

F&O Margin Report

Tuesday, 24th Aug 2021

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SCRIP NAME	Span	MTM	Total	Span	MTM	Total	Span	МТМ	Total	Lot Size
<u></u>	%	%	%	~ F			~ F			
AARTIIND	19.57	3.5	23.07	178.31	31.89	210.2	151563.5	27106.71	178670.2	850
ABFRL	21.33	3.5	24.83	41.34	6.78	48.12	107484	17640.35		2600
ACC	15.42	3.5	18.92	348.31	79.08	427.39	174155		213695.4	500
ADANIENT	27.53	3.5	31.03	384.33	48.86	433.19	384330		433186.5	1000
ADANIPORTS	22.59	7	29.59	151.05	46.82	197.87	188812.5		247332.5	1250
ALKEM	14.67	3.5	18.17	558.85	133.31	692.16	111770		138432.7	200
AMARAJABAT	16.41	5.25	21.66	111.55	35.68	147.23	111550	35684.25		1000
AMBUJACEM	21.93	3.5	25.43	85.68	13.68	99.36	257040	41028.75		3000
APLLTD	20.1	3.5	23.6	147.57	25.7	173.27	81163.5	14132.39		550
APOLLOHOSP	21.68	3.5	25.18	1029.39	166.19	1195.58	257347.5	41546.31		250
APOLLOTYRE	22.93	3.5	26.43	47.15	7.2	54.35	117875	17994.38		2500
ASHOKLEY	28.75	3.5	32.25	33.88	4.12	38	152460		171021.4	4500
ASIANPAINT	15.67	3.5	19.17	481.79	107.62	589.41	144537	32286.98	176824	300
ASTRAL	23.35	3.5	26.85	471.87	70.73	542.6	129764.3		149215.4	275
AUBANK	25.24	3.5	28.74	327.4	45.4	372.8	163700	22700.13		500
AUROPHARMA	29.79	3.5	33.29	203.82	23.95	227.77	132483		148050.8	650
AXISBANK	26.32	3.5	29.82	193.99	25.8	219.79	232788		263746.2	1200
BAJAJ-AUTO	17.51	3.5	21.01	641.3	128.18	769.48	160325	32046	192371	250
BAJAJFINSV	25.31	3.5	28.81	3859.71	533.66	4393.37	289478.3		329502.4	75
BAJFINANCE	23.46	3.5	26.96	1581.77	236	1817.77	197721.3	29499.53		125
BALKRISIND	19.53	3.5	23.03	444.92	79.74	524.66	177968		209863.5	400
BANDHANBNK	41.53	3.5	45.03	110.67	9.33	120	199206		215992.4	1800
BANKBARODA	32.1	10.5	42.6	23.58	7.71	31.29	275886	90233.33		11700
BANKNIFTY	15.78	2	17.78	5547.59	703.18	6250.77	138689.8		156269.4	25
BATAINDIA	15.97	3.5	19.47	276.09	60.51	336.6	151849.5		185131.8	550
BEL	22.04	3.5	25.54	38.64	6.14	44.78	146832	23321.55		3800
BERGEPAINT	15.19	3.5	18.69	120.61	27.8	148.41	132671		163247.7	1100
BHARATFORG	22.76	3.5	26.26	164.07	25.23	189.3	246105		283944.4	1500
BHARTIARTL	21.41	3.5	24.91	133.08	21.76	154.84	246331.1		286604.7	1851
BHEL	34.68	8.75	43.43	17.88	4.51	22.39	187740	47361.56	235101.6	10500
BIOCON	21.17		24.67	70.68	11.68	82.36	162564		189434.9	2300
BOSCHLTD	18.93	3.5	22.43	2580.49	477.14	3057.63	129024.5	23856.96	152881.5	50
BPCL	40.48	3.5	43.98	183.14	15.84	198.98		28504.35		1800
BRITANNIA	17.53	3.5	21.03	676.69	135.11	811.8	135338	27021.75	162359.8	200
CADILAHC	17.55	14	31.55	96.02	76.61	172.63	211244	168537.6	379781.6	2200
CANBK	25.08	10.5	35.58	38.44	16.1	54.54	207576	86921.1	294497.1	5400
CHOLAFIN	31.06	3.5	34.56	150.27	16.93		187837.5	21164.06	209001.6	1250
CIPLA	18.96	3.5	22.46	170.17	31.41			20415.85		650
COALINDIA	19.98	3.5	23.48	26.77	4.69	31.46	112434	19698	132132	4200
COFORGE	43.52	3.5	47.02	2165.95	174.2	2340.15		34840.75		200
