

F&O Margin Report

Tuesday, 23th Nov 2021

SCRIP NAME Span % MTM % Total % Span % MTM % MTM	<>										
SCRIP NAME % % Span MIM Total Span MIM Total Lot Size AARTIIND 19.91 3.5 23.41 181.52 31.91 213.43 154292 27127.54 181419.5 850 ABBOTINDIA 15.69 3.5 25.88 60.46 9.45 69.91 157196 24579.1 181775.1 200 ACC 14.67 3.5 18.17 348.95 83.25 432.2 87237.5 20812.31 108049.8 250 ADANIENT 26.26 3.5 2.976 439.91 58.62 498.53 219955 29310.75 249265.8 500 ALKEM 14.19 3.5 7.7.9 467 1151.9 582.19 93400 2033.75 15438.8 200 AMBRJAEMT 15.58 8.75 24.33 97.55 54.78 152.33 97550 54779.38 15232.4 1000 AMELACM 21.03 3.5 25.39 138.77 <td< th=""><th></th><th colspan="3"></th><th colspan="6"><> Per Lot></th></td<>					<> Per Lot>						
AARTIIND 19.91 3.5 23.41 181.52 31.91 213.43 154292 27127.54 181419.5 850 ABBRL 22.38 3.5 25.88 604.6 69.91 15716 2479.1 181775.1 2600 ACC 14.67 3.5 18.17 348.95 83.25 432.2 87237.5 20812.31 108049.8 250 ADANIENT 20.26 3.5 29.76 439.91 58.62 498.53 219955 29310.75 24265.8 500 ADANIPORTS 21.25 7 28.25 151.87 50.04 201.91 18983.75 16438.8 200 AMARAJABAT 15.58 8.75 24.33 97.55 54.78 152.33 92.046.5 14854.5 1500 APLLTD 18.89 3.5 2.2.39 138.77 25.72 164.49 76323.5 14143.94 90467.44 550 APOLLOHOSP 22.23 3.5 2.57.3 1207.3 190.13 13	SCRIP NAME	-			Span	МТМ	Total	Span	МТМ	Total	Lot Size
ABBOTINDIA 15.69 3.5 19.19 3058.54 682.15 3740.69 76463.5 17053.84 93517.34 25 ABFRL 22.38 3.5 25.88 60.46 9.45 69.91 157196 24579.1 181775.1 2000 ACC 14.67 35 18.17 344.89 83.25 432.2 87237.5 2081.23 10804.9 250 ADANIENT 26.26 3.5 29.76 439.91 58.62 498.53 21995 29310.75 249265.8 500 ADANIFORTS 21.25 7 28.25 151.87 50.04 20.19 198837.5 662545 25382.5 1200 AMARAJABAT 15.58 8.75 24.33 97.55 54.78 152.33 97505 54779.38 152329.4 10000 AMBAJABAT 15.89 22.33 25.73 1207.3 190.13 1397.43 15012.5 24766.4 4550 APOLLOHOSP 22.23 3.5 25.73 1207.3 190.13 1397.43 15012.5 13475.6 2500	<u> </u>	%	%	%	~ F			~ F			
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ASTRAL22.023.525.52490.0377.88567.91134758.321415.63156173.9275ATUL17.393.520.891453.26292.481745.74108994.521935.68130930.275AUBANK24.523.528.02291.8941.67333.5614594520836.38166781.4500AUROPHARMA29.863.533.36187.3121.96209.27121751.514271.08136022.6650AXISBANK21.23.524.7145.4724.02169.4917456428822.520386.51200BAJAJ-AUTO17.473.520.97602.17120.65722.82150542.530162.13180704.6250BAJFINANCE21.463.524.961518.09247.541765.63189761.330942.8420704.1125BALKISIND19.233.522.73432.5578.71511.26861015741.6102251.6200BANDHANBNK41.463.544.96123.2310.4133.6322181418723.6240537.61800BANKBARODA33.89740.8930.866.3737.2336106274569.9543563211700BANKNIFTY14.33216.335326.79743.646070.43133169.818591.05151760.825BEL21.013.524.5142.7571.249.8716245027058.8518908.9 <td< td=""><td>ASHOKLEY</td><td>28.67</td><td>3.5</td><td>32.17</td><td></td><td>4.7</td><td>43.16</td><td>173070</td><td>21128.63</td><td>194198.6</td><td></td></td<>	ASHOKLEY	28.67	3.5	32.17		4.7	43.16	173070	21128.63	194198.6	
