

# AUGUST 28, 2009

Sahaj Agrawal sahaj.agrawal@kotak.com +91 22 6621 6343

Rahul Sharma sharma.rahul@kotak.com +91 22 6621 6198 Malay Gandhi malay.gandhi@kotak.com +91 22 66216350

# F&O Scanner

Scrip Details			Price						Open Interest	
			Spot Price Futu			re Price Basis			OI Total	
Date	sector	symbol	spot	% chg	future	% chg	basis	basis %	total	% chg
info: Short Co	overing [oi%<-5 and	price%>21								
8/27/2009	Automobile	ASHOKLEY	40.15	2.95	40.15	2.82	0.00	0.00	10,657,800	-17.33
8/27/2009	Capital Goods	BEML	1,102.05	2.02	1,102.05	2.27	0.00	0.00	50,625	-26.23
8/27/2009	Telecom	BHARTIARTL	416.50	2.74	416.50	2.36	0.00	0.00	14,033,000	-14.72
8/27/2009	Fertilisers	CHAMBLFERT	53.35	6.27	53.35	6.06	0.00	0.00	14,293,350	-7.81
8/27/2009	Pharma	CIPLA	269.15	2.93	269.15	2.55	0.00	0.00	3,935,000	-7.03
8/27/2009	Media	DCHL	120.25	4.70	120.25	4.47	0.00	0.00	4,389,400	-9.28
8/27/2009	Oil & Gas	ESSAROIL	146.80	2.51	146.80	2.26	0.00	0.00	16,516,164	-4.05
8/27/2009	Oil & Gas	GAIL	343.40	3.87	343.40	3.89	0.00	0.00	2,720,250	-15.13
8/27/2009	Technology	HCLTECH	312.90	3.68	312.90	3.57	0.00	0.00	1,669,200	-35.15
8/27/2009	Metals	NATIONALUM	348.95	3.03	348.95	3.68	0.00	0.00	1,401,275	-28.60
8/27/2009	Pharma	ORCHIDCHEM	124.10	3.59	124.10	3.55	0.00	0.00	4,204,200	-8.79
				2.89						
8/27/2009	Textile	PANTALOONR PFC	318.80		318.80	2.69	0.00	0.00	2,006,000	-10.47
8/27/2009	Finance		240.05	4.21	240.05	3.87	0.00	0.00	512,400	-34.61
8/27/2009	Capital Goods	PUNJLLOYD	264.15	2.23	264.15	2.13	0.00	0.00	9,925,500	-15.28
8/27/2009	Sugar	RENUKA	188.50	2.25	188.50	2.25	0.00	0.00	9,905,000	-4.81
8/27/2009	Transport	SCI	140.45	3.50	140.45	3.23	0.00	0.00	1,924,800	-16.80
8/27/2009	Others	SINTEX	238.55	7.14	238.55	7.00	0.00	0.00	618,800	-11.42
8/27/2009	Realty	UNITECH	93.85	2.46	93.85	2.34	0.00	0.00	77,598,000	-10.39
									176,360,764	
info: Short Bu	uildup [oi%>5 and p	rice%<-2]								
8/27/2009	Infrastructure	NAGARCONST	133.30	-1.99	133.30	-2.34	0.00	0.00	2,504,000	5.65
									2,504,000	
info: Rollover	rs High [rollover%>9	0]								
8/27/2009	Textile	ABIRLANUVO	976.90	1.17	976.90	0.95	0.00	0.00	1,121,200	20.46
