

F&O Margin Report

Friday, 17th Dec 2021

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	<-Percent-> <per share=""></per>				<>					
SCRIP NAME	Span	MTM	Total %	Span	MTM	Total	Span	MTM	Total	Lot Size
	%	%	%							
AARTIIND	19.38	3.5	22.88	191.17	34.53	225.7	162494.5	29352.84	191847.3	850
ABBOTINDIA	15.27	3.5	18.77	2825.07	647.45	3472.52	70626.75	16186.19	86812.94	25
ABFRL	22.49	3.5	25.99	61.94	9.64	71.58	161044	25065.95	186110	2600
ACC	14.38	3.5	17.88	327.53	79.72	407.25	81882.5	19931.19	101813.7	250
ADANIENT	26.21	3.5	29.71	447.06	59.69	506.75	223530	29845.38	253375.4	500
ADANIPORTS	21.3	18.5	39.8	159.47	138.5	297.97	199337.5	173125.3	372462.8	1250
ALKEM	14.36	3.5	17.86	492.4	119.99	612.39	98480	23998.1	122478.1	200
AMARAJABAT	15.01	3.5	18.51	94.56	22.05	116.61	94560	22048.25	116608.3	1000
AMBUJACEM	21.85	3.5	25.35	82.51	13.22	95.73	123765	19824	143589	1500
APLLTD	18.47	3.5	21.97	143.66	27.23	170.89	79013	14974.58	93987.58	550
APOLLOHOSP	21.68	3.5	25.18	1132.74	182.91	1315.65	141592.5	22863.53	164456	125
APOLLOTYRE	20.9	3.5	24.4	45.51	7.62	53.13	113775	19057.5	132832.5	2500
ASHOKLEY	28.76	3.5	32.26	36.31	4.42	40.73	163395	19884.38	183279.4	4500
ASIANPAINT	14.94	3.5	18.44	495.18	115.97	611.15	74277	17395.09	91672.09	150
ASTRAL	21.36	3.5	24.86	487.54	79.9	567.44	134073.5	21972.43	156045.9	275
ATUL	17	3.5	20.5	1463.81	301.31	1765.12	109785.8	22598.49	132384.2	75
AUBANK	23.76	3.5	27.26	274.01	40.36	314.37	137005	20181.88	157186.9	500
AUROPHARMA	29.76	3.5	33.26	204.3	24.03	228.33	132795	15619.01	148414	650
AXISBANK	21.14	3.5	24.64	150.59	24.94	175.53	180708	29925	210633	1200
BAJAJ-AUTO	17.45	3.5	20.95	569.46	114.25	683.71	142365	28562.19	170927.2	250
BAJAJFINSV	25.18	3.5	28.68	4226.91	587.44	4814.35	317018.3	44057.74	361076	75
BAJFINANCE	21.25	3.5	24.75	1497.32	246.67	1743.99	187165	30833.25	217998.3	125
BALKRISIND	19.26	3.5	22.76	434.52	78.96	513.48	86904	15792.35	102696.4	200
BANDHANBNK	41.49	3.5	44.99	114.47	9.66	124.13	206046	17381.7	223427.7	1800
BANKBARODA	33.86	3.5	37.36	30.15	3.12	33.27	352755	36465.98	389221	11700
BANKNIFTY	14.04	2	16.04	5155.82	734.23	5890.05	128895.5	18355.75	147251.3	25
BATAINDIA	16.33	3.5	19.83	313.03	67.09	380.12	172166.5	36899.36	209065.9	550
BEL	20.76	3.5	24.26	43.1	7.27	50.37	163780	27617.45	191397.5	3800
BERGEPAINT	15.16	3.5	18.66	115.5	26.67	142.17	127050	29338.93	156388.9	1100
BHARATFORG	21.3	3.5	24.8	155.16	25.49	180.65	116370	19119.19	135489.2	750
BHARTIARTL	21.28	3.5	24.78	145.82	23.99	169.81	275016.5	45236.65	320253.2	1886
BHEL	28.48	8.75		18.64	5.73	24.37		60132.19		10500
BIOCON	19.91	3.5	23.41	72.48	12.74	85.22	166704	29297.98	196002	2300
BOSCHLTD	18.86	3.5	22.36	3121.68	579.46	3701.14	156084	28973	185057	50
BPCL	40.51	3.5	44.01	158.75	13.71	172.46	285750	24686.55		1800
BRITANNIA	17.5	3.5	21	624	124.8	748.8	124800		149760.6	200
BSOFT	24.79	3.5	28.29	125.78	17.76	143.54	163514		186598.4	1300
CADILAHC	16.77	3.5	20.27	78.06	16.29	94.35	85866		103787.8	1100
CANBK	24.4	3.5	27.9	52.02	7.46	59.48	280908		321202.8	5400
CANFINHOME	20.97	3.5	24.47	123.29	20.58	143.87	120207.8	20067.21	140275	975
CHAMBLFERT	24.39	3.5	27.89	98.82	14.18	113	148230	21267.75	169497.8	1500
CHOLAFIN	25.81	3.5	29.31	141.01	19.12	160.13	176262.5	23905	200167.5	1250
CIPLA	18.91	3.5	22.41	167.1	30.93	198.03	108615		128716.9	650
	10.71	5.5		10/11	20.70	-> 0.05				000

