

Tuesday, 12th Jan 2021

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SCRIP NAME	%	%	%	Span	MTM	Total	Span	MTM	Total	Lot Size	
AARTIIND	22.58	3.5	26.08	294.01	45.58		124954.3		144325.2	425	
ACC	16.89	3.5	20.39	301.92	62.55	364.47	150960		182235.1	500	
ADANIENT	27.79	18.5	46.29	144.42	96.15	240.57	288840	192308	481147.5	2000	
ADANIPORTS	31.44	3.5	34.94	160.48	17.87	178.35	401200		445868.8	2500	
AMARAJABAT	19.8	3.5	23.3	196.2	34.68	230.88	196200		230881.5	1000	
AMBUJACEM	21.9	3.5	25.4	59.38	9.49	68.87	178140		206610.8	3000	
APOLLOHOSP	22.66	3.5	26.16	578.99	89.43	668.42	289495	44715.1	334210.1	500	
APOLLOTYRE	23.26	3.5	26.76	45.11	6.79	51.9	225550	33932.5	259482.5	5000	
ASHOKLEY	30.17	3.5	33.67	35.28	4.09	39.37	317520	36839.3	354359.3	9000	
ASIANPAINT	16.69	3.5	20.19	475.69	99.76	575.45	142707	29926.6	172633.6	300	
AUROPHARMA	29.78	3.5	33.28	288.45	33.9	322.35	187492.5	22037.9	209530.4	650	
AXISBANK	28.65	3.5	32.15	191.62	23.41	215.03	229944	28089.6	258033.6	1200	
BAJAJ-AUTO	17.53	3.5	21.03	635.99	126.97	762.96	158997.5	31742.4	190739.9	250	
BAJAJFINSV	25.89	3.5	29.39	2329.83	314.98	2644.81	291228.8	39373	330601.8	125	
BAJFINANCE	28.13	3.5	31.63	1408.43	175.22	1583.65	352107.5	43803.8	395911.3	250	
BALKRISIND	22.31	3.5	25.81	385.13	60.41	445.54	154052	24165.4	178217.4	400	
BANDHANBNK	41.48	3.5	44.98	169.74	14.32	184.06			331311.6	1800	
BANKBARODA	39.3	3.5	42.8	25.23	2.25	27.48			321480.9	11700	
BANKNIFTY	18.43	2	20.43	5914.79	641.93	6556.72			163917.9	25	
BATAINDIA	19.31	3.5	22.81	313.8	56.89	370.69	172590	31288	203878	550	
BEL	24.49	3.5	27.99	33.08	4.73	37.81	251408		287344.6	7600	
BERGEPAINT	17.27	3.5	20.77	140.48	28.48	168.96	154528		185851.6	1100	
BHARATFORG	26.55	3.5	30.05	162.87	21.47	184.34	244305	32200.9	276505.9	1500	
BHARTIARTL	21.39	3.5	24.89	117.1	19.16	136.26			252225.1	1851	
BHEL	29.43	14	43.43	11.52	5.48	170.20	241920	115101	357021	21000	
BIOCON	26.59	3.5	30.09	125.79	16.56	142.35	289317		327405.6	2300	
BOSCHLTD	21.23	3.5	24.73	2965.19	488.88	3454.07	148259.5		172703.3	50	
BPCL	40.59	3.5	44.09	163.12	14.06	177.18			318932.6	1800	
BRITANNIA	18.26	3.5	21.76	660.13	126.57	786.7	132026		157339.1	200	
CADILAHC	18.86	3.5	22.36	93.44	17.34	110.78	205568		243725.4	2200	
CADILATIC	29.84	3.5	33.34	38.64	4.53	43.17			233131.5	5400	
CHOLAFIN	32.97	3.5	36.47	141	14.97	155.97			389923.8	2500	
CIPLA	18.93	3.5	22.43	162.53	30.05	192.58	211289	39064	250353	1300	
COALINDIA	19.99	3.5	23.49	28.35	4.96	33.31	119070	20852	139922	4200	
COFORGE	43.29	3.5	46.79	1224.98	99.03	1324.01			496504.7	375	
COLPAL	16.26	3.5	19.76	267.33	57.54	324.87	187131		227411.5	700	
CONCOR	30.2	3.5	33.7	132.86	15.4	148.26			231724.9	1563	
CUMMINSIND	18.59	3.5	22.09	116.4	21.92	138.32			165978.3	1200	
DABUR	14.19	3.5	17.69	77.83	19.19	97.02	97287.5		121275.6	1250	
DIVISLAB	18.12	3.5	21.62	695.72	134.37	830.09	139144		166018.1	200	
DLF	27.46	3.5	30.96	68.05	8.67	76.72	224565		253191.7	3300	
DRREDDY	16.04	3.5	19.54	870.21	189.83	1060.04	108776.3		132505.6	125	
EICHERMOT	21.93	3.5	25.43	609.38	97.28	706.66	213283	34047	247330	350	

