



IndiaNivesh
TRUST, WE EARN IT

IndiaNivesh Securities Limited

F&O Span Margin

24-Mar-2020

Symbol	Expiry Date	Mlot	Span Margin %	Exposure Margin %	Total Margin %	Span Margin Per Lot	Exposure Margin Per Lot	Total Margin Per Lot
ACC	26/03/2020	400.00	20.04	7.07	27.11	77260.00	27260.51	104520.51
ACC	28/05/2020	400.00	17.27	7.07	24.34	78080.00	31956.40	110036.40
ACC	30/04/2020	400.00	20.49	7.07	27.56	77716.00	26816.51	104532.51
ADANIENT	26/03/2020	4000.00	31.24	28.28	59.52	155000.00	140325.36	295325.36
ADANIENT	28/05/2020	4000.00	28.47	28.28	56.75	156640.00	155596.56	312236.56
ADANIENT	30/04/2020	4000.00	29.98	28.28	58.26	155920.00	147056.00	302976.00
ADANIPTS	26/03/2020	2500.00	29.98	7.07	37.05	172225.00	40617.15	212842.15
ADANIPTS	28/05/2020	2500.00	31.91	7.07	38.98	174050.00	38558.01	212608.01
ADANIPTS	30/04/2020	2500.00	30.06	7.07	37.13	173225.00	40740.88	213965.88
ADANIPOWER	26/03/2020	10000.00	38.91	7.07	45.98	103100.00	18735.50	121835.50
ADANIPOWER	28/05/2020	10000.00	40.08	7.07	47.15	104200.00	18382.00	122582.00
ADANIPOWER	30/04/2020	10000.00	38.69	7.07	45.76	103700.00	18947.60	122647.60
AMARAJABAT	26/03/2020	800.00	25.45	7.07	32.52	76272.00	21190.20	97462.20
AMARAJABAT	28/05/2020	800.00	24.17	7.07	31.24	77080.00	22550.47	99630.47
AMARAJABAT	30/04/2020	800.00	25.50	7.07	32.57	76720.00	21269.39	97989.39
AMBUJACEM	26/03/2020	2500.00	21.25	7.07	28.32	78625.00	26159.00	104784.00
AMBUJACEM	28/05/2020	2500.00	20.01	7.07	27.08	79475.00	28076.74	107551.74
AMBUJACEM	30/04/2020	2500.00	21.58	7.07	28.65	79100.00	25911.55	105011.55
APOLLOHOSP	26/03/2020	500.00	29.47	7.07	36.54	177820.00	42663.92	220483.92
APOLLOHOSP	28/05/2020	500.00	26.43	7.07	33.50	179705.00	48076.00	227781.00
APOLLOHOSP	30/04/2020	500.00	29.79	7.07	36.86	178865.00	42448.28	221313.28
APOLLOTYRE	26/03/2020	3000.00	27.03	7.07	34.10	65490.00	17127.08	82617.08
APOLLOTYRE	28/05/2020	3000.00	29.03	7.07	36.10	66180.00	16119.60	82299.60
APOLLOTYRE	30/04/2020	3000.00	27.11	7.07	34.18	65880.00	17180.10	83060.10
ASHOKLEY	26/03/2020	8000.00	39.80	7.07	46.87	129760.00	23048.20	152808.20
ASHOKLEY	28/05/2020	8000.00	43.71	7.07	50.78	131120.00	21210.00	152330.00
ASHOKLEY	30/04/2020	8000.00	40.17	7.07	47.24	130480.00	22963.36	153443.36
ASIANPAINT	26/03/2020	600.00	24.69	7.07	31.76	231228.00	66217.62	297445.62
ASIANPAINT	28/05/2020	600.00	24.56	7.07	31.63	233682.00	67256.91	300938.91
ASIANPAINT	30/04/2020	600.00	24.77	7.07	31.84	232590.00	66387.30	298977.30
AUROPHARMA	26/03/2020	1000.00	36.36	7.88	44.24	120830.00	26189.18	147019.18
AUROPHARMA	28/05/2020	1000.00	40.98	7.88	48.86	122110.00	23482.40	145592.40
AUROPHARMA	30/04/2020	1000.00	36.61	7.88	44.49	121540.00	26161.60	147701.60
AXISBANK	26/03/2020	1200.00	46.11	7.07	53.18	167556.00	25693.79	193249.79
AXISBANK	28/05/2020	1200.00	46.27	7.07	53.34	169332.00	25876.20	195208.20
AXISBANK	30/04/2020	1200.00	46.20	7.07	53.27	168540.00	25791.36	194331.36
BAJAJ-AUTO	26/03/2020	250.00	22.95	7.07	30.02	109800.00	33823.76	143623.76
BAJAJ-AUTO	28/05/2020	250.00	19.32	7.07	26.39	110965.00	40613.62	151578.62
BAJAJ-AUTO	30/04/2020	250.00	23.20	7.07	30.27	110445.00	33663.81	144108.81
BAJAJFINSV	26/03/2020	125.00	41.13	7.07	48.20	229629.00	39472.25	269101.25
BAJAJFINSV	28/05/2020	125.00	33.15	7.07	40.22	232062.00	49490.00	281552.00
BAJAJFINSV	30/04/2020	125.00	41.19	7.07	48.26	230978.00	39647.68	270625.68
BAJFINANCE	26/03/2020	250.00	37.56	7.07	44.63	221345.00	41669.70	263014.70
BAJFINANCE	28/05/2020	250.00	38.08	7.07	45.15	223692.00	41536.25	265228.25
BAJFINANCE	30/04/2020	250.00	37.72	7.07	44.79	222645.00	41730.68	264375.68
BALKRISIND	26/03/2020	800.00	30.35	7.07	37.42	180784.00	42111.75	222895.75
BALKRISIND	28/05/2020	800.00	24.69	7.07	31.76	182704.00	52318.00	235022.00



