89.94	14.38	102.04	134910		156479.6	1500
APLLTD	18.78	3.5	22.28	147.98	27.58	175.56	81389		96558.96	550
APOLLOHOSP	21.13	3.5	24.63	1078.98	178.74	1257.72	134872.5	22342.25	157214.8	125
APOLLOTYRE	21.13	3.5	24.81	49.79	8.18	57.97	124475	20440	144915	2500
ASHOKLEY	28.81	3.5	32.31	42.35	5.15	47.5	190575		213727.5	4500
ASIANPAINT	15.16	3.5	18.66	479.52	110.67	590.19	71928	16601.03		150
ASTRAL	22.03	3.5	25.53	514.88	81.79	596.67	141592		164083.7	275
ATUL	17.04	3.5	20.54	1500.07	308.17	1808.24	112505.3		135617.9	75
AUBANK	24.58	3.5	28.08	305.89	43.56	349.45	152945		174722.9	500
AUROPHARMA	29.86	3.5	33.36	205.12	24.04	229.16	133328		148953.8	650
AXISBANK	21.17	3.5	24.67	153.99	25.46	179.45	184788	30548.7		1200
BAJAJ-AUTO	17.45	3.5	20.95	631.32	126.63	757.95	157830		189487.1	250
BAJAJFINSV	25.21	3.5	28.71	4605.11	639.37	5244.48	345383.3	47952.58	393335.8	75
BAJFINANCE	21.33	3.5	24.83	1614.29	264.85	1879.14	201786.3	33105.63	234891.9	125
BALKRISIND	19.3	3.5	22.8	454.05	82.34	536.39	90810		107277.5	200
BANDHANBNK	41.4	3.5	44.9	131.37	11.11	142.48	236466		256459.1	1800
BANKBARODA	33.98	7	40.98	32.88	6.77	39.65	384696		463934.3	11700
BANKNIFTY	14.35	2	16.35	5509.38	768.08	6277.46	137734.5	19202.08	156936.6	25
BATAINDIA	15.99	3.5	19.49	353.03	77.26	430.29	194166.5	42491.49	236658	550
BEL	21.03	3.5	24.53	45.88	7.64	53.52	174344	29020.6	203364.6	3800
BERGEPAINT	15.12	3.5	18.62	119.98	27.78	147.76	131978	30557.45	162535.5	1100
BHARATFORG	21.81	3.5	25.31	174.3	27.98	202.28	130725	20982.94	151707.9	750
BHARTIARTL	21.34	3.5	24.84	156.19	25.61	181.8	294574.3	48302.82	342877.2	1886
BHEL	29.33	10.5	39.83	18.73	6.7	25.43	196665	70394.63	267059.6	10500
BIOCON	20.06	3.5	23.56	74.23	12.95	87.18	170729	29789.03	200518	2300
BOSCHLTD	18.92	3.5	22.42	3521.48	651.36	4172.84	176074	32567.85	208641.9	50
BPCL	40.57	3.5	44.07	170.36	14.7	185.06	306648	26453.7	333101.7	1800
BRITANNIA	17.5	3.5	21	646.41	129.3	775.71	129282	25859.05	155141.1	200
BSOFT	24.06	3.5	27.56	105.97	15.41	121.38	137761	20035.93	157796.9	1300
CADILAHC	16.81	3.5	20.31	80.81	16.83	97.64	88891	18510.8	107401.8	1100
CANBK	24.88	3.5	28.38	55.39	7.79	63.18	299106	42071.4	341177.4	5400
CANFINHOME	21.4	3.5	24.9	139.54	22.82	162.36	136051.5	22247.79	158299.3	975
CHAMBLFERT	23.57	3.5	27.07	88.95	13.21	102.16	133425		153238.5	1500
CHOLAFIN	26.26	3.5	29.76	169.56	22.6	192.16	211950	28251.56	240201.6	1250
CIPLA	18.96	3.5	22.46	174.72	32.25	206.97	113568	20965.26	134533.3	650

	10.05		2 2.44	21.0	0	27.20	100500		1	1200
COALINDIA	19.96	3.5	23.46	31.8	5.58	37.38	133560	23424.45		4200
