

Tuesday, 16th Jun 2020

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SCRIP NAME	Span	MTM	Total	Span	MTM	Total	Span	MTM	Total	Lot Size
SCRII NAME	%	%	%	Span	141 1 141	Total	Span	141 1 141	Total	Lot Size
A CC	10.00	2.50	22.40	227.67	42.01	201.40	07.060	17.505	112 502	400
ACC	18.99	3.50	22.49	237.67	43.81	281.48	95,068	17,525	112,593	400
ADANIENT	28.29	18.50	46.79	42.18	27.58	69.76	168,720	110,334	279,054	4,000
ADANIPORTS	26.15	3.50	29.65	88.90	11.90	100.80	222,250	29,746	251,996	2,500
ADANIPOWER	36.27	3.50	39.77	13.62	1.31	14.93	136,200	13,143	149,343	10,000
AMARAJABAT	23.61	3.50	27.11	152.43	22.60	175.03	121,944	18,077	140,021	800
AMBUJACEM	22.02	5.25	27.27	42.07	10.03	52.10	105,175	25,075	130,250	2,500
APOLLOHOSP	26.00	3.50	29.50	366.25	49.29	415.54	183,125	24,647	207,772	500
APOLLOTYRE	24.18	3.50	27.68	25.85	3.74	29.59	77,550	11,225	88,775	3,000
ASHOKLEY	34.52	3.50	38.02	17.83	1.81	19.64	142,640	14,462	157,102	8,000
ASIANPAINT	19.02	5.25	24.27	307.64	84.92	392.56	92,292	25,477	117,769	300
AUROPHARMA	33.58	5.25	38.83	258.67	40.44	299.11	258,670	40,443	299,113	1,000
AXISBANK	35.03	3.50	38.53	136.44	13.63	150.07	163,728	16,359	180,087	1,200
BAJAJ-AUTO	21.45	3.50	24.95	586.12	95.64	681.76	146,530	23,909	170,439	250
BAJAJFINSV	31.22	3.50	34.72	1,591.99	178.45	1,770.44	198,999	22,306	221,305	125
BAJFINANCE	33.87	5.25	39.12	792.44	122.82	915.26	198,110	30,705	228,815	250
BALKRISIND	27.42	3.50	30.92	312.82	39.93	352.75	250,256	31,942	282,198	800
BANDHANBNK	43.81	5.25	49.06	117.79	14.11	131.90	141,348	16,938	158,286	1,200
BANKBARODA	39.17	3.50	42.67	18.04	1.61	19.65	97,416	8,703	106,119	5,400
BANKNIFTY	21.83	3.00	24.83	4,346.93	597.35	4,944.28	86,939	11,947	98,886	20
BATAINDIA	23.36	5.25	28.61	313.38	70.43	383.81	172,359	38,737	211,096	550
BEL	27.48	3.50	30.98	19.44	2.48	21.92	116,640	14,858	131,498	6,000
BERGEPAINT	21.58	5.25	26.83	107.74	26.21	133.95	118,514	28,835	147,349	1,100
BHARATFORG	30.28	3.50	33.78	103.20	11.93	115.13	134,160	15,509	149,669	1,300
BHARTIARTL	23.29	3.50	26.79	128.48	19.30	147.78	237,816	35,732	273,549	1,851
BHEL	32.91	8.75	41.66	9.61	2.56	12.17	99,944	26,572	126,516	10,400
BIOCON	33.93	5.25	39.18	131.64	20.37	152.01	302,772	46,851	349,623	2,300
BOSCHLTD	22.05	3.50	25.55	2,344.92	372.17	2,717.09	93,797	14,887	108,684	40
BPCL	40.52	3.50	44.02	146.52	12.66	159.18	263,736	22,781	286,517	1,800
BRITANNIA	23.46	3.50	26.96	789.00	117.69	906.69	157,800	23,538	181,338	200
CADILAHC	22.76	5.25	28.01	84.52	19.50	104.02	185,944	42,891	228,835	2,200
CANBK	30.98	7.00	37.98	31.86	7.20	39.06	82,836	18,719	101,555	2,600
CENTURYTEX	31.52	3.50	35.02	94.68	10.51	105.19	56,808	6,308	63,116	600
CHOLAFIN	39.23	3.50	42.73	60.90	5.43	66.33	152,250	13,584	165,834	2,500
CIPLA	19.83	3.50	23.33	127.60	22.53	150.13	146,740	25,905	172,645	1,150
COALINDIA	20.75	5.25	26.00	27.46	6.95	34.41	74,142	18,761	92,903	2,700
COLPAL	20.13	3.50	23.63	268.13	46.61	314.74	187,691	32,627	220,318	700
CONCOR	30.24	5.25	35.49	115.99	20.14	136.13	181,292	31,473	212,766	1,563
CUMMINSIND	19.28	3.50	22.78	75.58	13.72	89.30	68,022	12,346	80,368	900
DABUR	15.69	5.25	20.94	71.19	23.82	95.01	88,988	29,771	118,758	1,250
DIVISLAB	19.58	3.50	23.08	458.06	81.89	539.95	183,224	32,757	215,981	400
DLF	30.88	3.50	34.38	45.19	5.12	50.31	149,127	16,903	166,030	3,300
DRREDDY	17.58	5.25	22.83	706.33	210.96	917.29	176,583	52,740	229,323	250
EICHERMOT	25.66	5.25	30.91	4,236.22	866.84	5,103.06		26,005	153,092	30

