

F&O Margin Report

Thursday, 24th Mar 2022

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SCRIP NAME	Span	MTM	Total	Span	MTM	Total	Span	MTM	Total	Lot Size
<u> </u>	%	%	%							
AARTIIND	20.18	3.5	23.68	185.52	32.18	217.7	157692	27355.13	185047.1	850
ABB	17.92	3.5	21.42	366.28	71.54	437.82	91570	17885	109455	250
ABBOTINDIA	15.34	3.5	18.84	2529.95	577.36	3107.31	63248.75	14434.04	77682.79	25
ABCAPITAL	23.05	3.5	26.55	25.44	3.86	29.3	111936	16993.9	128929.9	4400
ABFRL	22.48	3.5	25.98	66.71	10.38	77.09	173446	26999.7	200445.7	2600
ACC	15.53	3.5	19.03	323.97	73.03	397	80992.5	18258.63	99251.13	250
ADANIENT	24.61	3.5	28.11	451.68	64.23	515.91	225840	32114.25	257954.3	500
ADANIPORTS	20.47	18.5	38.97	150.66	136.15	286.81	188325	170188.4	358513.4	1250
ALKEM	14.22	3.5	17.72	513.67	126.39	640.06	102734	25278.75	128012.8	200
AMARAJABAT	16.25	3.5	19.75	92.38	19.89	112.27	92380	19892.25	112272.3	1000
AMBUJACEM	22.33	3.5	25.83	65.19	10.22	75.41	97785	15330	113115	1500
APLLTD	17.67	3.5	21.17	135.65	26.87	162.52	94955	18811.1	113766.1	700
APOLLOHOSP	21.54	3.5	25.04	1000.14	162.52	1162.66	125017.5	20314.66	145332.2	125
APOLLOTYRE	21.24	3.5	24.74	39.77	6.55	46.32	99425	16384.38	115809.4	2500
ASHOKLEY	28.7	3.5	32.2	32.26	3.93	36.19	145170	17703	162873	4500
ASIANPAINT	15.62	3.5	19.12	472.67	105.9	578.57	70900.5	15884.66	86785.16	150
ASTRAL	21.65	3.5	25.15	441.62	71.38	513	121445.5	19628.74	141074.2	275
ATUL	18.55	3.5	22.05	1828.83	345.08	2173.91	137162.3	25880.66	163042.9	75
AUBANK	24.65	3.5	28.15	306.66	43.54	350.2	153330	21770	175100	500
AUROPHARMA	29.84	3.5	33.34	215.34	25.26	240.6	161505	18943.31	180448.3	750
AXISBANK	21.14	3.5	24.64	153.15	25.35	178.5	183780	30420.6	214200.6	1200
BAJAJ-AUTO	17.47	3.5	20.97	626.93	125.63	752.56	156732.5	31406.81	188139.3	250
BAJAJFINSV	25.27	3.5	28.77	4141.76	573.7	4715.46	207088	28685.13	235773.1	50
BAJFINANCE	20.95	3.5	24.45	1469.46	245.49	1714.95	183682.5	30686.47	214369	125
BALKRISIND	19.24	3.5	22.74	397.98	72.39	470.37	79596	14477.05	94073.05	200
BALRAMCHIN	27.82	10.5	38.32	136.39	51.47	187.86	218224	82353.6	300577.6	1600
BANDHANBNK	41.42	3.5	44.92	123.44	10.43	133.87	222192	18777.15	240969.2	1800
BANKBARODA	33.85	3.5	37.35	36.07	3.73	39.8	422019	43632.23	465651.2	11700
BANKNIFTY	14.34	2	16.34	5112.52	712.82	5825.34	127813	17820.6	145633.6	25
BATAINDIA	16.97	3.5	20.47	326.53	67.33	393.86	179591.5	37029.3	216620.8	550
BEL	20.16	3.5	23.66	41.97	7.29	49.26	159486	27683.95	187170	3800
