

DRREDDY	17.2	3.5	20.7	883.99	179.84	1063.83	220997.5	44959.3	265956.8	250
EICHERMOT	23.35	3.5	26.85	526.2	78.89	605.09	184170	27610.9	211780.9	350
ESCORTS	28.04	14	42.04	346.53	172.99	519.52	381183	190290	571473.1	1100
EXIDEIND	22.8	3.5	26.3	36.79	5.65	42.44	132444	20330.1	152774.1	3600
FEDERALBNK	29.06	3.5	32.56	15.43	1.86	17.29	131155	15797.3	146952.3	8500
GAIL	37.41	3.5	40.91	31.05	2.91	33.96	189405	17720.5	207125.5	6100
GLENMARK	31.29	8.75	40.04	152.26	42.58	194.84	350198	97938.3	448136.3	2300
GMRINFRA	31.43	3.5	34.93	7.48	0.83	8.31	336600	37485	374085	45000
GODREJCP	18.99	3.5	22.49	133.43	24.59	158.02	133430	24587.5	158017.5	1000
GODREJPROP	26.12	3.5	29.62	229.1	30.7	259.8	148915	19957.4	168872.4	650
GRASIM	23.34	18.5	41.84	178.61	141.56	320.17	169679.5	134484	304163.4	950
HAVELLS	19.06	3.5	22.56	133.53	24.52	158.05	133530	24517.5	158047.5	1000
HCLTECH	20.49	3.5	23.99	182.14	31.12	213.26	254996	43565.9	298561.9	1400
HDFC	22.44	3.5	25.94	445.43	69.47	514.9	133629	20840.9	154469.9	300
HDFCBANK	18.14	3.5	21.64	220.36	42.51	262.87	121198	23378.2	144576.2	550
HDFCLIFE	24.12	3.5	27.62	138.61	20.11	158.72	152471	22124	174595	1100
HEROMOTOCO	22.09	3.5	25.59	730.8	115.82	846.62	219240	34744.5	253984.5	300
HINDALCO	28.29	3.5	31.79	49.4	6.11	55.51	212420	26277.3	238697.3	4300
HINDPETRO	31.19	3.5	34.69	52.71	5.92	58.63	142317	15970.5	158287.5	2700
HINDUNILVR	16.7	3.5	20.2	358.65	75.18	433.83	107595	22553.5	130148.5	300
IBULHSGFIN	50.15	14	64.15	78.24	21.84	100.08	242544	67704	310248	3100
ICICIBANK	26.46	3.5	29.96	107.83	14.26	122.09	148266.3	19608.5	167874.8	1375
ICICIPRULI	30.95	3.5	34.45	131.51	14.87	146.38	197265	22304.6	219569.6	1500
IDEA	62.02	10.5	72.52	5.21	0.88	6.09	729400	123480	852880	140000
IDFCFIRSTB	40.19	7	47.19	12.56	2.19	14.75	238640	41562.5	280202.5	19000
IGL	20.55	3.5	24.05	76.78	13.08	89.86	105572.5	17981.9	123554.4	1375
INDIGO	24.61	3.5	28.11	331.29	47.12	378.41	165645	23562	189207	500
INDUSINDBK	44.69	7	51.69	279.4	43.76	323.16	223520	35008.4	258528.4	800
INFRATEL	32.95	3.5	36.45	62.33	6.62	68.95	174524	18536.7	193060.7	2800
INFY	20.27	3.5	23.77	229.45	39.61	269.06	275340	47533.5	322873.5	1200
IOC	18.77	3.5	22.27	14.03	2.62	16.65	79971	14912.6	94883.63	5700
ITC	18.31	3.5	21.81	30.85	5.9	36.75	98720	18872	117592	3200
JINDALSTEL	36.51	18.5	55.01	69.84	35.39	105.23	349200	176953	526152.5	5000
JSWSTEEL	25.64	3.5	29.14	74.76	10.21	84.97	201852	27556.2	229408.2	2700
JUBLFOOD	38.36	3.5	41.86	891.62	81.36	972.98	445810	40678.8	486488.8	500
KOTAKBANK	24.88	3.5	28.38	337.87	47.53	385.4	135148	19010.6	154158.6	400
L&TFH	31.13	3.5	34.63	19.64	2.21	21.85	133552	15017.8	148569.8	6800
LICHSGFIN	27.59	5.25	32.84	79.17	15.06	94.23	158340	30129.8	188469.8	2000
LT	19.19	3.5	22.69	176.13	32.13	208.26	96871.5	17669.6	114541.1	550
LUPIN	20.62	3.5	24.12	213.81	36.29	250.1	181738.5	30844.8	212583.3	850
M&M	26.67	3.5	30.17	166.87	21.9	188.77	233618	30654.4	264272.4	1400
M&MFIN	34.43	3.5	37.93	44.79	4.55	49.34	154256.8	15682.3	169939	3444
MANAPPURAM	32.43	3.5	35.93	54.21	5.85	60.06	325260	35101.5	360361.5	6000
MARICO	14.18	3.5	17.68	51.49	12.71	64.2	102980	25417	128397	2000
MARUTI	22.85	3.5	26.35	1605.86	246	1851.86	160586	24600.5	185186.5	100
MCDOWELL-N	20.29	3.5	23.79	106.46	18.37	124.83	133075	22960	156035	1250
MFSL	33.21	3.5	36.71	198.3	20.9	219.2	257790	27165.8	284955.8	1300
MGL	20.96	3.5	24.46	166.94	27.87	194.81	100164	16724.4	116888.4	600
MINDTREE	26.42	14	40.42	408.89	216.69	625.58	327112	173354	500465.6	800
MOTHERSUMI	34.04	3.5	37.54	37.78	3.89	41.67	264460	27195	291655	7000
