

DLF

26.92

3.5

30.42

78.87

10.25

89.12

260271

33835.7

294106.7

3300

F&O Margin Report

Tuesday, 23rd Mar 2021 <-----> <-----> <-----> Per Lot-----> <-Percent-> Span MTM Total SCRIP NAME MTM Span Total Span MTM Total Lot Size % % % 2500 ADANIPORTS 31.45 3.5 34.95 227.57 25.32 252.89 568925 63310.6 632235.6 ALKEM 15.7 3.5 19.2 412.68 92.02 504.7 82536 18403.7 100939.7 200 22.49 196.95 1000 AMARAJABAT 18.99 3.5 166.3 30.65 166300 30647.8 196947.8 AMBUJACEM 21.86 3.5 25.36 64.84 10.38 75.22 194520 31143 225663 3000 APLLTD 22.11 3.5 25.61 203.01 32.14 235.15 111655.5 17674.4 129329.9 550 22.76 3.5 26.26 101.74 763.31 330785 50869.9 500 APOLLOHOSP 661.57 381654.9 APOLLOTYRE 25.38 3.5 28.88 57.05 7.87 64.92 285250 39340 324590 5000 29.31 3.5 32.81 33.43 3.99 37.42 300870 35925.8 9000 ASHOKLEY 336795.8 20.32 408.44 85.01 493.45 122532 25502.4 300 ASIANPAINT 16.82 3.5 148034.4 AUBANK 25.2 3.5 28.7 308.88 42.9 351.78 154440 21451.5 175891.5 500 AUROPHARMA 29.7 3.5 33.2 249.27 29.38 278.65 162025.5 19096.4 650 181121.9 222.01 27.41 3.5 30.91 196.87 25.14 236244 30164.4 1200 AXISBANK 266408.4 **BAJAJ-AUTO** 17.56 3.5 21.06 644.32 128.45 772.77 161080 32112.9 193192.9 250 BAJAJFINSV 25.25 3.5 28.75 2377.22 329.51 2706.73 297152.5 41189.3 338341.8 125 47252.2 250 26.54 3.5 30.04 189.01 358365 BAJFINANCE 1433.46 1622.47 405617.2 3.5 BALKRISIND 22.03 25.53 358.07 414.95 143228 22752.1 400 56.88 165980.1 BANDHANBNK 41.35 3.5 44.85 146.35 12.39 158.74 263430 22295.7 285725.7 1800 89127.7 BANKBARODA 32.17 10.5 42.67 23.34 7.62 30.96 273078 362205.7 11700 2 20.21 16842.6 BANKNIFTY 18.21 6134.16 673.7 6807.86 153354 170196.6 25 28524.7 BATAINDIA 18 3.5 21.5 266.73 51.86 318.59 146701.5 175226.2 550 BEL 24.14 3.5 27.64 30.63 4.44 35.07 232788 33755.4 266543.4 7600 BERGEPAINT 28251.3 17.18 3.5 20.68 126.06 25.68 151.74 138666 166917.3 1100 BHARATFORG 25.34 3.5 28.84 151.04 20.86 171.9 226560 31290 257850 1500 BHARTIARTL 21.32 3.5 24.82 112.85 18.53 131.38 208885.4 34290.7 243176.1 1851 43.44 22.72 115322 BHEL 32.94 10.5 17.23 5.49 361830 477151.5 21000 BIOCON 25.26 3.5 28.76 101.69 14.09 115.78 233887 32413.3 266300.3 2300 BOSCHLTD 20.56 3.5 24.06 2956.16 503.3 3459.46 147808 25165 172973 50 1800 BPCL 40.88 3.5 44.38 178.13 15.25 193.38 320634 27452.3 348086.3 BRITANNIA 17.51 3.5 21.01 623.84 124.71 748.55 124768 24942.8 149710.8 200 CADILAHC 17.92 3.5 21.42 77.6 15.16 92.76 170720 33344.9 204064.9 2200 7 35.09 10.52 228096 56832.3 5400 CANBK 28.09 42.24 52.76 284928.3 CHOLAFIN 35.65 183.24 19.95 203.19 458100 49870.6 507970.6 2500 32.15 3.5 3.5 22.42 27.08 190320 35198.8 1300 CIPLA 18.92 146.4 173.48 225518.8 COALINDIA 19.93 3.5 23.43 27.11 4.76 31.87 113862 19999.4 133861.4 4200 375 COFORGE 43.29 3.5 46.79 1268.53 102.56 1371.09 475698.8 38459.5 514158.3 292.12 38826.4 700 COLPAL 14.93 3.5 18.43 236.65 55.47 165655 204481.4 CONCOR 30.13 3.5 33.63 169.26 19.66 188.92 264553.4 30727.8 295281.2 1563 3.5 CUB 22.57 26.07 38.34 5.94 44.28 118854 18428.7 137282.7 3100 CUMMINSIND 20.08 3.5 23.58 178.9 31.18 210.08 214680 37413.6 252093.6 1200 23395.3 DABUR 14.19 3.5 17.69 75.87 18.72 94.59 94837.5 118232.8 1250 DEEPAKNTR 27.33 3.5 30.83 419.26 53.7 472.96 209630 26847.6 236477.6 500 594.26 119.32 142716.4 DIVISLAB 17.43 3.5 20.93 713.58 118852 23864.4 200

