

F&O Margin Report

Monday, 20th Dec 2021

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	<-Perce	ent->	<> Per Share>			<>				
SCRIP NAME	Span	MTM	Total	Span	MTM	Total	Span	МТМ	Total	Lot Size
	%	%	%							
AARTIIND	19.43	3.5	22.93	188.4	33.94	222.34	160140	28845.6	188985.6	850
ABBOTINDIA	15.26	3.5	18.76	2773.15	636.05	3409.2	69328.75	15901.24		25
ABFRL	22.5	3.5	26	60.72	9.45	70.17	157872	24560.9	182432.9	2600
ACC	14.44	3.5	17.94	320.71	77.76	398.47	80177.5	19439.44	99616.94	250
ADANIENT	26.22	3.5	29.72	431.96	57.67	489.63	215980	28834.75	244814.8	500
ADANIPORTS	21.39	18.5	39.89	155.11	134.14	289.25	193887.5	167679.4	361566.9	1250
ALKEM	14.36	3.5	17.86	489.44	119.3	608.74	97888	23860.9	121748.9	200
AMARAJABAT	15.03	3.5	18.53	93.03	21.66	114.69	93030	21661.5	114691.5	1000
AMBUJACEM	21.92	3.5	25.42	80.92	12.92	93.84	121380	19377.75	140757.8	1500
APLLTD	18.63	3.5	22.13	139.4	26.19	165.59	76670	14406.7	91076.7	550
APOLLOHOSP	22.22	3.5	25.72	1066.42	168.01	1234.43	133302.5	21001.53	154304	125
APOLLOTYRE	20.89	3.5	24.39	44.59	7.47	52.06	111475	18681.25	130156.3	2500
ASHOKLEY	28.79	3.5	32.29	35.48	4.31	39.79	159660	19411.88	179071.9	4500
ASIANPAINT	14.96	3.5	18.46	486.6	113.87	600.47	72990	17080.35	90070.35	150
ASTRAL	21.4	3.5	24.9	479.27	78.4	557.67	131799.3	21560.96	153360.2	275
ATUL	16.99	3.5	20.49	1450.12	298.77	1748.89	108759	22407.92	131166.9	75
AUBANK	23.79	3.5	27.29	265.01	38.99	304	132505	19496.75	152001.8	500
AUROPHARMA	29.84	3.5	33.34	203.01	23.81	226.82	131956.5	15477.96	147434.5	650
AXISBANK	21.12	3.5	24.62	146.14	24.22	170.36	175368	29059.8	204427.8	1200
BAJAJ-AUTO	17.42	3.5	20.92	556.33	111.76	668.09	139082.5	27939.19	167021.7	250
BAJAJFINSV	25.19	3.5	28.69	4099.21	569.45	4668.66	307440.8	42708.62	350149.4	75
BAJFINANCE	21.25	3.5	24.75	1468.08	241.84	1709.92	183510	30229.5	213739.5	125
BALKRISIND	19.25	3.5	22.75	425.36	77.34	502.7	85072	15468.6	100540.6	200
BANDHANBNK	41.48	3.5	44.98	110.94	9.36	120.3	199692	16849.35	216541.4	1800
BANKBARODA	33.95	3.5	37.45	28.86	2.98	31.84	337662	34807.5	372469.5	11700
BANKNIFTY	14.11	2	16.11	5043.58	714.98	5758.56	126089.5	17874.53	143964	25
BATAINDIA	16.43	3.5	19.93	304.51	64.85	369.36	167480.5	35668.33	203148.8	550
BEL	20.81	3.5	24.31	41.99	7.06	49.05	159562	26832.75	186394.8	3800
BERGEPAINT	15.15	3.5	18.65	114.32	26.41	140.73	125752	29046.33	154798.3	1100
BHARATFORG	21.37	3.5	24.87	150.1	24.58	174.68	112575	18436.69	131011.7	750
BHARTIARTL	21.31	3.5	24.81	142.49	23.4	165.89	268736.1	44134.29	312870.4	1886
BHEL	28.88	8.75	37.63	17.43	5.28	22.71	183015	55446.56	238461.6	10500
BIOCON	19.96	3.5	23.46	70.55	12.37	82.92	162265	28448.7	190713.7	2300
BOSCHLTD	18.95	3.5	22.45	3046.5	562.67	3609.17	152325	28133.7	180458.7	50