BERGEPAINT	15.12	3.5	18.62	103.78	24.03	127.81	114158	26432.18	140590.2	1100
BHARATFORG	20.27	3.5	23.77	141.04	24.36	165.4	105780	18268.69	124048.7	750
BHARTIARTL	21.34	3.5	24.84	151.06	24.77	175.83	143507	23532.69	167039.7	950
BHEL	28	7	35	14.42	3.61	18.03	151410	37852.5	189262.5	10500
BIOCON	20.44	3.5	23.94	70.22	12.03	82.25	161506	27659.8	189165.8	2300
BOSCHLTD	18.9	3.5	22.4	2677.08	495.78	3172.86	133854	24789.1	158643.1	50
BPCL	40.44	3.5	43.94	147.09	12.73	159.82	264762	22916.25	287678.3	1800
BRITANNIA	17.45	3.5	20.95	543.58	109.03	652.61	108716	21805.7	130521.7	200
BSOFT	25.39	3.5	28.89	122.38	16.87	139.25	159094	21933.28	181027.3	1300
CANBK	24.82	3.5	28.32	56.08	7.91	63.99	302832	42704.55	345536.6	5400
CANFINHOME	21.62	3.5	25.12	129.51	20.97	150.48	126272.3	20444.29	146716.5	975
CHAMBLFERT	25.03	3.5	28.53	104.36	14.6	118.96	156540	21892.5	178432.5	1500

	25.27	25	20 07	105 27	25 59	210.05	021710 5	21072 5	262695	1250
CHOLAFIN	25.37	3.5	28.87	185.37	25.58		231712.5	31972.5	263685	1250
CIPLA COALINDIA	18.88 19.97	3.5 3.5	22.38 23.47	195.04 37.47	36.16 6.57	231.2 44.04	126776 157374		150281.3 184951.2	650 4200
COFORGE	43.28	3.5	46.78	1945.97	157.37	2103.34	194597	15737.4		4200
COLPAL	43.28	3.5	40.78	214.71	52.86	2103.34	75148.5	13737.4	93650.9	350
CONCOR	30.1	3.5	33.6	187.7	21.83	207.57	150160		167620.8	800
COROMANDEL	16.28	3.5	19.78	132.06	21.83	160.45	82537.5	17742.81	107020.3	625
CROMPTON	10.28	3.5	21.01	66.43	13.28	79.71	73073		87677.98	1100
CUB	17.51	3.5	22.09	23.14	4.36	27.5	78676	14004.98		3400
CUMMINSIND	17.31	3.5	20.81	188.86	4.30 38.18	27.3	113316		136222.8	600
DABUR	14.18	3.5	17.68	74.54	18.39	92.93	93175		116165.6	1250
DALBHARAT	21.26	3.5	24.76	296.29	48.77	345.06	74072.5		86264.75	250
DEEPAKNTR	21.20 24.85	3.5	28.35	558.74	78.69	637.43	139685	19673.06		250 250
DELTACORP	24.85 27.61	8.75	36.36	86.52	27.42	113.94	198996	63071.75		2300
DIVISLAB	15.87	3.5	19.30	715.2	157.76	872.96	71520	15776.43		100
DIXON	22.36	3.5	25.86	961.85	157.70		120231.3		139050.3	125
DLF	22.30	3.5	23.80	89.73	12.51	102.24	120231.3 148054.5	20648.51	168703	1650
DRREDDY	14.49	3.5	28.0 17.99	627.16	12.31	778.64	78395	18935	97330	1050
EICHERMOT	14.49	3.5	22.78	457.67	83.07	540.74	160184.5		189259.3	350
ESCORTS	19.28 21.78	3.5	25.28	437.07 378.02	60.75	438.77	207911	29074.70 33413.19	241324.2	550 550
EXIDEIND	21.78	3.5	25.28 26.34	378.02	5.4	438.77	126936		146390.4	3600
FEDERALBNK	22.84 25.56	3.5	20.54 29.06	25.11	3.44 3.44	28.55	251100		285487.5	10000