ESCORTS	25.48	3.5	28.98	345.4	47.44	392.84	189970	26090.5	216060.5	550
EXIDEIND	22.79	3.5	26.29	45.48	6.98	52.46	163728	25143.3	188871.3	3600
FEDERALBNK	22.79	3.5	31.2	20.75	2.62	23.37	207500	26215	233715	10000
GAIL	37.66	3.5	41.16	50.99	4.74	55.73	311039		339946.9	6100
GLENMARK	36.46	3.5	39.96	191.35	18.37	209.72	220052.5		241177.7	1150
GMRINFRA	23.73	3.5	27.23	6.42	0.95	7.37			165751.9	22500
GODREJCP	23.73 19	3.5	22.5	146.75	27.04	173.79	144430		173787.5	1000
									293056.6	
GODREJPROP	26.99	3.5 18.5	30.49	399.1	51.76	450.86	259415	33641.6		650
GRASIM	21.13		39.63	212.42	185.95	398.37	201799	176655	378454.1	950
HAVELLS	18.28	3.5	21.78 23.49	185.18	35.46	220.64	185180	35462	220642	1000
HCLTECH	19.99	3.5		211.02	36.95	247.97	147714	25862.2	173576.2	700
HDFC	22.42	3.5	25.92	616.93	96.33	713.26	185079		213978.2	300
HDFCAMC	20.41	3.5	23.91	650.63	111.56	762.19	130126		152437.1	200
HDFCBANK	17.18	3.5	20.68	250.17	50.98	301.15	137593.5		165630.2	550
HDFCLIFE	21.91	3.5	25.41	158.99	25.4	184.39	174889	27937.5	202826.5	1100
HEROMOTOCO	20.43	3.5	23.93	655.24	112.23	767.47	196572		230242.4	300
HINDALCO	27.06	3.5	30.56	71.66	9.27	80.93	308138		347990.4	4300
HINDPETRO	31.18	3.5	34.68	70.13	7.87	78	189351	21253.1	210604.1	2700
HINDUNILVR	15.34	3.5	18.84	372.75	85.04	457.79	111825		137336.9	300
IBULHSGFIN	45.12	5.25	50.37	106.11	12.35	118.46	328941		367211.7	3100
ICICIBANK	24.63	3.5	28.13	134.71	19.14	153.85	185226.3		211545.8	1375
ICICIGI	21.65	3.5	25.15	349.75	56.53	406.28	148643.8		172669.9	425
ICICIPRULI	30.89	3.5	34.39	162.77	18.44	181.21	244155		271814.6	1500
IDEA	54.63	8.75	63.38	6.31	1.01	7.32	441700			70000
IDFCFIRSTB	43.74	3.5	47.24	19.42	1.55	20.97	368980	29526	398506	19000
IGL	20.38	3.5	23.88	113.58	19.5	133.08	156172.5	26817.7	182990.2	1375
INDIGO	24.64	3.5	28.14	420.16	59.69	479.85	210080	29842.8	239922.8	500
INDUSINDBK	48.36	3.5	51.86	449.53	32.53	482.06	404577	29279.3	433856.3	900
