

F&O Margin Report

Tuesday, 31th May 2022							
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SCRIP NAME	Span %	Exposure %	Total %	Span Margin	Exposure Margin	Total	Lot Size
AARTIIND	19.78	3.50	23.28	136952.00	24229.89	161181.89	850.00
ABB	18.66	3.50	22.16	110898.00	20801.81	131699.81	250.00
ABBOTINDIA	15.50	3.50	19.00	69621.00	15722.13	85343.13	25.00
ABCAPITAL	22.96	3.50	26.46	105688.00	16108.40	121796.40	4400.00
ABFRL	21.80	3.50	25.30	153894.00	24706.50	178600.50	2600.00
ACC	15.90	3.50	19.40	88100.00	19391.75	107491.75	250.00
ADANIENT	24.06	3.50	27.56	261365.00	38027.50	299392.50	500.00
ADANIPORTS	21.35	18.50	39.85	196600.00	170361.88	366961.88	1250.00
ALKEM	14.30	3.50	17.80	87880.00	21511.35	109391.35	200.00
AMARAJABAT	16.03	3.50	19.53	81140.00	17715.25	98855.25	1000.00
AMBUJACEM	21.94	3.50	25.44	122715.00	19579.88	142294.88	1500.00
APLLTD	17.10	3.50	20.60	88389.00	18092.03	106481.03	700.00
APOLLOHOSP	21.72	3.50	25.22	105625.00	17020.72	122645.72	125.00
APOLLOTYRE	20.83	3.50	24.33	114575.00	19254.38	133829.38	2500.00
ASHOKLEY	28.77	3.50	32.27	181080.00	22026.38	203106.38	4500.00
ASIANPAINT	16.00	3.50	19.50	68122.00	14901.86	83023.86	150.00
ASTRAL	21.02	3.50	24.52	98145.00	16344.69	114489.69	275.00
ATUL	17.68	3.50	21.18	111162.00	22001.83	133163.83	75.00
AUBANK	23.95	3.50	27.45	154250.00	22538.25	176788.25	500.00
AUROPHARMA	29.94	3.50	33.44	118672.00	13873.13	132545.13	750.00
AXISBANK	21.25	3.50	24.75	177096.00	29164.80	206260.80	1200.00
BAJAJ-AUTO	18.17	3.50	21.67	169232.00	32606.00	201838.00	250.00
BAJAJFINSV	25.29	3.50	28.79	163954.00	22692.86	186646.86	50.00
BAJFINANCE	20.67	3.50	24.17	157480.00	26661.03	184141.03	125.00
BALKRISIND	19.37	3.50	22.87	88408.00	15972.95	104380.95	200.00
BALRAMCHIN	28.11	3.50	31.61	181008.00	22537.20	203545.20	1600.00
BANDHANBNK	41.62	3.50	45.12	245790.00	20667.15	266457.15	1800.00
BANKBARODA	34.64	3.50	38.14	202527.00	20464.76	222991.76	5850.00
BANKNIFTY	14.04	2.00	16.04	125978.00	17940.18	143918.18	25.00
BATAINDIA	16.77	3.50	20.27	87365.00	18236.49	105601.49	275.00
BEL	19.62			172634.00	30796.15	203430.15	3800.00
BERGEPAINT	15.22	3.50	18.72	101343.00	23302.13	124645.13	1100.00
BHARATFORG	20.06	3.50	23.56	102975.00	17970.75	120945.75	750.00
BHARTIARTL	21.39	3.50	24.89	142490.00	23313.24	165803.24	950.00
BHEL	27.55	3.50	31.05	149835.00	19036.50	168871.50	10500.00
BIOCON	20.22	3.50	23.72	155572.00	26923.23	182495.23	2300.00
BOSCHLTD	18.90	3.50	22.40	136986.00	25362.66	162348.66	50.00
BPCL	40.60	3.50	44.10	241128.00	20786.85	261914.85	1800.00
BRITANNIA	17.79	3.50	21.29	125686.00	24727.15	150413.15	200.00
BSOFT	25.41	3.50	28.91	123708.00	17037.48	140745.48	1300.00
CANBK	25.44	3.50	28.94	139185.00	19145.70	158330.70	2700.00
CANFINHOME	22.82	3.50	26.32	106996.00	16410.71	123406.71	975.00
CHAMBLFERT	26.62	3.50	30.12	144540.00	19002.38	163542.38	1500.00
CHOLAFIN	25.53	3.50	29.03	215412.00	29533.44	244945.44	1250.00

CIPLA	19.01	3.50	22.51	121986.00	22458.80	144444.80	650.00
CIPLA COALINDIA	20.23	3.50	22.51	159558.00	22458.80 27599.25	187157.25	4200.00
