

te F & O INDICATORS

Date: 07 January 2010

ADDITION IN OI WITH INCREASE IN PRICE & INCREASE IN COC (LONG BUILD UP)

Company	Future (%)	Price (%)	07/01/10	06/01/10	COC Chg.	OI Rs. Cr.
BHUSANSTL	26	6	7	-3	10	82
MLL	23	5	10	4	6	83
ABAN	20	7	2	-6	8	307
JPHYDRO	19	5	8	4	4	119
GAIL	14	3	6	3	2	109

ADDITION IN OI WITH DECREASE IN PRICE & DECREASE IN COC(SHORT BUILD UP)

Company	Future (%)	Price (%)	07/01/10	06/01/10	COC Chg.	OI Rs. Cr.
SINTEX	70	-6	3	10	-7	40
CROMPGREAV	51	-3	2	3	-1	19
CUMMINSIND	29	-2	-9	4	-13	7
TCS	29	-3	1	4	-3	357
RANBAXY	16	-3	3	8	-5	174

DEDUCTION IN OI WITH INCREASE IN PRICE & DECREASE IN COC(PROFIT BOOKING)

Top Gainers						
Company	Future (%)	Price (%)	07/01/10	06/01/10	COC Chg.	OI Rs. Cr.
DIVISLAB	-2	3	5	11	-6	63
GESHIP	-6	2	7	9	-2	35
GTOFFSHORE	-2	2	-14	6	-20	124
LICHSGFIN	-2	2	4	7	-4	147
STERLINBIO	-5	2	9	10	-1	25

DEDUCTION IN OI WITH INCREASE IN PRICE & INCREASE IN COC(SHORT COVERING)

Top Losers						
Company	Future (%)	Price (%)	07/01/10	06/01/10	COC Chg.	OI Rs. Cr.
ABIRLANUVO	-11	3	7	4	3	162
ASHOKLEY	-3	2	7	6	0	104
HINDALCO	-7	2	6	4	2	490
IVRCLINFRA	-14	4	7	6	1	126
PTC	-6	2	7	1	6	70