COLPAL	14.21	3.5	17.71	235.89	58.08	293.97		20328.88		350
CONCOR	30.12	3.5	33.62	197.16	22.91			35812.63		1563
COROMANDEL	17.36		20.86	137.78	27.78	165.56		17363.28		625

CLUD	10 5	2 5	20	20.22	F 00	22.42	07000	45365.05	402500 4	24.00
CUB	19.5	3.5	23	28.33	5.09	33.42	87823	15765.05		3100
CUMMINSIND	18.44	3.5	21.94	180.32	34.23	214.55	108192	20538	128730	600
DABUR	14.24	3.5	17.74	86.74	21.32	108.06	108425		135079.7	1250
DEEPAKNTR	24.01	3.5	27.51	493.48	71.93	565.41	246740		282705.1	500
DIVISLAB	15.92	3.5	19.42	775.22	170.44	945.66	155044		189131.2	200
DLF	24.96	3.5	28.46	76.57	10.74	87.31	252681		288110.6	3300
DRREDDY	15.68	3.5	19.18	707.31	157.89		88413.75	19735.63	108149.4	125
EICHERMOT	19.46	3.5	22.96	491.06	88.31	579.37	171871		202780.8	350
ESCORTS	20.74	8.75	29.49	260.79	110.04	370.83	143434.5		203958.9	550
EXIDEIND	22.86	3.5	26.36	36.2	5.54	41.74	130320		150272.1	3600
FEDERALBNK	25.6	3.5	29.1	20.03	2.74	22.77	200300		227687.5	10000
GAIL	37.47	3.5	40.97	52.83	4.94	57.77	322263		352366.5	6100
GLENMARK	36.54	3.5	40.04	192.67	18.46	211.13	221570.5		242794.3	1150
GMRINFRA	31.45	3.5	34.95	8.68	0.97	9.65	195300	21735	217035	22500
GODREJCP	19.01	3.5	22.51	196.09	36.11	232.2	196090	36106	232196	1000
GODREJPROP	22.57	3.5	26.07	332.54	51.56	384.1	216151		249662.9	650
GRANULES	24.27	5.25	29.52	79.08	17.1	96.18	122574	26511.98	149086	1550
GRASIM	21.66	3.5	25.16	311.95	50.4	362.35	148176.3		172115.4	475
GUJGASLTD	19.86	3.5	23.36	138.56	24.41	162.97	173200		203717.8	1250
HAVELLS	18.2	3.5	21.7	228.89	44.01	272.9	114445	22005.38	136450.4	500
HCLTECH	19.94	3.5	23.44	232.3	40.78	273.08	162610	28542.5	191152.5	700
HDFC	22.37	3.5	25.87	609.53	95.38	704.91	182859	28613.55	211472.6	300
HDFCAMC	17.12	3.5	20.62	496.86	101.58	598.44	99372	20315.05	119687.1	200
HDFCBANK	15.46	3.5	18.96	235.74	53.38	289.12	129657	29357.21	159014.2	550
HDFCLIFE	18.89	3.5	22.39	126.22	23.39	149.61	138842	25725.7	164567.7	1100
HEROMOTOCO	17.54	3.5	21.04	469.65	93.74	563.39	140895	28121.63	169016.6	300
HINDALCO	24.57	3.5	28.07	100.1	14.26	114.36	215215	30656.85	245871.9	2150
HINDPETRO	31.17	3.5	34.67	76.7	8.61	85.31	207090	23251.73	230341.7	2700
HINDUNILVR	14.23	3.5	17.73	374.64	92.11	466.75	112392	27634.43	140026.4	300
IBULHSGFIN	37.54	10.5	48.04	82.05	22.95	105	254355	71138.03	325493	3100
ICICIBANK	20.79	3.5	24.29	142.16	23.93	166.09	195470		228373.1	1375
ICICIGI	17.88	3.5	21.38	265.94	52.05	317.99	113024.5		135146.6	425
ICICIPRULI	30.89	3.5	34.39	210.53	23.85	234.38	315795	35776.13		1500
IDEA	48.33	14	62.33	2.9	0.84	3.74	203000	58800	261800	70000
IDFCFIRSTB	43.45	3.5	46.95	17.86	1.44	19.3	169670	13665.75	183335.8	9500
IGL	19.5	3.5	23	101.82	18.28		140002.5		165131	1375
INDHOTEL	21.8	3.5	25.3	30.03	4.82	34.85		18802.88		3900
INDIGO	24.67	3.5	28.17	411.91	58.43	470.34	205955		235169.5	500
INDUSINDBK	48.35	3.5	51.85	477.65	34.57	512.22	429885		461002.3	900