BPCL	40.53	3.5	44.03	156.12	13.48	169.6	281016	24267.6	305283.6	1800
BRITANNIA	17.51	3.5	21.01	619.52	123.86	743.38	123904	24771.95	148676	200
BSOFT	24.79	3.5	28.29	123.63	17.46	141.09	160719	22695.4	183414.4	1300
CADILAHC	16.8	3.5	20.3	77.28	16.1	93.38	85008	17708.08	102716.1	1100
CANBK	24.56	3.5	28.06	49.79	7.1	56.89	268866	38319.75	307185.8	5400
CANFINHOME	21.36	3.5	24.86	117.14	19.19	136.33	114211.5	18710.74	132922.2	975
CHAMBLFERT	24.5	3.5	28	94.98	13.57	108.55	142470	20351.63		1500
CHOLAFIN	26	3.5	29.5	133.04	17.91	150.95	166300		188682.5	1250
CIPLA	18.95	3.5	22.45	163.1	30.12	193.22	106015	19580.93	125595.9	650

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COALINDIA	19.97	3.5	23.47	29.29	5.13	34.42	123018		144582.9	4200
COFORGE	43.43	3.5	46.93	2344.04	188.91	2532.95	234404		253294.6	100
COLPAL	14.23	3.5	17.73	203.42	50.05	253.47	71197		88713.89	350
CONCOR	30.16	3.5	33.66	188.83	21.91	210.74	295141.3	34250.8	329392.1	1563
COROMANDEL	15.55	3.5	19.05	113.37	25.52	138.89	70856.25	15946.88	86803.13	625
CROMPTON	17.16	3.5	20.66	71.76	14.63	86.39	78936	16096.85	95032.85	1100
CUB	18.25	3.5	21.75	25.56	4.9	30.46	79236		94431.43	3100
CUMMINSIND	17.58	3.5	21.08	161.26	32.11	193.37	96756		116021.4	600
DABUR	14.23	3.5	17.73	80.4	19.78	100.18	100500		125225.3	1250
DALBHARAT	20.08	3.5	23.58	372.58	64.95	437.53	93145		109381.9	250
DEEPAKNTR	24.3	3.5	27.8	553.35	79.69	633.04	138337.5		158259.5	250
DELTACORP	26.98	8.75	35.73	74.64	24.2	98.84	171672		227337.8	2300
DIVISLAB	15.9	3.5	19.4	718.13	158.12	876.25	71813		87625.13	100
DIXON	22.34	3.5	25.84	1204.18	188.67	1392.85	150522.5		174106.6	125
DLF	24.56	3.5	28.06	96.18	13.71	109.89	158697	22617.79	181314.8	1650
DRREDDY	14.19	3.5	17.69	643.19	158.67	801.86	80398.75	19834.06	100232.8	125
EICHERMOT	19.3	3.5	22.8	475.12	86.17	561.29	166292	30160.11	196452.1	350
ESCORTS	20.34	14	34.34	369.41	254.23	623.64	203175.5	139828.2	343003.7	550
EXIDEIND	22.88	3.5	26.38	36.55	5.59	42.14	131580	20128.5	151708.5	3600
FEDERALBNK	25.56	3.5	29.06	21.83	2.99	24.82	218300	29890	248190	10000
FSL	26.55	3.5	30.05	44.38	5.85	50.23	115388	15210.65	130598.7	2600
GAIL	37.66	3.5	41.16	48.64	4.52	53.16	296704	27573.53	324277.5	6100
GLENMARK	36.53	3.5	40.03	176.4	16.9	193.3	202860	19438.74	222298.7	1150
GMRINFRA	31.52	3.5	35.02	13.08	1.45	14.53	294300	32681.25	326981.3	22500
GODREJCP	19.04	3.5	22.54	171.35	31.49	202.84	85675	15745.63	101420.6	500
GODREJPROP	24.24	3.5	27.74	459.07	66.28	525.35	149197.8	21540.27	170738	325
GRANULES	21.9	5.25	27.15	71.14	17.06	88.2	110267	26438.74	136705.7	1550
GRASIM	21.65	3.5	25.15	361.04	58.37	419.41	171494	27728.01	199222	475
GSPL	18.7	3.5	22.2	55.42	10.37	65.79	94214	17629.85	111843.9	1700
GUJGASLTD	19	3.5	22.5	119.16	21.95	141.11	148950	27431.25	176381.3	1250