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COALINDIA	19.94	3.5	23.44	29.96	5.26	35.22	125832	22086.75		4200
COFORGE	43.27	3.5	46.77	2328.51	188.36	2516.87	232851	18836.13	251687.1	100
COLPAL	14.23	3.5	17.73	206.12	50.7	256.82	72142		89887.35	350
CONCOR	30.13	3.5	33.63	195.13	22.66	217.79	304988.2	35424.22	340412.4	1563
COROMANDEL	15.57	3.5	19.07	115.31	25.93	141.24	72068.75	16203.91		625
CROMPTON	17.2	3.5	20.7	72.59	14.77	87.36	79849	16248.93	96097.93	1100
CUB	18.12	3.5	21.62	26.07	5.04	31.11	80817		96430.15	3100
CUMMINSIND	17.53	3.5	21.03	165.12	32.96	198.08	99072		118848.8	600
DABUR	14.18	3.5	17.68	81.21	20.04	101.25	101512.5	25055.63	126568.1	1250
DALBHARAT	20.02	3.5	23.52	379.01	66.27	445.28	94752.5	16567.69	111320.2	250
DEEPAKNTR	24.17	3.5	27.67	573.17	82.99	656.16	143292.5	20747.56		250
DELTACORP	26.84	10.5	37.34	77.26	30.22	107.48	177698	69515.78		2300
DIVISLAB	15.88	3.5	19.38	732.7	161.5	894.2	73270	16149.53		100
DIXON	22.24	3.5	25.74	1235.54	194.41	1429.95	154442.5		178743.7	125
DLF	24.49	3.5	27.99	99.72	14.25	113.97	164538	23512.91		1650
DRREDDY	14.19	3.5	17.69	654.69	161.49	816.18	81836.25	20186.69	102022.9	125
EICHERMOT	19.25	3.5	22.75	477.61	86.83	564.44	167163.5	30390.41	197553.9	350
ESCORTS	20.27	14	34.27	372.7	257.39	630.09	204985	141564.5	346549.5	550
EXIDEIND	22.78	3.5	26.28	37.29	5.73	43.02	134244		154870.2	3600
FEDERALBNK	25.52	3.5	29.02	22.71	3.12	25.83	227100	31150	258250	10000
FSL	26.54	3.5	30.04	45.1	5.95	51.05	117260		132725.5	2600
GAIL	37.57	3.5	41.07	48.67	4.53	53.2	296887	27658.93		6100
GLENMARK	36.39	3.5	39.89	182.09	17.51		209403.5	20139.09	229542.6	1150
GMRINFRA	31.46	3.5	34.96	13.48	1.5	14.98	303300		337044.4	22500
GODREJCP	18.97	3.5	22.47	173.99	32.1	206.09	86995	16047.5	103042.5	500
GODREJPROP	24.05	3.5	27.55	483.18	70.3	553.48	157033.5	22848.39	179881.9	325
GRANULES	21.79	5.25	27.04	73.97	17.82	91.79	114653.5		142272.2	1550
GRASIM	21.57	3.5	25.07	372.19	60.4		176790.3	28689.76	205480	475
GSPL	18.56	3.5	22.06	56.84	10.72	67.56	96628	18221.88	114849.9	1700
GUJGASLTD	18.95	3.5	22.45	121.3	22.4	143.7	151625		179627.2	1250
HAL	19.21	3.5	22.71	247.11	45.03	292.14	117377.3	21387.23	138764.5	475
HAVELLS	17.81	3.5	21.31	243.22	47.8	291.02	121610	23899.75	145509.8	500
HCLTECH	19.92	3.5	23.42	231.93	40.76	272.69	162351	28530.25	190881.3	700
HDFC	22.31	3.5	25.81	605.29	94.97	700.26	181587	28489.65	210076.7	300
HDFCAMC	15.6	3.5	19.1	381.04	85.47	466.51	76208	17094	93302	200
HDFCBANK	14.17	3.5	17.67	213.63	52.76	266.39	117496.5	29017.45	146514	550
HDFCLIFE	18.81	3.5	22.31	126.51	23.54	150.05	139161			1100
HEROMOTOCO	17.51	3.5	21.01	433.55	86.68	520.23	130065		156068.8	300
HINDALCO	23.7	3.5	27.2	107.28	15.84	123.12	115326	17029.08	132355.1	1075
HINDPETRO	31.12	3.5	34.62	93.1	10.47	103.57	251370	28274.4	279644.4	2700
HINDUNILVR	14.18	3.5	17.68	328.89	81.19	410.08	98667	24358.43	123025.4	300
IBULHSGFIN	34.6	7	41.6	88.17	17.84	106.01	273327	55291.6	328618.6	3100
ICICIBANK	19.06	3.5	22.56	141.95	26.06	168.01	195181.3	35833.88	231015.1	1375
ICICIGI	16.26	3.5	19.76	229.51	49.41	278.92	97541.75	20998.29	118540	425
ICICIPRULI	30.88	3.5	34.38	178.81	20.27	199.08	134107.5	15198.75	149306.3	750
IDEA	46.85	8.75	55.6	6.91	1.29	8.2	483700	90343.75	574043.8	70000
IDFCFIRSTB	43.46	3.5	46.96	21.71	1.75	23.46	206245	16608.38	222853.4	9500
IEX	24.5	5.25	29.75	65.34	14	79.34	245025	52496.72	297521.7	3750
IGL	19.47	3.5	22.97	97	17.44	114.44	133375	23975.88	157350.9	1375
INDHOTEL	23.92	3.5	27.42	46.9	6.86	53.76	188631.8	27597.96	216229.8	4022
INDIACEM	23.13	3.5	26.63	44.2	6.69	50.89	128180	19396.65	147576.7	2900
INDIAMART	24.6	3.5	28.1	1757.08	249.97	2007.05	131781	18747.62	150528.6	75
INDIGO	21	3.5	24.5	413.38	68.89	482.27	103345	17223.5	120568.5	250
INDUSINDBK	27.2	3.5	30.7	253.54	32.62	286.16	228186	29358	257544	900
INDUSTOWER	31.46	3.5	34.96	83.63	9.3	92.93	234164	26053.3	260217.3	2800

