

F&O Margin Report

Wednesday, 30th Dec 2020										
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	<-Percent-> <per share=""></per>									
SCRIP NAME	Span	MTM	Total	Span	MTM	Total	Span	МТМ	Total	Lot Size
SCRIF NAME	%	%	%	Span	191 1 191	10181	Span	101 1 101	Total	Lot Size
ACC	16.94	3.5	20.44	273.99	56.62	330.61	136995	28308.9	165303.9	500
ACC ADANIENT	28.13	5.5 18.5	46.63	137.76	90.59	228.35	275520	181189	456709	500 2000
ADANIPORTS	28.13 31.42	3.5	40.03 34.92	157.70	90.39 16.97	169.3	380825	42420	423245	2000 2500
AMARAJABAT	19.85	3.5	23.35	186.11	32.82	218.93	186110	32823	218933	1000
AMBUJACEM	21.89	3.5	25.39	53.58	8.57	62.15	160740		186438.8	3000
APOLLOHOSP	22.95	3.5	26.45	546.69	83.36	630.05	273345	41678	315023	500
APOLLOTYRE	23.57	3.5	27.07	42.62	6.33	48.95	213100	31648.8		5000
ASHOKLEY	30.25	3.5	33.75	28.81	3.33	32.14	259290	30003.8		9000
ASIANPAINT	16.91	3.5	20.41	456.62	94.51	551.13	136986		165339.7	300
AUROPHARMA	27.09	18.5	45.59	245.02	167.35	412.37	159263		268041.2	650
AXISBANK	28.95	3.5	32.45	182.98	22.12	205.1	219576		246117.9	1200
BAJAJ-AUTO	17.74	3.5	21.24	609.5	120.28	729.78	152375		182445.3	250
BAJAJFINSV	26.3	3.5	29.8	2366.43	314.96	2681.39	295803.8		335173.7	125
BAJFINANCE	28.68	3.5	32.18	1493.67	182.29	1675.96		45572.6		250
BALKRISIND	22.51	3.5	26.01	351.99	54.73	406.72	140796		162689.2	400
BANDHANBNK	41.42	3.5	44.92	171.45	14.49	185.94	308610		334688.9	1800
BANKBARODA	39.2	3.5	42.7	24.44	2.18	26.62	200408		218302.5	8200
BANKNIFTY	18.82	2	20.82	5900.92	627.2	6528.12			163203.1	25
BATAINDIA	19.54	3.5	23.04	310.59	55.63		170824.5		201423.3	550
BEL	24.55	3.5	28.05	28.21	4.02	32.23	214396		244959.4	7600
BERGEPAINT	17.52	3.5	21.02	130.39	26.05	156.44	143429	28653.6	172082.6	1100
BHARATFORG	26.49	3.5	29.99	138.87	18.35	157.22	208305		235825.5	1500
BHARTIARTL	21.33	3.5	24.83	111.14	18.24	129.38	205720.1	33759.5	239479.6	1851
BHEL	34.65	8.75	43.4	12.3	3.11	15.41	258300	65231.3	323531.3	21000
BIOCON	27.12	3.5	30.62	125.06	16.14	141.2	287638	37126.6	324764.6	2300
BOSCHLTD	21.45	3.5	24.95	2758.66	450.15	3208.81	137933	22507.5	160440.5	50
BPCL	40.5	3.5	44	154.64	13.36	168	278352	24056.6	302408.6	1800
BRITANNIA	18.6	3.5	22.1	669.53	126.02	795.55	133906	25203.2	159109.2	200
CADILAHC	19.23	3.5	22.73	92.26	16.79	109.05	202972	36948.5	239920.5	2200
CANBK	28.68	7	35.68	36.42	8.89	45.31	182100	44450	226550	5000
CHOLAFIN	33.19	3.5	36.69	127.15	13.41	140.56	317875	33525.6	351400.6	2500
CIPLA	18.93	3.5	22.43	156.75	28.98	185.73	203775	37671.7	241446.7	1300