ASTRAL22.023.525.52490.0377.88567.91134758.321415.63156173.9275ATUL17.393.520.891453.26292.481745.74108994.521935.68130930.275AUBANK24.523.528.02291.8941.67333.5614594520836.38166781.4500AUROPHARMA29.863.533.36187.3121.96209.27121751.514271.08136022.6650AXISBANK21.23.524.7145.4724.02169.4917456428822.520386.51200BAJAJAUTO17.473.520.97602.17120.65722.82150542.530162.13180704.6250BAJAFINSV25.263.528.764315.27597.934913.2323645.34484.45368489.775BAJFINANCE21.463.524.961518.09247.541765.63189761.330942.8420704.1125BALKRISIND19.233.522.73432.5578.71511.268651015741.6102251.6200BANKBARODA33.89740.8930.866.3737.2336106274569.9543563211700BANKIFTY14.33216.335326.79743.646070.43133169.818591.05151760.825BEL21.013.524.5142.7571.2249.8716245027058.8518908.9			3.5	18.69		114.06	609.12	74259		91367.7	
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AUROPHARMA29.863.533.36187.3121.96209.27121751.514271.08136022.6650AXISBANK21.23.524.7145.4724.02169.4917456428822.5203386.51200BAJAJ-AUTO17.473.520.97602.17120.65722.82150542.530162.13180704.6250BAJAJFINSV25.263.528.764315.27597.934913.2323645.344844.45368489.775BAJFINANCE21.463.524.961518.09247.541765.63189761.330942.84220704.1125BALKRISIND19.233.522.73432.5578.71511.268651015741.6102251.6200BANDHANBNK41.463.544.96123.2310.4133.6322181418723.6240537.61800BANKBARODA33.89740.8930.866.3737.2336106274569.9543563211700BANKNIFTY14.33216.335326.79743.646070.43133169.818591.05151760.8255BATAINDIA16.093.519.59332.5872.33404.9118291939783.01222702550BEL21.013.525.43162.0825.87187.9512156019400.06140960.1750BHARATFORG21.933.525.43162.0825.87187.9512156019400.06 <td< td=""><td>ATUL</td><td>17.39</td><td>3.5</td><td>20.89</td><td>1453.26</td><td>292.48</td><td>1745.74</td><td>108994.5</td><td>21935.68</td><td>130930.2</td><td>75</td></td<>	ATUL	17.39	3.5	20.89	1453.26	292.48	1745.74	108994.5	21935.68	130930.2	75
AUROPHARMA29.863.533.36187.3121.96209.27121751.514271.08136022.6650AXISBANK21.23.524.7145.4724.02169.4917456428822.5203386.51200BAJAJ-AUTO17.473.520.97602.17120.65722.82150542.530162.13180704.6250BAJAJFINSV25.263.528.764315.27597.934913.2323645.344844.45368489.775BAJFINANCE21.463.524.961518.09247.541765.63189761.330942.84220704.1125BALKRISIND19.233.522.73432.5578.71511.268651015741.6102251.6200BANDHANBNK41.463.544.96123.2310.4133.6322181418723.6240537.61800BANKBARODA33.89740.8930.866.3737.2336106274569.9543563211700BANKNIFTY14.33216.335326.79743.646070.43133169.818591.05151760.8255BATAINDIA16.093.519.59332.5872.33404.9118291939783.01222702550BEL21.013.525.43162.0825.87187.9512156019400.06140960.1750BHARATFORG21.933.525.43162.0825.87187.9512156019400.06 <td< td=""><td>AUBANK</td><td>24.52</td><td>3.5</td><td>28.02</td><td>291.89</td><td>41.67</td><td>333.56</td><td>145945</td><td>20836.38</td><td>166781.4</td><td>500</td></td<>	AUBANK	24.52	3.5	28.02	291.89	41.67	333.56	145945	20836.38	166781.4	500
BAJAJ-AUTO17.473.520.97602.17120.65722.82150542.530162.13180704.6250BAJAJFINSV25.263.528.764315.27597.934913.2323645.34484.45368489.775BAJFINANCE21.463.524.961518.09247.541765.63189761.330942.84220704.1125BALKRISIND19.233.522.73432.5578.71511.268651015741.6102251.6200BANDHANBNK41.463.544.96123.2310.4133.6322181418723.6240537.61800BANKBARODA33.89740.8930.866.3737.2336106274569.9543563211700BANKNIFTY14.33216.335326.79743.646070.43133169.818591.05151760.82570BATAINDIA16.093.519.59332.5872.33404.9118291939783.01222702550BEL21.013.524.5142.757.1249.8716245027058.85189508.93800BERGEPAINT15.163.518.66118.0227.25145.2712982229976.1159798.11100BHARATFORG21.933.525.43162.0825.87187.9512156019400.06140960.1750BHARTIARTL21.43.524.9158.6225.94184.56299157.348920.01 <td< td=""><td>AUROPHARMA</td><td>29.86</td><td>3.5</td><td>33.36</td><td>187.31</td><td></td><td>209.27</td><td>121751.5</td><td>14271.08</td><td>136022.6</td><td>650</td></td<>	AUROPHARMA	29.86	3.5	33.36	187.31		209.27	121751.5	14271.08	136022.6	650