INFY	14.18	3.5	17.68	252.29	62.28	314.57	75687	18685.28	94372.28	300
IOC	17.72	3.5	21.22	20.61	4.07	24.68	133965		160423.3	6500
IPCALAB	17.5	3.5	21.22	346.49	69.29	415.78	77960.25	15591.32		225
IRCTC	27.75	3.5	31.25	237.3	29.93	267.23	385612.5		434243.5	1625
ITC	18.3	3.5	21.8	40.98	7.84	48.82	131136		156218.4	3200
JINDALSTEL	26.82	18.5	45.32	106.53	73.49	180.02	266325	183728.1		2500
JKCEMENT	18.72	3.5	22.22	664.06	124.16	788.22	116210.5		137938.6	175
JSWSTEEL	22.77	3.5	26.27	151.12	23.23	174.35	204012	31355.1	235367.1	1350
JUBLFOOD	38.36	3.5	41.86	1414.65	129.09		176831.3		192967.3	125
KOTAKBANK	24.92	3.5	28.42	464.53	65.23	529.76	185812		211904.5	400
L&TFH	24.92	3.5	26.12	18.14	2.81	20.95	161881.4	25049.67	186931	8924
LALPATHLAB	20.27	3.5	23.77	715.82	123.59	839.41	89477.5	15448.13		125
LAURUSLABS	20.27	3.5	26.25	115.36	123.39	133.11	103824	15973.65		900
LICHSGFIN	26.96	3.5	30.46	101.89	13.23	115.12	203780	26453	230233	2000
LT	20.90 15.62	3.5	19.12	294.06	65.9	359.96	169084.5		206974.8	2000 575
LTI	20.81	3.5	24.31	1425.48	239.79	1665.27	213822	37890.34 35968.28	200974.8 249790.3	150
LTTS	20.81	3.5	24.31	1425.48	194.35	1402.26	213822 241582		249790.3 280451.3	200
LUPIN	18.55	3.5	22.05	1207.91	31.68	1402.20	142723.5	26929.7	169653.2	200 850
M&M	26.7	3.5	30.2	228.23	29.92	258.15	142723.3	20929.7	109055.2 180704.8	830 700
M&MFIN	25.19	3.5	28.69	39.59	29.92 5.5	45.09	158360	20943.83	180704.8	4000
MANAPPURAM		3.5	28.09 31.66	48.11	5.98	43.09 54.09	138300		162269.3	4000 3000
	28.16	3.5	17.7					17939.23	90445	1000
MARICO MARUTI	14.2	3.5	26.34	72.56 1708.64	17.89	90.45 1970.46	72560 170864		9044 <i>3</i> 197045.6	1000
MCDOWELL-N	22.84	3.5	20.54		261.82 32.44		193512.5	40554.06	234066.6	1250
	16.7 21.04	3.5	20.2 24.54	154.81		187.25 420.76	195512.5	40334.00 21002.01		
MCX METROPOLIS	21.04 22.47		24.34 25.97	360.75	60.01	420.76 867.4	120202.3	23376.85		350
MFSL	22.47 24.29	3.5 3.5	25.97	750.52 237.78	116.88	272.04		23370.83		200