COFORGE	43.61	3.5	47.11	2486.29	199.54	2685.83	248629		268582.9	100
COLPAL	14.22	3.5	17.72	214.62	52.84	267.46	75117	18493.83		350
CONCOR	30.12	3.5	33.62	203.22	23.61	226.83	317632.9		354542.3	1563
COROMANDEL	15.99	3.5	19.49	128.16	28.05	156.21	80100	17532.81		625
CROMPTON	17.4	3.5	20.9	80.66	16.23	96.89	88726		106576.5	1100
CUB	18.69	3.5	22.19	29.76	5.57	35.33	92256		109529.2	3100
CUMMINSIND	17.73	3.5	21.23	164.22	32.42	196.64	98532		117982.2	600
DABUR	14.23	3.5	17.73	86.81	21.35		108512.5	26687.5	135200	1250
DALBHARAT	19.97	3.5	23.47	410.74	72	482.74	102685	17999.19	120684.2	250
DEEPAKNTR	24.66	3.5	28.16	580.63	82.41	663.04	145157.5		165759.4	250
DELTACORP	26.21	5.25	31.46	78.22	15.67	93.89	179906		215943.8	2300
DIVISLAB	15.88	3.5	19.38	772.2	170.2	942.4	77220	17019.63		100
DIXON	22.58	3.5	26.08	1241.08	192.4	1433.48	155135	24050.03	179185	125
DLF	24.86	3.5	28.36	105.37	14.84		173860.5	24480.23		1650
DRREDDY	14.39	3.5	17.89	694.23	168.83	863.06	86778.75	21103.91		125
EICHERMOT	19.25	3.5	22.75	523.51	95.21	618.72	183228.5		216550.3	350
ESCORTS	20.31	7	27.31	332.09	114.49	446.58	182649.5		245616.3	550
EXIDEIND	22.81	3.5	26.31	41.28	6.33	47.61	148608		171407.7	3600
FEDERALBNK	25.59	3.5	29.09	24.95	3.41	28.36	249500	34125	283625	10000
FSL	27.39	3.5	30.89	47.87	6.12	53.99	124462		140368.8	2600
GAIL	37.56	3.5	41.06	54.67	5.09	59.76	333487	31074.93		6100
GLENMARK	36.48	3.5	39.98	189.07	18.14		217430.5	20863.59		1150
GMRINFRA	31.51	3.5	35.01	12.87	1.43	14.3	289575		321744.4	22500
GODREJCP	19.03	3.5	22.53	178.2	32.77	210.97	89100	16383.5	105483.5	500
GODREJPROP	24.32	3.5	27.82	564.61	81.26	645.87	183498.3	26409.91	209908.2	325
GRANULES	22.08	7	29.08	65.81	20.86	86.67	102005.5	32338.43	134343.9	1550
GRASIM	21.65	3.5	25.15	395.04	63.88	458.92	187644		217984.6	475
GSPL	18.59	3.5	22.09	59.01	11.11	70.12	100317		119202.3	1700
GUJGASLTD	19.31	3.5	22.81	129.14	23.41	152.55	161425		190687.2	1250
HAL	19.72	3.5	23.22	279.91	49.69	329.6	132957.3		156560.6	475
HAVELLS	18.26	3.5	21.76	255.48	48.96	304.44	127740	24479	152219	500
HCLTECH	19.92	3.5	23.42	232.52	40.85	273.37	162764	28593.95	191358	700
HDFC	22.42	3.5	25.92	666.73	104.07	770.8	200019		231239.7	300
HDFCAMC	16.03	3.5	19.53	426.68	93.15	519.83	85336		103965.8	200
HDFCBANK	14.2	3.5	17.7	220.31	54.29		121170.5		151029.2	550
HDFCLIFE	18.89	3.5	22.39	134.76	24.97	159.73	148236	27471.68	175707.7	1100
HEROMOTOCO	17.49	3.5	20.99	482.35	96.52	578.87	144705	28954.8	173659.8	300
HINDALCO	23.94	3.5	27.44	106.87	15.62	122.49	114885.3		131681.1	1075
HINDPETRO	31.16	3.5	34.66	105.45	11.85	117.3	284715	31983.53	316698.5	2700