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BALKRISIND	30/04/2020	800.00	30.60	7.07	37.67	181848.00	42021.25	223869.25
BANDHANBNK	26/03/2020	1200.00	48.84	7.07	55.91	102564.00	14847.00	117411.00
BANDHANBNK	28/05/2020	1200.00	49.11	7.07	56.18	103656.00	14923.36	118579.36
BANDHANBNK	30/04/2020	1200.00	49.13	7.07	56.20	103164.00	14847.00	118011.00
BANKBARODA	26/03/2020	5400.00	30.67	11.07	41.74	90828.00	32788.23	123616.23
BANKBARODA	28/05/2020	5400.00	31.48	11.07	42.55	91800.00	32280.12	124080.12
BANKBARODA	30/04/2020	5400.00	30.90	11.07	41.97	91368.00	32728.46	124096.46
BANKNIFTY	26/03/2020	20.00	24.19	4.24	28.43	81829.00	14340.87	96169.87
BANKNIFTY	28/05/2020	20.00	24.38	4.24	28.62	82696.00	14380.38	97076.38
BANKNIFTY	30/04/2020	20.00	24.34	4.24	28.58	82309.00	14337.26	96646.26
BATAINDIA	26/03/2020	550.00	28.05	7.07	35.12	166986.00	42081.35	209067.35
BATAINDIA	28/05/2020	550.00	26.68	7.07	33.75	168756.00	44717.75	213473.75
BATAINDIA	30/04/2020	550.00	28.10	7.07	35.17	167964.00	42264.11	210228.11
BEL	26/03/2020	6000.00	32.59	7.07	39.66	117720.00	25536.84	143256.84
BEL	28/05/2020	6000.00	30.00	7.07	37.07	118980.00	28039.62	147019.62
BEL	30/04/2020	6000.00	33.04	7.07	40.11	118440.00	25345.95	143785.95
BERGEPAINT	26/03/2020	2200.00	22.68	7.07	29.75	210452.00	65614.55	276066.55
BERGEPAINT	28/05/2020	2200.00	23.68	7.07	30.75	212674.00	63506.98	276180.98
BERGEPAINT	30/04/2020	2200.00	23.09	7.07	30.16	211684.00	64821.30	276505.30
BHARATFORG	26/03/2020	1300.00	31.17	7.07	38.24	98657.00	22380.09	121037.09
BHARATFORG	28/05/2020	1300.00	24.83	7.07	31.90	99710.00	28395.59	128105.59
BHARATFORG	30/04/2020	1300.00	31.68	7.07	38.75	99242.00	22150.31	121392.31
BHARTIARTL	26/03/2020	1851.00	21.42	7.07	28.49	165757.00	54708.41	220465.41
BHARTIARTL	28/05/2020	1851.00	21.60	7.07	28.67	167516.00	54839.27	222355.27
BHARTIARTL	30/04/2020	1851.00	21.45	7.07	28.52	166738.00	54963.59	221701.59
BHEL	26/03/2020	10400.00	29.53	13.07	42.60	62504.00	27661.35	90165.35
BHEL	28/05/2020	10400.00	30.35	13.07	43.42	63128.00	27185.60	90313.60
BHEL	30/04/2020	10400.00	29.54	13.07	42.61	62816.00	27797.28	90613.28
BIOCON	26/03/2020	2300.00	20.94	7.07	28.01	128570.00	43400.61	171970.61
BIOCON	28/05/2020	2300.00	21.43	7.07	28.50	129927.00	42864.00	172791.00
BIOCON	30/04/2020	2300.00	20.98	7.07	28.05	129329.00	43579.48	172908.48
BOSCHLTD	26/03/2020	40.00	23.00	7.07	30.07	79379.00	24396.87	103775.87
BOSCHLTD	28/05/2020	40.00	19.54	7.07	26.61	80220.00	29020.65	109240.65
BOSCHLTD	30/04/2020	40.00	23.48	7.07	30.55	79845.00	24039.98	103884.98
BPCL	26/03/2020	1800.00	29.11	14.07	43.18	138240.00	66809.99	205049.99
BPCL	28/05/2020	1800.00	28.66	14.07	42.73	139698.00	68570.15	208268.15
BPCL	30/04/2020	1800.00	29.34	14.07	43.41	139050.00	66683.36	205733.36
BRITANNIA	26/03/2020	200.00	24.92	7.07	31.99	121296.00	34412.52	155708.52
BRITANNIA	28/05/2020	200.00	26.19	7.07	33.26	122582.00	33086.89	155668.89
BRITANNIA	30/04/2020	200.00	25.09	7.07	32.16	122010.00	34385.65	156395.65
CADILAHC	26/03/2020	2200.00	22.44	7.07	29.51	141702.00	44639.98	186341.98
CADILAHC	28/05/2020	2200.00	23.60	7.07	30.67	143198.00	42905.71	186103.71
CADILAHC	30/04/2020	2200.00	22.64	7.07	29.71	142516.00	44499.99	187015.99
CANBK	26/03/2020	2600.00	37.36	17.68	55.04	76778.00	36337.70	113115.70
CANBK	28/05/2020	2600.00	36.86	17.68	54.54	77584.00	37211.10	114795.10
CANBK	30/04/2020	2600.00	37.45	17.68	55.13	77220.00	36452.62	113672.62
CENTURYTEX	26/03/2020	600.00	42.48	7.07	49.55	59394.00	9883.86	69277.86