HAL	19.28	3.5	22.78	241.01	43.74	284.75	114479.8	20778.76	135258.5	475
HAVELLS	17.85	3.5	21.35	236.43	46.36	282.79	118215	23182.25	141397.3	500
HCLTECH	19.96	3.5	23.46	234.19	41.07	275.26	163933	28748.3	192681.3	700
HDFC	22.33	3.5	25.83	586.66	91.95	678.61	175998	27583.5	203581.5	300
HDFCAMC	15.55	3.5	19.05	374.3	84.26	458.56	74860	16851.45	91711.45	200
HDFCBANK	14.2	3.5	17.7	209.71	51.7	261.41	115340.5	28437.06	143777.6	550
HDFCLIFE	18.84	3.5	22.34	124.04	23.04	147.08	136444	25348.4	161792.4	1100
HEROMOTOCO	17.52	3.5	21.02	428.79	85.65	514.44	128637	25696.13	154333.1	300
HINDALCO	23.76	3.5	27.26	107.16	15.78	122.94	115197	16966.99	132164	1075
HINDPETRO	31.12	3.5	34.62	89.81	10.1	99.91	242487	27267.98	269755	2700
HINDUNILVR	14.19	3.5	17.69	317.5	78.33	395.83	95250	23500.05	118750.1	300
IBULHSGFIN	34.87	14	48.87	81.63	32.77	114.4	253053	101599.4	354652.4	3100
ICICIBANK	19.08	3.5	22.58	139.3	25.55		191537.5	35128.84		1375
ICICIGI	16.37	3.5	19.87	222.72	47.61	270.33		20232.98	114889	425
ICICIPRULI	30.89	3.5	34.39	172.05	19.49			14618.63		750
IDEA	46.88	8.75	55.63	6.61	1.23	7.84	462700		549062.5	70000
IDFCFIRSTB	43.62	3.5	47.12	20.98	1.68	22.66		15993.25		9500
IEX	24.55	5.25	29.8	63.02	13.47	76.49	236325	50527.97	286853	3750
IGL	19.48	3.5	22.98	96.22	17.29	113.51	132302.5	23768.94		1375
INDHOTEL	23.96	3.5	27.46	45.79	6.69	52.48		26908.19		4022
INDIACEM	23.17	3.5	26.67	42.78	6.46	49.24	124062	18741.98	142804	2900
INDIAMART	24.63	3.5	28.13	1715.04	243.75	1958.79	128628	18281.03	146909	75
INDIGO	20.96	3.5	24.46	410.24	68.5	478.74	102560	17124.63		250
INDUSINDBK	20.90	3.5	30.84	241.94	30.97	272.91	217746		245618.8	900 goo
INDUSTOWER	31.5	3.5	35	79.61	8.84	88.45	222908		247672.6	2800
L.DONIO (LA	51.5	5.5	55	77.01	0.0 P	50.15	222700	21701.0	217072.0	2000

INFY	14.19	3.5	17.69	259.22	63.94	323.16	77766	19181.4	96947.4	300
IOC	17.76	3.5	21.26	20.09	3.96	24.05	130585	25741.63	156326.6	6500
IPCALAB	17.49	3.5	20.99	348.69	69.79	418.48	78455.25	15702.36		225
IRCTC	27.78	3.5	31.28	231.51	29.17	260.68	376203.8		423597.7	1625
ITC	18.34	3.5	21.84	40.06	7.64	47.7	128192		152652.8	3200
JINDALSTEL	26.86	18.5	45.36	103.99	71.61	175.6	259975	179033.8		2500
JKCEMENT	18.71	3.5	22.21	644.5	120.55	765.05	112787.5	21095.42		175
JSWSTEEL	22.77	3.5	26.27	150.63	23.15	173.78	203350.5	31258.24		1350
JUBLFOOD	38.47	3.5	41.97	1368.03	124.47	1492.5	171003.8		186562.8	125
KOTAKBANK	24.85	3.5	28.35	447.68	63.04	510.72	179072	25217.5	204289.5	400
L&TFH	24.05	3.5	26.3	17.53	2.69				180456.7	8924
LALPATHLAB	20.32	3.5	23.82	694.14	119.56	813.7	86767.5	14945.22		125
LAURUSLABS	20.32 22.76	3.5	26.26	113.32	17.42	130.74	101988		117668.7	900
LICHSGFIN	27.04	3.5	30.54	98.73	17.42	111.51	197460	25557	223017	2000