BAJAJFINSV25.263.528.764315.27597.934913.2323645.344844.45368489.775BAJFINANCE21.463.524.961518.09247.541765.63189761.330942.84220704.1125BALKRISIND19.233.522.73432.5578.71511.268651015741.6102251.6200BANDHANBNK41.463.544.96123.2310.4133.6322181418723.6240537.61800BANKBARODA33.89740.8930.866.3737.2336106274569.9543563211700BANKNIFTY14.33216.335326.79743.646070.43133169.818591.05151760.825BATAINDIA16.093.519.59332.5872.33404.9118291939783.01222702550BEL21.013.524.5142.757.1249.8716245027058.85189508.93800BERGEPAINT15.163.518.66118.0227.25145.2712982229976.1159798.11100BHARATFORG21.933.525.43162.0825.87187.9512156019400.06140960.1750BHARTIARTL21.43.524.9158.6225.94184.56299157.34892.001348077.31886BHEL29.23736.2317.614.2221.8318490544283.7522918.8<	AXISBANK	21.2	3.5	24.7	145.47	24.02	169.49	174564	28822.5	203386.5	1200
BAJFINANCE21.463.524.961518.09247.541765.63189761.330942.84220704.1125BALKRISIND19.233.522.73432.5578.71511.268651015741.6102251.6200BANDHANBNK41.463.544.96123.2310.4133.6322181418723.6240537.61800BANKBARODA33.89740.8930.866.3737.2336106274569.9543563211700BANKNIFTY14.33216.335326.79743.646070.43133169.818591.05151760.825BATAINDIA16.093.519.59332.5872.33404.9118291939783.01222702550BEL21.013.524.5142.757.1249.8716245027058.85189508.93800BERGEPAINT15.163.518.66118.0227.25145.2712982229976.1159798.11100BHARATFORG21.933.525.43162.0825.87187.9512156019400.06140960.1750BHARTIARTL21.43.524.9158.6225.94184.56299157.348920.01348077.31886BHEL29.23736.2317.614.2221.8318490544283.75229188.810500BIOCON20.043.523.5471.8912.5584.4416534728871.33194218.3230	BAJAJ-AUTO	17.47	3.5	20.97	602.17	120.65	722.82	150542.5	30162.13	180704.6	250
BALKRISIND19.233.522.73432.5578.71511.268651015741.6102251.6200BANDHANBNK41.463.544.96123.2310.4133.6322181418723.6240537.61800BANKBARODA33.89740.8930.866.3737.2336106274569.9543563211700BANKNIFTY14.33216.335326.79743.646070.43133169.818591.05151760.825BATAINDIA16.093.519.59332.5872.33404.9118291939783.01222702550BEL21.013.524.5142.757.1249.8716245027058.85189508.93800BERGEPAINT15.163.518.66118.0227.25145.2712982229976.1159798.11100BHARATFORG21.933.525.43162.0825.87187.9512156019400.06140960.1750BHARTIARTL21.43.524.9158.6225.94184.56299157.348920.01348077.31886BHEL29.23736.2317.614.2221.8318490544283.75229188.810500BIOCON20.043.523.5471.8912.5584.4416534728871.33194218.32300BOSCHLTD18.923.522.423201.24592.233793.4716006229611.49189673.550 <td>BAJAJFINSV</td> <td>25.26</td> <td>3.5</td> <td>28.76</td> <td>4315.27</td> <td>597.93</td> <td>4913.2</td> <td>323645.3</td> <td>44844.45</td> <td>368489.7</td> <td>75</td>	BAJAJFINSV	25.26	3.5	28.76	4315.27	597.93	4913.2	323645.3	44844.45	368489.7	75