INDUSTOWER	25.11	3.5	28.61	54.65	7.62	62.27	153020		174344.8	2800
INFY	14.85	3.5	18.35	258.49	60.94	319.43	155094		191657.1	600
IOC	17.79	3.5	21.29	18.32	3.61	21.93	119080		142512.5	6500
IRCTC	20.71	5.25	25.96	529.69	134.28		172149.3		215790	325
ITC	18.34	3.5	21.84	37.88	7.23	45.11	121216	23128	144344	3200
JINDALSTEL	29.24	10.5	39.74	106.49	38.24	144.73	266225		361827.5	2500
JSWSTEEL	22.79	3.5	26.29	155.95	23.95		210532.5		242868	1350
JUBLFOOD	38.38	3.5	41.88	1458.34	132.97	1591.31	364585	33243.44		250
KOTAKBANK	24.91	3.5	28.41	428.07	60.14	488.21	171228		195282.8	400
L&TFH	25.16	7	32.16	19.32	5.38			47975.42		8924
LALPATHLAB	21.26	3.5	24.76	809.98	133.36	943.34	202495	33340.13		250
LICHSGFIN	22.52	8.75	31.27	82.89	32.21	115.1		64426.25		2000
LT	16.2	3.5	19.7	256.46	55.41		147464.5		179323.4	575
LTI	20.01	3.5	23.51	1009.86	176.64	1186.5	151479		177975.2	150
LTTS	22.93	3.5	26.43	897.91	137.05	1034.96	179582		206992.6	200
LUPIN	18.67	3.5	22.17	172.61	32.36	204.97	146718.5	27506.85	174225.4	850

N49 N4	26.67	2 5	20.47	204.0	26.05	224 45	1 4 2 2 2 0	10705 10	100015 0	700
M&M M&MFIN	26.67 27.6	3.5 3.5	30.17 31.1	204.6 38.43	26.85 4.87	231.45 43.3	143220	18795.18 19495	162015.2	700 4000
MANAPPURAM	27.0	5.25	31.73	41.93	4.87 8.31	43.3 50.24	251580	49880.25		4000 6000
MARICO	20.48 14.21	3.5	17.71	75.14	18.51	93.65	150280		187292.5	2000
MARUTI	22.93	3.5	26.43	1563.35	238.68	1802.03	156335	23867.9	180202.9	100
MCDOWELL-N	16.68	3.5	20.43	117.16	238.08	141.75	146450	30732.19	177182.2	1250
METROPOLIS	22.72	3.5	26.22	609.92	93.96	703.88	121984	18791.85	140775.9	200
MFSL	28.68	3.5	32.18	299.33	36.53	335.86	194564.5	23745.31		650
MGL	20.00	3.5	24.47	235.33	38.06	266.06	136800		159635.4	600
MINDTREE	23.62	3.5	27.12	825.93	122.39	948.32	330372		379329.3	400
MOTHERSUMI	31.15	3.5	34.65	62.22	6.99	69.21	217770	24469.38		3500
MPHASIS	20.02	3.5	23.52	575.76	100.65	676.41	187122	32711.66		325
MRF	15.75	3.5	19.25	11997.77	2665.69	14663.46	119977.7		146634.6	10
MUTHOOTFIN	23.97	3.5	27.47	349.59	51.04		262192.5	38277.75	300470.3	750
NAM-INDIA	22.51	3.5	26.01	87.49	13.6	101.09	139984	21761.6	161745.6	1600
NATIONALUM	27.13	5.5	34.13	20.32	5.24	25.56	345440	89131	434571	17000
NAUKRI	22.45	3.5	25.95	1233.97	192.34		154246.3		178288.4	125
NAVINFLUOR	23.87	3.5	27.37	862.94	126.51	989.45	194161.5	28464.19	222625.7	225
NESTLEIND	14.21	3.5	17.71	2847.43	701.16	3548.59	142371.5	35058.19	177429.7	50
NIFTY	10.78	2	12.78	1778.22	329.89	2108.11	88911	16494.25	105405.3	50
NMDC	23.8	14	37.8	35.13	20.66	55.79	235371		373819.8	6700
NTPC	20.48	3.5	23.98	23.27	3.98	27.25	132639		155312.2	5700
ONGC	47.47	3.5	50.97	53.07	3.91	56.98	408639	30130.1		7700
PAGEIND	18.54	3.5	22.04	5726.13	1080.7	6806.83	171783.9	32420.96		30
PEL	45.94	3.5	49.44	1173.41	89.41		322687.8		347274.3	275
PETRONET	23.81	3.5	27.31	53.66	7.89	61.55	160980	23667	184647	3000
PFC	22.1	3.5	25.6	27.17	4.3	31.47	168454	26680.15	195134.2	6200