LT	15.63	3.5	19.13	289.77	64.89	354.66	166617.8	37313.76		2000 575
LTI	20.79	3.5	24.29	1452.68	244.57	1697.25	217902	36685.95	203931.3	150
LTTS	20.79	3.5	24.29	1452.08	191.49	1383.08	238318	38297	254588	130 200
LUPIN	21.78 18.57	3.5	23.28	162.55			138167.5		164204.7	200 850
M&M	26.71	3.5	30.21	223.16	30.63 29.24	193.18 252.4	156212	20037.2		830 700
M&MFIN									176683	
	25.27	3.5	28.77	37.97	5.26	43.23	151880	21035	172915	4000
MANAPPURAM	28.11	3.5	31.61	46.29	5.76	52.05	138870	17288.25 17547.25	156158.3	3000
MARICO	14.21	3.5	17.71	71.23	17.55	88.78	71230	25578.88	88777.25	1000
MARUTI MCDOWELL N	22.89	3.5	26.39	1672.73	255.79	1928.52	167273		192851.9	100
MCDOWELL-N	16.93	3.5	20.43	149.54	30.92	180.46	186925	38644.38	225569.4	1250
MCX	21.19	3.5	24.69	347.81	57.44	405.25	121733.5		141838.2	350
METROPOLIS	22.49	3.5	25.99	732.85	114.06	846.91	146570	22812.65		200
MFSL	24.27	3.5	27.77	230.31	33.22	263.53	149701.5	21592.03		650
MGL	21.05	3.5	24.55	183.57	30.53	214.1	110142		128458.2	600
MINDTREE	23.52	3.5	27.02	1083.41	161.25	1244.66	216682		248932.8	200
MOTHERSUMI	24.62	3.5	28.12	52.5	7.46	59.96	183750	26117	209867	3500
MPHASIS	20.12	3.5	23.62	657.67	114.41	772.08	213742.8	37184.31	250927.1	325
MRF	15.76	3.5	19.26	11440.78	2540.24	13981.02	114407.8	25402.41	139810.2	10
MUTHOOTFIN	23.99	3.5	27.49	348.89	50.91	399.8	130833.8		149924.7	375
NAM-INDIA	20.11	3.5	23.61	67.64	11.77	79.41	108224		127059.6	1600
NATIONALUM	28.46	7	35.46	28.15	6.92	35.07	239275		298120.5	8500
NAUKRI	21.58	3.5		1170.16	189.76	1359.92	146270			125
NAVINFLUOR	22.97		26.47	919.3	140.08			31518.11		225
NESTLEIND	14.22	3.5	17.72	2716.16	668.35	3384.51		16708.87		25
NIFTY	9.89	2	11.89	1683.22	340.47	2023.69	84161		101184.5	50
NMDC	22.64	3.5	26.14	30.66	4.74	35.4		31763.03	237185	6700
NTPC	20.6	3.5	24.1	25.79	4.38	30.17	147003		171980.4	5700
OBEROIRLTY	25.21	3.5	28.71	211.19	29.32	240.51		20523.65		700
OFSS	16.52	3.5	20.02	684.79	145.05			18131.31		125
ONGC	47.36	3.5	50.86	66.26	4.9	71.16		37703.05		7700
PAGEIND	18.51	3.5	22.01	7189.34	1359.34			40780.06		30
PEL	46.02	3.5	49.52	1157.9	88.07			24219.87		275
PERSISTENT	19.94	3.5	23.44	927.75	162.88		139162.5		163593.9	150
PETRONET	23.7	3.5	27.2	51.33	7.58	58.91		22737.75		3000
PFC	22.06	3.5	25.56	26.31	4.17	30.48	163122	25877.25		6200
PFIZER	15.86	3.5	19.36	791.18	174.56	965.74	98897.5	21819.44		125
PIDILITIND	15.67	3.5	19.17	375.17	83.81	458.98	93792.5	20953.63		250
PIIND	19.72	3.5	23.22	586.94	104.18	691.12	146735		172778.9	250
PNB	32.51	10.5	43.01	12.37	4	16.37	197920	63924	261844	16000
POLYCAB	18.87	3.5	22.37	439.35	81.5	520.85	131805	24451.35	156256.4	300
POWERGRID	16.16	3.5	19.66	32.88	7.12	40	175349	37984.29	213333.3	5333