BANDHANBNK41.463.544.96123.2310.4133.6322181418723.6240537.61800BANKBARODA33.89740.8930.866.3737.2336106274569.9543563211700BANKNIFTY14.33216.335326.79743.646070.43133169.818591.05151760.825BATAINDIA16.093.519.59332.5872.33404.9118291939783.01222702550BEL21.013.524.5142.757.1249.8716245027058.85189508.93800BERGEPAINT15.163.518.66118.0227.25145.2712982229976.1159798.11100BHARATFORG21.933.525.43162.0825.87187.9512156019400.06140960.1750BHARTIARTL21.43.524.9158.6225.94184.56299157.348920.01348077.31886BHEL29.23736.2317.614.2221.8318490544283.75229188.810500BIOCON20.043.523.5471.8912.5584.4416534728871.33194218.32300BOSCHLTD18.923.522.423201.24592.233793.4716006229611.49189673.550	BAJFINANCE	21.46	3.5	24.96	1518.09	247.54	1765.63	189761.3	30942.84	220704.1	125
BANKBARODA33.89740.8930.866.3737.2336106274569.9543563211700BANKNIFTY14.33216.335326.79743.646070.43133169.818591.05151760.825BATAINDIA16.093.519.59332.5872.33404.9118291939783.01222702550BEL21.013.524.5142.757.1249.8716245027058.85189508.93800BERGEPAINT15.163.518.66118.0227.25145.2712982229976.1159798.11100BHARATFORG21.933.525.43162.0825.87187.9512156019400.06140960.1750BHARTIARTL21.43.524.9158.6225.94184.56299157.348920.01348077.31886BHEL29.23736.2317.614.2221.8318490544283.75229188.810500BIOCON20.043.523.5471.8912.5584.4416534728871.33194218.32300BOSCHLTD18.923.522.423201.24592.233793.4716006229611.49189673.550	BALKRISIND	19.23	3.5	22.73	432.55	78.71	511.26	86510	15741.6	102251.6	200
BANKNIFTY14.33216.335326.79743.646070.43133169.818591.05151760.825BATAINDIA16.093.519.59332.5872.33404.9118291939783.01222702550BEL21.013.524.5142.757.1249.8716245027058.85189508.93800BERGEPAINT15.163.518.66118.0227.25145.2712982229976.1159798.11100BHARATFORG21.933.525.43162.0825.87187.9512156019400.06140960.1750BHARTIARTL21.43.524.9158.6225.94184.56299157.348920.01348077.31886BHEL29.23736.2317.614.2221.8318490544283.75229188.810500BIOCON20.043.523.5471.8912.5584.4416534728871.33194218.32300BOSCHLTD18.923.522.423201.24592.233793.4716006229611.49189673.550	BANDHANBNK	41.46	3.5	44.96	123.23	10.4	133.63	221814	18723.6	240537.6	1800
BATAINDIA16.093.519.59332.5872.33404.9118291939783.01222702550BEL21.013.524.5142.757.1249.8716245027058.85189508.93800BERGEPAINT15.163.518.66118.0227.25145.2712982229976.1159798.11100BHARATFORG21.933.525.43162.0825.87187.9512156019400.06140960.1750BHARTIARTL21.43.524.9158.6225.94184.56299157.348920.01348077.31886BHEL29.23736.2317.614.2221.8318490544283.75229188.810500BIOCON20.043.523.5471.8912.5584.4416534728871.33194218.32300BOSCHLTD18.923.522.423201.24592.233793.4716006229611.49189673.550	BANKBARODA	33.89	7	40.89	30.86	6.37	37.23	361062	74569.95	435632	11700
BEL21.013.524.5142.757.1249.8716245027058.85189508.93800BERGEPAINT15.163.518.66118.0227.25145.2712982229976.1159798.11100BHARATFORG21.933.525.43162.0825.87187.9512156019400.06140960.1750BHARTIARTL21.43.524.9158.6225.94184.56299157.348920.01348077.31886BHEL29.23736.2317.614.2221.8318490544283.75229188.810500BIOCON20.043.523.5471.8912.5584.4416534728871.33194218.32300BOSCHLTD18.923.522.423201.24592.233793.4716006229611.49189673.550	BANKNIFTY	14.33	2	16.33	5326.79	743.64	6070.43	133169.8	18591.05	151760.8	25
BERGEPAINT15.163.518.66118.0227.25145.2712982229976.1159798.11100BHARATFORG21.933.525.43162.0825.87187.9512156019400.06140960.1750BHARTIARTL21.43.524.9158.6225.94184.56299157.348920.01348077.31886BHEL29.23736.2317.614.2221.8318490544283.75229188.810500BIOCON20.043.523.5471.8912.5584.4416534728871.33194218.32300BOSCHLTD18.923.522.423201.24592.233793.4716006229611.49189673.550	BATAINDIA	16.09	3.5	19.59	332.58	72.33	404.91	182919	39783.01	222702	550