COFORGE	43.54	3.50	47.04	169926.00	13660.68	187157.25	100.00
COLPAL	14.23	3.50	17.73	80409.00	19779.46	100188.46	350.00
CONCOR	30.34	3.50	33.84	160592.00	18523.40	179115.40	800.00
COROMANDEL	17.53	3.50	21.03	104044.00	20768.13	124812.13	625.00
CROMPTON	17.53	3.50	21.03	68783.00	13584.73	82367.73	1100.00
CUB	18.76	3.50	22.26	88502.00	16511.25	105013.25	3400.00
CUMMINSIND	17.34	3.50	20.84	107088.00	21620.55	128708.55	600.00
DABUR	14.24	3.50	17.74	91050.00	22380.31	113430.31	1250.00
DALBHARAT	20.76	3.50	24.26	71408.00	12039.13	83447.13	250.00
DEEPAKNTR	24.27	3.50	27.77	120835.00	17425.19	138260.19	250.00
DELTACORP	27.18	3.50	30.68	141427.00	18209.10	159636.10	2300.00
DIVISLAB	17.25	3.50	20.75	61745.00	12530.70	74275.70	100.00
DIXON	23.50	3.50	27.00	111055.00	16542.97	127597.97	125.00
DLF	24.50	3.50	28.00	140432.00	20062.35	160494.35	1650.00
DRREDDY	14.62	3.50	18.12	79906.00	19127.94	99033.94	125.00
EICHERMOT	19.31	3.50	22.81	187100.00	33914.13	221014.13	350.00
ESCORTS	20.40	3.50	23.90	183892.00	31546.90	215438.90	550.00
EXIDEIND	22.86	3.50	26.36	121860.00	18654.30	140514.30	3600.00
FEDERALBNK	25.76	3.50	29.26	231700.00	31482.50	263182.50	10000.00
FSL	25.60	3.50	29.10	73944.00	10110.10	84054.10	2600.00
GAIL	37.85	3.50	41.35	330315.00	30541.18	360856.18	6100.00
GLENMARK	36.58	3.50	40.08	172592.00	16514.58	189106.58	1150.00
GMRINFRA	31.48	3.50	34.98	273375.00	30397.50	303772.50	22500.00
GNFC	29.34	3.50	32.84	249847.00	29802.50	279649.50	1300.00
GODREJCP	19.11	3.50	22.61	76145.00	13944.00	90089.00	500.00
GODREJPROP	24.70	3.50	28.20	109272.00	15483.08	124755.08	325.00
GRANULES	22.95	18.50	41.45	96890.00	78096.36	174986.36	1550.00
GRASIM	21.68	3.50	25.18	148794.00	24016.48	172810.48	475.00
GSPL	19.18	3.50	22.68	84762.00	15467.03	100229.03	1700.00
GUJGASLTD	19.91	3.50	23.41	138825.00	24401.56	163226.56	1250.00
HAL	19.03	3.50	22.53	164578.00	30261.66	194839.66	475.00
HAVELLS	17.52	3.50	21.02	106260.00	21230.13	127490.13	500.00
HCLTECH	20.04	3.50	23.54	145964.00	25497.15	171461.15	700.00
HDFC	22.76	3.50	26.26	159651.00	24554.25	184205.25	300.00
HDFCAMC	17.08	3.50	20.58	61488.00	12603.15	74091.15	200.00
HDFCBANK	15.43	3.50	18.93	119009.00	26995.24	146004.24	550.00
HDFCLIFE	18.99	3.50	22.49	126896.00	23388.75	150284.75	1100.00
HEROMOTOCO	17.57	3.50	21.07	146220.00	29121.23	175341.23	300.00
HINDALCO	23.88	3.50	27.38	106962.00	15678.34	122640.34	1075.00
HINDCOPPER	30.23	3.50	33.73	133902.00	15501.50	149403.50	4300.00
HINDPETRO	31.23	3.50	34.73	196209.00	21990.15	218199.15	2700.00
HINDUNILVR	14.38	3.50	17.88	100629.00	24492.30	125121.30	300.00
HONAUT	17.59	3.50	21.09	82519.00	16423.05	98942.05	15.00
IBULHSGFIN	34.77	3.50	38.27	130479.00	13133.93	143612.93	3100.00
ICICIBANK	17.26	3.50	20.76	177898.00	36072.09	213970.09	1375.00
ICICIGI	15.88	3.50	19.38	87172.00	19217.01	106389.01	425.00
ICICIPRULI	31.02	3.50	34.52	123368.00	13919.06	137287.06	750.00
IDEA	41.93	3.50	45.43	274400.00	22907.50	297307.50	70000.00
IDFC	26.12	3.50	29.62	130600.00	17500.00	148100.00	10000.00
IDFCFIRSTB	43.61	3.50	47.11	177156.00	14219.10	191375.10	11100.00
