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Sector	Symbol	Open Interest				Feb-09		Jan-09	
		Near Month OI		Next Month OI		Rollover (%)	Cost (%)	Rollover (%)	Cost (%)
		Near	Chg (%)	Next	Chg (%)				
Index	NIFTY	13,139,800	-19.74	21,837,450	14.48	62.63	-0.67	58.18	-0.15
Index	CNXIT	4,650	-26.77	2,200	100.00	34.04	0.34	11.58	0.22
Index	BANKNIFTY	346,000	-37.46	454,300	96.24	56.77	-0.46	58.26	0.15
Automobile	HEROHONDA	704,400	-29.70	2,507,600	7.60	78.07	-0.62	67.43	-0.75
Automobile	M&M	611,832	-26.28	1,928,160	37.95	75.92	-1.70	73.20	-0.56
Automobile	MARUTI	2,624,200	-12.72	3,700,000	19.48	58.51	-1.28	73.42	-0.95
Automobile	TATAMOTORS	2,886,175	-33.49	6,650,400	37.84	69.84	-3.06	70.30	-3.34
Banking	HDFCBANK	1,402,400	-33.37	3,056,000	57.53	68.54	-0.53	62.34	0.30
Banking	ICICIBANK	5,978,175	-23.21	11,134,900	14.11	65.10	-0.09	76.69	-0.07
Banking	PNB	1,833,600	-20.66	1,698,000	44.17	48.08	0.04	61.79	0.25
Banking	SBIN	2,337,324	-41.86	3,025,440	54.93	56.45	-0.98	62.73	-0.22
Capital Goods	ABB	475,000	-22.64	711,500	26.49	60.00	-0.67	61.93	-1.48
Capital Goods	LT	2,423,700	-18.82	5,381,600	23.62	69.19	-0.92	71.23	-0.45
Cement	ACC	683,380	-46.93	1,304,720	23.75	65.63	-3.42	59.70	-1.78
Cement	AMBUJACEM	3,000,210	-30.28	4,359,068	24.50	59.26	-1.32	67.90	-1.27
Cement	GRASIM	278,256	-22.23	362,560	23.50	56.58	-0.93	57.98	0.27
Finance	HDFC	724,875	-17.62	1,467,150	45.33	66.93	0.53	52.08	0.48
Finance	RELCAPITAL	1,766,814	-40.57	4,668,816	22.79	72.55	-0.62	70.66	0.02
FMCG	HINDUNILVR	4,189,000	-7.28	9,281,000	4.57	68.90	0.22	77.06	0.10
FMCG	ITC	3,736,125	-26.46	7,260,750	61.75	66.03	0.28	44.63	0.37
Media	ZEEL	659,400	-41.34	1,862,000	36.83	73.85	0.40	58.29	0.32
Metals	HINDALCO	7,813,478	-24.56	13,340,256	25.81	63.17	-0.62	69.34	0.68
Metals	NATIONALUM	1,081,575	-21.56	1,775,600	40.36	62.45	-7.64	55.59	-6.94
Metals	SAIL	7,906,950	-28.31	7,975,800	47.26	50.27	-0.91	49.81	-1.48
Metals	STER	3,153,819	-19.09	4,677,840	18.90	59.73	-0.81	61.80	0.24
Metals	TATASTEEL	4,739,856	-27.25	7,465,808	38.37	61.41	-1.50	64.06	-0.82
Oil & Gas	BPCL	623,150	-15.38	474,100	25.66	43.21	-0.32	41.25	0.22
Oil & Gas	CAIRN	3,566,250	-17.02	5,502,500	43.20	60.69	-0.09	51.26	0.12
Oil & Gas	GAIL	2,070,000	-6.50	1,776,375	15.68	46.18	0.25	42.52	-1.05
Oil & Gas	ONGC	2,566,800	-3.45	1,786,050	22.73	41.10	-0.21	55.55	0.23
Oil & Gas	RELIANCE	3,067,425	-23.88	4,681,500	25.71	60.46	0.29	57.52	0.34
Oil & Gas	RPL	10,709,950	-27.81	15,018,050	51.25	58.62	-0.13	61.90	-0.12
Others	RELINFRA	1,664,832	-30.73	2,297,424	42.34	57.99	0.21	69.84	0.35
Others	RPOWER	4,382,000	-32.28	11,748,000	19.68	73.25	-3.31	67.08	-3.06
Others	TATACOMM	393,225	-30.33	927,150	20.63	70.22	-1.63	57.61	-0.94
Pharma	CIPLA	967,500	-16.59	1,061,250	43.17	52.31	0.45	49.55	0.49
Pharma	RANBAXY	1,416,800	-46.80	3,587,200	45.96	71.69	0.48	55.60	0.38
Pharma	SUNPHARMA	293,175	-36.38	408,825	50.79	58.25	0.39	57.54	0.44

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Power	BHEL	1,061,400	-23.74	1,857,000	6.78	63.64	-0.89	67.30	-0.60
Power	NTPC	11,170,250	-10.14	18,450,250	16.74	62.33	-1.48	59.13	-0.95
Power	POWERGRID	5,349,575	-10.41	11,923,450	-3.61	69.20	-2.09	58.02	-2.25
Power	SIEMENS	569,264	-11.67	718,912	6.70	55.81	-0.59	62.32	-0.41
Power	SUZLON	15,106,000	-26.07	21,294,000	27.43	58.72	-0.12	64.67	-0.22
Power	TATAPOWER	525,000	-26.94	932,000	20.41	63.97	-0.87	54.61	-0.22
Realty	DLF	10,281,600	-34.22	17,504,000	48.78	63.35	-11.59	62.96	-2.30
Realty	UNITECH	28,650,600	-22.37	21,744,000	43.81	43.50	-1.79	52.04	-1.62
Technology	HCLTECH	920,400	-11.83	1,094,600	42.23	54.32	0.40	44.63	0.31
Technology	INFOSYSTCH	1,810,600	-34.96	4,123,000	25.44	69.49	-0.09	63.36	0.12
Technology	TCS	1,717,500	-18.57	2,534,500	15.15	59.61	-0.32	51.44	0.28
Technology	WIPRO	1,438,200	-14.64	2,034,000	20.30	58.59	0.02	54.99	-0.04
Telecom	BHARTIARTL	2,854,250	-28.18	6,666,000	20.83	70.03	-0.31	61.89	0.40
Telecom	IDEA	8,159,400	-45.84	16,875,000	48.53	67.43	-1.12	65.39	0.00
Telecom	RCOM	5,914,650	-28.43	12,803,000	32.04	68.44	-1.29	69.19	0.12

Derivatives Research team

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