COALINDIA	19.95	3.5	23.45	26.98	4.73	31.71	99826	17514.9	117340.9	3700
COFORGE	43.31	3.5	46.81	1163.72	94.03	1257.75	436395	35262.3	471657.3	375
COLPAL	16.51	3.5	20.01	260.48	55.22	315.7	182336	38656.1	220992.1	700
CONCOR	30.15	3.5	33.65	119.92	13.92	133.84	187435	21761.7	209196.6	1563
CUMMINSIND	18.51	3.5	22.01	105.67	19.98	125.65	126804	23975.7	150779.7	1200
DABUR	14.21	3.5	17.71	75.17	18.52	93.69			117106.3	1250
DIVISLAB	18.46	3.5	21.96	699.35	132.62	831.97			166394.1	200
DLF	27.95	3.5	31.45	64.73	8.11	72.84	213609	26749.8	240358.8	3300
DRREDDY	16.3	3.5	19.8	844	181.23	1025.23			128153.8	125
EICHERMOT	21.98	3.5	25.48	542.3	86.35	628.65	189805	30222.6	220027.6	350
ESCORTS	25.84	3.5	29.34	328.46	44.49	372.95	180653	24466.8	205119.8	550

EXIDEIND	22.84	3.5	26.34	43.71	6.7	50.41	157356	24110.1	181466.1	3600
FEDERALBNK	22.84	3.5	31.54	43.71	2.36	21.27	160735	20066.4	180801.4	8500
GAIL	37.39	3.5	40.89	46.42	4.35	50.77	283162	26506	309668	6100
GLENMARK	36.52	3.5	40.02	181.72	17.42	199.14	208978		229006.4	1150
GMRINFRA	23.93	3.5	27.43	6.4	0.94	7.34	144000		165065.6	22500
GODREJCP	19.04	3.5	22.54	141.05	25.92	166.97	141050	25924.5	166974.5	1000
GODREJPROP	27.45	3.5	30.95	386.28	49.25	435.53	251082	32010.4		650
GRASIM	21.32	18.5	39.82	194.41	168.67	363.08	184689.5	160240	344929.6	950
HAVELLS	18.38	3.5	21.88	166.81	31.77	198.58	166810	31771.3	198581.3	1000
HCLTECH	19.93	3.5	23.43	186.82	32.81	219.63	130774	22968.8	153742.8	700
HDFC	22.38	3.5	25.88	563.81	88.17	651.98	169143	26450	195593	300
HDFCBANK	17.51	3.5	21.01	250.27	50.02	300.29	137648.5		165157.7	550
HDFCLIFE	22.2	3.5	25.7	149.48	23.57	173.05	164428		190350.1	1100
HEROMOTOCO	20.71	3.5	24.21	637.87	107.78	745.65	191361		223694.7	300
HINDALCO	27	3.5	30.5	63.73	8.26	71.99	274039	35518	309557	4300
HINDPETRO	31.23	3.5	34.73	67.23	7.54	74.77	181521	20345.9	201866.9	2700
HINDUNILVR	15.47	3.5	18.97	369.38	83.56	452.94	110814		135882.2	300
IBULHSGFIN	45.83	7	52.83	99.23	15.16	114.39	307613		354593.5	3100
ICICIBANK	25.16	3.5	28.66	133.17	18.52	151.69	183108.8	25467.8	208576.5	1375
ICICIGI	22.04	3.5	25.54	332.38	52.79	385.17	141261.5	22434.5	163696	425
ICICIPRULI	30.81	3.5	34.31	154.4	17.54	171.94	231600		257907.8	1500
IDEA	55.07	14	69.07	5.7	1.45	7.15	399000	101430	500430	70000
IDFCFIRSTB	43.62	3.5	47.12	16.01	1.28	17.29	304190	24405.5	328595.5	19000
IGL	20.43	3.5	23.93	104.76	17.95	122.71	144045	24678.5	168723.5	1375
INDIGO	24.63	3.5	28.13	416.83	59.23	476.06	208415	29615.3	238030.3	500
