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Sector	Symbol	Open Interest				Aug-09		Jul-09	
		Near Month OI		Next Month OI		Rollover (%)	Cost (%)	Rollover (%)	Cost (%)
		Near	Chg (%)	Next	Chg (%)				
Index	NIFTY	7,272,150	-26.71	23,045,950	25.11	76.20	0.20	69.07	0.03
Index	CNXIT	8,300	-22.43	15,200	76.74	64.68	0.33	51.88	-0.11
Index	BANKNIFTY	192,150	-36.68	672,250	23.70	77.79	0.20	66.44	0.05
Automobile	HEROHONDA	168,800	-53.78	1,980,000	9.38	92.15	-1.13	83.66	0.10
Automobile	M&M	373,464	-53.48	2,661,360	15.68	87.70	0.48	91.52	0.59
Automobile	MARUTI	471,200	-51.50	2,183,600	22.13	82.26	0.23	80.43	-0.50
Automobile	TATAMOTORS	1,892,950	-45.54	9,803,900	27.80	83.86	-1.49	80.27	-1.23
Banking	AXISBANK	794,250	-40.15	3,268,800	16.82	80.46	-0.42	76.95	-0.26
Banking	HDFCBANK	930,400	-37.11	1,987,800	54.05	68.12	0.54	67.33	0.04
Banking	ICICIBANK	2,672,600	-33.27	8,482,600	34.25	76.06	0.49	68.92	-0.19
Banking	PNB	1,070,700	-26.21	2,040,300	49.80	65.58	0.43	80.92	0.27
Banking	SBIN	1,003,992	-38.19	2,531,760	26.49	71.61	0.28	80.65	0.12
Capital Goods	ABB	278,000	-24.56	1,377,000	9.16	83.20	-0.57	87.17	0.04
Capital Goods	LT	1,208,800	-20.26	4,465,800	8.64	78.71	0.33	82.14	-0.41
Cement	ACC	341,408	-38.81	1,684,104	8.06	83.15	-0.33	78.61	0.34
Cement	AMBUJACEM	1,983,644	-39.72	13,955,616	10.95	87.55	0.00	72.62	-1.40
Cement	GRASIM	163,504	-31.69	534,160	9.84	76.56	0.27	85.34	0.47
Finance	HDFC	452,250	-26.78	1,962,750	10.77	81.28	-0.17	69.73	-0.20
Finance	RELCAPITAL	1,157,820	-48.74	4,757,136	51.78	80.43	0.60	80.65	0.49
FMCG	HINDUNILVR	2,620,000	-2.82	9,625,000	20.37	78.62	0.35	87.14	-0.09
FMCG	ITC	4,035,375	-20.80	7,475,625	48.16	64.97	0.67	59.46	0.06
Metals	HINDALCO	4,112,542	-42.81	12,379,842	25.41	75.07	-1.18	73.18	-0.80
Metals	JINDALSTEL	242,720	-51.55	705,600	44.45	74.42	0.35	80.20	0.63
Metals	NATIONALUM	557,750	-40.60	1,390,350	37.78	71.37	-1.73	81.43	-1.11
Metals	SAIL	2,475,900	-52.01	6,723,000	69.62	73.09	0.46	69.46	0.31
Metals	STER	1,220,706	-49.73	5,077,734	29.46	80.62	-0.02	52.31	0.12
Metals	TATASTEEL	4,064,480	-31.48	14,363,964	49.43	78.03	-0.05	81.44	-1.07
Oil & Gas	BPCL	355,850	-48.73	1,527,350	40.96	81.10	0.74	83.78	-0.78
Oil & Gas	CAIRN	1,535,000	-52.91	10,613,750	44.63	87.39	0.67	84.03	0.50
Oil & Gas	GAIL	697,500	-26.89	2,378,250	23.99	77.33	0.22	66.09	-0.25
Oil & Gas	ONGC	957,375	-32.39	2,448,450	42.10	71.89	-0.61	69.43	0.42
Oil & Gas	RELIANCE	1,978,050	-32.85	5,257,950	31.25	72.69	0.18	82.15	0.63
Pharma	CIPLA	853,750	-52.86	3,520,000	73.19	80.49	0.87	72.71	-0.34
Pharma	RANBAXY	778,400	-54.45	2,886,400	70.75	78.76	0.52	83.52	0.02
Pharma	SUNPHARMA	105,525	-60.19	309,150	116.04	74.57	0.38	71.52	-1.10
Power	BHEL	542,700	-20.15	1,698,750	9.48	75.80	-0.14	67.18	0.46
Power	NTPC	2,697,500	-33.81	12,259,000	10.23	81.99	-0.07	75.25	0.60
Power	POWERGRID	3,747,975	-35.85	14,158,375	23.68	79.27	0.69	79.72	0.17
Power	RELINFRA	512,532	-58.65	3,185,868	35.53	86.14	0.57	83.21	0.55

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Power	RPOWER	3,128,000	-50.97	19,058,000	27.60	85.92	0.69	87.80	0.71
Power	SIEMENS	282,752	-22.79	527,152	64.17	65.09	0.47	77.07	0.25
Power	SUZLON	11,340,000	-53.44	57,708,000	23.88	83.68	0.38	88.74	-1.21
Power	TATAPOWER	355,400	-42.77	1,898,800	18.90	84.23	-1.16	86.78	-0.78
Realty	DLF	2,027,200	-47.78	13,001,600	15.76	86.52	-0.33	83.90	-0.42
Realty	UNITECH	11,299,500	-58.63	52,276,500	48.10	82.26	0.43	73.74	0.49
Technology	HCLTECH	854,100	-36.95	1,636,700	36.55	65.82	0.21	77.63	-0.14
Technology	INFOSYSTCH	840,800	-47.62	3,094,200	38.43	78.65	0.28	69.80	0.31
Technology	TCS	2,083,000	-30.43	6,704,000	27.72	76.32	0.45	79.06	-0.42
Technology	WIPRO	1,526,400	-30.22	2,604,000	71.95	63.08	0.49	70.34	0.15
Telecom	BHARTIARTL	2,726,000	-47.90	12,047,000	29.13	81.55	0.56	80.77	0.38
Telecom	IDEA	3,755,700	-47.27	15,697,800	17.36	80.69	0.44	76.17	0.39
Telecom	RCOM	2,942,800	-56.26	13,437,200	42.25	82.05	0.72	82.21	0.35
Telecom	TATACOMM	235,200	-56.29	1,075,725	67.68	82.06	0.66	71.71	0.59

## Derivatives Research team

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