INDUSTOWER	31.09	3.5	34.59	81.48	9.17	90.65	228144	25680.9	253824.9	2800
INFY	18.92	3.5	22.42	260.67	48.21	308.88	156402	28926.5	185328.5	600
IOC	17.84	3.5	21.34	17.15	3.37	20.52	111475	21874.1	133349.1	6500
ITC	18.31	3.5	21.81	37.24	7.12	44.36	119168	22780.8	141948.8	3200
JINDALSTEL	33.89	18.5	52.39	99.31	54.21	153.52	496550	271025	767575	5000
JSWSTEEL	23.74	3.5	27.24	94.82	13.98	108.8	256014	37743.3	293757.3	2700
JUBLFOOD	38.64	3.5	42.14	1127.32	102.11	1229.43	281830	25527.7	307357.7	250
KOTAKBANK	24.91	3.5	28.41	483.92	68.01	551.93	193568	27202.7	220770.7	400
L&TFH	29.64	3.5	33.14	29.67	3.5	33.17	246261	29079.1	275340.1	8300
LALPATHLAB	21.13	3.5	24.63	503.24	83.38	586.62	125810	20844.3	146654.3	250
LICHSGFIN	27.05	3.5	30.55	116.69	15.1	131.79	233380	30201.5	263581.5	2000
LT	18.54	3.5	22.04	251.25	47.43	298.68	144468.8	27274.4	171743.2	575
LUPIN	19.79	3.5	23.29	213.44	37.75	251.19	181424	32088.4	213512.4	850
M&M	26.73	3.5	30.23	211.08	27.64	238.72	295512	38692.9	334204.9	1400
M&MFIN	32.05	3.5	35.55	59.33	6.48	65.81	237320	25914	263234	4000
MANAPPURAM	29.01	3.5	32.51	50.31	6.07	56.38	301860	36424.5	338284.5	6000
MARICO	14.24	3.5	17.74	61.29	15.07	76.36	122580	30138.5	152718.5	2000
MARUTI	22.92	3.5	26.42	1888.2	288.3	2176.5	188820	28829.9	217649.9	100
MCDOWELL-N	19	3.5	22.5	122.01	22.47	144.48	152512.5		180600	1250
MFSL	29.25	3.5	32.75	209.86	25.11	234.97	272818	32644	305462	1300
MGL	20.97	3.5	24.47	237.17	39.58	276.75			166050.9	600
MINDTREE	24.9	3.5	28.4	440.62	61.95	502.57	352496		402053.2	800
MOTHERSUMI	31.06	3.5	34.56	52.81	5.95	58.76	369670	41650	411320	7000
MRF	16.46	3.5	19.96	13621.62	2897.22	16518.84	136216.2			10
MUTHOOTFIN	25.05	3.5	28.55	319.24	44.61	363.85	239430		272889.6	750
NATIONALUM	23.66	5.25	28.91	11.13	2.47	13.6			231202.1	17000
NAUKRI	24.58	3.5	28.08	1349.34	192.14	1541.48			385370.8	250
11011111	21.50	5.5	20.00	13-17.34	1/2.17	15-11.70	221333	.0055.0	202210.0	230