INDUSINDBK	48.27	3.5	51.77	440.97	31.97	472.94	352776		378355.4	800
INDUSTOWER	31.25	3.5	34.75	73.63	8.25	81.88	206164	23088.8	229252.8	2800
INFY	18.87	3.5	22.37	236.05	43.78	279.83	141630		167896.8	600
IOC	18.19	3.5	21.69	16.61	3.2	19.81	94677		112891.4	5700
ITC	18.34	3.5	21.84	38.82	7.41	46.23	124224		147928.8	3200
JINDALSTEL	34.15	18.5	52.65	88.73	48.06	136.79	443650	240315	683965	5000
JSWSTEEL	24.08	3.5	27.58	91.95	13.36	105.31	248265	36084.8	284349.8	2700
JUBLFOOD	38.42	3.5	41.92	1039.45	94.68	1134.13	259862.5	23670.5	283533	250
KOTAKBANK	24.92	3.5	28.42	498.28	69.97	568.25	199312	27988.8	227300.8	400
L&TFH	29.72	3.5	33.22	27.91	3.29	31.2	189788	22348.2	212136.2	6800
LICHSGFIN	26.95	3.5	30.45	98.27	12.76	111.03	196540	25522	222062	2000
LT	18.82	3.5	22.32	241.95	45	286.95	133072.5	24751.7	157824.2	550
LUPIN	19.82	3.5	23.32	193.62	34.2	227.82	164577	29065.8	193642.8	850
M&M	26.63	3.5	30.13	188.8	24.81	213.61	264320	34736.1	299056.1	1400
M&MFIN	32.35	3.5	35.85	56.62	6.13	62.75	194999.3	21094.5	216093.8	3444
MANAPPURAM	29.53	3.5	33.03	49.22	5.83	55.05	295320	35007	330327	6000
MARICO	14.21	3.5	17.71	57.89	14.26	72.15	115780	28518	144298	2000
MARUTI	22.87	3.5	26.37	1706.02	261.09	1967.11	170602	26109.1	196711.1	100
MCDOWELL-N	19.02	3.5	22.52	108.77	20.02	128.79	135962.5	25020.6	160983.1	1250
MFSL	29.77	3.5	33.27	202.99	23.87	226.86	263887	31028.7	294915.7	1300
MGL	20.97	3.5	24.47	227.59	37.99	265.58	136554	22791.3	159345.3	600
MINDTREE	25.3	3.5	28.8	411.2	56.89	468.09	328960	45508.4	374468.4	800
MOTHERSUMI	31.72	3.5	35.22	50.22	5.54	55.76	351540	38783.5	390323.5	7000
MRF	16.34	3.5	19.84	12400.71	2656.12	15056.83	124007.1	26561.2	150568.3	10
MUTHOOTFIN	25.42	3.5	28.92	308.25	42.44	350.69	231187.5	31833.4	263020.9	750
NATIONALUM	23.8	3.5	27.3	10.01	1.47	11.48	170170	25019.8	195189.8	17000
NAUKRI	23.62	3.5	27.12	1113.18	164.92	1278.1	278295	41230.9	319525.9	250
NESTLEIND	16.71	3.5	20.21	3060.13	641.02	3701.15	153006.5	32051.2	185057.7	50
NIFTY	13.2	2	15.2	1840.08	278.7	2118.78	138006	20902.6	158908.6	75
NMDC	28.37	3.5	31.87	32.39	4	36.39	217013	26768.2	243781.2	6700

NTPC	20.44	3.5	23.94	20.22	3.46	23.68	115254	19730.6	134984.6	5700
ONGC	47.5	3.5	51	44.22	3.26	47.48	340494		365584.5	7700
PAGEIND	20.43	3.5	23.93	5633.12	964.88	6598	168993.6	28946.4	197940	30
PEL	45.83	3.5	49.33	655.62	50.07	705.69	360591		388129.1	550
PETRONET	23.7	3.5	27.2	58.69	8.67	67.36	176070	25998	202068	3000
PFC	23.1	3.5	26.6	26.81	4.06	30.87	166222	25182.9	191404.9	6200