FEDERALBINK FSL	25.56 26.63	3.5 3.5	29.06 30.13	25.11 35.65	3.44 4.68	28.33 40.33	231100 92690		283487.3 104870.4	2600
GAIL	20.03 37.47	3.5	40.97	55.23		40.33 60.39	336903	31469.9	368372.9	2000 6100
GLENMARK		3.5	40.97 39.96	169.55	5.16 16.28	185.83	194982.5		213700.8	
GMRINFRA	36.46 31.49	3.5	39.90 34.99	109.55	10.28	185.85	261450	29058.75	213700.8 290508.8	1150 22500
GNFC		3.3 7	33.96	215.11	55.86	270.97	201430	72618	352261	1300
GODREJCP	26.96 19	3.5	22.5	132.43	24.4	156.83	66215		78413.38	500
GODREJPROP	25.28	3.5	22.3	132.43 397.69	55.06	452.75	129249.3	12198.38		300 325
GRANULES	23.28 21.86	3.5	25.36	69.31	11.1	432.73 80.41	129249.3	17893.44		1550
GRASIM	21.65	3.5	25.30	346.52	56.01	402.53	164597	26604.99	124030.3	475
GSPL	21.03 19.09	3.5	22.59	540.32 51.79	9.5	402.33 61.29	88043		191202	1700
GUJGASLTD	19.09 19.59	3.5	22.39	98.07	9.3 17.52	115.59	122587.5	21903.44		1250
HAL	19.59	3.5	22.37	266.48	49.42	315.9	122587.5		150052.5	475
HAVELLS	17.79	3.5	21.29	200.48	40.16	244.24	102040		122117.8	500
HCLTECH	19.94	3.5	23.44	238.24	41.81	280.05	166768		122117.8	500 700
HDFC	22.34	3.5	25.84	517.69	81.1	598.79		24331.13		300
HDFCAMC	16.18	3.5	19.68	352.3	76.22	428.52		15244.95		200
HDFCBANK	14.21	3.5	17.71	205.31	50.58			27819.14		550 <sup>200</sup>
HDFCLIFE	18.84	3.5	22.34	98.64	18.33	116.97		20162.45		1100
HEROMOTOCO	17.49	3.5	20.99	422.93	84.65	507.58	126879	25393.73		300
HINDALCO	23.81	3.5	27.31	148	21.75	169.75	159100	23385.82		1075
HINDCOPPER	30.77	3.5	34.27	36.15	4.11	40.26	155445	17683.75		4300
HINDPETRO	31.21	3.5	34.71	85.91	9.63	95.54	231957	26011.13		2700
HINDUNILVR	14.19	3.5	17.69	279.76	9.05 69	348.76	83928		104627.7	300
HONAUT	17.28	3.5	20.78	6736.74	1364.72		101051.1		121521.9	15
IBULHSGFIN	33.24	10.5	43.74	52.57	1504.72	69.18		51477.83		3100
ICICIBANK	18.19	3.5	21.69	128.34	24.69		176467.5	33952.19		1375
ICICIGI	15.64	3.5	19.14	128.34	43.64	238.64	82875	18545.41		425
ICICIPRULI	30.86	3.5	34.36	149.27	43.04 16.93		111952.5	12698.44		423 750
IDEA	45.1	3.3 14	54.50 59.1	4.6	10.93	6.03	322000	12098.44 99960	421960	70000
IDEA IDFC	43.1 27.13	3.5	30.63	4.0 17.42	2.25	0.03 19.67	174200	22470	421900 196670	10000
IDFC	43.54	3.5	47.04	17.42	2.23 1.41	19.07	194028	15598.28		11100
IEX	43.34 23.78	3.5 3.5	47.04 27.28	55.69	8.2		208837.5		209626.3 239569.7	3750
IGL	23.78 19.44	3.5	27.28	73.53	8.2 13.24		101103.8		119307	1375
1012	17.44	5.5	22.74	15.55	13.24	00.77	101103.0	10203.20	117507	1373