MGL	24.29 21.02	3.5	24.52	237.78 187.47	34.26 31.22	272.04 218.69	154557 112482	18730.95	176827 131213	650
MINDTREE	21.02	3.5	24.32 26.99	107.47	161.58		216910		249225.2	600 200
MINDIKEE MOTHERSUMI	23.49 24.44	3.5	20.99 27.94	55.12	7.89	1246.13 63.01	192920		249223.2 220549.9	3500
MPHASIS	24.44	3.5	27.94	648.36	112.84	761.2	210717	36674.14		325
MRF	15.7	3.5	19.2	11562.66	2577.78	14140.44	115626.6		141404.4	323 10
MUTHOOTFIN	23.96	3.5	27.46	351.5	51.35	402.85	131812.5	19257.66		375
NAM-INDIA	20.08	3.5	23.58	69.67	12.14	402.85	111472		131070.2 130901.2	1600
NATIONALUM	20.08 28.49	3.5 7	25.58 35.49	28.86	7.09	35.95	245310		305583.5	8500
NAUKRI	21.61	3.5		1192.88	193.22	1386.1		24151.97	173262	125
NAVINFLUOR	22.94	3.5		922.9	140.79			31677.19		225
NESTLEIND	14.23	3.5	17.73	2742.38	674.72	3417.1	68559.5	16868.12		225
NIFTY	9.85	2	11.85	1705.24	346.35	2051.59	85262		102579.5	50
NMDC	22.65	3.5	26.15	31.07	4.8	35.87	208169	32161.68		6700
NTPC	20.63	3.5	24.13	26.18	4.44	30.62	149226	25316.55		5700
OBEROIRLTY	25.18	3.5	28.68	218.28	30.34	248.62		21240.28		700
OFSS	16.5	3.5	20.00	695.24	147.44	842.68		18429.69		125
ONGC	47.34	3.5	50.84	69.11	5.11	74.22	532147	39347	571494	7700
PAGEIND	18.49	3.5	21.99	7470.78	1414.31			42429.19		30
PEL	45.95	3.5	49.45	1184.37	90.21			24807.48		275
PERSISTENT	19.91	3.5	23.41	899.17	158.05		134875.5		158582.4	150
PETRONET	23.76	3.5	27.26	52.84	7.78	60.62	158520	23346.75		3000
PERKINET	23.70 22.06	3.5	27.20	26.72	4.24	30.96	165664		191953.6	6200
PFIZER	15.9	3.5	19.4	791.43	4.24 174.25	965.68	98928.75	20289.33 21781.81		125
PIDILITIND	15.67	3.5	19.4	379.49	84.79	464.28	94872.5	21/81.81 21196.88		123 250
PIIND	13.07 19.74	3.5	23.24	602.46	106.82	709.28	150615		177320.9	250 250
PIND PNB	19.74 32.44	10.5	42.94	12.83	4.15	16.98	205280	66444	271724	16000
POLYCAB	52.44 18.7	3.5	42.94	454.73	4.13 85.13	539.86		25539.15		300
POWERGRID	16.16	3.5	19.66	434.73 32.69	7.08			23339.13 37750.97		5333
	10.10	5.5	17.00	52.09	7.00	57.11	1, +555.0	51150.71	212000.7	5555