NESTLEIND	16.48	3.5	19.98	3033.89	644.41	3678.3	151694.5	32220.7	183915.2	50
NIFTY	12.98	2	14.98	1881.06	289.79	2170.85	141079.5	21733.9	162813.4	75
NMDC	28.49	3.5	31.99	36.73	4.51	41.24	246091	30227.1	276318.1	6700
NTPC	20.47	3.5	23.97	20.35	3.48	23.83	115995	19830.3	135825.3	5700
ONGC	47.71	3.5	51.21	48.76	3.58	52.34	375452	27542.9	402994.9	7700
PAGEIND	20.25	3.5	23.75	6019.39	1040.53	7059.92	180581.7	31215.8	211797.5	30
PEL	45.96	3.5	49.46	694.21	52.87	747.08	381815.5	29076.2	410891.7	550
PETRONET	23.8	3.5	27.3	64.24	9.45	73.69	192720	28339.5	221059.5	3000
PFC	22.6	3.5	26.1	27.17	4.21	31.38	168454	26083.4	194537.4	6200
PIDILITIND	16.88	3.5	20.38	309.64	64.19	373.83	154820	32095	186915	500
PNB	32.39	3.5	35.89	11.37	1.23	12.6	181920	19656	201576	16000
POWERGRID	15.96	3.5	19.46	32.49	7.13	39.62	129960	28504	158464	4000
PVR	40.63	3.5	44.13	581.3	50.07	631.37	236589.1	20379.6	256968.7	407
RAMCOCEM	18.12	3.5	21.62	156.41	30.22	186.63	132948.5	25686.2	158634.7	850
RBLBANK	34.94	3.5	38.44	89.49	8.97	98.46	259521	25999.2	285520.2	2900
RECLTD	21.85	3.5	25.35	31.18	4.99	36.17	187080	29967	217047	6000
RELIANCE	20.54	3.5	24.04	391.47	66.7	458.17	97867.5	16674.4	114541.9	250
SAIL	36.03	8.75	44.78	27.11	6.58	33.69	515090	125103	640193.1	19000
SBILIFE	19.81	3.5	23.31	185.67	32.81	218.48	139252.5	24608.1	163860.6	750
SBIN	31.55	3.5	35.05	89.52	9.93	99.45	268560	29793.8	298353.8	3000
SHREECEM	18.39	3.5	21.89	4703.46	895.06	5598.52	235173	44752.9	279925.9	50
SIEMENS	17.54	3.5	21.04	290.47	57.97	348.44	159758.5	31882.8	191641.3	550
SRF	21.86	3.5	25.36	1293.55	207.14	1500.69	161693.8	25893	187586.8	125
SRTRANSFIN	33.14	3.5	36.64	416.28	43.96	460.24	333024	35166.6	368190.6	800
SUNPHARMA	20.5	3.5	24	127.5	21.76	149.26	178500	30468.2	208968.2	1400
SUNTV	22.48	7	29.48	117.68	36.65	154.33	176520	54978	231498	1500
TATACHEM	19.53	3.5	23.03	98.15	17.59	115.74	196300	35171.5	231471.5	2000
TATACONSUM	23.5	3.5	27	148.48	22.12	170.6	200448	29857.3	230305.3	1350
TATAMOTORS	30.06	3.5	33.56	66.55	7.75	74.3	379335	44169.3	423504.3	5700
TATAPOWER	22.92	3.5	26.42	19.15	2.92	22.07	258525	39477.4	298002.4	13500
TATASTEEL	28.14	3.5	31.64	196.47	24.44	220.91	333999	41548.9	375547.9	1700
TCS	17.55	3.5	21.05	556.73	111.03	667.76	167019	33307.6	200326.6	300
TECHM	19.73	3.5	23.23	213.24	37.83	251.07	255888	45393.6	301281.6	1200
TITAN	19.77	3.5	23.27	309.68	54.81	364.49	232260	41110.1	273370.1	750
TORNTPHARM	18.89	3.5	22.39	540.79	100.21	641	135197.5	25052.1	160249.6	250
TORNTPOWER	18.65	3.5	22.15	62.62	11.75	74.37	187860	35259	223119	3000
TVSMOTOR	20.47	3.5	23.97	107.17	18.32	125.49	150038	25649.1	175687.1	1400
UBL	18.84	3.5	22.34	234.1	43.48	277.58	163870	30438.8	194308.8	700
ULTRACEMCO	25.39	3.5	28.89	1427.21	196.75	1623.96	285442	39349.1	324791.1	200
UPL	25.29	3.5	28.79	126.09	17.45	143.54			186603.3	1300
VEDL	31.43	3.5	34.93	56.55	6.3	62.85	350610		389659.2	6200
VOLTAS	18.71	3.5	22.21	171.04	32	203.04	171040	32004	203044	1000
WIPRO	19.28	3.5	22.78	85.72	15.56	101.28			324099.2	3200
ZEEL	35.45	3.5	38.95	79.54	7.85	87.39	238620	23556.8	262176.8	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 %.

Research Analyst Registration No. INH000002764

Contact
SMS: 'Arihant' to 56677

Website www.arihantcapital.com

Email Id research@arihantcapital.com

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Arihant Capital Markets Ltd

#1011, Solitaire Corporate Park, Building No.10, 1st Floor, Andheri Ghatkopar Link Road, Chakala, Andheri (E), Mumbai-400093 T. 022-42254800. Fax: 022-42254880 www.arihantcapital.com