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CENTURYTEX	28/05/2020	600.00	33.92	7.07	40.99	60024.00	12509.66	72533.66
CENTURYTEX	30/04/2020	600.00	42.48	7.07	49.55	59748.00	9943.25	69691.25
CESC	26/03/2020	800.00	22.90	7.07	29.97	75640.00	23347.97	98987.97
CESC	28/05/2020	800.00	20.84	7.07	27.91	76448.00	25929.93	102377.93
CESC	30/04/2020	800.00	22.93	7.07	30.00	76088.00	23455.43	99543.43
CHOLAFIN	26/03/2020	2500.00	41.38	7.07	48.45	152375.00	26035.28	178410.28
CHOLAFIN	28/05/2020	2500.00	45.00	7.07	52.07	154000.00	24197.08	178197.08
CHOLAFIN	30/04/2020	2500.00	42.02	7.07	49.09	153275.00	25787.83	179062.83
CIPLA	26/03/2020	1150.00	17.89	7.07	24.96	83421.00	32973.24	116394.24
CIPLA	28/05/2020	1150.00	18.01	7.07	25.08	84306.00	33091.14	117397.14
CIPLA	30/04/2020	1150.00	18.05	7.07	25.12	83916.00	32871.61	116787.61
COALINDIA	26/03/2020	2700.00	20.45	7.07	27.52	73035.00	25254.75	98289.75
COALINDIA	28/05/2020	2700.00	20.60	7.07	27.67	73818.00	25340.65	99158.65
COALINDIA	30/04/2020	2700.00	20.52	7.07	27.59	73467.00	25312.01	98779.01
COLPAL	26/03/2020	700.00	16.60	7.07	23.67	131117.00	55834.62	186951.62
COLPAL	28/05/2020	700.00	16.84	7.07	23.91	132503.00	55621.81	188124.81
COLPAL	30/04/2020	700.00	16.66	7.07	23.73	131887.00	55973.19	187860.19
CONCOR	26/03/2020	1563.00	31.12	7.07	38.19	146015.00	33167.81	179182.81
CONCOR	28/05/2020	1563.00	29.58	7.07	36.65	147563.00	35272.91	182835.91
CONCOR	30/04/2020	1563.00	31.06	7.07	38.13	146859.00	33427.49	180286.49
CUMMINSIND	26/03/2020	900.00	17.12	7.07	24.19	61155.00	25257.93	86412.93
CUMMINSIND	28/05/2020	900.00	13.07	7.07	20.14	61803.00	33443.93	95246.93
CUMMINSIND	30/04/2020	900.00	17.52	7.07	24.59	61506.00	24815.70	86321.70
DABUR	26/03/2020	1250.00	19.40	7.07	26.47	100438.00	36609.34	137047.34
DABUR	28/05/2020	1250.00	20.35	7.07	27.42	101500.00	35261.63	136761.63
DABUR	30/04/2020	1250.00	19.43	7.07	26.50	101025.00	36764.00	137789.00
DIVISLAB	26/03/2020	400.00	19.61	7.07	26.68	153404.00	55298.71	208702.71
DIVISLAB	28/05/2020	400.00	19.38	7.07	26.45	155028.00	56560.00	211588.00
DIVISLAB	30/04/2020	400.00	19.70	7.07	26.77	154304.00	55386.38	209690.38
DLF	26/03/2020	3300.00	28.80	7.07	35.87	115005.00	28230.51	143235.51
DLF	28/05/2020	3300.00	27.65	7.07	34.72	116226.00	29723.69	145949.69
DLF	30/04/2020	3300.00	28.80	7.07	35.87	115665.00	28393.83	144058.83
DRREDDY	26/03/2020	250.00	16.81	7.07	23.88	120255.00	50580.55	170835.55
DRREDDY	28/05/2020	250.00	17.39	7.07	24.46	121530.00	49410.46	170940.46
DRREDDY	30/04/2020	250.00	16.93	7.07	24.00	120962.00	50521.34	171483.34
EICHERMOT	26/03/2020	30.00	23.14	7.07	30.21	100520.00	30712.19	131232.19
EICHERMOT	28/05/2020	30.00	21.52	7.07	28.59	101586.00	33375.00	134961.00
EICHERMOT	30/04/2020	30.00	23.22	7.07	30.29	101111.00	30786.63	131897.63
EQUITAS	26/03/2020	4900.00	51.55	7.07	58.62	87269.00	11969.16	99238.16
EQUITAS	28/05/2020	4900.00	34.68	7.07	41.75	88200.00	17979.72	106179.72
EQUITAS	30/04/2020	4900.00	51.35	7.07	58.42	87808.00	12090.41	99898.41
ESCORTS	26/03/2020	1100.00	36.82	17.68	54.50	254023.00	121987.58	376010.58
ESCORTS	28/05/2020	1100.00	42.62	17.68	60.30	256718.00	106487.52	363205.52
ESCORTS	30/04/2020	1100.00	38.02	17.68	55.70	255519.00	118827.28	374346.28
EXIDEIND	26/03/2020	2900.00	20.77	7.07	27.84	82505.00	28089.11	110594.11
EXIDEIND	28/05/2020	2900.00	19.70	7.07	26.77	83375.00	29924.13	113299.13
EXIDEIND	30/04/2020	2900.00	20.97	7.07	28.04	82998.00	27976.34	110974.34