8/27/2009	Sugar	BALRAMCHIN	113.95	2.75	113.95	2.47	0.00	0.00	19,807,200	-3.54
8/27/2009	Automobile	BHARATFORG	230.50	3.99	230.50	3.95	0.00	0.00	2,972,000	-2.69
8/27/2009	Cement	CENTURYTEX	450.30	1.52	450.30	1.19	0.00	0.00	2,064,880	-4.10
8/27/2009	Pharma	DIVISLAB	530.95	7.93	530.95	7.77	0.00	0.00	1,044,700	-7.47
8/27/2009	Technology	EDUCOMP	4,244.05	-1.03	4,244.05	-1.06	0.00	0.00	603,075	-15.85
8/27/2009	Transport	GESHIP	291.35	4.92	291.35	5.03	0.00	0.00	951,600	6.73
8/27/2009	Infrastructure	GMRINFRA	141.70	-0.84	141.70	-1.19	0.00	0.00	19,990,000	-8.51
8/27/2009	Oil & Gas	GSPL	76.70	0.66	76.70	0.39	0.00	0.00	5,666,900	8.02
8/27/2009	Telecom	GTL	292.65	-0.80	292.65	-0.91	0.00	0.00	3,256,500	-3.73
8/27/2009	Telecom	GTLINFRA	38.60	0.39	38.60	0.00	0.00	0.00	22,654,350	-5.35
8/27/2009	Infrastructure	HCC	112.15	-0.13	112.15	-0.27	0.00	0.00	4,977,000	-4.86
8/27/2009	Automobile	HEROHONDA	1,471.15		1,471.15	-1.79	0.00	0.00	2,037,600	-8.67
	Cement								14,775,500	
8/27/2009		INDIACEM INDIAINFO	129.55	0.04	129.55	-0.27	0.00	0.00		0.09
8/27/2009	Finance		141.25	2.24	141.25	2.10	0.00	0.00	13,840,000	-0.84
8/27/2009	Banking	INDIANB	134.95	2.55	134.95	2.35	0.00	0.00	1,361,800	-8.57
8/27/2009	Oil & Gas	IOC	570.50	-0.07	570.50	-0.34	0.00	0.00	1,414,200	-12.09
8/27/2009	Cement	JPASSOCIAT	219.25	-1.11	219.25	-1.15	0.00	0.00	13,275,000	-11.20
8/27/2009	FMCG	KSOILS	55.15	-1.43	55.15	-1.69	0.00	0.00	17,924,200	-7.32
8/27/2009	Telecom	MTNL	95.75	0.47	95.75	0.26	0.00	0.00	9,315,200	-6.79
8/27/2009	Index	NFTYMCAP50	2,314.75		2,314.75	0.07	0.00	0.00	651,900	-0.09
8/27/2009	Capital Goods	PRAJIND	96.50	-1.63	96.50	-2.18	0.00	0.00	7,011,400	-13.11
8/27/2009	Power	PTC	94.90	4.29	94.90	3.89	0.00	0.00	1,999,850	2.65
8/27/2009	Pharma	STERLINBIO	118.70	1.11	118.70	0.72	0.00	0.00	1,981,250	-6.2
8/27/2009	Technology	TECHM	917.90	-0.36	917.90	-0.50	0.00	0.00	1,462,800	-2.64
8/27/2009	Fertilisers	UNIPHOS	167.80	3.48	167.80	3.29	0.00	0.00	1,346,800	-15.98
8/27/2009	Metals	WELGUJ	246.05	4.21	246.05	4.52	0.00	0.00	8,401,600	-3.85
									181,908,505	