PFIZER	16.26	3.5	19.76	932.99	200.84	1133.83	116623.8		141729.3	125
PIDILITIND	15.65	3.5	19.15	349.05	78.06	427.11	174525	39027.63		500
PIIND	20.28	3.5	23.78	625.81	108.01	733.82	156452.5	27002.94	183455.4	250
PNB	32.4	7	39.4	11.76	2.54	14.3	188160	40656	228816	16000
POWERGRID	15.97	3.5	19.47	28.14	6.17	34.31	150070.6	32897.94	182968.6	5333
PVR	39.96	3.5	43.46	523.68	45.87	569.55	213137.8	18668.07	231805.8	407
RAMCOCEM	17.4	3.5	20.9	164.35	33.05	197.4	139697.5	28094.41	167791.9	850
RBLBANK	28.41	8.75	37.16	44.94	13.84	58.78	130326	40143.25	170469.3	2900
RECLTD	19.7	3.5	23.2	27.73	4.93	32.66	166380	29557.5	195937.5	6000
RELIANCE	18.65	3.5	22.15	402.91	75.6	478.51	100727.5	18900.44	119627.9	250
SAIL	30.93	14	44.93	35.6	16.11	51.71	338200	153083	491283	9500
SBILIFE	23.96	3.5	27.46	271.75	39.69	311.44	203812.5	29767.5	233580	750
SBIN	31.63	3.5	35.13	129.58	14.34	143.92	194370	21506.63	215876.6	1500
SHREECEM	17.09	3.5	20.59	4436.67	908.36	5345.03	110916.8	22709.01	133625.8	25
SIEMENS	17.02	3.5	20.52	369.17	75.92	445.09	101521.8	20877.59	122399.3	275
SRF	20.4	3.5	23.9	1832.13	314.3	2146.43	229016.3	39287.06	268303.3	125
SRTRANSFIN	27.99	3.5	31.49	349.5	43.7	393.2	139800	17479.7	157279.7	400
STAR	25.93	3.5	29.43	151.14	20.4	171.54	102019.5	13772.19	115791.7	675
SUNPHARMA	20.52	3.5	24.02	155.69	26.55	182.24	217966	37176.3	255142.3	1400
SUNTV	20.6	18.5	39.1	97.11	87.22	184.33	145665	130827.4	276492.4	1500
TATACHEM	19.92	3.5	23.42	163.99	28.82	192.81	163990	28815.5	192805.5	1000
TATACONSUM	23.54	3.5	27.04	196.25	29.18	225.43	264937.5	39387.6	304325.1	1350
TATAMOTORS	26.9	3.5	30.4	74.47	9.69	84.16	212239.5	27615.79	239855.3	2850
TATAPOWER	22.05	7	29.05	27.53	8.74	36.27	185827.5	58991.63	244819.1	6750
TATASTEEL	28.23	3.5	31.73	383.19	47.51	430.7	325711.5	40382.65	366094.2	850
TCS	17.5	3.5	21	636.64	127.29	763.93	190992	38187.98	229180	300
TECHM	18.4	3.5	21.9	260.87	49.61	310.48	156522	29767.5	186289.5	600
TITAN	17.05	3.5	20.55	319.32	65.54	384.86	119745	24576.56	144321.6	375

TORNTPHARM	16.06	3.5	19.56	491.09	107.05	598.14	122772.5	26762.75	149535.3	250
TORNTPOWER	18.8	3.5	22.3	84.78	15.78	100.56	127170	23672.25	150842.3	1500
TRENT	21.67	3.5	25.17	192	31	223	139200	22478.44	161678.4	725
TVSMOTOR	19.09	3.5	22.59	95.61	17.53	113.14	133854	24546.55	158400.6	1400
UBL	18.82	3.5	22.32	274.19	50.99	325.18	191933	35690.38	227623.4	700
ULTRACEMCO	25.29	3.5	28.79	1863	257.81	2120.81	186300	25781	212081	100
UPL	22.34	3.5	25.84	160.67	25.17	185.84	208871	32716.78	241587.8	1300
VEDL	31.49	7	38.49	86.36	19.2	105.56	267716	59512.25	327228.3	3100
VOLTAS	16.9	3.5	20.4	164.22	34.01	198.23	82110	17003	99113	500
WIPRO	17.13	3.5	20.63	107.94	22.06	130	172704	35291.2	207995.2	1600
ZEEL	33.74	5.25	38.99	57.38	8.93	66.31	172140	26782.88	198922.9	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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