DDDEDDV	16 17	25	10.77	704 (7	150.50	057 10	00002 75	10065 4	107140 1	105
DRREDDY	16.17	3.5	19.67	704.67	152.52	857.19	88083.75	19065.4	107149.1	125
EICHERMOT	20.52	3.5	24.02	549.61	93.72	643.33 374.49	192363.5	32803.1	225166.6 205967.7	350
ESCORTS	23.93	3.5	27.43	326.71 43.28	47.78		179690.5	26277.2 23845.5		550 2600
EXIDEIND	22.87	3.5	26.37		6.62 2.7	49.9	155808 206200	23843.3	179653.5	3600
FEDERALBNK GAIL	26.71 37.52	3.5 3.5	30.21 41.02	20.62 51.33	4.79	23.32 56.12	313113	27020	233220 342319.8	10000 6100
GLENMARK	36.38	3.5 3.5	41.02 39.88	168.11	4.79 16.18	184.29	193326.5	18601.5	211928	1150
GMRINFRA					0.89			20120.6		
GODREJCP	23.52 19	3.5	27.02 22.5	6.01		6.9 156 57	135225 132220	20120.8 24351.3	155345.6 156571.3	22500 1000
GODREJPROP	26.1	3.5 3.5	22.3 29.6	132.22 368.23	24.35 49.38	156.57 417.61	239349.5	24551.5 32098	271447.5	650
GRANULES	26.8	3.5 3.5	30.3	83.57	49.38 10.91	94.48	239349.3 129533.5	16917.9	146451.4	1550
GRASIM	20.8	3.5 3.5	25.09	306.15	49.64	355.79	129555.5 290842.5	47155.2	337997.7	950
GUJGASLTD	21.39	3.5 3.5	23.09 24.71	108.62	49.04 17.92	126.54	135775	22400	158175	930 1250
			24.71					36352.8		
HAVELLS	20.58	3.5		213.74	36.35 34.24	250.09	213740		250092.8	1000 700
HCLTECH	19.98 22.4	3.5	23.48	195.47	54.24 88.58	229.71	136829	23968.4 26573.9	160797.4	
HDFC HDFCAMC	19.82	3.5 3.5	25.9	566.97		655.55	170091	20224.8	196664.9	300 200
HDFCBANK		5.5 3.5	23.32 20.72	572.55	101.12	673.67	114510	20224.8 28351.4	134734.8 167847.9	200 550
	17.22		20.72	253.63	51.55	305.18	139496.5			
HDFCLIFE	20.41	3.5		139.15	23.86	163.01	153065	26249.3	179314.3	1100 300
HEROMOTOCO	19.97 26.20	3.5	23.47	619.5	108.57	728.07	185850	32572.1	218422.1	
HINDALCO	26.29	3.5	29.79	89.48	11.91	101.39	384764	51222.7	435986.7	4300
HINDPETRO	31.22	3.5	34.72	73.86	8.28	82.14	199422	22358.7	221780.7	2700
HINDUNILVR	14.58	3.5	18.08	343.12	82.34	425.46	102936	24702.3	127638.3	300
IBULHSGFIN	42.18	7	49.18	90.15	14.96	105.11	279465	46383.8	325848.8	3100
ICICIBANK	24.18	3.5	27.68	138.93	20.11	159.04	191028.8	27655	218683.8	1375
ICICIGI	20.46	3.5	23.96	294.53	50.38	344.91	125175.3	21412.6	146587.8	425
ICICIPRULI	30.88 49.5	3.5	34.38 63.5	135.24	15.33	150.57	202860	22992.4	225852.4	1500
IDEA IDFCFIRSTB		14 3.5		5 25.94	1.41 2.09	6.41 28.02	350000	98980 20700 5	448980	70000
