

F&O Margin Report

Monday, 23th Nov 2020

<percent-> <per share=""> <per lot<="" th=""><th>·></th></per></per></percent->	·>
<u>SCRIP NAME</u> Span MTM Total Span MTM Total Span MTM Total	Lot Size
ACC 17.34 3.5 20.84 292.5 59.05 351.55 146250 29524.3 175774.3	500
ADANIENT 28.4 20.25 48.65 110.5 78.8 189.3 221000 157606 378605.8	2000
ADANIPORTS 31.45 45.45 118.49 52.74 171.23 296225 131845 428070	2500
AMARAJABAT 20.21 3.5 23.71 173.11 29.98 203.09 173110 29975.8 203085.8	1000
AMBUJACEM 21.87 3.5 25.37 56.39 9.03 65.42 169170 27079.5 196249.5	3000
APOLLOHOSP 23.83 5.25 29.08 559.49 123.24 682.73 279745 61621.9 341366.9	500
APOLLOTYRE 23.61 5.25 28.86 41.34 9.19 50.53 206700 45963.8 252663.8	5000
ASHOKLEY 31.49 3.5 34.99 28.72 3.19 31.91 258480 28728 287208	9000
ASIANPAINT 17.11 3.5 20.61 371.62 76.04 447.66 111486 22811.8 134297.8	300
AUROPHARMA 29.89 3.5 33.39 248.74 29.12 277.86 161681 18929.1 180610.1	650
AXISBANK 30.28 5.25 35.53 184.36 31.97 216.33 221232 38363.9 259595.9	1200
BAJAJ-AUTO 18.35 3.5 21.85 561.04 107.01 668.05 140260 26753.6 167013.6	250
BAJAJFINSV 27.67 5.25 32.92 2362.13 448.1 2810.23 295266.3 56012.9 351279.2	125
BAJFINANCE 30.12 5.25 35.37 1418.45 247.28 1665.73 354612.5 61818.8 416431.3	250
BALKRISIND 23.4 3.5 26.9 378.31 56.58 434.89 151324 22631 173955	400
BANDHANBNK 41.38 5.25 46.63 145.24 18.42 163.66 261432 33164.8 294596.8	1800
BANKBARODA 32.05 10.5 42.55 15.32 5.02 20.34 125624 41155.8 166779.8	8200
BANKNIFTY 19.59 2 21.59 5728.35 584.9 6313.25 143208.8 14622.5 157831.2	25
BATAINDIA 19.83 5.25 25.08 293.46 77.71 371.17 161403 42737.9 204140.9	550
BEL 25.11 5.25 30.36 27.23 5.69 32.92 206948 43271.6 250219.6	7600
BERGEPAINT 18.2 5.25 23.45 117.26 33.83 151.09 128986 37214.1 166200.1	1100
BHARATFORG 27.33 3.5 30.83 136.43 17.47 153.9 204645 26210.6 230855.6	1500
BHARTIARTL 21.63 5.25 26.88 104.92 25.47 130.39 194206.9 47136 241342.9	1851
BHEL 34.7 13.13 47.83 10.15 3.84 13.99 213150 80651 293801	21000
BIOCON 28.16 5.25 33.41 118.51 22.1 140.61 272573 50823.7 323396.7	2300
BOSCHLTD 21.62 3.5 25.12 2564.46 415.14 2979.6 128223 20756.8 148979.8	50
BPCL 40.5 5.25 45.75 155.42 20.15 175.57 279756 36264.4 316020.4	1800
BRITANNIA 19.56 5.25 24.81 695.37 186.6 881.97 139074 37319.1 176393.1	200
CADILAHC 19.34 5.25 24.59 82.5 22.4 104.9 181500 49272.3 230772.3	2200
CANBK 27.32 13.13 40.45 25.42 12.22 37.64 127100 61087.3 188187.3	5000
CHOLAFIN 34.45 5.25 39.7 116.69 17.78 134.47 291725 44460.9 336185.9	2500