Company	% Chg In FutOI	% Chg Price	Spot Price	Futures Cl. Price	Today COC %	YEST. COC %	Net COC T - Y	OI Rs(Cr)	PCR OI	PCR Volume	%MW Position
BANKNIFTY	-5.02	-0.33	9192.95	9178.65	-1	0	-1.03	1135	0.48	0.68	N.A.
CNXIT	-24.50	-2.10	5702.85	5718.70	1	5	-3.35	24	0.00	N.A.	N.A.
MINIFTY	-10.09	-0.35	5263.10	5266.35	3	2	1.39	643	0.99	1.00	N.A.
NFTYMCAP50	0.00	-0.68	2741.25	2832.00	-8	43	-51.77	39	N.A.	N.A.	N.A.
NIFTY	-0.84	-0.35	5263.10	5266.35	3	2	1.33	60275	1.26	1.27	N.A.
ABAN	19.65	7.10	1443.95	1446.50	2	-6	7.93	307	0.12	0.06	71.68
ABB	8.51	2.44	782.30	784.30	6	6	-0.13	97	1.00	1.80	6.10
ABIRLANUVO	-10.68	2.50	968.05	966.95	7	4	3.42	162	0.00	N.A.	16.00
ACC	6.04	0.63	913.35	913.10	6	2	3.15	175	0.21	0.40	9.47
ALBK	4.61	-0.82	133.10	133.35	9	9	0.72	46	0.08	N.A.	8.56
AMBUJACEM	3.06	-0.14	105.80	106.10	-3	7	-10.17	118	0.30	1.08	7.09
ANDHRABANK	2.22	-0.73	108.80	109.25	7	5	2.33	44	0.00	0.00	8.51
APIL	6.77	1.82	588.75	591.95	6	9	-3.19	32	N.A.	N.A.	12.22
ASHOKLEY	-3.07	2.13	52.85	52.95	7	6	0.16	104	0.08	0.06	15.44
ASIANPAINT	0.00	-1.02	1770.65	1780.10	8	6	2.10	3	N.A.	N.A.	0.17
AUROPHARMA	3.35	-2.06	888.75	891.20	-9	3	-11.43	150	N.A.	N.A.	38.21
AXISBANK	-2.85	0.71	1002.85	1002.40	3	5	-1.88	250	0.82	1.38	5.78
BAJAJ-AUTO	0.29	-1.75	1683.10	1688.30	4	6	-1.78	71	N.A.	N.A.	2.89
BAJAJHIND	2.41	-2.20	231.60	232.50	7	2	5.14	344	0.16	0.19	67.72
BALRAMCHIN	-2.03	-1.02	140.55	137.75	-20	-29	8.49	290	0.04	0.07	63.50
BANKBARODA	-2.17	0.60	537.05	530.70	-11	-14	3.39	80	0.00	N.A.	4.41
BANKINDIA	-2.25	-1.15	395.45	394.20	-1	-12	11.10	69	0.20	N.A.	4.67
BEL	0.79	-0.57	1929.70	1936.60	6	4	1.75	20	N.A.	N.A.	2.74
BEML	13.33	0.40	1144.15	1149.50	4	8	-4.17	28	N.A.	N.A.	6.36
BHARATFORG	1.78	-1.79	283.10	284.25	7	6	0.95	114	0.17	N.A.	16.07
BHARTIARTL	-0.20	0.78	329.40	329.00	-1	3	-3.64	783	0.55	0.36	9.69
BHEL	1.15	-0.69	2409.50	2411.75	5	0	4.32	463	0.72	0.16	6.08
BHUSANSTL	26.24	6.16	1602.55	1593.55	7	-3	10.30	82	0.00	N.A.	19.45
BIOCON	0.05	-0.22	290.15	291.70	9	8	0.70	116	0.00	0.00	25.66
BOSCHLTD	1.85	1.62	4704.45	4719.20	10	4	5.70	3	N.A.	N.A.	0.30
BPCL	5.00	-1.94	619.05	621.90	-5	8	-12.34	139	0.42	0.33	6.87
BRFL	3.54	6.04	208.10	209.20	4	7	-2.71	100	N.A.	N.A.	44.83
CAIRN	3.19	2.81	307.85	307.15	3	-6	8.82	443	0.63	0.23	10.75
CANBK	0.83	0.82	411.20	410.50	7	0	7.17	52	N.A.	N.A.	5.76
CENTURYTEX	9.12	4.05	572.30	574.80	8	6	1.19	296	0.24	0.16	46.88
CESC	-4.75	-0.43	429.95	430.75	7	7	-0.55	40	N.A.	N.A.	7.81
CHAMBLFERT	-0.88	-0.85	64.40	64.50	9	4	5.18	80	0.25	0.07	30.06
CHENNPETRO	3.12	-0.47	231.00	232.05	7	5	2.22	39	0.00	N.A.	17.16
CIPLA	-2.01	-0.83	342.05	342.75	8	8	0.23	205	0.16	0.15	6.13
COLPAL	-3.09	0.91	693.55	694.45	8	12	-3.76	18	N.A.	N.A.	1.94