MRF	16.35	3.5	19.85	9658.46	2067.52	11725.98	96584.6	20675.2	117259.8	10
MUTHOOTFIN	27.14	3.5	30.64	315.08	40.63	355.71	236310	30473.6	266783.6	750

NATIONALUM	23.81	14	37.81	7.12	4.19	11.31	121040	71162	192202	17000
NAUKRI	24.61	3.5	28.11	923.55	131.36	1054.91	230887.5	32839.2	263726.7	250
NESTLEIND	17.24	3.5	20.74	2713.53	550.77	3264.3	135676.5	27538.7	163215.2	50
NIFTY	14.32	2	16.32	1716.38	239.65	1956.03	128728.5	17973.4	146701.9	75
NMDC	28.4	3.5	31.9	22.79	2.81	25.6	152693	18818.6	171511.6	6700
NTPC	20.44	3.5	23.94	16.25	2.78	19.03	92625	15860.3	108485.3	5700
ONGC	47.38	3.5	50.88	31.86	2.35	34.21	245322	18123.9	263445.9	7700
PAGEIND	21.29	3.5	24.79	4410.31	724.94	5135.25	132309.3	21748.3	154057.6	30
PEL	45.91	3.5	49.41	598.31	45.62	643.93	329070.5	25088.5	354159	550
PETRONET	23.7	3.5	27.2	50.04	7.39	57.43	150120	22165.5	172285.5	3000
PFC	24.41	3.5	27.91	21.05	3.02	24.07	130510	18716.3	149226.3	6200
PIDILITIND	17.79	3.5	21.29	265.28	52.2	317.48	132640	26097.8	158737.8	500
PNB	32.4	14	46.4	9.17	3.96	13.13	128380	55468	183848	14000
POWERGRID	16.66	3.5	20.16	26.27	5.52	31.79	105080	22071	127151	4000
PVR	29.62	14	43.62	367.47	173.68	541.15	149560.3	70689.4	220249.7	407
RAMCOCEM	18.94	3.5	22.44	146.46	27.07	173.53	124491	23010.1	147501.1	850
RBLBANK	37.87	3.5	41.37	65.73	6.07	71.8	170898	15793.1	186691.1	2600
RECLTD	23.29	3.5	26.79	22.25	3.34	25.59	133500	20065.5	153565.5	6000
RELIANCE	21.93	3.5	25.43	501.87	80.11	581.98	253444.4	40457.2	293901.5	505
SAIL	30.77	14	44.77	10.2	4.64	14.84	193800	88179	281979	19000
SBILIFE	22.16	3.5	25.66	180.02	28.44	208.46	135015	21326.8	156341.8	750
SBIN	31.56	3.5	35.06	63.38	7.03	70.41	190140	21084	211224	3000
SHREECEM	19.41	3.5	22.91	4113.3	741.76	4855.06	205665	37088.2	242753.2	50
SIEMENS	17.83	3.5	21.33	221.16	43.4	264.56	121638	23871	145509	550
SRF	23.24	3.5	26.74	1020.22	153.68	1173.9	255055	38419.5	293474.5	250
SRTRANSFIN	34.46	3.5	37.96	230.46	23.41	253.87	153716.8	15614.3	169331.1	667
SUNPHARMA	20.47	3.5	23.97	103.1	17.62	120.72	144340	24674	169014	1400
SUNTV	23.38	3.5	26.88	103.23	15.45	118.68	154845	23176.1	178021.1	1500
TATACHEM	19.47	5.25	24.72	62.05	16.73	78.78	124100	33463.5	157563.5	2000
TATACONSUM	24.69	3.5	28.19	121.37	17.21	138.58	327699	46456.2	374155.2	2700
TATAMOTORS	31.68	10.5	42.18	41.48	13.75	55.23	236436	78373.6	314809.6	5700
TATAPOWER	23.57	3.5	27.07	12.53	1.86	14.39	169155	25113.4	194268.4	13500
TATASTEEL	28.12	3.5	31.62	106.05	13.2	119.25	180285	22437.5	202722.5	1700
TCS	17.97	3.5	21.47	506.39	98.64	605.03	151917	29591.6	181508.6	300
TECHM	20.6	3.5	24.1	175.22	29.77	204.99	210264	35727.3	245991.3	1200
TITAN	21.41	3.5	24.91	262.82	42.97	305.79	197115	32225.8	229340.8	750
TORNTPHARM	20.21	3.5	23.71	559.65	96.94	656.59	279825	48469.8	328294.8	500
TORNTPOWER	18.65	3.5	22.15	55.7	10.45	66.15	167100	31358.3	198458.3	3000
TVSMOTOR	21.9	3.5	25.4	101.24	16.18	117.42	141736	22647.8	164383.8	1400
UBL	19.56	3.5	23.06	190.47	34.08	224.55	133329	23858.1	157187.1	700
ULTRACEMCO	25.3	3.5	28.8	1127.45	155.97	1283.42	225490	31194.1	256684.1	200
UPL	25.86	3.5	29.36	132.49	17.93	150.42	172237	23309.7	195546.7	1300
VEDL	30.6	18.5	49.1	30.26	18.3	48.56	187612	113438	301050.3	6200
VOLTAS	19.34	3.5	22.84	130.52	23.63	154.15	130520	23625	154145	1000
WIPRO	20.48	3.5	23.98	71.87	12.29	84.16	229984	39312	269296	3200
ZEEL	37.39	3.5	40.89	69.83	6.54	76.37	209490	19608.8	229098.8	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.	Contact	Website	Email Id
INH00002764	SMS: 'Arihant' to 56677	www.arihantcapital.com	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