CIPLA 19.39 3.5 22.89 143.78 25.96 169.74 186914 33747.4 220661.4	1300
COALINDIA 19.98 3.5 23.48 24.27 4.25 28.52 89799 15734.3 105533.3	3700
COFORGE 43.31 3.5 46.81 1022.74 82.65 1105.39 383527.5 30992.1 414519.6	375
COLPAL 17.01 5.25 22.26 261.07 80.59 341.66 182749 56413.1 239162.1	700
CONCOR 30.2 5.25 35.45 123.77 21.52 145.29 193452.5 33635.4 227087.9	1563
CUMMINSIND 18.1 3.5 21.6 92.32 17.85 110.17 110784 21422.1 132206.1	1200
DABUR 14.2 3.5 17.7 72.31 17.82 90.13 90387.5 22277.5 112665	1250
DIVISLAB 18.87 5.25 24.12 654.94 182.2 837.14 130988 36440.8 167428.8	200
DLF 27.94 15.75 43.69 50.95 28.72 79.67 168135 94776.4 262911.4	3300
DRREDDY 16.7 3.5 20.2 782.01 163.9 945.91 97751.25 20487.3 118238.5	125
EICHERMOT 22.84 5.25 28.09 592.85 136.29 729.14 207497.5 47701.5 255199	350
ESCORTS 26.78 5.25 32.03 379.57 74.42 453.99 208763.5 40928.9 249692.4	550

EXIDEIND	22.84	3.5	26.34	39.27	6.02	45.29			163037.7	3600
FEDERALBNK	28.53	21	49.53	16.72	12.31	29.03	142120	104601	246721	8500
GAIL	37.47	3.5	40.97	36.57	3.42	39.99	223077		243914.6	6100
GLENMARK	34.72	5.25	39.97	167.53	25.33	192.86	192659.5		221793.5	1150
GMRINFRA	23.85	5.25	29.1	6.01	1.32	7.33	135225		164992.5	22500
GODREJCP	19.03	5.25	24.28	133.12	36.72	169.84	133120		169838.5	1000
GODREJPROP	27.81	3.5	31.31	295.68	37.21	332.89	192192		216376.4	650
GRASIM	22.26	20.25	42.51	190.41	173.22	363.63	180889.5	164558	345447.1	950
HAVELLS	18.75	5.25	24	155.2	43.45	198.65	155200	43454.3	198654.3	1000
HCLTECH	20.08	3.5	23.58	164.7	28.7	193.4	115290	20091.2	135381.2	700
HDFC	22.37	3.5	25.87	522.87	81.82	604.69	156861	24545.3	181406.3	300
HDFCBANK	18.03	5.25	23.28	253.04	73.67	326.71	139172	40518.8	179690.8	550
HDFCLIFE	23.19	5.25	28.44	154.27	34.92	189.19	169697	38412.4	208109.4	1100
HEROMOTOCO	21.65	3.5	25.15	649.15	104.97	754.12	194745	31489.5	226234.5	300
HINDALCO	27.71	5.25	32.96	59.76	11.32	71.08	256968	48694.3	305662.3	4300
HINDPETRO	31.2	3.5	34.7	66.84	7.5	74.34	180468	20241.9	200709.9	2700
HINDUNILVR	15.88	5.25	21.13	337.6	111.6	449.2	101280	33480.6	134760.6	300
IBULHSGFIN	47.52	8.75	56.27	83.25	15.33	98.58	258075	47523	305598	3100
ICICIBANK	26.17	3.5	29.67	125.92	16.84	142.76	173140	23160.2	196300.2	1375
ICICIGI	22.74	3.5	26.24	309.24	47.6	356.84	131427	20231.5	151658.5	425
ICICIPRULI	30.78	3.5	34.28	140.15	15.94	156.09	210225	23905.9	234130.9	1500
IDEA	59	8.75	67.75	5.9	0.88	6.78	413000	61250	474250	70000
IDFCFIRSTB	41.94	7.88	49.82	14.07	2.64	16.71	267330	50231.1	317561.1	19000
IGL	19.92	5.25	25.17	88.61	23.35	111.96	121838.8	32112.6	153951.4	1375