IEX	23.18	3.50	26.68	167700.00	25318.13	193018.13	3750.00
IGL	19.49	3.50	22.99	101186.00	18174.41	119360.41	1375.00
INDHOTEL	23.45	3.50	26.95	223905.00	33418.80	257323.80	4022.00

INDIACEM	25.49	3.50	28.99	126759.00	17402.18	144161.18	2900.00
INDIAMART	26.28	3.50	29.78	89263.00	11888.36	101151.36	75.00
INDIGO	22.91	3.50	26.41	103960.00	15882.13	119842.13	250.00
INDUSINDBK	24.72	3.50	28.22	208998.00	29591.10	238589.10	900.00
INDUSTOWER	31.62	3.50	35.12	177604.00	19658.80	197262.80	2800.00
INFY	15.36	3.50	18.86	69651.00	15873.38	85524.38	300.00
INTELLECT	28.30	3.50	31.80	143018.00	17688.56	160706.56	750.00
IOC	17.97	3.50	21.47	134745.00	26242.13	160987.13	6500.00
IPCALAB	16.24	3.50	19.74	66010.00	14228.55	80238.55	450.00
IRCTC	26.77	3.50	30.27	161945.00	21175.66	183120.66	875.00
ITC	18.37	3.50	21.87	158720.00	30240.00	188960.00	3200.00
JINDALSTEL	28.42	3.50	31.92	137262.00	16902.81	154164.81	1250.00
JKCEMENT	20.94	3.50	24.44	89101.00	14889.26	103990.26	175.00
JSWSTEEL	22.95	3.50	26.45	167278.00	25515.00	192793.00	1350.00
JUBLFOOD	38.48	3.50	41.98	136794.00	12441.41	149235.41	625.00
KOTAKBANK	24.94	3.50	28.44	190552.00	26742.80	217294.80	400.00
L&TFH	24.95	3.50	28.45	171252.00	24018.95	195270.95	8924.00
LALPATHLAB	23.87	3.50	27.37	60684.00	8899.41	69583.41	125.00
LAURUSLABS	20.72	3.50	24.22	105291.00	17784.90	123075.90	900.00
LICHSGFIN	27.06	3.50	30.56	207520.00	26838.00	234358.00	2000.00
LT	15.73	3.50	19.23	150270.00	33439.70	183709.70	575.00
LTI	21.48	3.50	24.98	135494.00	22079.93	157573.93	150.00
LTTS	22.75	3.50	26.25	163282.00	25125.45	188407.45	200.00
LUPIN	18.58	3.50	22.08	97087.00	18291.79	115378.79	850.00
M&M	26.82	3.50	30.32	187411.00	24460.80	211871.80	700.00
M&MFIN	23.53	3.50	27.03	168440.00	25060.00	193500.00	4000.00
MANAPPURAM	28.20	3.50	31.70	80070.00	9938.25	90008.25	3000.00
MARICO	14.30	3.50	17.80	76520.00	18732.00	95252.00	1000.00
MARUTI	22.98	3.50	26.48	184261.00	28066.33	212327.33	100.00
MCDOWELL-N	17.84	3.50	21.34	92044.00	18055.63	110099.63	625.00
MCX	21.63	3.50	25.13	98455.00	15932.96	114387.96	350.00
METROPOLIS	24.32	3.50	27.82	82460.00	11866.05	94326.05	200.00
MFSL	24.39	3.50	27.89	122584.00	17592.58	140176.58	650.00
MGL	21.05	3.50	24.55	94956.00	15787.80	110743.80	600.00
MINDTREE	23.63	3.50	27.13	142460.00	21101.50	163561.50	200.00
MOTHERSUMI	24.13	3.50	27.63	106925.00	15508.50	122433.50	3500.00
MPHASIS	20.31	3.50	23.81	92024.00	15859.77	107883.77	175.00
MRF	16.03	3.50	19.53	119228.00	26026.21	145254.21	10.00
MUTHOOTFIN	23.99	3.50	27.49	101085.00	14747.25	115832.25	375.00
NAM-INDIA	20.70	3.50	24.20	92144.00	15576.40	107720.40	1600.00
NATIONALUM	27.08	3.50	30.58	109735.00	14183.31	123918.31	4250.00
NAUKRI	22.53	3.50	26.03	107265.00	16663.06	123928.06	125.00
NAVINFLUOR	21.81	3.50	25.31	189648.00	30435.69	220083.69	225.00
NBCC	25.15	3.50	28.65	102480.00	14259.00	116739.00	12000.00
NESTLEIND	14.24	3.50	17.74	63212.00	15539.21	78751.21	25.00
NIFTY	10.66	2.00	12.66	88726.00	16643.45	105369.45	50.00
NMDC	23.07	3.50	26.57	95944.00	14556.59	110500.59	3350.00
NTPC	20.71	3.50	24.21	177213.00	29944.95	207157.95	5700.00