PIDILITIND	17.07	3.5	20.57	299.91	61.48	361.39	149955		180696.4	500
PNB	32.38	14	46.38	10.8	4.67	15.47	151200	65366	216566	14000
POWERGRID	15.91	3.5	19.41	30.22	6.65	36.87	120880	26586	147466	4000
PVR	40.26	3.5	43.76	518.62	45.09	563.71	211078.3	18350.4	229428.8	407
RAMCOCEM	18.05	3.5	21.55	140.79	27.3	168.09	119671.5	23203.5	142875	850
RBLBANK	35.27	3.5	38.77	82.13	8.15	90.28	213538	21189.4	234727.4	2600
RECLTD	22.29	3.5	25.79	30.12	4.73	34.85	180720	28381.5	209101.5	6000
RELIANCE	20.94	3.5	24.44	416.74	69.66	486.4	210453.7	35176.8	245630.5	505
SAIL	34.27	10.5	44.77	22.19	6.8	28.99	421610	129176	550786.3	19000
SBILIFE	20.17	3.5	23.67	181.21	31.44	212.65	135907.5	23579.1	159486.6	750
SBIN	31.61	3.5	35.11	87.91	9.74	97.65	263730	29205.8	292935.8	3000
SHREECEM	18.33	3.5	21.83	4376.82	835.89	5212.71	218841	41794.6	260635.6	50
SIEMENS	17.78	3.5	21.28	280.49	55.22	335.71	154269.5	30369.8	184639.3	550
SRF	22.15	3.5	25.65	1215.57	192.12	1407.69	151946.3	24014.8	175961.1	125
SRTRANSFIN	33.07	3.5	36.57	342.44	36.24	378.68	228407.5	24173.8	252581.2	667
SUNPHARMA	20.49	3.5	23.99	121.03	20.67	141.7	169442	28941.9	198383.9	1400
SUNTV	22.53	18.5	41.03	109.56	89.97	199.53	164340	134962	299302.1	1500
TATACHEM	19.94	3.5	23.44	96.36	16.91	113.27	192720	33824	226544	2000
TATACONSUM	23.51	3.5	27.01	141.04	21	162.04	190404	28347.6	218751.6	1350
TATAMOTORS	30.05	3.5	33.55	55.12	6.42	61.54	314184	36588.3	350772.3	5700
TATAPOWER	23.24	3.5	26.74	17.81	2.68	20.49	240435	36217.1	276652.1	13500
TATASTEEL	28.16	3.5	31.66	178.24	22.16	200.4	303008	37663.5	340671.5	1700
TCS	17.47	3.5	20.97	512.6	102.69	615.29	153780	30808.1	184588.1	300
TECHM	19.71	3.5	23.21	190.82	33.88	224.7	228984		269635.8	1200
TITAN	20.13	3.5	23.63	310.19	53.95		232642.5	40459.1	273101.6	750
TORNTPHARM	19.22	3.5	22.72	531.53	96.78		132882.5		157077.6	250
TORNTPOWER	18.62	3.5	22.12	59.24	11.13	70.37	177720		211120.5	3000
TVSMOTOR	20.83	3.5	24.33	101.26	17.01	118.27	141764		165580.5	1400
UBL	19.09	3.5	22.59	218.74	40.1	258.84	153118		181187.7	700
ULTRACEMCO	25.36	3.5	28.86	1303.79	179.95	1483.74	260758	35990.9	296748.9	200
UPL	25.57	3.5	29.07	116.56	15.95	132.51	151528		172266.9	1300
VEDL	29.47	3.5	32.97	47.32	5.62	52.94	293384		328223.4	6200
VOLTAS	18.77	3.5	22.27	153.3	28.58	181.88	153300		181879.3	1000
WIPRO	19	3.5	22.5	73.25	13.49	86.74	234400		277581.6	3200
ZEEL	35.49	3.5	38.99	77.45	7.64	85.09	232350	22916.3	255266.3	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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