INDIGO	24.75	3.5	28.25	413.97	58.55	472.52	206985	29274.9	236259.9	500
INDUSINDBK	44.74	10.5	55.24	363.46	85.3	448.76	290768		359005.4	800
INFRATEL	32.73	3.5	36.23	71.66	7.66	79.32	200648		222105.1	2800
INFY	19.39	3.5	22.89	214.57	38.74	253.31			151984.8	600
IOC	18.15	5.25	23.4	15.42	4.46	19.88	87894		113315.3	5700
ITC	18.36	3.5	21.86	35.2	6.71	41.91	112640	21476	134116	3200
JINDALSTEL	35.2	20.25	55.45	83.47	48.01	131.48	417350	240064	657413.8	5000
JSWSTEEL	24.74	3.5	28.24	83.29	11.78	95.07	224883		256696.4	2700
JUBLFOOD	38.47	5.25	43.72	1007.16	137.45	1144.61	251790	34362.6	286152.6	250
KOTAKBANK	25.03	5.25	30.28	471.13	98.83	569.96	188452		227982.4	400
L&TFH	29.8	10.5	40.3	21.32	7.51	28.83			196062.7	6800
LICHSGFIN	26.91	8.75	35.66	88.79	28.87	117.66			235312.5	2000
LT	19.4	3.5	22.9	220.18	39.72	259.9			142944.9	550
LUPIN	20.5	5.25	25.75	180.52	46.24	226.76			192747.7	850
M&M	26.7	5.25	31.95	191.18	37.59	228.77			320281.7	1400
M&MFIN	33.34	5.25	38.59	51.64	8.13	59.77	177848.2		205855.6	3444
MANAPPURAM	30.72	3.5	34.22	49.84	5.68	55.52	299040		333112.5	6000
MARICO	14.22	5.25	19.47	53.25	19.66	72.91	106500	39312	145812	2000
MARUTI	22.9	5.25	28.15	1595.55	365.74	1961.29	159555		196128.6	100
MARCH MCDOWELL-N	19.57	3.5	23.07	111.74	19.99	131.73			164660.6	1250
MFSL	31.26	5.25	36.51	193.37	32.48	225.85			293603.9	1250
MGL	21.04	5.25	26.29	195.93	48.89	223.83			146889.2	600
MINDTREE	26.11	3.5	20.29	355.35	47.63	402.98			322386.6	800
MOTHERSUMI	32.87	5.25	38.12	45.84	7.32	53.16			372127.9	7000
MRF MUTHOOTEIN	16.91 26.74	3.5	20.41 37.24	13314.78 317.01	2756.07 124.49	16070.85	133147.8 237757.5		160708.5	10 750
MUTHOOTFIN		10.5				441.5			331123.5	750
NATIONALUM	23.22	21	44.22	8.51	7.7	16.21	144670		275510.5	17000
NAUKRI	24.3	3.5	27.8	968.71	139.55		242177.5		277065.1	250
NESTLEIND	17.23	5.25	22.48	3006.18	916.14	3922.32	150309		196115.9	50 75
NIFTY	13.72	2	15.72	1766.09	257.43		132456.8		151763.7	75
NMDC	28.41	5.25	33.66	26.61	4.92	31.53	178287	52941.4	211228.4	6700

NTPC	20.52	5.25	25.77	18.84	4.82	23.66	107388		134859.2	5700
ONGC	47.46	5.25	52.71	34.03	3.76	37.79	262031		291015.7	7700
PAGEIND	20.62	3.5	24.12	4568.46	775.57	5344.03	137053.8		160320.9	30
PEL	45.97	3.5	49.47	641.6	48.85	690.45	352880		379745.3	550
PETRONET	24.44	5.25	29.69	61.57	13.22	74.79	184710		224384.3	3000
PFC	23.45	5.25	28.7	24.33	5.45	29.78	150846	33770.6	184616.6	6200
PIDILITIND	17.3	3.5	20.8	270.47	54.72	325.19	135235		162596.3	500