BHARATFORG21.933.525.43162.0825.87187.9512156019400.06140960.1750BHARTIARTL21.43.524.9158.6225.94184.56299157.348920.01348077.31886BHEL29.23736.2317.614.2221.8318490544283.75229188.810500BIOCON20.043.523.5471.8912.5584.4416534728871.33194218.32300BOSCHLTD18.923.522.423201.24592.233793.4716006229611.49189673.550	BEL	21.01	3.5	24.51	42.75	7.12	49.87	162450	27058.85	189508.9	3800
BHARTIARTL21.43.524.9158.6225.94184.56299157.348920.01348077.31886BHEL29.23736.2317.614.2221.8318490544283.75229188.810500BIOCON20.043.523.5471.8912.5584.4416534728871.33194218.32300BOSCHLTD18.923.522.423201.24592.233793.4716006229611.49189673.550	BERGEPAINT	15.16	3.5	18.66	118.02	27.25	145.27	129822	29976.1	159798.1	1100
BHEL29.23736.2317.614.2221.8318490544283.75229188.810500BIOCON20.043.523.5471.8912.5584.4416534728871.33194218.32300BOSCHLTD18.923.522.423201.24592.233793.4716006229611.49189673.550	BHARATFORG	21.93	3.5	25.43	162.08	25.87	187.95	121560	19400.06	140960.1	750
BIOCON20.043.523.5471.8912.5584.4416534728871.33194218.32300BOSCHLTD18.923.522.423201.24592.233793.4716006229611.49189673.550	BHARTIARTL	21.4	3.5	24.9	158.62	25.94	184.56	299157.3	48920.01	348077.3	1886
BOSCHLTD 18.92 3.5 22.42 3201.24 592.23 3793.47 160062 29611.49 189673.5 50	BHEL	29.23	7	36.23	17.61	4.22	21.83	184905	44283.75	229188.8	10500
	BIOCON	20.04	3.5	23.54	71.89	12.55	84.44	165347	28871.33	194218.3	2300
BDCI 40.44 3.5 43.04 160.4 12.88 174.28 289720 24088.05 212700 1900	BOSCHLTD	18.92	3.5	22.42	3201.24	592.23	3793.47	160062	29611.49	189673.5	50
$\mathbf{DICL} \qquad \qquad 40.44 \qquad 5.3 43.74 \qquad 100.4 13.00 1/4.20 200/20 24900.93 313/09 1800$	BPCL	40.44	3.5	43.94	160.4	13.88	174.28	288720	24988.95	313709	1800
BRITANNIA 17.49 3.5 20.99 626.86 125.47 752.33 125372 25094.3 150466.3 200	BRITANNIA	17.49	3.5	20.99	626.86	125.47	752.33	125372	25094.3	150466.3	200
BSOFT 24.57 3.5 28.07 112.01 15.95 127.96 145613 20741.18 166354.2 1300	BSOFT	24.57	3.5	28.07	112.01	15.95	127.96	145613	20741.18	166354.2	1300
CADILAHC 16.82 3.5 20.32 76.67 15.95 92.62 84337 17550.23 101887.2 1100	CADILAHC	16.82	3.5	20.32	76.67	15.95	92.62	84337	17550.23	101887.2	1100
CANBK 24.82 3.5 28.32 52.65 7.43 60.08 284310 40096.35 324406.4 5400	CANBK	24.82	3.5	28.32	52.65	7.43	60.08	284310	40096.35	324406.4	5400
CANFINHOME 21.5 3.5 25 133.45 21.73 155.18 130113.8 21183.09 151296.8 975	CANFINHOME	21.5	3.5	25	133.45	21.73	155.18	130113.8	21183.09	151296.8	975
CHAMBLFERT 23.75 3.5 27.25 85.99 12.67 98.66 128985 19005 147990 1500	CHAMBLFERT	23.75	3.5	27.25	85.99	12.67	98.66	128985	19005	147990	1500
CHOLAFIN 26.21 3.5 29.71 156.45 20.89 177.34 195562.5 26114.38 221676.9 1250	CHOLAFIN	26.21	3.5	29.71	156.45	20.89	177.34	195562.5	26114.38	221676.9	1250
CIPLA 18.96 3.5 22.46 169.61 31.31 200.92 110246.5 20354.43 130600.9 650	CIPLA	18.96	3.5	22.46	169.61	31.31	200.92	110246.5	20354.43	130600.9	650

	10.02	25	22 12	30.09	5 20	25 20	126270	22197	1/0575	4200
COALINDIA COFORGE	19.93 43.58	3.5 3.5	23.43 47.08	2357.4	5.29 189.34	35.38 2546.74	126378 235740		148575 254674.3	4200 100
COLPAL	43.38	3.5	47.08	2337.4 210.13	51.68	2340.74 261.81	73545.5		234074.3 91632.63	350
CONCOR			33.68	189.61	21.99		296360.4		330734.3	
COROMANDEL	30.18 16.13	3.5 3.5	35.08 19.63	121.78	21.99 26.42	211.6 148.2	76112.5		92624.84	1563 625