INDHOTEL	23.52	3.5	27.02	51.58	7.68		207454.8		238325.6	4022
INDIACEM	25.64	3.5	29.14	53.88	7.36	61.24	156252	21330.23	177582.2	2900
INDIAMART	25.85	3.5	29.35	1168.31	158.16	1326.47	87623.25	11861.85	99485.1	75
INDIGO	23.36	3.5	26.86	435.48	65.25	500.73	108870		125182.6	250
INDUSINDBK	25.92	3.5	29.42	240.25	32.44	272.69	216225		245417.6	900
INDUSTOWER	31.42	3.5	34.92	67.43	7.51	74.94	188804		209834.8	2800
INFY	14.22	3.5	17.72	268.5	66.09	334.59	80550		100377.2	300
INTELLECT	27.58	3.5	31.08	235.23	29.85	265.08	176422.5	22384.69	198807.2	750
IOC	17.79	3.5	21.29	21.46	4.22	25.68	139490	27447.88	166937.9	6500
IPCALAB	16.67	3.5	20.17	168.63	35.4	204.03	75883.5	15931.91		450
IRCTC	27.44	3.5	30.94	211.8	27.01	238.81	185325	23637.91		875
ITC	18.43	3.5	21.93	46.83	8.9	55.73	149856		178320.8	3200
JINDALSTEL	26.97	18.5	45.47	140.9	96.63	237.53	352250	241586.9	593836.9	2500
JKCEMENT	21.05	3.5	24.55	488.61	81.22	569.83	85506.75	14213.98	99720.73	175
JSWSTEEL	22.8	3.5	26.3	163.09	25.04	188.13	220171.5	33805.01	253976.5	1350
JUBLFOOD	38.45	3.5	41.95	1007.91	91.75	1099.66	125988.8	11468.41	137457.2	125
KOTAKBANK	24.84	3.5	28.34	427.6	60.24	487.84	171040	24096.1	195136.1	400
L&TFH	25.94	14	39.94	20.43	11.03	31.46	182317.3	98387.1	280704.4	8924
LALPATHLAB	20.97	3.5	24.47	557.03	92.98	650.01	69628.75	11622.84	81251.59	125
LAURUSLABS	21.94	3.5	25.44	132.72	21.17	153.89	119448	19051.2	138499.2	900
LICHSGFIN	27.02	3.5	30.52	99.11	12.84	111.95	198220	25676	223896	2000
LT	15.65	3.5	19.15	277.82	62.14	339.96	159746.5	35728.92	195475.4	575
LTI	20.75	3.5	24.25	1285.66	216.9	1502.56	192849	32535.3	225384.3	150
LTTS	22.11	3.5	25.61	1118.3	177.01	1295.31	223660	35401.45	259061.5	200
LUPIN	18.56	3.5	22.06	143.87	27.13	171	122289.5	23060.71	145350.2	850
M&M	26.65	3.5	30.15	204.65	26.87	231.52	143255	18811.1	162066.1	700
M&MFIN	24.55	3.5	28.05	38.76	5.53	44.29	155040	22106	177146	4000
MANAPPURAM	28.14	3.5	31.64	33.06	4.11	37.17	99180	12337.5	111517.5	3000
MARICO	14.21	3.5	17.71	68.65	16.91	85.56	68650	16905	85555	1000
MARUTI	22.84	3.5	26.34	1731.75	265.34	1997.09	173175	26533.5	199708.5	100
MCDOWELL-N	17.66	3.5	21.16	160.5	31.8	192.3	200625	39753.44	240378.4	1250
MCX	22.08	3.5	25.58	314.91	49.92	364.83	110218.5	17470.34	127688.8	350
METROPOLIS	23.42	3.5	26.92	470.63	70.33	540.96	94126	14066.5	108192.5	200
MFSL	24.3	3.5	27.8	181.88	26.2	208.08	118222	17027.24	135249.2	650
MGL	21	3.5	24.5	162.03	27.01	189.04	97218	16206.75	113424.8	600