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Company	% Chg In FUT OI	% Chg Price	Spot Price	Futures Cl. Price	Today COC %	YEST. COC %	Net COC T - Y	OI Rs(Cr.).	PCR OI	PCR Volume	%MW Positions
CONCOR	8.33	-2.84	1275.90	1283.55	6	3	3.27	2	N.A.	N.A.	0.17
CROMPGREAV	50.51	-3.37	423.00	424.85	2	3	-1.39	19	N.A.	N.A.	1.03
CUMMINSIND	29.46	-1.73	429.10	431.35	-9	4	-13.18	7	N.A.	N.A.	0.82
DABUR	-1.87	-2.38	164.00	164.70	8	1	6.81	16	0.00	N.A.	1.92
DCHL	-2.96	-0.65	167.70	168.10	11	4	6.26	77	N.A.	N.A.	26.00
DENABANK	4.97	1.18	89.85	90.20	9	7	1.13	115	0.06	0.01	45.88
DISHTV	0.26	-2.05	43.10	43.30	8	8	0.13	110	0.27	0.00	49.55
DIVISLAB	-1.92	3.21	709.90	712.10	5	11	-5.53	63	N.A.	N.A.	7.24
DLF	-1.57	-1.07	374.50	375.00	7	7	-0.37	637	0.47	0.23	23.46
DRREDDY	-3.75	-1.55	1188.95	1189.40	4	4	0.00	73	0.00	N.A.	3.06
EDUCOMP	-3.52	-1.48	767.30	766.15	4	0	4.35	173	0.08	0.00	23.95
EKC	2.96	-0.13	150.25	151.05	8	9	-1.22	46	0.00	0.00	37.60
ESSAROIL	10.87	5.19	160.25	161.10	8	7	1.42	393	0.09	0.04	89.39
FEDERALBNK	-6.93	0.80	245.90	246.40	8	6	1.90	28	0.00	0.00	3.42
FINANTECH	5.27	1.09	1583.15	1590.40	8	7	0.09	124	80.50	N.A.	16.11
FSL	-1.65	-1.80	35.45	35.50	10	2	7.26	130	0.11	1.00	58.49
GAIL	13.77	2.51	426.35	427.90	6	3	2.29	109	0.49	0.23	2.45
GESHIP	-6.27	2.39	300.30	301.35	7	9	-2.27	35	0.00	0.00	5.52
GLAXO	-0.29	0.62	1648.70	1652.50	8	8	0.03	17	N.A.	N.A.	1.24
GMRINFRA	1.63	-0.29	69.00	69.30	7	5	2.06	247	0.02	0.01	19.08
GRASIM	-3.73	-2.28	2674.50	2674.70	8	0	8.15	242	0.68	3.50	7.70
GSPL	7.88	-1.34	99.30	99.75	9	7	2.20	135	0.03	0.18	19.39
GTL	0.14	0.47	384.00	386.30	1	9	-7.34	210	N.A.	N.A.	51.25
GTLINFRA	-4.03	1.31	38.65	38.70	11	15	-4.13	150	0.01	0.00	43.48
GTOFFSHORE	-2.26	1.85	475.80	478.05	-14	6	-20.11	124	0.05	0.02	34.99
GVKPIL	3.71	0.21	48.35	48.55	8	5	3.26	148	0.10	0.10	21.25
HCC	1.71	-0.33	152.30	152.95	7	7	0.62	95	0.14	0.11	17.16
HCLTECH	2.72	-2.13	360.15	361.60	5	4	0.86	65	N.A.	N.A.	4.30
HDFC	3.65	-1.86	2646.15	2652.60	1	-4	5.25	485	0.15	0.01	3.21
HDFCBANK	-0.61	0.26	1712.80	1713.65	5	5	-0.12	299	0.72	0.14	3.30
HDIL	-7.86	-0.19	369.75	370.30	6	8	-1.65	337	0.13	0.07	25.54
HEROHONDA	0.91	-2.49	1653.20	1635.30	-7	-16	9.13	374	0.81	0.28	12.57
HINDALCO	-7.16	2.40	175.15	174.80	6	4	2.20	490	0.91	0.45	15.18
HINDPETRO	2.90	-0.21	389.10	390.15	8	3	5.16	120	0.21	0.03	9.32
HINDUNILVR	-0.60	-0.21	264.80	265.25	4	-2	6.62	397	0.60	0.06	7.18
HINDZINC	2.59	4.80	1287.95	1289.15	6	5	1.62	77	2.00	N.A.	2.01
HOTELEELA	1.42	0.50	50.45	50.65	8	7	1.41	48	0.05	0.00	25.84
IBREALEST	4.69	-1.35	219.85	220.65	3	7	-4.01	142	0.06	0.02	10.00
ICICIBANK	-1.07	-0.94	886.40	886.80	-4	3	-6.92	975	0.77	0.84	7.05
ICSA	3.77	-2.19	181.20	182.30	10	7	3.07	35	N.A.	N.A.	26.02
IDBI	-3.37	-1.41	133.20	133.30	8	8	-0.31	233	0.16	0.15	25.52
IDEA	0.26	-0.41	61.05	60.85	6	0	5.61	215	0.33	0.14	11.14
IDFC	-5.08	-0.27	165.10	164.75	6	-5	10.42	271	0.19	0.14	6.33