HINDUNILVR	14.23	3.5	17.73	342.51	84.25	426.76	102753	25274.55		300
IBULHSGFIN	34.6	8.75	43.35	77.2	19.52	96.72	239320	60515.88	299835.9	3100
ICICIBANK	19.65	3.5	23.15	150.57	26.82	177.39	207033.8	36878.19	243911.9	1375
ICICIGI	16.6	3.5	20.1	252.81	53.29	306.1	107444.3	22648.68	130092.9	425
ICICIPRULI	30.89	3.5	34.39	201.98	22.88	224.86	151485	17162.25	168647.3	750
IDEA	47.1	14	61.1	4.71	1.4	6.11	329700	98000	427700	70000
IDFCFIRSTB	43.66	3.5	47.16	21.94	1.76	23.7	208430	16708.13	225138.1	9500
IEX	24	3.5	27.5	194.21	28.33	222.54	242762.5	35409.06	278171.6	1250
IGL	19.48	3.5	22.98	97.85	17.58	115.43	134543.8	24173.19	158716.9	1375
INDHOTEL	22.86	3.5	26.36	49.78	7.62	57.4	200215.2	30659.71	230874.9	4022
INDIACEM	24.01	3.5	27.51	48.58	7.08	55.66	140882	20538.53	161420.5	2900
INDIAMART	25.64	3.5	29.14	1992.02	271.87	2263.89	149401.5	20390.34	169791.8	75
INDIGO	20.66	3.5	24.16	489.66	82.97	572.63	122415	20743.19	143158.2	250
INDUSINDBK	27.98	3.5	31.48	286.03	35.78	321.81	257427	32200.88	289627.9	900
INDUSTOWER	31.4	3.5	34.9	93.4	10.41	103.81	261520	29150.1	290670.1	2800

INFY	14.24	3.5	17.74	255.07	62.69	317.76	76521	18807.6	95328.6	300
IOC	17.79	3.5	21.29	23.31	4.59	27.9	151515	29813.88	181328.9	6500
IPCALAB	18.37	3.5	21.87	388.14	73.95	462.09	87331.5	16639.48	103971	225
IRCTC	28.59	10.5	39.09	263.39	96.74	360.13	428008.8		585214.1	1625
ITC	18.36	3.5	21.86	43.26	8.25	51.51	138432		164819.2	3200
JINDALSTEL	27.6	18.5	46.1	106.26	71.23	177.49	265650	178062.5	443712.5	2500
JKCEMENT	18.99	3.5	22.49	663.34	122.29	785.63	116084.5	21400.75	137485.3	175
JSWSTEEL	22.79	3.5	26.29	151.65	23.29	174.94	204727.5	31440.15	236167.7	1350
JUBLFOOD	38.49	3.5	41.99	1544.22	140.43	1684.65	193027.5	17553.16		125
KOTAKBANK	24.97	3.5	28.47	519.66	72.84	592.5	207864		236998.7	400
L&TFH	23.32	5.5	30.32	19.33	5.8	25.13	172500.9	51785.97		8924
LALPATHLAB	20.07	3.5	23.57	726.7	126.71	853.41	90837.5	15838.81		125
LAURUSLABS	23.12	3.5	26.62	113.59	120.71	130.78	102231		117705.4	900
LICHSGFIN	27.11	3.5	30.61	112.43	14.52	126.95	224860		253892.5	2000
LT	15.68	3.5	19.18	306.65	68.46	375.11	176323.8		215686.2	575
LTI	21.06	3.5	24.56	1538.38	255.66	1794.04	230757		269105.4	150
LTTS	22.03	3.5	25.53	1182.71	187.93	1370.64	236542		274128.9	200
LUPIN	18.58	3.5	22.08	173.03	32.6	205.63	147075.5		174787.6	200 850
M&M	26.75	3.5	30.25	256.7	33.58	290.28	179690	23507.75		700
M&MFIN	25.86	3.5	29.36	47.47	6.43	53.9	189880	25704	215584	4000
MANAPPURAM	28.26	3.5	31.76	53.5	6.63	60.13	160500		180376.5	3000