	43.45		46.95			28.03	492860	39700.5	532560.5	19000
IGL	20.27	3.5	23.77	104.52	18.05	122.57	143715	24813.3	168528.3	1375
INDIGO	24.71	3.5	28.21	422.33	59.81	482.14	211165	29905.8	241070.8	500
INDUSINDBK INDUSTOWER	48.19	3.5	51.69	467.77 81.28	33.98 9.06	501.75	420993 227584	30578.6 25367.3	451571.6	900
	31.4	3.5	34.9			90.34			252951.3	2800 600
INFY IOC	17.7 18.28	3.5 3.5	21.2 21.78	243.01 17.63	48.06 3.38	291.07 21.01	145806 114595	28836.2 21942.4	174642.2 136537.4	6500
IRCTC	21.2	3.5 3.5	21.78	389.82	5.38 64.37	454.19	126691.5			325
ITC	18.35	3.5 3.5	24.7	41.5	7.91	434.19	132800	25323.2	158123.2	320
JINDALSTEL	32.19	3.5 3.5	35.69	103.28	11.23		516400	23323.2 56148.8	572548.8	5000
JSWSTEEL	22.87	3.5 3.5	26.37	103.28	11.23	114.51 117.73	275670	42189.5	317859.5	2700
JUBLFOOD	38.42	3.5 3.5	41.92	1107.51	100.91	1208.42	276877.5	42189.3 25226.3	302103.8	2700
KOTAKBANK	24.87	3.5	28.37	454.44	63.95	518.39	181776	25220.3 25578.7	207354.7	400
L&TFH	24.87	3.5	28. <i>31</i> 31.96	28.32	3.48	31.8	252727.7	31077.8	207354.7 283805.5	400 8924
LALPATHLAB	28.40	3.5	24.86	549.39	90.01	639.4	137347.5	22501.9	283803.5 159849.4	250
LICHSGFIN	27.07	3.5	30.57	112.14	14.5	126.64	224280	22301.9	253281	2000
LT	18.35	3.5	21.85	257.21	49.07	306.28	147895.8	29001 28214.2	176110	2000 575
LTI	22.08	3.5	25.58	906.34	143.68	1050.02	135951	21552	157503	150
LTTS	23.35	3.5	26.85	608.4	91.18	699.58	121680	18236.1	139916.1	200
LUPIN	19.08	3.5	20.85	193.93	35.57	229.5	164840.5	30233.4	195073.9	200 850
M&M	26.72	3.5 3.5	30.22	227.88	29.86	229.3 257.74	319032	41797	360829	1400
M&MFIN	31.24	3.5 3.5	30.22 34.74	66.25	29.80 7.42	73.67	265000	29687	294687	4000
MANAPPURAM	28.16	5.5 3.5	34.74 31.66	44.2	7.42 5.49	49.69	265200	32959.5	294087 298159.5	4000 6000
MANAPPUKAM MARICO	28.10 14.19	5.5 3.5	17.69	44.2 57.13	3.49 14.09	49.69 71.22	114260	28182	142442	2000
MARUTI	22.89	5.5 3.5	26.39	1626.42	248.71	1875.13		28182 24871.4	142442 187513.4	100
MARUII MCDOWELL-N	18.12	3.5 3.5	20.39 21.62	1626.42 98.52	248.71 19.03	1875.13	162642 123150	24871.4 23793.4	187513.4 146943.4	1250
MCDOWELL-N MFSL	28.66	3.5 3.5	32.16		19.03 29.67	272.65	315874	23793.4 38574.9	146943.4 354448.9	1250
	20.00	5.5	52.10	242.98	29.07	212.03	5150/4	50574.9	554440.9	1300