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FEDERALBNK	26/03/2020	7000.00	40.60	7.07	47.67	113540.00	19771.26	133311.26
FEDERALBNK	28/05/2020	7000.00	40.98	7.07	48.05	114730.00	19796.00	134526.00
FEDERALBNK	30/04/2020	7000.00	40.88	7.07	47.95	114170.00	19746.51	133916.51
GAIL	26/03/2020	5334.00	28.26	12.07	40.33	118575.00	50635.96	169210.96
GAIL	28/05/2020	5334.00	28.73	12.07	40.80	119855.00	50346.24	170201.24
GAIL	30/04/2020	5334.00	28.34	12.07	40.41	119268.00	50796.91	170064.91
GLENMARK	26/03/2020	1400.00	32.78	7.07	39.85	90412.00	19499.06	109911.06
GLENMARK	28/05/2020	1400.00	33.47	7.07	40.54	91364.00	19301.10	110665.10
GLENMARK	30/04/2020	1400.00	32.87	7.07	39.94	90944.00	19558.45	110502.45
GMRINFRA	26/03/2020	45000.00	24.51	17.68	42.19	175950.00	126898.20	302848.20
GMRINFRA	28/05/2020	45000.00	24.84	17.68	42.52	177750.00	126500.40	304250.40
GMRINFRA	30/04/2020	45000.00	24.33	17.68	42.01	176850.00	128489.40	305339.40
GODREJCP	26/03/2020	800.00	24.62	7.07	31.69	92856.00	26668.04	119524.04
GODREJCP	28/05/2020	800.00	25.50	7.07	32.57	93840.00	26017.60	119857.60
GODREJCP	30/04/2020	800.00	24.73	7.07	31.80	93400.00	26699.15	120099.15
GRASIM	26/03/2020	750.00	32.16	7.07	39.23	102270.00	22479.95	124749.95
GRASIM	28/05/2020	750.00	25.15	7.07	32.22	103350.00	29057.70	132407.70
GRASIM	30/04/2020	750.00	32.27	7.07	39.34	102870.00	22535.63	125405.63
HAVELLS	26/03/2020	1000.00	17.92	7.07	24.99	89980.00	35491.40	125471.40
HAVELLS	28/05/2020	1000.00	16.43	7.07	23.50	90940.00	39132.45	130072.45
HAVELLS	30/04/2020	1000.00	18.10	7.07	25.17	90510.00	35350.00	125860.00
HCLTECH	26/03/2020	1400.00	20.09	7.07	27.16	123284.00	43392.83	166676.83
HCLTECH	28/05/2020	1400.00	20.94	7.07	28.01	124586.00	42066.50	166652.50
HCLTECH	30/04/2020	1400.00	20.13	7.07	27.20	124012.00	43551.20	167563.20
HDFC	26/03/2020	250.00	28.09	7.07	35.16	109372.00	27527.93	136899.93
HDFC	28/05/2020	250.00	28.30	7.07	35.37	110532.00	27609.23	138141.23
HDFC	30/04/2020	250.00	28.17	7.07	35.24	110015.00	27614.54	137629.54
HDFCBANK	26/03/2020	500.00	23.62	7.07	30.69	90545.00	27104.61	117649.61
HDFCBANK	28/05/2020	500.00	24.02	7.07	31.09	91505.00	26938.47	118443.47
HDFCBANK	30/04/2020	500.00	23.91	7.07	30.98	91075.00	26934.93	118009.93
HDFCLIFE	26/03/2020	900.00	29.93	7.07	37.00	102546.00	24223.94	126769.94
HDFCLIFE	28/05/2020	900.00	27.08	7.07	34.15	103635.00	27061.84	130696.84
HDFCLIFE	30/04/2020	900.00	30.24	7.07	37.31	103149.00	24115.77	127264.77
HEROMOTOCO	26/03/2020	200.00	21.60	7.07	28.67	70654.00	23128.80	93782.80
HEROMOTOCO	28/05/2020	200.00	23.45	7.07	30.52	71404.00	21529.56	92933.56
HEROMOTOCO	30/04/2020	200.00	21.67	7.07	28.74	71070.00	23186.07	94256.07
HINDALCO	26/03/2020	3500.00	33.25	7.07	40.32	101255.00	21528.15	122783.15
HINDALCO	28/05/2020	3500.00	33.69	7.07	40.76	102340.00	21478.66	123818.66
HINDALCO	30/04/2020	3500.00	33.39	7.07	40.46	101850.00	21565.27	123415.27
HINDPETRO	26/03/2020	2100.00	27.98	7.07	35.05	108927.00	27526.34	136453.34
HINDPETRO	28/05/2020	2100.00	28.24	7.07	35.31	110082.00	27556.03	137638.03
HINDPETRO	30/04/2020	2100.00	28.17	7.07	35.24	109578.00	27496.64	137074.64
HINDUNILVR	26/03/2020	300.00	21.45	7.07	28.52	129582.00	42707.40	172289.40
HINDUNILVR	28/05/2020	300.00	21.83	7.07	28.90	130956.00	42420.00	173376.00
HINDUNILVR	30/04/2020	300.00	21.53	7.07	28.60	130344.00	42801.78	173145.78
IBULHSGFIN	26/03/2020	1200.00	60.35	43.44	103.79	72168.00	51945.55	124113.55
IBULHSGFIN	28/05/2020	1200.00	65.35	43.44	108.79	72936.00	48479.04	121415.04



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IBULHSGFIN	30/04/2020	1200.00	58.79	43.44	102.23	72600.00	53639.71	126239.71
ICICIBANK	26/03/2020	1375.00	31.63	7.07	38.70	121564.00	27175.75	148739.75
ICICIBANK	28/05/2020	1375.00	31.61	7.07	38.68	122856.00	27481.97	150337.97
ICICIBANK	30/04/2020	1375.00	31.78	7.07	38.85	122279.00	27204.92	149483.92
ICICIPRULI	26/03/2020	1500.00	36.43	7.07	43.50	135600.00	26316.31	161916.31
ICICIPRULI	28/05/2020	1500.00	36.41	7.07	43.48	137025.00	26607.95	163632.95
ICICIPRULI	30/04/2020	1500.00	36.17	7.07	43.24	136395.00	26660.97	163055.97
IDEA	26/03/2020	98000.00	70.77	76.44	147.21	225400.00	243461.40	468861.40
IDEA	28/05/2020	98000.00	65.63	76.44	142.07	228340.00	265934.76	494274.76
IDEA	30/04/2020	98000.00	66.96	76.44	143.40	226380.00	258443.64	484823.64
IDFCFIRSTB	26/03/2020	12000.00	34.08	12.07	46.15	78120.00	27664.44	105784.44
IDFCFIRSTB	28/05/2020	12000.00	36.35	12.07	48.42	78960.00	26216.04	105176.04
IDFCFIRSTB	30/04/2020	12000.00	35.79	12.07	47.86	78600.00	26505.72	105105.72
IGL	26/03/2020	2750.00	25.60	7.07	32.67	218405.00	60310.64	278715.64
IGL	28/05/2020	2750.00	24.19	7.07	31.26	220715.00	64510.22	285225.22
IGL	30/04/2020	2750.00	25.70	7.07	32.77	219670.00	60437.01	280107.01
INDIGO	26/03/2020	300.00	19.73	7.07	26.80	49980.00	17913.97	67893.97
INDIGO	28/05/2020	300.00	20.26	7.07	27.33	50511.00	17625.51	68136.51
INDIGO	30/04/2020	300.00	20.14	7.07	27.21	50274.00	17646.72	67920.72
INDUSINDBK	26/03/2020	400.00	47.42	7.07	54.49	63532.00	9472.39	73004.39
INDUSINDBK	28/05/2020	400.00	46.73	7.07	53.80	64204.00	9714.18	73918.18
INDUSINDBK	30/04/2020	400.00	47.66	7.07	54.73	63904.00	9479.46	73383.46
INFRATEL	26/03/2020	2000.00	44.76	8.06	52.82	124520.00	22422.92	146942.92
INFRATEL	28/05/2020	2000.00	45.64	8.06	53.70	125840.00	22221.42	148061.42
INFRATEL	30/04/2020	2000.00	45.21	8.06	53.27	125240.00	22326.20	147566.20
INFY	26/03/2020	1200.00	23.99	7.07	31.06	163692.00	48235.78	211927.78
INFY	28/05/2020	1200.00	24.06	7.07	31.13	165432.00	48613.32	214045.32
INFY	30/04/2020	1200.00	24.09	7.07	31.16	164652.00	48316.38	212968.38
IOC	26/03/2020	4000.00	17.21	7.07	24.28	54920.00	22567.44	77487.44
IOC	28/05/2020	4000.00	17.34	7.07	24.41	55480.00	22624.00	78104.00
IOC	30/04/2020	4000.00	17.31	7.07	24.38	55240.00	22567.44	77807.44
ITC	26/03/2020	2400.00	26.10	7.07	33.17	94224.00	25519.87	119743.87
ITC	28/05/2020	2400.00	26.20	7.07	33.27	95208.00	25689.55	120897.55
ITC	30/04/2020	2400.00	26.16	7.07	33.23	94776.00	25613.20	120389.20
JINDALSTEL	26/03/2020	5000.00	34.59	30.84	65.43	155650.00	138780.00	294430.00
JINDALSTEL	28/05/2020	5000.00	30.11	30.84	60.95	157300.00	161139.00	318439.00
JINDALSTEL	30/04/2020	5000.00	33.66	30.84	64.50	156600.00	143483.10	300083.10
JSWSTEEL	26/03/2020	2300.00	34.54	7.07	41.61	117438.00	24041.89	141479.89
JSWSTEEL	28/05/2020	2300.00	34.40	7.07	41.47	118680.00	24391.50	143071.50
JSWSTEEL	30/04/2020	2300.00	34.62	7.07	41.69	118128.00	24123.19	142251.19
JUBLFOOD	26/03/2020	500.00	31.24	9.07	40.31	205050.00	59540.02	264590.02
JUBLFOOD	28/05/2020	500.00	33.42	9.07	42.49	207225.00	56234.00	263459.00
JUBLFOOD	30/04/2020	500.00	36.66	9.07	45.73	206255.00	51032.36	257287.36
JUSTDIAL	26/03/2020	1400.00	35.02	21.21	56.23	153454.00	92942.22	246396.22
JUSTDIAL	28/05/2020	1400.00	33.73	21.21	54.94	155078.00	97529.94	252607.94
JUSTDIAL	30/04/2020	1400.00	35.56	21.21	56.77	154350.00	92051.40	246401.40
KOTAKBANK	26/03/2020	400.00	25.08	7.07	32.15	112608.00	31745.71	144353.71