								16512.34		
CROMPTON	17.41	3.5	20.91	77.6	15.6	93.2	85360			1100
CUB	18.64	3.5	22.14	28.34	5.32	33.66	87854		104351.4	3100
CUMMINSIND	17.75	3.5	21.25	156.11	30.77	186.88	93666		112130.3	600
DABUR	14.21	3.5	17.71	86.31	21.26	107.57	107887.5		134463.4	1250
DALBHARAT	20.03	3.5	23.53	388.96	67.96	456.92	97240	16990.75		250
DEEPAKNTR	24.94	3.5	28.44	530.22	74.4	604.62	132555	18599.88		250
DELTACORP	26.25	5.25	31.5	72.37	14.47	86.84	166451		199741.8	2300
DIVISLAB	15.86	3.5	19.36	744.14	164.19	908.33	74414	16418.68		100
DIXON	22.75	3.5	26.25	1154.12	177.54	1331.66	144265	22193.06		125
DLF	24.71	3.5	28.21	99.2	14.05	113.25	163680		186866.6	1650
DRREDDY	14.39	3.5	17.89	662.77	161.18	823.95	82846.25	20147.75	102994	125
EICHERMOT	19.32	3.5	22.82	491.85	89.1	580.95	172147.5		203332.9	350
ESCORTS	21.15	14	35.15	380.13	251.58	631.71	209071.5	138369	347440.5	550
EXIDEIND	22.87	3.5	26.37	38.76	5.93	44.69	139536	21350.7	160886.7	3600
FEDERALBNK	25.61	3.5	29.11	23.42	3.2	26.62	234200	32007.5		10000
FSL	27.29	3.5	30.79	46.34	5.94	52.28	120484		135935.8	2600
GAIL	37.46	3.5	40.96	51.52	4.81	56.33	314272		343638.9	6100
GLENMARK	36.45	3.5	39.95	171.35	16.45	187.8	197052.5	18921.53	215974	1150
GMRINFRA	31.45	3.5	34.95	11.81	1.31	13.12	265725		295295.6	22500
GODREJCP	19.03	3.5	22.53	173.61	31.94	205.55	86805	15967.88	102772.9	500
GODREJPROP	24.31	3.5	27.81	515.31	74.18	589.49	167475.8		191585.6	325
GRANULES	21.91	5.25	27.16	66.57	15.95	82.52	103183.5		127905.2	1550
GRASIM	21.61	3.5	25.11	385.06	62.38	447.44	182903.5	29628.24		475
GSPL	18.74	3.5	22.24	56.87	10.62	67.49	96679	18058.25		1700
GUJGASLTD	19.23	3.5	22.73	120.05	21.85	141.9	150062.5		177373.4	1250
HAL	19.71	3.5	23.21	265.72	47.19	312.91	126217		148631.7	475
HAVELLS	18.13	3.5	21.63	250.02	48.26	298.28	125010	24131.63		500
HCLTECH	19.96	3.5	23.46	221.73	38.89	260.62	155211		182430.5	700
HDFC	22.4	3.5	25.9	648.27	101.29	749.56	194481	30386.48	224867.5	300
HDFCAMC	16.11	3.5	19.61	404.19	87.82	492.01	80838	17563.7	98401.7	200
HDFCBANK	14.22	3.5	17.72	215.52	53.04	268.56	118536	29174.34	147710.3	550
HDFCLIFE	18.88	3.5	22.38	130.01	24.1	154.11	143011	26509.18	169520.2	1100
HEROMOTOCO	17.54	3.5	21.04	461.66	92.12	553.78	138498	27634.95	166133	300
HINDALCO	23.75	3.5	27.25	105.21	15.5	120.71	113100.8	16665.99	129766.7	1075
HINDPETRO	31.19	3.5	34.69	98.97	11.11	110.08	267219	29984.85	297203.9	2700
HINDUNILVR	14.23	3.5	17.73	339.73	83.58	423.31	101919	25074.53	126993.5	300
IBULHSGFIN	34.58	8.75	43.33	70.85	17.93	88.78	219635	55579.13	275214.1	3100
ICICIBANK	19.54	3.5	23.04	147.08	26.34	173.42	202235	36223.69	238458.7	1375
ICICIGI	16.62	3.5	20.12	243.34	51.23	294.57	103419.5	21772.54	125192	425
ICICIPRULI	30.82	3.5	34.32	191.64	21.76	213.4	143730	16320.94	160050.9	750
IDEA	46.23	8.75	54.98	4.9	0.93	5.83	343000	64925	407925	70000
IDFCFIRSTB	43.62	3.5	47.12	20.59	1.65	22.24	195605	15694	211299	9500
IEX	23.91	3.5	27.41	184.29	26.97	211.26	230362.5	33718.13	264080.6	1250
IGL	19.44	3.5	22.94	92.36	16.63	108.99	126995	22866.59	149861.6	1375
INDHOTEL	22.92	3.5	26.42	46.35	7.08	53.43	186419.7	28463.69	214883.4	4022
INDIACEM	23.88	3.5	27.38	46.65	6.84	53.49	135285	19828.03	155113	2900
INDIAMART	25.47	3.5	28.97	1917.83	263.49	2181.32	143837.3	19761.92	163599.2	75
INDIGO	20.73	3.5	24.23	449.82	75.93	525.75	112455	18983.56	131438.6	250