PVR	23.06	5.25	28.31	314.61	71.62	386.23	128046.3	29149.54	157195.8	407
RAMCOCEM	17.3	3.5	20.8	171.95	34.79	206.74	146157.5	29568.53	175726	850
RBLBANK	27.3	3.5	30.8	51.31	6.58	57.89	148799	19076.93	167875.9	2900
RECLTD	18.59	3.5	22.09	25	4.71	29.71	150000	28234.5	178234.5	6000
RELIANCE	18.57	3.5	22.07	448.48	84.53	533.01	112120	21131.25	133251.3	250
SAIL	37.77	8.75	46.52	43.09	9.98	53.07	204677.5	47422.81	252100.3	4750
SBICARD	17.77	3.5	21.27	163.22	32.15	195.37	81610	16077.25	97687.25	500
SBILIFE	23.84	3.5	27.34	278.89	40.94	319.83	209167.5	30703.31	239870.8	750
SBIN	31.54	3.5	35.04	152.45	16.92	169.37	228675	25378.5	254053.5	1500
SHREECEM	15.54	3.5	19.04	4112.11	925.91	5038.02	102802.8	23147.73	125950.5	25
SIEMENS	17.01	3.5	20.51	423.11	87.05	510.16	116355.3	23939.78	140295	275
SRF	20.37	3.5	23.87	453.22	77.86	531.08	283262.5	48662.03	331924.5	625
SRTRANSFIN	25.76	3.5	29.26	344.75	46.83	391.58	137900	18733.4	156633.4	400
STAR	24.6	7	31.6	112.35	31.97	144.32	75836.25	21579.08	97415.33	675
SUNPHARMA	20.49	3.5	23.99	156.93	26.8	183.73	109851	18762.1	128613.1	700
SUNTV	19.05	18.5	37.55	100.25	97.36	197.61	150375	146034.4	296409.4	1500
SYNGENE	16.82	3.5	20.32	102.47	21.33	123.8	87099.5	18128.16	105227.7	850
TATACHEM	20.87	3.5	24.37	189.95	31.85	221.8	189950	31848.25	221798.3	1000
TATACONSUM	23.49	3.5	26.99	174.72	26.03	200.75	117936		135504.7	675
TATAMOTORS	27.56	3.5	31.06	135.89	17.26		387286.5	49191.71	436478.2	2850
TATAPOWER	25.61	10.5	36.11	57.02	23.38	80.4	384885	157803.2		6750
TATASTEEL	28.09	3.5	31.59	325.65	40.57	366.22	138401.3	17243.84	155645.1	425
TCS	17.44	3.5	20.94	627.68	125.94	753.62	94152		113043.6	150
TECHM	18.4	3.5	21.9	304.85	57.99	362.84	182910	34795.95	217706	600
TITAN	17.08	3.5	20.58	404.05	82.82	486.87	151518.8	31057.69	182576.4	375
TORNTPHARM	15.56	3.5	19.06	483.42	108.73	592.15	120855	27182.75	148037.8	250
TORNTPOWER	18.72	3.5	22.22	104.33	19.51	123.84	156495	29260.88	185755.9	1500
TRENT	20.27	3.5	23.77	209.5	36.17	245.67	151887.5	26222.53	178110	725
TVSMOTOR	18.38	3.5	21.88	117.09	22.3	139.39	163926	31220.35		1400
UBL	18.89	3.5	22.39	301.83	55.94	357.77	105640.5	19577.95	125218.5	350
ULTRACEMCO	25.33	3.5	28.83	1881.26	259.93	2141.19	188126	25993.28		100
UPL	19.85	3.5	23.35	146.15	25.77	171.92	189995		223501.2	1300
VEDL	27.49	18.5	45.99	95.1	63.99	159.09	294810	198373.7	493183.7	3100
VOLTAS	16.67	3.5	20.17	203.34	42.69	246.03	101670		123015.6	500
WHIRLPOOL	18.46	3.5	21.96	341.86	64.82	406.68	85465	16205.44		250
WIPRO	15.71	3.5	19.21	101.78	22.68	124.46	81424	18144	99568	800
ZEEL	34.4	10.5	44.9	127.2	38.83	166.03	381600	116487	498087	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 %.

 Research Analyst Registration No.
 Contact
 Website
 Email Id

 INH000002764
 SMS: 'Arihant' to 56677
 www.arihantcapital.com
 research@arihantcapital.com

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Arihant Capital Markets Ltd #1011, Solitaire Corporate Park, Building No.10, 1st Floor, Andheri Ghatkopar Link Road, Chakala, Andheri (E), Mumbai-400093 T. 022-42254800. Fax: 022-42254880

www.arihantcapital.com