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KOTAKBANK	28/05/2020	400.00	25.43	7.07	32.50	113804.00	31645.32	145449.32
KOTAKBANK	30/04/2020	400.00	25.25	7.07	32.32	113272.00	31717.43	144989.43
L&TFH	26/03/2020	5600.00	41.19	7.07	48.26	108192.00	18568.65	126760.65
L&TFH	28/05/2020	5600.00	33.66	7.07	40.73	109312.00	22963.36	132275.36
L&TFH	30/04/2020	5600.00	41.92	7.07	48.99	108808.00	18350.89	127158.89
LICHSGFIN	26/03/2020	1300.00	31.01	7.07	38.08	78221.00	17835.14	96056.14
LICHSGFIN	28/05/2020	1300.00	30.12	7.07	37.19	79053.00	18556.63	97609.63
LICHSGFIN	30/04/2020	1300.00	31.08	7.07	38.15	78689.00	17899.47	96588.47
LT	26/03/2020	375.00	27.98	7.07	35.05	74348.00	18789.41	93137.41
LT	28/05/2020	375.00	28.12	7.07	35.19	75139.00	18894.13	94033.13
LT	30/04/2020	375.00	28.06	7.07	35.13	74786.00	18842.43	93628.43
LUPIN	26/03/2020	700.00	15.32	7.07	22.39	66234.00	30574.92	96808.92
LUPIN	28/05/2020	700.00	15.45	7.07	22.52	66934.00	30634.31	97568.31
LUPIN	30/04/2020	700.00	15.39	7.07	22.46	66619.00	30604.62	97223.62
M&M	26/03/2020	1000.00	23.84	7.07	30.91	69610.00	20644.40	90254.40
M&M	28/05/2020	1000.00	24.85	7.07	31.92	70350.00	20018.71	90368.71
M&M	30/04/2020	1000.00	23.94	7.07	31.01	70020.00	20679.75	90699.75
M&MFIN	26/03/2020	1600.00	43.51	7.07	50.58	112576.00	18291.50	130867.50
M&MFIN	28/05/2020	1600.00	31.89	7.07	38.96	113776.00	25225.76	139001.76
M&MFIN	30/04/2020	1600.00	44.07	7.07	51.14	113232.00	18167.07	131399.07
MANAPPURAM	26/03/2020	6000.00	43.67	7.07	50.74	220380.00	35675.22	256055.22
MANAPPURAM	28/05/2020	6000.00	46.31	7.07	53.38	222720.00	33999.63	256719.63
MANAPPURAM	30/04/2020	6000.00	43.81	7.07	50.88	221700.00	35781.27	257481.27
MARICO	26/03/2020	1300.00	13.59	7.07	20.66	44317.00	23060.22	67377.22
MARICO	28/05/2020	1300.00	13.46	7.07	20.53	44785.00	23528.96	68313.96
MARICO	30/04/2020	1300.00	13.62	7.07	20.69	44577.00	23142.94	67719.94
MARUTI	26/03/2020	100.00	28.12	7.07	35.19	123370.00	31016.09	154386.09
MARUTI	28/05/2020	100.00	28.33	7.07	35.40	124678.00	31111.54	155789.54
MARUTI	30/04/2020	100.00	28.22	7.07	35.29	124095.00	31094.57	155189.57
MCDOWELL-N	26/03/2020	1250.00	23.75	7.07	30.82	139212.00	41439.04	180651.04
MCDOWELL-N	28/05/2020	1250.00	24.90	7.07	31.97	140688.00	39945.50	180633.50
MCDOWELL-N	30/04/2020	1250.00	23.79	7.07	30.86	140038.00	41624.63	181662.63
MFSL	26/03/2020	1300.00	45.68	7.07	52.75	181376.00	28073.91	209449.91
MFSL	28/05/2020	1300.00	23.26	7.07	30.33	183300.00	55725.03	239025.03
MFSL	30/04/2020	1300.00	45.65	7.07	52.72	182442.00	28253.13	210695.13
MGL	26/03/2020	600.00	27.15	7.07	34.22	115122.00	29978.21	145100.21
MGL	28/05/2020	600.00	18.54	7.07	25.61	116340.00	44354.35	160694.35
MGL	30/04/2020	600.00	26.83	7.07	33.90	115794.00	30512.71	146306.71
MINDTREE	26/03/2020	800.00	33.93	7.07	41.00	208488.00	43438.08	251926.08
MINDTREE	28/05/2020	800.00	37.22	7.07	44.29	210696.00	40021.86	250717.86
MINDTREE	30/04/2020	800.00	35.92	7.07	42.99	209712.00	41271.83	250983.83
MOTHERSUMI	26/03/2020	5000.00	42.15	7.07	49.22	121600.00	20396.95	141996.95
MOTHERSUMI	28/05/2020	5000.00	38.65	7.07	45.72	122900.00	22482.60	145382.60
MOTHERSUMI	30/04/2020	5000.00	42.19	7.07	49.26	122350.00	20503.00	142853.00
MRF	26/03/2020	10.00	21.63	7.07	28.70	114639.00	37471.00	152110.00
MRF	28/05/2020	10.00	16.90	7.07	23.97	115854.00	48455.41	164309.41
MRF	30/04/2020	10.00	21.83	7.07	28.90	115312.00	37343.00	152655.00