EQUITAS	38.50	5.25	43.75	18.73	2.55	21.28	91,777	12,515	104,292	4,900
ESCORTS	30.44	8.75	39.19	286.94	82.49	369.43	315,634	90,735	406,369	1,100
EXIDEIND	22.89	3.50	26.39	34.25	5.24	39.49	99,325	15,189	114,514	2,900
FEDERALBNK	31.71	3.50	35.21	14.73	1.63	16.36	103,110	11,380	114,490	7,000
GAIL	37.52	5.25	42.77	37.43	5.24	42.67	199,652	27,933	227,585	5,334
GLENMARK	30.98	5.25	36.23	122.51	20.76	143.27	171,514	29,069	200,583	1,400
GMRINFRA	31.48	3.50	34.98	6.50	0.72	7.22	292,500	32,524	325,024	45,000
GODREJCP	21.46	3.50	24.96	130.49	21.29	151.78	104,392	17,030	121,422	800
GODREJPROP	29.29	3.50	32.79	239.96	28.67		155,974	18,637	174,611	650
GRASIM	25.37	18.50	43.87	147.71	107.71	255.42	110,783	80,780	191,563	750
HAVELLS	21.33	3.50	24.83	115.26	18.91		115,260	18,914	134,174	1,000
HCLTECH	21.45	3.50	24.95	123.98	20.23		173,572	28,317	201,889	1,400
HDFC	25.23	3.50	28.73	441.72	61.28		110,430	15,320	125,750	250
HDFCBANK	19.84	3.50	23.34	188.74	33.29		94,370	16,645	111,015	500
HDFCLIFE	28.62	3.50	32.12	143.28	17.52		128,952	15,770	144,722	900
HEROMOTOCO	24.80	3.50	28.30	582.72	82.25		116,544	16,451	132,995	200
HINDALCO	30.94	3.50	34.44	45.19	5.11	50.30	158,165	17,891	176,056	3,500
			36.51		10.85		135,681		,	
HINDPETRO	31.26	5.25		64.61				22,789	158,470	2,100
HINDUNILVR	19.52	5.25	24.77	404.17	108.70		121,251	32,611	153,862	300
IBULHSGFIN	54.75	7.00	61.75	83.33	10.65		99,996	12,785	112,781	1,200
ICICIBANK	29.36	3.50	32.86	97.29	11.60		133,774	15,946	149,720	1,375
ICICIPRULI	34.62	3.50	38.12	134.84	13.63		202,260	20,446	222,706	1,500
IDEA	68.08	14.00	82.08	6.91	1.42		677,180	139,258	816,438	98,000
IDFCFIRSTB	43.77	3.50	47.27	11.03	0.88		132,360	10,584	142,944	12,000
IGL	22.65	3.50	26.15	107.34	16.59		147,593	22,806	170,399	1,375
INDIGO	25.48	3.50	28.98	252.52	34.69		75,756	10,408	86,164	300
INDUSINDBK	48.37	3.50	51.87	237.24	17.17		94,896	6,867	101,763	400