PVR	23.16	5.25	28.41	304.09	68.94	373.03	123764.6	28058.73	151823.4	407
RAMCOCEM	17.35	3.5	20.85	170.18	34.34	204.52	144653	29184.75	173837.8	850
RBLBANK	27.39	3.5	30.89	49.19	6.29	55.48	142651	18229.4	160880.4	2900
RECLTD	18.65	3.5	22.15	24.53	4.6	29.13	147180	27625.5	174805.5	6000
RELIANCE	18.6	3.5	22.1	436.51	82.13	518.64	109127.5	20533.63	129661.1	250
SAIL	37.83	8.75	46.58	42.64	9.86	52.5	202540	46840.94	249380.9	4750
SBICARD	17.77	3.5	21.27	160.66	31.64	192.3	80330	15820.88	96150.88	500
SBILIFE	23.92	3.5	27.42	273.71	40.05	313.76	205282.5	30037.88	235320.4	750
SBIN	31.59	3.5	35.09	148.17	16.42	164.59	222255	24627.75	246882.8	1500
SHREECEM	15.55	3.5	19.05	4079.64	918.23	4997.87	101991	22955.76	124946.8	25
SIEMENS	17.03	3.5	20.53	413.52	85	498.52	113718	23376.24	137094.2	275
SRF	20.38	3.5	23.88	442.5	75.98	518.48	276562.5	47489.53	324052	625
SRTRANSFIN	25.89	3.5	29.39	330.61	44.69	375.3	132244	17874.5	150118.5	400
STAR	25.05	7	32.05	105.6	29.51	135.11	71280	19918.24	91198.24	675
SUNPHARMA	20.51	3.5	24.01	157.81	26.93	184.74	110467	18852.75	129319.8	700
SUNTV	19.09	18.5	37.59	98.71	95.66	194.37	148065	143495.3	291560.3	1500
SYNGENE	16.93	3.5	20.43	99.23	20.52	119.75	84345.5	17437.96	101783.5	850
TATACHEM	20.94	3.5	24.44	185.08	30.94	216.02	185080	30941.75	216021.8	1000
TATACONSUM	23.57	3.5	27.07	171.39	25.46	196.85	115688.3	17182.46	132870.7	675
TATAMOTORS	27.63	3.5	31.13	130.23	16.5	146.73	371155.5	47012.18	418167.7	2850
TATAPOWER	25.69	10.5	36.19	55.5	22.69	78.19	374625	153125.4	527750.4	6750
TATASTEEL	28.18	3.5	31.68	319.59	39.7	359.29	135825.8	16872.71	152698.5	425
TCS	17.46	3.5	20.96	627.96	125.85	753.81	94194	18876.9	113070.9	150
TECHM	18.39	3.5	21.89	302.95	57.65	360.6	181770	34588.05	216358.1	600
TITAN	17.17	3.5	20.67	392.49	80	472.49	147183.8	29999.16	177182.9	375
TORNTPHARM	15.56	3.5	19.06	480.36	108.03	588.39	120090	27006.44	147096.4	250
TORNTPOWER	18.68	3.5	22.18	101.87	19.09	120.96	152805	28636.13	181441.1	1500
TRENT	20.22	3.5	23.72	209.64	36.28	245.92	151989	26303.73	178292.7	725
TVSMOTOR	18.42	3.5	21.92	113.65	21.59	135.24	159110	30228.1	189338.1	1400
UBL	18.91	3.5	22.41	293.2	54.27	347.47	102620	18994.85	121614.9	350
ULTRACEMCO	25.32	3.5	28.82	1861.29	257.27	2118.56	186129	25727.45	211856.5	100
UPL	19.85	3.5	23.35	142.6	25.15	167.75	185380	32694.03	218074	1300
VEDL	26.51	18.5	45.01	88.46	61.73	150.19	274226	191348.3	465574.3	3100
VOLTAS	16.71	3.5	20.21	199.86	41.86	241.72	99930	20929.13	120859.1	500
WHIRLPOOL	18.5	3.5	22	336.13	63.59	399.72	84032.5	15897	99929.5	250
WIPRO	15.94	3.5	19.44	106.95	23.48	130.43	85560	18781	104341	800
ZEEL	34.16	14	48.16	117.59	48.19	165.78	352770	144564	497334	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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