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MUTHOOTFIN	26/03/2020	1500.00	32.43	7.07	39.50	247635.00	53990.06	301625.06
MUTHOOTFIN	28/05/2020	1500.00	32.90	7.07	39.97	250260.00	53783.26	304043.26
MUTHOOTFIN	30/04/2020	1500.00	32.72	7.07	39.79	249090.00	53825.68	302915.68
NATIONALUM	26/03/2020	11700.00	27.50	7.07	34.57	91377.00	23492.20	114869.20
NATIONALUM	28/05/2020	11700.00	24.66	7.07	31.73	92313.00	26470.08	118783.08
NATIONALUM	30/04/2020	11700.00	27.48	7.07	34.55	91962.00	23657.63	115619.63
NAUKRI	26/03/2020	200.00	23.12	7.07	30.19	84852.00	25946.19	110798.19
NAUKRI	28/05/2020	200.00	24.50	7.07	31.57	85752.00	24745.00	110497.00
NAUKRI	30/04/2020	200.00	23.83	7.07	30.90	85350.00	25318.38	110668.38
NCC	26/03/2020	9000.00	36.09	19.80	55.89	63990.00	35105.40	99095.40
NCC	28/05/2020	9000.00	32.64	19.80	52.44	64620.00	39204.00	103824.00
NCC	30/04/2020	9000.00	36.67	19.80	56.47	64350.00	34749.00	99099.00
NESTLEIND	26/03/2020	50.00	18.52	7.07	25.59	126126.00	48137.86	174263.86
NESTLEIND	28/05/2020	50.00	19.50	7.07	26.57	127464.00	46205.81	173669.81
NESTLEIND	30/04/2020	50.00	18.52	7.07	25.59	126868.00	48429.50	175297.50
NIFTY	26/03/2020	75.00	20.21	4.24	24.45	117970.00	24745.81	142715.81
NIFTY	28/05/2020	75.00	20.45	0.00	20.45	119221.00	0.00	119221.00
NIFTY	30/04/2020	75.00	20.34	4.24	24.58	118664.00	24733.72	143397.72
NIFTYIT	26/03/2020	50.00	18.82	4.24	23.06	110748.00	24952.40	135700.40
NIFTYIT	28/05/2020	50.00	13.68	4.24	17.92	111922.00	34676.84	146598.84
NIFTYIT	30/04/2020	50.00	18.88	4.24	23.12	111398.00	25016.00	136414.00
NIITTECH	26/03/2020	375.00	43.87	7.07	50.94	129682.00	20898.48	150580.48
NIITTECH	28/05/2020	375.00	18.27	7.07	25.34	131055.00	50721.06	181776.06
NIITTECH	30/04/2020	375.00	44.96	7.07	52.03	130444.00	20512.72	150956.72
NMDC	26/03/2020	6000.00	29.84	7.07	36.91	115920.00	27466.95	143386.95
NMDC	28/05/2020	6000.00	30.52	7.07	37.59	117180.00	27148.80	144328.80
NMDC	30/04/2020	6000.00	30.12	7.07	37.19	116640.00	27382.11	144022.11
NTPC	26/03/2020	4800.00	19.96	7.07	27.03	74064.00	26232.53	100296.53
NTPC	28/05/2020	4800.00	20.30	7.07	27.37	74832.00	26062.85	100894.85
NTPC	30/04/2020	4800.00	20.00	7.07	27.07	74496.00	26334.34	100830.34
OIL	26/03/2020	3399.00	35.83	11.07	46.90	92555.00	28596.47	121151.47
OIL	30/04/2020	3399.00	35.69	11.07	46.76	93099.00	28878.67	121977.67
ONGC	26/03/2020	4100.00	38.31	11.07	49.38	98482.00	28457.65	126939.65
ONGC	28/05/2020	4100.00	39.93	11.07	51.00	99548.00	27595.30	127143.30
ONGC	30/04/2020	4100.00	38.77	11.07	49.84	99097.00	28298.79	127395.79
PAGEIND	26/03/2020	25.00	16.02	13.07	29.09	67582.00	55135.96	122717.96
PAGEIND	28/05/2020	25.00	16.19	13.07	29.26	68299.00	55151.81	123450.81
PAGEIND	30/04/2020	25.00	16.47	13.07	29.54	67980.00	53944.63	121924.63
PEL	26/03/2020	309.00	33.58	7.07	40.65	67130.00	14134.56	81264.56
PEL	28/05/2020	309.00	33.76	7.07	40.83	67844.00	14209.93	82053.93
PEL	30/04/2020	309.00	33.62	7.07	40.69	67526.00	14200.10	81726.10
PETRONET	26/03/2020	3000.00	22.89	7.07	29.96	121680.00	37584.12	159264.12
PETRONET	28/05/2020	3000.00	15.50	7.07	22.57	122970.00	56089.85	179059.85
PETRONET	30/04/2020	3000.00	22.95	7.07	30.02	122400.00	37700.78	160100.78
PFC	26/03/2020	6200.00	27.81	7.07	34.88	142166.00	36141.13	178307.13
PFC	28/05/2020	6200.00	28.19	7.07	35.26	143654.00	36031.55	179685.55
PFC	30/04/2020	6200.00	27.80	7.07	34.87	143034.00	36382.22	179416.22



