

FEBRUARY 19, 2009

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Open Interest											
Sector	Symbol	Near Month OI Next Month OI				Feb-0	9	Jan-09			
		Near	Chg (%)	Next	Chg (%)	Rollover (%)	Cost (%)	Rollover (%)	Cost (%)		
Index	NIFTY	24,776,850	-9.44	7,324,850	52.84	23.08	-0.20	22.94	0.00		
Index	CNXIT	6,700	-13.55	800	0.00	10.67	0.69	0.00	0.91		
Index	BANKNIFTY	594,650	0.38	69,800	74.94	10.51	-0.09	8.86	0.02		
Automobile	HEROHONDA	1,874,000	-8.62	1,639,200	12.40	46.66	-1.05	35.75	-1.13		
Automobile	M&M	1,081,392	-43.22	1,009,632	508.27	48.31	-1.09	6.28	-1.04		
Automobile	MARUTI	3,774,800	-12.53	1,531,200	71.20	28.86	-1.07	25.71	-1.13		
Automobile	TATAMOTORS	7,528,450	-4.08	3,184,100	19.45	29.73	-2.71	30.67	-2.59		
Banking	HDFCBANK	3,188,600	-1.13	277,200	83.82	8.00	-0.09	20.36	-0.05		
Banking	ICICIBANK	12,442,500	-5.86	2,651,600	44.91	17.58	0.09	35.70	-0.15		
Banking	PNB	3,229,200	1.24	159,600	29.13	4.71	0.23	5.84	0.15		
Banking	SBIN	5,003,064	6.56	389,664	47.01	7.26	-0.25	19.36	-0.22		
Capital Goods	ABB	966,750	-6.19	195,000	53.54	16.86	-0.67	6.65	-0.11		
Capital Goods	LT	4,838,700	-2.95	2,205,200	25.07	31.70	-0.74	35.48	-0.89		
Cement	ACC	1,525,996	4.61	324,864	22.38	17.55	-2.67	11.25	-0.71		
Cement	AMBUJACEM	6,664,384	-0.40	721,700	6.06	9.77	-1.08	6.16	-1.34		
Cement	GRASIM	530,552	0.94	62,304	261.22	10.51	0.16	6.28	-0.05		
Finance	HDFC	1,177,575	8.69	376,500	8.80	24.23	0.27	18.42	0.49		
Finance	RELCAPITAL	5,004,432	-1.87	1,636,680	10.63	24.65	-0.17	21.40	0.24		
FMCG	HINDUNILVR	8,308,000	-0.84	3,549,000	1.05	29.93	-0.28	53.95	-0.12		
FMCG	ITC	8,718,750	-4.77	1,203,750	203.98	12.13	0.33	13.23	0.20		
Media	ZEEL	2,374,400	-1.19	131,600	261.54	5.25	1.12	6.78	0.55		
Metals	HINDALCO	15,929,504	-6.29	3,665,756	60.80	18.88	0.48	11.15	0.53		
Metals	NATIONALUM	2,337,375	5.39	227,700	28.57	8.96	-5.55	10.90	-4.77		
Metals	SAIL	13,095,000	-7.22	2,365,200	35.19	15.30	-0.36	15.28	-2.24		
Metals	STER	6,903,318	-13.19	1,377,072	427.52	16.64	-0.39	2.97	0.27		
Metals	TATASTEEL	9,078,230	8.62	2,157,536	24.30	19.21	-0.74	15.97	-0.97		
Oil & Gas	BPCL	1,065,350	-6.06	123,200	1020.00	10.37	-0.34	5.68	0.26		
Oil & Gas	CAIRN	7,247,500	-3.78	437,500	22.38	5.72	0.33	10.83	0.27		
Oil & Gas	GAIL	3,745,125	-11.06	610,875	225.15	14.02	0.15	9.12	-1.17		
Oil & Gas	ONGC	3,573,675	3.36	555,300	17.19	13.55	0.13	11.96	0.29		
Oil & Gas	RELIANCE	6,358,200	-2.64	741,000	18.18	10.48	0.10	13.99	0.26		
Oil & Gas	RPL	22,518,700	-1.95	2,944,650	45.29	11.56	0.12	13.44	0.39		
Others	RELINFRA	3,324,972	0.58	442,152	72.63	11.74	0.06	14.99	0.11		
Others	RPOWER	10,901,500	-10.28	5,588,000	31.05	34.33	-3.69	27.25	-2.98		
Others	TATACOMM	1,202,775	1.19	148,050	33.02	10.96	-0.89	9.85	-0.66		
Pharma	CIPLA	1,883,750	-1.44	46,250	85.00	2.40	0.13	9.10	0.17		
Pharma	RANBAXY	4,676,800	2.62	249,600	20.00	5.07	0.24	6.72	0.24		
Pharma	SUNPHARMA	609,075	0.67	83,925	22.70	12.14	0.17	13.12	0.26		
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ROLLOVER TRACKER February 19, 2009

Sector	Symbol	Open Interest							
		Near Month OI		Next Month OI		Feb-09		Jan-09	
		Near	Chg (%)	Next	Chg (%)	Rollover (%)	Cost	Rollover (%)	Cost
Power	BHEL	1,628,775	-15.98	1,258,800	40.71	43.61	-0.46	34.14	-0.52
Power	NTPC	20,538,375	-4.20	7,185,750	55.10	25.93	-0.97	19.88	-0.96
Power	POWERGRID	12,221,825	-18.07	3,407,250	151.42	21.99	-2.40	21.48	-1.62
Power	SIEMENS	926,464	3.14	368,480	15.57	28.46	-1.35	26.78	-0.55
Power	SUZLON	30,931,000	-4.60	7,188,000	31.22	18.93	-2.41	18.80	-1.11
Power	TATAPOWER	1,237,200	-0.34	134,800	13.47	9.83	-0.07	23.76	0.03
Realty	DLF	24,231,600	-5.32	4,715,200	9.39	16.58	-3.50	16.71	-2.44
Realty	UNITECH	43,839,000	-3.50	10,026,000	35.19	18.92	-2.26	11.18	-2.95
Technology	HCLTECH	1,588,600	-2.28	114,400	41.94	6.72	-0.14	8.47	-0.22
Technology	INFOSYSTCH	5,525,200	-7.09	664,400	202.55	10.74	-0.01	14.69	-0.25
Technology	TCS	3,704,750	-2.59	176,000	113.33	4.54	-0.04	11.58	0.39
Technology	WIPRO	3,381,600	-0.42	110,400	113.95	3.16	0.53	15.79	0.36
Telecom	BHARTIARTL	6,458,000	-9.01	2,320,500	77.75	26.43	0.09	12.35	0.39
Telecom	IDEA	19,272,600	12.91	4,433,400	53.75	18.72	-0.21	4.98	0.84
Telecom	RCOM	14,268,100	-6.62	3,133,200	54.24	18.02	0.34	15.04	0.00

Derivatives Research team

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