INDUSINDBK	27.86	3.5	31.36	280.25	35.21	315.46	252225	31687.43	283912.4	900
INDUSTOWER	31.48	3.5	34.98	92.04	10.23	102.27	257712		286362.3	2800

INFY	14.2	3.5	17.7	250.23	61.67	311.9	75069	18499.95	93568 95	300
IOC	17.75	3.5	21.25	230.23	4.37	26.51	143910		172290.6	6500
IPCALAB	18.03	3.5	21.53	364.98	70.84	435.82	82120.5	15938.61		225
IRCTC	28.39	7	35.39	251.92	62.11	314.03	409370		510300.4	1625
ITC	18.33	3.5	21.83	42.4	8.1	50.5	135680		161591.2	3200
JINDALSTEL	27.46	18.5	45.96	101.09	68.1	169.19	252725		422971.3	2500
JKCEMENT	18.98	3.5	22.48	639	117.82	756.82	111825		132443.6	175
JSWSTEEL	22.83	3.5	26.33	149.76	22.96	172.72	202176	30996	233172	1350
JUBLFOOD	38.44	3.5	41.94	1439.52	131.06	1570.58	179940	16382.63		125
KOTAKBANK	24.83	3.5	28.33	487.58	68.73	556.31	195032		222524.5	400
L&TFH	23.18	7	30.18	18.32	5.53	23.85	163487.7		212868.6	8924
LALPATHLAB	20.12	3.5	23.62	699.13	121.64	820.77	87391.25	15204.66	102595.9	125
LAURUSLABS	22.93	3.5	26.43	108.41	16.54	124.95	97569	14890.05	112459.1	900
LICHSGFIN	27.05	3.5	30.55	106.97	13.84	120.81	213940	27678	241618	2000
LT	15.64	3.5	19.14	292.23	65.39	357.62	168032.3	37601.55	205633.8	575
LTI	21.15	3.5	24.65	1447.63	239.57	1687.2	217144.5	35935.99	253080.5	150
LTTS	22.31	3.5	25.81	1193.58	187.27	1380.85	238716	37453.15	276169.2	200
LUPIN	18.53	3.5	22.03	161.74	30.55	192.29	137479	25970.26	163449.3	850
M&M	26.67	3.5	30.17	240.66	31.58	272.24	168462	22106.35	190568.4	700
M&MFIN	25.79	3.5	29.29	43.94	5.96	49.9	175760	23849	199609	4000
MANAPPURAM	28.32	3.5	31.82	50.36	6.22	56.58	151080	18669	169749	3000
MARICO	14.19	3.5	17.69	76.73	18.93	95.66	76730	18931.5	95661.5	1000
MARUTI	22.87	3.5	26.37	1801.27	275.72	2076.99	180127	27571.95	207699	100
MCDOWELL-N	16.89	3.5	20.39	155.22	32.17	187.39	194025	40215	234240	1250
MCX	21.15	3.5	24.65	365.31	60.45	425.76	127858.5	21156.98	149015.5	350
METROPOLIS	22.61	3.5	26.11	686.73	106.3	793.03	137346	21259	158605	200
MFSL	24.33	3.5	27.83	224.55	32.31	256.86	145957.5	20998.25	166955.8	650
MGL	21	3.5	24.5	197.76	32.96	230.72	118656	19777.8	138433.8	600
MINDTREE	23.63	3.5	27.13	1121.68	166.11	1287.79	224336	33222.35	257558.4	200
MOTHERSUMI	25.13	3.5	28.63	57.26	7.98	65.24	200410	27917.75	228327.8	3500
MPHASIS	20.08	3.5	23.58	651.07	113.46	764.53	211597.8	36873.77	248471.5	325
MRF	15.76	3.5	19.26	11918.65	2647.46	14566.11	119186.5	26474.61	145661.1	10
MUTHOOTFIN	23.91	3.5	27.41	370.51	54.24	424.75	138941.3	20341.78	159283	375
NAM-INDIA	20.64	3.5	24.14	80.09	13.58	93.67	128144	21728	149872	1600
NATIONALUM	29.2	7	36.2	27.62	6.62	34.24	234770	56287	291057	8500
NAUKRI	22.27	3.5		1350.26	212.23	1562.49	168782.5	26529.13	195311.6	125
NAVINFLUOR	23.22	3.5	26.72	763.29	115.04		171740.3			225
NESTLEIND	14.19	3.5	17.69	2701.75	666.35		67543.75			25
NIFTY	9.87	2	11.87	1721.25	348.7	2069.95		17435.05		50
NMDC	22.98	7	29.98	31.23	9.51	40.74	209241		272978.1	6700
NTPC	20.45	3.5	23.95	26.71	4.57	31.28	152247		178301.7	5700
OBEROIRLTY	25.87	3.5	29.37	229.52	31.06	260.58		21738.85		700
OFSS	16.99	3.5	20.49	722.7	148.89	871.59		18610.81		125
ONGC	47.4	3.5	50.9	69.59	5.14	74.73	535843		575405.6	7700
PAGEIND	18.48	3.5	21.98	7312.91	1385.03		219387.3			30
PEL	45.99	3.5	49.49	1186.22	90.28		326210.5			275
PERSISTENT	19.95	3.5	23.45	820.07	143.84		123010.5		144587	150