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PIDILITIND	26/03/2020	500.00	23.68	7.07	30.75	154540.00	46131.75	200671.75
PIDILITIND	28/05/2020	500.00	24.21	7.07	31.28	156175.00	45601.50	201776.50
PIDILITIND	30/04/2020	500.00	23.81	7.07	30.88	155445.00	46156.50	201601.50
PNB	26/03/2020	8300.00	23.35	17.68	41.03	70633.00	53488.19	124121.19
PNB	28/05/2020	8300.00	24.36	17.68	42.04	71380.00	51800.63	123180.63
PNB	30/04/2020	8300.00	22.83	17.68	40.51	71048.00	55029.00	126077.00
POWERGRID	26/03/2020	4000.00	20.28	7.07	27.35	124640.00	43452.22	168092.22
POWERGRID	28/05/2020	4000.00	20.39	7.07	27.46	125960.00	43678.46	169638.46
POWERGRID	30/04/2020	4000.00	20.57	7.07	27.64	125360.00	43084.58	168444.58
PVR	26/03/2020	400.00	22.34	18.07	40.41	125104.00	101192.00	226296.00
PVR	28/05/2020	400.00	27.91	18.07	45.98	126428.00	81860.71	208288.71
PVR	30/04/2020	400.00	23.98	18.07	42.05	125840.00	94831.36	220671.36
RAMCOCEM	26/03/2020	800.00	24.37	7.07	31.44	98472.00	28562.80	127034.80
RAMCOCEM	28/05/2020	800.00	15.71	7.07	22.78	99512.00	44784.21	144296.21
RAMCOCEM	30/04/2020	800.00	24.53	7.07	31.60	99048.00	28548.66	127596.66
RBLBANK	26/03/2020	1500.00	43.90	8.37	52.27	96540.00	18405.63	114945.63
RBLBANK	28/05/2020	1500.00	48.07	8.37	56.44	97560.00	16986.92	114546.92
RBLBANK	30/04/2020	1500.00	47.96	8.37	56.33	97110.00	16949.25	114059.25
RECLTD	26/03/2020	6000.00	24.91	7.07	31.98	121980.00	34614.72	156594.72
RECLTD	28/05/2020	6000.00	22.10	7.07	29.17	123300.00	39450.60	162750.60
RECLTD	30/04/2020	6000.00	24.94	7.07	32.01	122700.00	34784.40	157484.40
RELIANCE	26/03/2020	500.00	28.44	7.07	35.51	131475.00	32679.31	164154.31
RELIANCE	28/05/2020	500.00	28.60	7.07	35.67	132870.00	32848.99	165718.99
RELIANCE	30/04/2020	500.00	28.50	7.07	35.57	132245.00	32806.57	165051.57
SAIL	26/03/2020	15700.00	35.84	14.14	49.98	125757.00	49616.55	175373.55
SAIL	28/05/2020	15700.00	35.25	14.14	49.39	127013.00	50948.54	177961.54
SAIL	30/04/2020	15700.00	35.82	14.14	49.96	126542.00	49949.55	176491.55
SBIN	26/03/2020	3000.00	29.60	7.07	36.67	163410.00	39037.01	202447.01
SBIN	28/05/2020	3000.00	29.70	7.07	36.77	165150.00	39312.74	204462.74
SBIN	30/04/2020	3000.00	29.69	7.07	36.76	164370.00	39143.06	203513.06
SHREECEM	26/03/2020	50.00	22.59	7.07	29.66	188514.00	59004.81	247518.81
SHREECEM	28/05/2020	50.00	15.77	7.07	22.84	190512.00	85395.00	275907.00
SHREECEM	30/04/2020	50.00	22.82	7.07	29.89	189621.00	58752.05	248373.05
SIEMENS	26/03/2020	550.00	25.10	7.07	32.17	141614.00	39882.40	181496.40
SIEMENS	28/05/2020	550.00	18.97	7.07	26.04	143116.00	53350.22	196466.22
SIEMENS	30/04/2020	550.00	25.22	7.07	32.29	142444.00	39932.95	182376.95
SRF	26/03/2020	250.00	31.80	7.07	38.87	215615.00	47936.37	263551.37
SRF	28/05/2020	250.00	30.93	7.07	38.00	217900.00	49808.15	267708.15
SRF	30/04/2020	250.00	31.92	7.07	38.99	216882.00	48040.65	264922.65
SRTRANSFIN	26/03/2020	600.00	40.97	7.07	48.04	121674.00	20997.90	142671.90
SRTRANSFIN	28/05/2020	600.00	35.33	7.07	42.40	122964.00	24603.60	147567.60
SRTRANSFIN	30/04/2020	600.00	41.18	7.07	48.25	122388.00	21010.63	143398.63
SUNPHARMA	26/03/2020	1250.00	22.36	7.07	29.43	95912.00	30321.46	126233.46
SUNPHARMA	28/05/2020	1250.00	24.09	7.07	31.16	96925.00	28443.49	125368.49
SUNPHARMA	30/04/2020	1250.00	22.43	7.07	29.50	96475.00	30409.84	126884.84
SUNTV	26/03/2020	1200.00	29.44	7.07	36.51	97452.00	23403.11	120855.11
SUNTV	28/05/2020	1200.00	25.17	7.07	32.24	98484.00	27657.84	126141.84