MARICO	14.23	3.5	17.73	78.69	19.35	98.04	78690	19353.25		1000
MARUTI	22.87	3.5	26.37	1844.99	282.4	2127.39	184499		212739.5	1000
MCDOWELL-N	16.94	3.5	20.37	158.92	32.83	191.75	198650		239691.9	1250
MCX	20.93	3.5	24.43	405.61	67.82	473.43	141963.5		165702.2	350
METROPOLIS	22.5	3.5	26	709.89	110.41	820.3	141978	22082.55	164060.6	200
MFSL	24.27	3.5	27.77	233.38	33.66	267.04	151697		173573.4	650
MGL	21.03	3.5	24.53	212.12	35.31	247.43	127272		148457.9	600
MINDTREE	23.57	3.5	27.07	1170.53	173.8	1344.33	234106	34760.6	268866.6	200
MOTHERSUMI	25.02	3.5	28.52	62.7	8.77	71.47	219450	30698.5	250148.5	3500
MPHASIS	20.04	3.5	23.54	691.84	120.83	812.67	224848	39271.05	264119.1	325
MRF	15.74	3.5	19.24	12365.14	2749.15	15114.29	123651.4		151142.9	10
MUTHOOTFIN	23.9	3.5	27.4	398.72	58.39	457.11	149520	21894.47	171414.5	375
NAM-INDIA	20.54	3.5	24.04	85.95	14.64	100.59	137520	23427.6	160947.6	1600
NATIONALUM	29.43	14	43.43	28.74	13.67	42.41	244290	116203.5	360493.5	8500
NAUKRI	21.97	3.5	25.47	1440.65	229.48	1670.13	180081.3	28684.91	208766.2	125
NAVINFLUOR	22.93	3.5	26.43	808.44	123.42	931.86		27770.01	209669	225
NESTLEIND	14.24	3.5	17.74	2769.78	680.97	3450.75	69244.5	17024.26	86268.76	25
NIFTY	9.87	2	11.87	1777.52	360.08	2137.6	88876	18004	106880	50
NMDC	23.15	7	30.15	32.35	9.78	42.13	216745	65542.75	282287.8	6700
NTPC	20.48	3.5	23.98	27.58	4.71	32.29	157206	26872.65		5700
OBEROIRLTY	25.79	3.5	29.29	250.89	34.05	284.94	175623	23836.05	199459.1	700
OFSS	16.98	3.5	20.48	759.41	156.54	915.95	94926.25	19567.63	114493.9	125
ONGC	49.06	3.5	52.56	74.67	5.33	80	574959	41017.9	615976.9	7700
PAGEIND	18.6	3.5	22.1	7635.11	1436.63	9071.74	229053.3	43098.88	272152.2	30
PEL	46.01	3.5	49.51	1207.13	91.82	1298.95	331960.8	25251.67	357212.4	275
PERSISTENT	20.02	3.5	23.52	860.85	150.49	1011.34	129127.5	22573.69	151701.2	150
PETRONET	24.45	3.5	27.95	56.38	8.07	64.45	169140	24213	193353	3000
PFC	22.47	3.5	25.97	29.37	4.57	33.94	182094		210455.9	6200
PFIZER	15.27	3.5	18.77	790.88	181.24	972.12	98860		121515.3	125
PIDILITIND	15.68	3.5	19.18	383.4	85.58	468.98	95850	21394.19	117244.2	250
PIIND	20.13	3.5	23.63	588.55	102.33	690.88	147137.5	25582.81	172720.3	250
PNB	32.48	8.75	41.23	13.38	3.61	16.99	214080	57680	271760	16000
POLYCAB	18.6	3.5	22.1	470.88	88.63	559.51	141264	26587.58	167851.6	300
POWERGRID	15.55	3.5	19.05	29.16	6.56	35.72	155510.3	34997.81	190508.1	5333

PVR	21.98	3.5	25.48	376.04	59.87	435.91	153048.3	24366.78	177415.1	407
RAMCOCEM	17.34	3.5	20.84	179.55	36.24	215.79	152617.5	30801.66	183419.2	850
RBLBANK	27.83	3.5	31.33	58.59	7.37	65.96	169911	21370.83	191281.8	2900