INFRATEL	35.64	5.25	40.89	79.54	11.72	91.26	159,080	23,431	182,511	2,000
INFY	21.49	3.50	24.99	147.83	24.07	171.90	177,396	28,888	206,284	1,200
IOC	20.22	3.50	23.72	17.44	3.02	20.46	69,760	12,075	81,835	4,000
ITC	20.25	3.50	23.75	37.99	6.57	44.56	91,176	15,763	106,939	2,400
JINDALSTEL	40.74	13.13	53.87	55.49	17.88	73.37	277,450	89,415	366,865	5,000
JSWSTEEL	29.00	3.50	32.50	53.20	6.42	59.62	122,360	14,768	137,128	2,300
JUBLFOOD	38.59	3.50	42.09	653.72	59.28	713.00	326,860	29,642	356,502	500
JUSTDIAL	35.93	14.00	49.93	137.44	53.55	190.99	192,416	74,970	267,386	1,400
KOTAKBANK	25.66	3.50	29.16	321.26	43.82	365.08	128,504	17,527	146,031	400
L&TFH	35.01	3.50	38.51	21.74	2.17		121,744		133,916	5,600
LICHSGFIN	30.15	3.50	33.65	81.26	9.43		105,638		117,900	1,300
LT	21.54	3.50	25.04	194.14	31.55		72,803	11,831	84,633	375
LUPIN	21.05	3.50	24.55	198.65	33.03		139,055		162,174	700
M&M	26.71	5.25	31.96	135.90	26.71	162.61		26,712	162,612	1,000
M&MFIN	37.21	3.50	40.71	60.71	5.71	66.42	97,136	9,136	106,272	1,600
MANAPPURAM	36.47	5.25	41.72	51.49	7.41				353,418	6,000
MARICO	15.38	3.50	18.88	50.74	11.54		65,962	15,008	80,970	1,300
MARUTI	25.64	3.50	29.14	1,403.99	191.64		· ·		159,563	100
MCDOWELL-N	22.77	5.25	28.02	139.31	32.12		174,138		214,287	1,250
MFSL	38.39	3.50	41.89	182.31	16.62		237,003		258,613	1,300
		3.50							170,540	
MGL	23.25		26.75	247.04	37.19		148,224			600
MINDTREE	30.87	3.50	34.37	281.23	31.89		224,984	25,508	250,492	800 5 000
MOTHERSUMI	38.71	3.50	42.21	35.36	3.20		176,800	15,986	192,786	5,000
MRF	18.42	3.50	21.92			13,787.57		22,011	137,876	10
MUTHOOTFIN	28.43	5.25	33.68	271.33	50.11	321.44		37,583	241,081	750
NATIONALUM	25.02	3.50	28.52	7.52	1.05		87,984	12,305	100,289	11,700
NAUKRI	26.65	3.50	30.15	743.70	97.67		148,740	19,533	168,273	200
NCC	39.52	13.13	52.65	11.52	3.83	15.35	103,680	34,447	138,127	9,000