MINDTREE	23.52	3.5	27.02	1009.77	150.26	1160.03	201954	30051.35	232005.4	200
MOTHERSUMI	24.26	3.5	27.76	32.15	4.64	36.79	112525	16231.25	128756.3	3500
MPHASIS	19.74	3.5	23.24	660.25	117.08	777.33	115543.8	20488.74	136032.5	175
MRF	15.76	3.5	19.26	10516.47	2335.92	12852.39	105164.7	23359.23	128523.9	10
MUTHOOTFIN	23.95	3.5	27.45	324.01	47.36	371.37	121503.8	17758.78	139262.5	375
NAM-INDIA	20.21	3.5	23.71	68.52	11.87	80.39	109632	18989.6	128621.6	1600
NATIONALUM	27.45	10.5	37.95	34.25	13.1	47.35	291125	111339.4	402464.4	8500
NAUKRI	22.18	3.5	25.68	1008.62	159.16	1167.78	126077.5	19895.31	145972.8	125
NAVINFLUOR	22.73	3.5	26.23	905.13	139.4	1044.53	203654.3	31364.55	235018.8	225
NBCC	26.36	3.5	29.86	10.11	1.34	11.45	121320	16107	137427	12000
NESTLEIND	14.22	3.5	17.72	2477.37	609.8	3087.17	61934.25	15245.04	77179.29	25
NIFTY	10.51	2	12.51	1812.61	344.86	2157.47	90630.5	17242.8	107873.3	50
NMDC	22	3.5	25.5	34.66	5.51	40.17	232222	36945.48	269167.5	6700
NTPC	20.52	3.5	24.02	27.8	4.74	32.54	158460	27032.25	185492.3	5700
OBEROIRLTY	24.86	3.5	28.36	232.35	32.72	265.07	162645		185546.4	700
OFSS	17.1	3.5	20.6	622.09	127.32	749.41	77761.25	15915.16		125
ONGC	47.37	3.5	50.87	84.31	6.23	90.54	649187	47971	697158	7700
PAGEIND	18.45	3.5	21.95	7669.97	1454.8		230099.1	43644.04		30
PEL	45.96	3.5	49.46	1033.47	78.7		284204.3	21641.81		275
PERSISTENT	20.58	3.5	24.08	959.02	163.13	1122.15	143853	24469.99	168323	150

PETRONET	23.71	3.5	27.21	46.94	6.93	53.87	140820	20790	161610	3000
PFC	22.05	3.5	25.55	25.66	4.07	29.73	159092	25247.95	184340	6200
PFIZER	15.26	3.5	18.76	684.52	156.99	841.51	85565	19623.63	105188.6	125
PIDILITIND	15.65	3.5	19.15	380.08	85.01	465.09	95020	21252.88	116272.9	250
PIIND	19.14	3.5	22.64	527.94	96.56	624.5	131985	24139.06	156124.1	250
PNB	32.41	5.25	37.66	11.57	1.87	13.44	185120	29988	215108	16000
POLYCAB	18.69	3.5	22.19	451.61	84.56	536.17	135483	25368.53	160851.5	300
POWERGRID	15.43	3.5	18.93	32.57	7.39	39.96	173695.8	39393.54	213089.4	5333
PVR	22.5	3.5	26	400.24	62.25	462.49	162897.7	25337.58	188235.3	407
RAIN	28.77	3.5	32.27	57.18	6.96	64.14	142950	17390.63	160340.6	2500
RAMCOCEM	17.45	3.5	20.95	127.34	25.55	152.89	108239	21714.53	129953.5	850
RBLBANK	30.11	3.5	33.61	40.75	4.74	45.49	118175	13738.03	131913	2900
RECLTD	18.62	3.5	22.12	23.36	4.39	27.75	140160	26344.5	166504.5	6000
RELIANCE	18.63	3.5	22.13	480.75	90.32	571.07	120187.5	22579.38	142766.9	250