	21.01	2.5	04.51	226.25	20.20	075 70	141010	22627.1	165407.1	(00
MGL	21.01	3.5	24.51	236.35	39.38	275.73	141810	23627.1	165437.1	600
MINDTREE	23.81	3.5	27.31	478.16	70.3	548.46	382528	56238	438766	800
MOTHERSUMI MPHASIS	31.05	3.5	34.55 24.88	64.12 257.18	7.23	71.35	448840	50592.5 19002.5	499432.5	7000 325
MRF	21.38 17.45	3.5 3.5	24.88	357.18 14651.36	58.47 2938.58	415.65 17589.94	116083.5 146513.6	19002.3 29385.8	135086 175899.4	525 10
MUTHOOTFIN	23.95	3.5	20.95	296.86	43.39	340.25	222645	29385.8 32540.8	255185.8	750
NAM-INDIA	23.93 26.46	3.5	27.45	290.80 88.88	43.39	100.64	142208	32340.8 18810.4	255185.8 161018.4	1600
	20.40 23.69	5.5 8.75	29.90 32.44		4.77		219470	81068.8		17000
NATIONALUM NAUKRI	25.09 25.33	8.75 3.5	28.83	12.91 1186.49	4.77	17.68 1350.47	219470	40993.8	300538.8 337616.3	250
NAVINFLUOR	23.33 24.87	3.5 3.5	28.85 28.37	633.29	89.11	722.4	142490.3	40993.8 20049.4	162539.6	230 225
NESTLEIND	15.2	3.5	28.37 18.7	2530.08	582.44	3112.52	126504	20049.4 29121.8	155625.8	50 ²²³
NIFTY	13.2	3.5 2	14.72	1875.83	294.83	2170.66	120304	29121.8	162799.7	50 75
NMDC	28.38	3.5	31.88	36.5	294.83 4.5	2170.00 41	244550	30156.7	274706.7	6700
NTPC	28.38	3.5	24	22.54	3.85	26.39	128478	21935	150413	5700
ONGC	47.37	3.5	50.87	52.04	3.83 3.84	55.88	400708	21933 29604.6	430312.6	3700 7700
PAGEIND	20.59	3.5	24.09	6128.96	3.84 1041.69	7170.65	183868.8	29004.0 31250.7	430312.0 215119.5	30
PEL	20.39 45.89	3.5	49.39	871.78	1041.09 66.5	938.28	479479	36573.1	516052.1	550
PETRONET	43.89 23.74	3.5	49.39 27.24	54.38	8.02	938.28 62.4	163140	24050.3	187190.3	3000
PETRONET	23.74 22.26		27.24			62.4 31.4	163140	24030.3 26452.3		5000 6200
PFIZER	22.20 17.59	3.5 3.5	23.70	27.13 777.89	4.27 154.76		97236.25	20432.3 19345.4	194658.3 116581.6	125
						932.65	97236.25			
PIDILITIND	15.93	3.5	19.43	281.49	61.86	343.35		30930.4	171675.4	500 250
PIIND	19.4	3.5	22.9	446.32	80.54	526.86	111580	20133.8	131713.8 261440	250
PNB	32.5	10.5	43	12.35	3.99	16.34	197600	63840		16000
POWERGRID	17.11	3.5	20.61	38.35	7.85	46.2	153400	31388	184788	4000
PVR	39.87	3.5	43.37	531.03	46.61	577.64	216129.2	18972.2	235101.4	407
RAMCOCEM	18.36	3.5	21.86	178.92	34.1	213.02	152082	28985.4	181067.4	850
RBLBANK	33.08	3.5	36.58	74.75	7.91	82.66	216775	22933.9	239708.9	2900
RECLTD RELIANCE	21.86	3.5	25.36	30.53	4.89	35.42	183180 102892.5	29326.5 18083.2	212506.5	6000