NESTLEIND	19.99	3.50	23.49	3,284.10	574.89	3,858.99	164,205	28,744	192,949	50
NIFTY	16.53	2.00	18.53	1,622.25	196.28	1,818.53	121,669	14,721	136,389	75
NIITTECH	43.49	3.50	46.99	579.45	46.64	626.09	217,294	17,488	234,782	375
NMDC	28.59	3.50	32.09	24.33	2.98	27.31	145,980	17,871	163,851	6,000
NTPC	20.51	3.50	24.01	19.15	3.27	22.42	91,920	15,683	107,603	4,800
ONGC	47.48	3.50	50.98	39.98	2.95	42.93	163,918	12,083	176,001	4,100
PAGEIND	25.52	5.25	30.77	4,517.10	929.29	5,446.39	112,928	23,232	136,160	25
PEL	46.18	3.50	49.68	476.83	36.14	512.97	147,340	11,166	158,506	309
PETRONET	23.79	3.50	27.29	61.42	9.04	70.46	184,260	27,106	211,366	3,000
PFC	26.67	3.50	30.17	22.04	2.89	24.93	136,648	17,935	154,583	6,200
PIDILITIND	20.65	5.25	25.90	295.98	75.26	371.24	147,990	37,629	185,619	500
PNB	27.02	10.50	37.52	9.12	3.54	12.66	75,696	29,413	105,109	8,300
POWERGRID	16.87	3.50	20.37	27.57	5.72	33.29	110,280	22,876	133,156	4,000
PVR	34.78	7.00	41.78	351.21	70.69	421.90	140,484	28,276	168,760	400
RAMCOCEM	20.15	5.25	25.40	121.18	31.57	152.75	96,944	25,255	122,199	800
RBLBANK	43.40	7.88	51.28	69.01	12.53	81.54	103,515	18,794	122,309	1,500
RECLTD	25.32	5.25	30.57	26.45	5.48	31.93	158,700	32,902	191,602	6,000
RELIANCE	24.23	3.50	27.73	391.83	56.60	448.43	197,874	28,580	226,455	505
SAIL	36.15	8.75	44.90	10.61	2.57	13.18	166,577	40,320	206,897	15,700
SBILIFE	25.60	3.50	29.10	191.09	26.12	217.21	143,318	19,590	162,908	750
SBIN	31.69	3.50	35.19	55.04	6.08	61.12	165,120	18,239	183,359	3,000
SHREECEM	21.56	3.50	25.06	4,761.23	773.04	5,534.27	238,062	38,652	276,714	50
SIEMENS	25.19	3.50	28.69	263.60	36.62	300.22	144,980	20,140	165,120	550
SRF	26.70	3.50	30.20	963.75	126.35	1,090.10	240,938	31,587	272,525	250
SRTRANSFIN	39.26	3.50	42.76	262.95	23.44	286.39	157,770	14,067	171,837	600
SUNPHARMA	21.75	5.25	27.00	105.74	25.52	131.26	132,175	31,904	164,079	1,250
SUNTV	25.91	3.50	29.41	96.60	13.05	109.65	115,920	15,662	131,582	1,200
TATACHEM	21.59	3.50	25.09	63.95	10.37	74.32	57,555	9,332	66,887	900
TATACONSUM	27.38	3.50	30.88	100.80	12.89	113.69	272,160	34,790	306,950	2,700
TATAMOTORS	34.41	10.50	44.91	34.56	10.55	45.11	148,608	45,353	193,961	4,300
TATAPOWER	24.08	5.25	29.33	10.22	2.23	12.45	91,980	20,058	112,038	9,000
TATASTEEL	28.28	3.50	31.78	86.46	10.70	97.16	129,690	16,049	145,739	1,500
TCS	19.15	3.50	22.65	389.14	71.13	460.27	97,285	17,781	115,066	250
TECHM	23.91	3.50	27.41	131.44	19.24	150.68	157,728	23,090	180,818	1,200
TITAN	23.98	5.25	29.23	227.58	49.81	277.39	170,685	37,361	208,046	750
TORNTPHARM	21.74	3.50	25.24	536.50	86.37	622.87	268,250	43,183	311,433	500
TORNTPOWER	31.61	5.25	36.86	102.91	17.09	120.00	308,730	51,274	360,004	3,000
TVSMOTOR	24.79	5.25	30.04	84.78	17.96	102.74	114,453	24,239	138,692	1,350
UBL	21.04	5.25	26.29	210.68	52.57	263.25	147,476	36,800	184,276	700
UJJIVAN	34.57	3.50	38.07	69.12	7.00	76.12	117,504	11,897	129,401	1,700
ULTRACEMCO	25.40	3.50	28.90	950.16	130.92	1,081.08	190,032	26,183	216,215	200
UPL	29.48	3.50	32.98	119.63	14.20	133.83	107,667	12,781	120,448	900
VEDL	30.90	5.25	36.15	31.66	5.38	37.04	110,810	18,825	129,635	3,500
VOLTAS	21.60	3.50	25.10	118.07	19.13	137.20	118,070	19,135	137,205	1,000
WIPRO	19.59	3.50	23.09	41.80	7.47	49.27	133,760	23,895	157,655	3,200
ZEEL	41.58	3.50	45.08	68.92	5.80	74.72	117,164	9,862	127,026	1,700

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

Email Id

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