OBEROIRLTY	24.10	3.50	27.60	134281.00	19500.78	153781.78	700.00
OFSS	17.00	3.50	20.50	70071.00	14428.31	84499.31	125.00
ONGC	47.48	3.50	50.98	264341.00	19484.85	283825.85	3850.00
PAGEIND	18.57	3.50	22.07	125641.00	23685.06	149326.06	15.00
PEL	46.18	3.50	49.68	225566.00	17095.44	242661.44	275.00
PERSISTENT	21.45	3.50	24.95	121323.00	19798.01	141121.01	150.00
PETRONET	23.89	3.50	27.39	157200.00	23026.50	180226.50	3000.00

PFC	22.32	3.50	25.82	152272.00	23880.85	176152.85	6200.00
PIDILITIND	15.85	3.50	19.35	87510.00		106837.88	250.00
PIIND	18.73	3.50	22.23	127708.00		151566.63	250.00
PNB	33.19	3.50	36.69	165440.00		182884.00	16000.00
POLYCAB	19.16	3.50	22.66	140247.00	25622.63	165869.63	300.00
POWERGRID	15.46	3.50	18.96	188735.00	42716.00	231451.00	5333.00
PVR	22.15	3.50	25.65	168311.00	26598.26	194909.26	407.00
RAIN	28.44	3.50	31.94	116300.00		130610.63	2500.00
RAMCOCEM	17.46	3.50	20.96	101686.00		122064.75	850.00
RBLBANK	29.50	3.50	33.00	97904.00		109520.68	2900.00
RECLTD	18.71	3.50	22.21	134940.00		160182.00	6000.00
RELIANCE	18.65	3.50	22.15	124620.00		148002.63	250.00
SAIL	37.96	3.50	41.46	135138.00		147598.44	4750.00
SBICARD	17.78	3.50	21.28	69060.00		82653.13	500.00
SBILIFE	24.01	3.50	27.51	206940.00		237106.50	750.00
SBIN	31.65	3.50	35.15	226140.00		251148.38	1500.00
SHREECEM	16.65	3.50	20.15	93172.00		112762.59	25.00
SIEMENS	17.08	3.50	20.13	113905.00		137243.22	275.00
SRF	20.51	3.50	24.01	189128.00		221408.28	375.00
SRTRANSFIN	20.31	3.50	28.30	116400.00		132829.00	400.00
STAR	24.80	3.50	28.47	73980.00		84351.38	900.00
SUNPHARMA	20.53	3.50	24.03	127988.00		149806.48	700.00
SUNTV	18.93	18.50	37.43	127988.00		244178.63	1500.00
SYNGENE	17.43	3.50	20.93	82714.00		99318.96	850.00
TATACHEM	21.84	3.50	25.34	205420.00		238342.75	1000.00
ТАТАСОММ	21.64	3.50	24.96	85468.00		99405.00	400.00
TATACONSUM	23.82	3.50	27.32	119826.00		137432.53	675.00
TATAMOTORS	25.82	3.50	29.58	164944.00		187076.03	1425.00
TATAPOWER	25.26	3.50	29.56	198045.00		225485.44	3375.00
TATASTEEL	29.76	3.50	33.26	126038.00		140863.17	425.00
TCS	17.54	3.50	21.04	88966.00		106717.30	150.00
TECHM	18.48	3.50	21.98	129174.00		153637.95	600.00
TITAN	17.18	3.50	20.68	145001.00		174536.84	375.00
TORNTPHARM	17.81	3.50	21.31	127920.00		153062.69	250.00
TORNTPOWER	18.72	3.50	22.22	125115.00		148501.13	1500.00
TRENT	20.76	3.50	24.26	168541.00			725.00
TVSMOTOR	18.04	3.50	21.54	186900.00		223162.45	1400.00
UBL	18.80	3.50	22.30	101588.00		120498.94	350.00
ULTRACEMCO	25.44	3.50	28.94	155262.00		176626.35	100.00
UPL	18.91	3.50	22.41	191698.00		227183.45	1300.00
VEDL	31.55	3.50	35.05	153620.00		170662.64	1550.00
VOLTAS	18.32	3.50	21.82	94895.00		113026.75	500.00
WHIRLPOOL	17.16	3.50	20.66	70722.00		85146.81	250.00
WIPRO	16.50	3.50	20.00	62896.00		76233.80	800.00
ZEEL	41.53	3.50	45.03	305850.00		331627.50	3000.00
ZYDUSLIFE	16.95	3.50	20.45	70070.00		84536.38	1100.00
LIDUSLIFE	16.95	3.30	20.43	/00/0.00	14400.38	84330.38	1100.00

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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