PETRONET	23.81	3.5	27.31	52.83	7.77	60.6	158490		181789.5	3000
PFC	22.45	3.5	25.95	27.81	4.33	32.14		26875.45		6200
PFIZER	15.33	3.5	18.83	756.45	172.68		94556.25	21584.94		125
PIDILITIND	15.68	3.5	19.18	368.31	82.19	450.5	92077.5			250
PIIND	20.03	3.5	23.53	574.18	100.32	674.5	143545	25080.13		250
PNB	32.45	10.5	42.95	12.98	4.2	17.18	207680	67200	274880	16000
POLYCAB	18.69	3.5	22.19	443.26	82.99	526.25		24896.03	157874	300
POWERGRID	15.5	3.5	19	30.05	6.79	30.84	160256.7	30192.4	196449.1	5333

PVR	22.15	3.5	25.65	355.08	56.1	411.18	144517.6	22832.6	167350.2	407
RAMCOCEM	17.37	3.5	20.87	171.67	34.59	206.26	145919.5	29398.95	175318.5	850
RBLBANK	27.82	3.5	31.32	53.95	6.79	60.74	156455	19685.93	176140.9	2900
RECLTD	18.95	3.5	22.45	25.33	4.68	30.01	151980	28077	180057	6000
RELIANCE	18.58	3.5	22.08	440.45	82.95	523.4	110112.5	20738.38	130850.9	250
SAIL	37.98	7	44.98	40.7	7.5	48.2	193325	35627.38	228952.4	4750
SBICARD	17.47	3.5	20.97	176.24	35.3	211.54	88120	17649.63	105769.6	500
SBILIFE	23.95	3.5	27.45	275.4	40.25	315.65	206550	30186.19	236736.2	750
SBIN	31.66	3.5	35.16	153.92	17.02	170.94	230880	25522.88	256402.9	1500
SHREECEM	16	3.5	19.5	4262.1	932.54	5194.64	106552.5	23313.59	129866.1	25
SIEMENS	17.05	3.5	20.55	386.31	79.29	465.6	106235.3	21805.92	128041.2	275
SRF	20.48	3.5	23.98	427.65	73.1	500.75	267281.3	45684.84	312966.1	625
SRTRANSFIN	26.01	3.5	29.51	406.28	54.66	460.94	162512	21865.9	184377.9	400
STAR	24.78	3.5	28.28	118.62	16.75	135.37	80068.5	11308.11	91376.61	675
SUNPHARMA	20.53	3.5	24.03	158.03	26.94	184.97	110621	18857.65	129478.7	700
SUNTV	19.71	18.5	38.21	106.33	99.82	206.15	159495	149725.1	309220.1	1500
SYNGENE	16.72	3.5	20.22	101.54	21.25	122.79	86309	18064.2	104373.2	850
TATACHEM	21.35	3.5	24.85	190.81	31.28	222.09	190810	31284.75	222094.8	1000
TATACONSUM	23.54	3.5	27.04	191.59	28.48	220.07	129323.3	19227.21	148550.5	675
TATAMOTORS	28.27	3.5	31.77	137.32	17	154.32	391362	48448.58	439810.6	2850
TATAPOWER	25.99	5.25	31.24	59.26	11.97	71.23	400005	80797.5	480802.5	6750
TATASTEEL	28.15	3.5	31.65	328.6	40.86	369.46	139655	17363.59	157018.6	425
TCS	17.5	3.5	21	605.35	121.06	726.41	90802.5	18159.49	108962	150
TECHM	18.43	3.5	21.93	283.94	53.93	337.87	170364	32356.8	202720.8	600
TITAN	17.38	3.5	20.88	415.96	83.77	499.73	155985	31415.34	187400.3	375
TORNTPHARM	15.39	3.5	18.89	423.54	96.3	519.84	105885	24075.63	129960.6	250
TORNTPOWER	18.68	3.5	22.18	95.72	17.93	113.65	143580	26898.38	170478.4	1500
TRENT	20.73	3.5	24.23	230.97	38.99	269.96	167453.3	28269.02	195722.3	725
TVSMOTOR	18.45	3.5	21.95	131.27	24.9	156.17	183778	34856.15	218634.2	1400
UBL	18.75	3.5	22.25	298.04	55.63	353.67	104314	19470.76	123784.8	350
ULTRACEMCO	25.32	3.5	28.82	1939.78	268.15	2207.93	193978	26815.25	220793.3	100
UPL	20.48	3.5	23.98	146.87	25.1	171.97	190931	32623.5	223554.5	1300
VEDL	26.39	18.5	44.89	86.98	60.99	147.97	269638	189054.3	458692.3	3100
VOLTAS	17.02	3.5	20.52	202.18	41.59	243.77	101090	20793.5	121883.5	500
WHIRLPOOL	18.33	3.5	21.83	394.71	75.37	470.08	98677.5	18842.69	117520.2	250
WIPRO	16.11	3.5	19.61	103.95	22.58	126.53	83160	18064.2	101224.2	800
ZEEL	41.48	3.5	44.98	124.08	10.47	134.55	372240	31405.5	403645.5	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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