PNB	32.39	13.13	45.52	9.7	3.93	13.63	135800	55054.1	190854.1	14000
POWERGRID	16.49	5.25	21.74	31.55	10.05	41.6	126200	40183.5	166383.5	4000
PVR	34.62	8.75	43.37	426.49	107.79	534.28	173581.4	43871	217452.5	407
RAMCOCEM	18.25	5.25	23.5	156.11	44.9	201.01	132693.5	38165.5	170859	850
RBLBANK	35.95	8.75	44.7	76.76	18.68	95.44	199576	48571.3	248147.3	2600
RECLTD	22.4	3.5	25.9	25.53	3.99	29.52	153180	23929.5	177109.5	6000
RELIANCE	21.98	5.25	27.23	417.87	99.79	517.66	211024.4	50396.3	261420.6	505
SAIL	37.82	10.5	48.32	15.58	4.33	19.91	296020	82194	378214	19000
SBILIFE	21.03	5.25	26.28	178.21	44.49	222.7	133657.5	33370.3	167027.8	750
SBIN	29.9	7.88	37.78	72.57	19.12	91.69	217710	57374.3	275084.3	3000
SHREECEM	18.93	5.25	24.18	4547.72	1261.54	5809.26	227386	63077	290463	50
SIEMENS	17.18	3.5	20.68	245.24	49.95	295.19	134882	27472.6	162354.6	550
SRF	22.62	5.25	27.87	1154.08	267.92	1422	144260	33489.4	177749.4	125
SRTRANSFIN	34.01	3.5	37.51	317.36	32.66	350.02	211679.1	21784.4	233463.5	667
SUNPHARMA	20.46	5.25	25.71	103.19	26.48	129.67	144466	37073.4	181539.4	1400
SUNTV	22.42	18.5	40.92	96.51	79.63	176.14	144765	119450	264214.9	1500
TATACHEM	19.06	7.88	26.94	67.99	28.11	96.1	135980	56215.9	192195.9	2000
TATACONSUM	23.58	5.25	28.83	122.37	27.25	149.62	165199.5	36787.7	201987.2	1350
TATAMOTORS	30.78	14	44.78	52.15	23.72	75.87	297255	135221	432476.1	5700
TATAPOWER	22.85	3.5	26.35	13.31	2.04	15.35	179685	27523.1	207208.1	13500
TATASTEEL	28.16	8.75	36.91	150.31	46.71	197.02	255527	79410.2	334937.2	1700
TCS	17.49	5.25	22.74	465.64	139.81	605.45	139692	41943	181635	300
TECHM	20.33	5.25	25.58	170.31	43.98	214.29	204372	52772	257144	1200
TITAN	20.82	3.5	24.32	284.04	47.74	331.78	213030	35806.3	248836.3	750
TORNTPHARM	19.96	3.5	23.46	522.44	91.61	614.05	130610	22902.7	153512.7	250
TORNTPOWER	18.65	5.25	23.9	57.45	16.18	73.63	172350	48525.8	220875.8	3000
TVSMOTOR	21.18	5.25	26.43	101.42	25.13	126.55	141988	35188.1	177176.1	1400
UBL	19.42	5.25	24.67	212.27	57.37	269.64	148589	40162.2	188751.2	700
ULTRACEMCO	25.33	5.25	30.58	1232.51	255.5	1488.01	246502	51100.4	297602.4	200
UPL	25.4	5.25	30.65	107.11	22.14	129.25	139243	28781	168024	1300
VEDL	29.29	10.5	39.79	32.63	11.7	44.33			274827.4	6200
VOLTAS	18.9	3.5	22.4	145.99	27.03	173.02	145990		173018.8	1000
WIPRO	19.42	3.5	22.92	67.48	12.16	79.64	215936		254850.4	3200
ZEEL	35.9	5.25	41.15	66.75	9.76	76.51			229537.1	3000
	20.7			000	25	1				2000

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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