	19.91 24.41	3.5	23.41	411.57	72.33 7.7	483.9		146333	120975.7	250
SAIL SBILIFE	34.41 18.89	10.5 3.5	44.91 22.39	25.24 170.5	31.59	32.94 202.09	479560 127875	23694.6	625893.3 151569.6	19000 750
SBILIFE	31.55	3.5	35.05	116.13	12.88	129.01	348390	23094.0 38650.5	387040.5	3000
SHREECEM	18.72	3.5	22.22	5062.88	946.78	6009.66	253144	47338.8	300482.8	5000
SIEMENS	17.66	3.5	21.16	325.71	64.54	390.25	179140.5	35497	214637.5	550
SRF	20.54	3.5	24.04	1089.3	185.58	1274.88	136162.5	23197.6	159360.1	125
SRTRANSFIN	32.63	3.5	36.13	451.43	48.43	499.86		38742.2	399886.2	800
SUNPHARMA	20.5	3.5	24	121.17	20.69	141.86			198601.9	1400
SUNTV	20.5	18.5	40.44	106.51	89.82	196.33	159765	134726	294491.3	1500
TATACHEM	21.04	5.25	26.36	161.57	40.19	201.76	323140	80382.8	403522.8	2000
TATACONSUM	23.59	3.5	27.09	146.26	21.7	167.96	197451	29299.7	226750.7	1350
TATAMOTORS	30.71	3.5	34.21	93.17	10.62	107.50	531069	60518.3	591587.3	5700
TATAPOWER	23.28	10.5	33.78	24.42	11.01	35.43	329670	148696	478365.8	13500
TATASTEEL	28.18	3.5	31.68	209.69	26.05	235.74	356473	44276.9	400749.9	13300
TCS	17.51	3.5	21.00	547.76	109.5	657.26	164328	32851.4	197179.4	300
TECHM	19.05	3.5	22.55	193.13	35.49	228.62	231756	42585.9	274341.9	1200
TITAN	19.63	3.5	22.55	272.83	51.25	324.08	204622.5	42383.9 38439.2	243061.7	750
TORNTPHARM	18.03	3.5	21.77	448.75	85.95	534.7	112187.5	21487.8	133675.3	250
TORNTPOWER	18.66	3.5	22.16	79.9	14.98	94.88	239700	44950.5	284650.5	3000
TRENT	24.44	3.5	27.94	196.29	28.11	94.88 224.4	142310.3	20378.7	162688.9	3000 725
TVSMOTOR	20.26	3.5	23.76	117.63	20.32	137.95	164682	28451.9	193133.9	1400
UBL	18.81	3.5	23.70	235.12	43.75	278.87	164584	30622.6	195155.9 195206.6	700
ULTRACEMCO	25.28	3.5	22.51	1705.09	43.73 236.09	1941.18	341018	47218.9	195200.0 388236.9	200
UPL	25.28 25.21	3.5 3.5	28.78 28.71	1703.09	238.09	1941.18	206245	28630.9	234875.9	1300
VEDL	23.21 29.77	5.25	28.71 35.02	66.57	11.74	78.31	412734	28030.9 72798.1	485532.1	6200
VOLTAS	29.77 18.67	3.25	22.17	187.03	35.07	222.1		35068.3	485552.1 222098.3	1000
, OLIAS	10.07	5.5	22.1/	167.03	55.07	222.1	10/030	55000.5	222090.3	1000

WIPRO	18.29	3.5	21.79	75.99	14.54	90.53	243168	46524.8	289692.8	3200
ZEEL	35.43	3.5	38.93	76.11	7.52	83.63	228330	22554	250884	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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