**F&O SCANNER** August 28, 2009

#### F&O Scanner

Scrip Details			Price						Open Interest	
			Spot	Price	Future Price		Basis		OI Total	
Date	sector	symbol	spot	% chg	future	% chg	basis	basis %	total	% chg
info: Long Un	winding [oi%<-5 an	d price%<-2]								
8/27/2009	Capital Goods	CUMMINSIND	325.50	-2.53	325.50	-2.41	0.00	0.00	209,950	-28.25
8/27/2009	FMCG	DABUR	122.90	-2.50	122.90	-2.61	0.00	0.00	480,600	-14.42
8/27/2009	Media	DISHTV	46.90	-3.60	46.90	-3.99	0.00	0.00	33,614,050	-12.51
8/27/2009	FMCG	HINDUNILVR	256.40	-2.55	256.40	-2.71	0.00	0.00	16,528,000	-2.98
8/27/2009	Metals	HINDZINC	726.15	-2.66	726.15	-2.69	0.00	0.00	46,000	-38.67
8/27/2009	Metals	JSWSTEEL	711.05	-1.76	711.05	-2.13	0.00	0.00	3,598,950	-23.63
8/27/2009	Finance	LICHSGFIN	661.90	-1.66	661.90	-2.17	0.00	0.00	1,434,800	-12.31
8/27/2009	Infrastructure	LITL	408.75	-3.06	408.75	-3.04	0.00	0.00	4,338,942	-7.35
8/27/2009	Technology	PATNI	430.75	-4.92	430.75	-4.97	0.00	0.00	871,000	-36.85
8/27/2009	Oil & Gas	RNRL	86.35	-3.25	86.35	-3.57	0.00	0.00	47,339,088	-10.47
8/27/2009	Power	RPOWER	159.75	-2.62	159.75	-2.89	0.00	0.00	23,292,000	-7.06
8/27/2009	Power	SUZLON	91.30	-2.46	91.30	-2.51	0.00	0.00	85,809,000	-12.43
8/27/2009	Automobile	TATAMOTORS	486.10	-2.72	486.10	-2.01	0.00	0.00	11,401,900	-10.47
8/27/2009	Metals	TATASTEEL	435.70	-5.32	435.70	-5.47	0.00	0.00	22,874,160	-0.30
8/27/2009	Cement	ULTRACEMCO	731.80	-2.46	731.80	-2.28	0.00	0.00	730,000	-16.51
8/27/2009	Banking	YESBANK	168.20	-2.12	168.20	-2.32	0.00	0.00	1,889,800	-4.87
	, and the second								254,458,240	
info: Long Ru	ildup [oi%>5 and p	rice%>21								
8/27/2009	FMCG	MCDOWELL-N	966.35	5.99	966.35	5.53	0.00	0.00	2,019,000	7.08
8/27/2009	Pharma	PIRHEALTH	334.75	4.45	334.75	4.43	0.00	0.00	58,500	5.41
8/27/2009	FMCG	TITAN	1,250.75		1,250.75	2.92	0.00	0.00	90,434	50.86
0/2//2007	TWOO	1117414	1,230.73	3.30	1,230.73	2.72	0.00	0.00	2,167,934	30.00
									2/10///01	
info: Delivery	Stocks [delivery%>	BO]								
8/27/2009	Others	ASIANPAINT	1,369.85	-0.07	1,369.85	0.10	0.00	0.00	1,000	-44.44
8/27/2009	Power	BEL	1,420.50	-0.05	1,420.50	-0.15	0.00	0.00	139,380	-20.35
8/27/2009	Transport	CONCOR	1,199.00	-0.28	1,199.00	-0.30	0.00	0.00	250	-66.67
8/27/2009	Pharma	GLAXO	1,393.45	-1.34	1,393.45	-1.35	0.00	0.00	4,800	-11.11
									145,430	

## **Derivatives Research team**

Sahaj Agrawal Quantitative Research sahaj.agrawal@kotak.com +91 22 6621 6343

Rahul Sharma Quantitative Research sharma.rahul@kotak.com +91 22 6621 6198

Malay Gandhi Quanititative Research malay.gandhi@kotak.com +91 22 66216350

K. Kathirvelu Production k.kathirvelu@kotak.com +91 22 6621 6311

### Disclaimer

This document is not for public distribution and has been furnished to you solely for your information and must not be reproduced or redistributed to any other person. Persons into whose possession this document may come are required to observe these restrictions.

into whose possession this document may come are required to observe these restrictions.

This material is for the personal information of the authorized recipient, and we are not soliciting any action based upon it. This report is not to be construed as an offer to sell or the solicitation of an offer to buy any security in any jurisdiction where such an offer or solicitation would be illegal. It is for the general information of clients of Kotak Securities Ltd. It does not constitute a personal recommendation or take into account the particular investment objectives, financial situations, or needs of individual clients. We have reviewed the report, and in so far as it includes current or historical information, it is believed to be reliable though its accuracy or completeness cannot be guaranteed. Neither Kotak Securities Limited, nor any person connected with it, accepts any liability arising from the use of this document. The recipients of this material should rely on their own investigations and take their own professional advice. Price and value of the investments referred to in this material may go up or down. Past performance is not a guide for future performance. Transactions involving futures, options and other derivatives involve substantial risk and are not suitable for all investors. Reports based on technical analysis centers on studying charts of a stock's price movement and trading volume, as opposed to focusing on a company's fundamentals.

Opinions expressed are our current opinions as of the date appearing on this material only. While we endeavor to update on a reasonable basis the information discussed in this material, there may be regulatory, compliance, or other reasons that prevent us from doing so. Prospective investors and others are cautioned that any forward-looking statements are not predictions and may be subject to change without notice. Our proprietary trading and investment businesses may make investment decisions that are inconsistent with the recommendations expressed herein.

Kotak Securities Limited generally prohibits its analysts from maintaining financial interest in the securities or derivatives of any of the companies that the analysts cover. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

No part of this material may be duplicated in any form and/or redistributed without Kotak Securities' prior written consent.