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F&O Span Margin

24-Mar-2020

Symbol	Expiry Date	Mlot	Span Margin %	Exposure Margin %	Total Margin %	Span Margin Per Lot	Exposure Margin Per Lot	Total Margin Per Lot
SUNTV	30/04/2020	1200.00	29.60	7.07	36.67	98028.00	23415.84	121443.84
TATACHEM	26/03/2020	900.00	22.97	7.07	30.04	43812.00	13486.38	57298.38
TATACHEM	28/05/2020	900.00	21.35	7.07	28.42	44271.00	14660.35	58931.35
TATACHEM	30/04/2020	900.00	22.89	7.07	29.96	44064.00	13610.46	57674.46
TATACONSUM	26/03/2020	2700.00	25.96	7.07	33.03	171153.00	46615.34	217768.34
TATACONSUM	28/05/2020	2700.00	23.56	7.07	30.63	172962.00	51902.99	224864.99
TATACONSUM	30/04/2020	2700.00	26.04	7.07	33.11	172152.00	46748.96	218900.96
TATAMOTORS	26/03/2020	4300.00	31.29	12.02	43.31	93439.00	35895.93	129334.93
TATAMOTORS	28/05/2020	4300.00	32.29	12.02	44.31	94428.00	35146.48	129574.48
TATAMOTORS	30/04/2020	4300.00	31.58	12.02	43.60	93955.00	35766.71	129721.71
TATAPOWER	26/03/2020	9000.00	24.61	7.07	31.68	72990.00	20966.09	93956.09
TATAPOWER	28/05/2020	9000.00	24.70	7.07	31.77	73800.00	21125.16	94925.16
TATAPOWER	30/04/2020	9000.00	24.65	7.07	31.72	73440.00	21061.53	94501.53
TATASTEEL	26/03/2020	1500.00	29.06	7.07	36.13	118050.00	28723.64	146773.64
TATASTEEL	28/05/2020	1500.00	29.68	7.07	36.75	119310.00	28421.40	147731.40
TATASTEEL	30/04/2020	1500.00	29.25	7.07	36.32	118740.00	28702.43	147442.43
TCS	26/03/2020	250.00	20.78	7.07	27.85	89082.00	30312.63	119394.63
TCS	28/05/2020	250.00	20.52	7.07	27.59	90028.00	31018.74	121046.74
TCS	30/04/2020	250.00	20.86	7.07	27.93	89608.00	30376.26	119984.26
TECHM	26/03/2020	1200.00	29.98	7.07	37.05	182520.00	43039.33	225559.33
TECHM	28/05/2020	1200.00	30.54	7.07	37.61	184452.00	42695.73	227147.73
TECHM	30/04/2020	1200.00	30.13	7.07	37.20	183588.00	43077.51	226665.51
TITAN	26/03/2020	750.00	23.80	7.07	30.87	140092.00	41619.32	181711.32
TITAN	28/05/2020	750.00	23.74	7.07	30.81	141578.00	42154.88	183732.88
TITAN	30/04/2020	750.00	23.89	7.07	30.96	140918.00	41706.81	182624.81
TORNTPHARM	26/03/2020	500.00	17.79	7.07	24.86	168085.00	66809.73	234894.73
TORNTPHARM	28/05/2020	500.00	18.73	7.07	25.80	169870.00	64116.06	233986.06
TORNTPHARM	30/04/2020	500.00	17.95	7.07	25.02	169075.00	66601.17	235676.17
TORNTPOWER	26/03/2020	3000.00	22.21	7.07	29.28	182700.00	58157.82	240857.82
TORNTPOWER	28/05/2020	3000.00	24.43	7.07	31.50	184650.00	53438.60	238088.60
TORNTPOWER	30/04/2020	3000.00	23.56	7.07	30.63	183780.00	55156.61	238936.61
TVSMOTOR	26/03/2020	1350.00	24.22	7.07	31.29	106812.00	31181.88	137993.88
TVSMOTOR	28/05/2020	1350.00	17.93	7.07	25.00	107946.00	42568.47	150514.47
TVSMOTOR	30/04/2020	1350.00	26.01	7.07	33.08	107446.00	29201.40	136647.40
UBL	26/03/2020	700.00	22.11	7.07	29.18	130977.00	41878.44	172855.44
UBL	28/05/2020	700.00	20.49	7.07	27.56	132363.00	45679.27	178042.27
UBL	30/04/2020	700.00	22.41	7.07	29.48	131747.00	41556.75	173303.75
UJJIVAN	26/03/2020	1700.00	38.86	7.07	45.93	93415.00	16994.87	110409.87
UJJIVAN	28/05/2020	1700.00	38.30	7.07	45.37	94418.00	17427.55	111845.55
UJJIVAN	30/04/2020	1700.00	38.93	7.07	46.00	93976.00	17066.98	111042.98
ULTRACEMCO	26/03/2020	200.00	26.66	7.07	33.73	168352.00	44648.46	213000.46
ULTRACEMCO	28/05/2020	200.00	27.58	7.07	34.65	170136.00	43620.49	213756.49
ULTRACEMCO	30/04/2020	200.00	26.86	7.07	33.93	169340.00	44572.82	213912.82
UPL	26/03/2020	900.00	30.90	7.07	37.97	74970.00	17151.47	92121.47
UPL	28/05/2020	900.00	32.63	7.07	39.70	75762.00	16416.54	92178.54
UPL	30/04/2020	900.00	30.98	7.07	38.05	75411.00	17211.92	92622.92
VEDL	26/03/2020	3500.00	37.71	7.07	44.78	85855.00	16096.62	101951.62



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VEDL	28/05/2020	3500.00	37.88	7.07	44.95	86765.00	16195.60	102960.60
VEDL	30/04/2020	3500.00	37.78	7.07	44.85	86345.00	16158.49	102503.49
VOLTAS	26/03/2020	1000.00	22.69	7.07	29.76	115090.00	35866.11	150956.11
VOLTAS	28/05/2020	1000.00	20.03	7.07	27.10	116310.00	41051.96	157361.96
VOLTAS	30/04/2020	1000.00	22.91	7.07	29.98	115760.00	35717.64	151477.64
WIPRO	26/03/2020	3200.00	20.00	7.07	27.07	113472.00	40112.35	153584.35
WIPRO	28/05/2020	3200.00	20.25	7.07	27.32	114688.00	40044.48	154732.48
WIPRO	30/04/2020	3200.00	20.14	7.07	27.21	114144.00	40078.42	154222.42
YESBANK	26/03/2020	8800.00	97.85	33.88	131.73	316888.00	109716.99	426604.99
YESBANK	28/05/2020	8800.00	125.48	33.88	159.36	320232.00	86461.76	406693.76
YESBANK	30/04/2020	8800.00	114.62	33.88	148.50	318736.00	94213.50	412949.50
ZEEL	26/03/2020	1700.00	46.38	8.92	55.30	96985.00	18651.72	115636.72
ZEEL	28/05/2020	1700.00	48.04	8.92	56.96	98005.00	18196.80	116201.80
ZEEL	30/04/2020	1700.00	46.61	8.92	55.53	97546.00	18666.88	116212.88