SAIL	38.81	10.5	49.31	39.45	10.67	50.12	187387.5	50697.94	238085.4	4750
SBICARD	18.04	3.5	21.54	152.18	29.53	181.71	76090	14763	90853	500
SBILIFE	23.93	3.5	27.43	260.78	38.14	298.92	195585	28607.25	224192.3	750
SBIN	31.55	3.5	35.05	154.22	17.11	171.33	231330	25659.38	256989.4	1500
SHREECEM	16.52	3.5	20.02	3859.08	817.65	4676.73	96477	20441.14	116918.1	25
SIEMENS	17.05	3.5	20.55	391.7	80.39	472.09	107717.5	22106.7	129824.2	275
SRF	20.4	3.5	23.9	533.61	91.55	625.16	200103.8	34329.75	234433.5	375
SRTRANSFIN	25.31	3.5	28.81	277.41	38.36	315.77	110964	15344.7	126308.7	400
STAR	24.95	3.5	28.45	90.84	12.74	103.58	81756	11467.58	93223.58	900
SUNPHARMA	20.5	3.5	24	186.45	31.84	218.29	130515	22286.43	152801.4	700
SUNTV	18.74	18.5	37.24	87.56	86.44	174	131340	129661.9	261001.9	1500
SYNGENE	16.66	3.5	20.16	98.39	20.68	119.07	83631.5	17574.81	101206.3	850
TATACHEM	21.14	3.5	24.64	205.94	34.1	240.04	205940	34095.25	240035.3	1000
TATACOMM	20.88	3.5	24.38	244.11	40.92	285.03	97644	16367.4	114011.4	400
TATACONSUM	23.53	3.5	27.03	174.64	25.98	200.62	117882	17535.66	135417.7	675
TATAMOTORS	26.9	3.5	30.4	116.87	15.21	132.08	333079.5	43336.39	376415.9	2850
TATAPOWER	24.78	3.5	28.28	59.59	8.42	68.01	402232.5	56806.31	459038.8	6750
TATASTEEL	28.21	3.5	31.71	381.12	47.29	428.41	161976		182073.6	425
TCS	17.51	3.5	21.01	656.71	131.3	788.01	98506.5	19695.38	118201.9	150
TECHM	18.43	3.5	21.93	289.14	54.92	344.06	173484		206437.2	600
TITAN	17.03	3.5	20.53	447.36	91.96	539.32	167760	34483.97	202244	375
TORNTPHARM	17.27	3.5	20.77	490.53	99.44	589.97	122632.5	24860.06		250
TORNTPOWER	18.7	3.5	22.2	92.47	17.3	109.77	138705	25956	164661	1500
TRENT	20.53	3.5	24.03	262.64	44.78	307.42	190414	32466.04	222880	725
TVSMOTOR	18.37	3.5	21.87	111.6	21.26	132.86		29765.05		1400
UBL	18.78	3.5	22.28	273.25	50.92	324.17	95637.5	17822.53	113460	350
ULTRACEMCO	25.35	3.5	28.85	1610.63	222.41	1833.04	161063	22240.75		100
UPL	19.48	3.5	22.98	156.07	28.04	184.11	202891	36447.78		1300
VEDL	25.51	3.5	29.01	105.16	14.43	119.59	325996	44734.55	370730.6	3100
VOLTAS	16.75	3.5	20.25	214.32	44.78	259.1	107160	22389.5	129549.5	500
WHIRLPOOL	17.27	3.5	20.77	282.74	57.31	340.05	70685	14326.38		250
WIPRO	16.22	3.5	19.72	99.2	21.4	120.6	79360	17123.4	96483.4	800
ZEEL	41.41	5.25	46.66	124.12	15.73	139.85	372360	47202.75		3000
ZYDUSLIFE	16.76	3.5	20.26	61.72	12.89	74.61	67892	14175.7	82067.7	1100

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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