RECLTD	19.06	3.5	22.56	26.65	4.89	31.54	159900	29358	189258	6000
RELIANCE	18.68	3.5	22.18	469.42	87.97	557.39	117355	21993.13	139348.1	250
SAIL	37.97	10.5	48.47	43.46	12.02	55.48	206435	57081.94	263516.9	4750
SBICARD	17.46	3.5	20.96	188.57	37.8	226.37	94285	18900	113185	500
SBILIFE	23.87	3.5	27.37	276.13	40.49	316.62	207097.5	30369.94	237467.4	750
SBIN	31.61	3.5	35.11	156.77	17.36	174.13	235155	26034.75	261189.8	1500
SHREECEM	15.99	3.5	19.49	4511.09	987.32	5498.41	112777.3	24682.92	137460.2	25
SIEMENS	17.02	3.5	20.52	401.75	82.64	484.39	110481.3	22725.11	133206.4	275
SRF	20.46	3.5	23.96	447.56	76.57	524.13	279725	47854.84	327579.8	625
SRTRANSFIN	26.16	3.5	29.66	428.76	57.37	486.13	171504	22947.4	194451.4	400
STAR	24.77	3.5	28.27	128.5	18.16	146.66	86737.5	12255.47	98992.97	675
SUNPHARMA	20.45	3.5	23.95	163.8	28.03	191.83	114660	19622.05	134282.1	700
SUNTV	19.77	18.5	38.27	108.1	101.15	209.25	162150	151723.1	313873.1	1500
SYNGENE	16.84	3.5	20.34	101.5	21.1	122.6	86275	17933.3	104208.3	850
TATACHEM	21.42	3.5	24.92	200.25	32.73	232.98	200250	32726.75	232976.8	1000
TATACONSUM	23.52	3.5	27.02	196.59	29.26	225.85	132698.3	19748.14	152446.4	675
TATAMOTORS	28.13	3.5	31.63	146.42	18.22	164.64	417297	51919.88	469216.9	2850
TATAPOWER	25.88	5.25	31.13	63.3	12.84	76.14	427275	86680.13	513955.1	6750
TATASTEEL	28.13	3.5	31.63	346.79	43.15	389.94	147385.8	18339.39	165725.1	425
TCS	17.51	3.5	21.01	622.87	124.47	747.34	93430.5	18670.58	112101.1	150
TECHM	18.44	3.5	21.94	294.95	55.98	350.93	176970		210560.6	600
TITAN	17.38	3.5	20.88	439.96	88.61	528.57	164985	33229.22	198214.2	375
TORNTPHARM	15.37	3.5	18.87	430.31	97.99	528.3	107577.5	24498.69	132076.2	250
TORNTPOWER	18.67	3.5	22.17	101.53	19.04	120.57	152295	28557.38	180852.4	1500
TRENT	20.79	3.5	24.29	247.43	41.65	289.08	179386.8	30194.98	209581.7	725
TVSMOTOR	18.48	3.5	21.98	136.96	25.94	162.9	191744	36316.35	228060.4	1400
UBL	18.72	3.5	22.22	315.24	58.94	374.18	110334		130964.2	350
ULTRACEMCO	25.31	3.5	28.81	1998.97	276.38	2275.35	199897	27638.45	227535.5	100
UPL	20.42	3.5	23.92	159.38	27.32	186.7	207194	35519.58	242713.6	1300
VEDL	25.93	18.5	44.43	86.23	61.53	147.76	267313	190746.1	458059.1	3100
VOLTAS	16.94	3.5	20.44	209.52	43.28	252.8	104760	21638.75	126398.8	500
WHIRLPOOL	18.08	3.5	21.58	424.51	82.17	506.68	106127.5		126670.8	250
WIPRO	16.22	3.5	19.72	107.42	23.18	130.6	85936		104483.2	800
ZEEL	41.4	3.5	44.9	134.83	11.4	146.23	404490	34198.5	438688.5	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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