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Company	% Chg In FUT OI	% Chg Price	Spot Price	Futures Cl. Price	Today COC %	YEST. COC %	Net COC T - Y	OI Rs(Cr.).	PCR OI	PCR Volume	%MW Positions
IFCI	4.02	2.43	58.90	59.20	7	6	1.42	777	0.28	0.16	89.43
INDHOTEL	1.71	-0.88	101.95	102.35	4	8	-3.62	101	0.05	0.00	9.71
INDIACEM	0.08	0.47	127.95	128.20	8	4	4.02	203	0.02	0.02	39.29
INDIAINFO	-3.62	0.14	144.05	142.85	7	3	4.20	133	0.12	0.23	24.58
INDIANB	3.48	-0.94	178.25	179.00	-4	7	-10.65	22	N.A.	N.A.	7.23
INFOSYSTCH	0.85	-2.25	2525.05	2531.45	5	4	0.47	932	0.98	0.70	4.95
IOB	-1.82	-0.30	114.75	114.85	9	8	1.52	28	0.00	N.A.	5.68
IOC	4.58	-1.57	310.45	310.95	8	1	6.83	87	0.04	0.33	2.74
ISPATIND	0.74	-1.93	22.85	22.90	12	4	8.32	274	0.25	0.24	83.22
ITC	0.89	-0.31	255.95	256.15	7	1	6.05	217	0.24	0.09	1.13
IVRCLINFRA	-14.48	4.07	383.80	383.60	7	6	1.07	126	0.50	0.00	13.57
JINDALSAW	-0.62	0.21	193.25	193.40	8	3	5.72	220	0.08	0.25	38.79
JINDALSTEL	1.14	-0.50	720.80	722.90	7	2	5.42	657	0.25	0.09	11.82
JPASSOCIAT	4.26	-1.03	158.70	159.10	8	7	0.30	369	0.27	0.30	10.33
JPHYDRO	19.16	5.39	83.15	83.55	8	4	3.78	119	0.05	0.02	39.74
JSWSTEEL	-3.55	-2.13	1124.45	1125.25	5	-8	13.00	304	0.62	0.90	13.12
KFA	-0.96	-0.85	64.50	64.55	8	6	1.87	81	0.03	0.00	69.77
KOTAKBANK	-2.19	1.12	850.60	852.95	4	3	0.26	231	N.A.	N.A.	7.60
KSOILS	-1.46	0.14	70.05	70.05	4	1	2.81	84	0.14	N.A.	30.29
LICHSGFIN	-2.41	2.23	830.30	831.20	4	7	-3.80	147	0.05	0.00	14.67
LITL	11.56	-2.11	55.55	55.85	6	9	-2.67	112	0.07	0.00	13.03
LT	2.07	-0.48	1667.60	1673.50	6	6	0.09	535	0.28	0.17	2.82
LUPIN	5.81	-1.94	1440.65	1447.25	4	9	-4.60	70	N.A.	N.A.	5.48
M&M	-4.61	-1.91	1155.80	1152.50	5	-7	12.20	314	0.45	1.13	7.31
MARUTI	6.78	-0.57	1453.30	1455.70	2	6	-4.63	454	0.41	0.32	11.81
MCDOWELL-N	-4.24	-1.48	1364.05	1361.85	4	-4	7.42	110	N.A.	N.A.	5.67
MLL	23.12	4.93	67.00	67.30	10	4	6.28	83	0.13	0.14	42.10
MOSERBAER	0.66	-1.67	88.30	88.45	9	3	6.37	40	0.06	0.33	16.25
MPHASIS	4.86	-3.16	703.60	706.20	7	4	3.28	342	0.10	0.00	29.48
MRPL	0.54	0.12	84.30	84.60	7	10	-3.18	68	0.00	0.03	20.19
MTNL	1.29	0.53	84.65	84.95	9	3	5.89	147	0.12	0.08	37.93
NAGARCONST	-7.16	0.97	172.45	172.70	4	8	-4.32	24	N.A.	N.A.	3.36
NAGARFERT	-1.07	-0.70	35.40	35.55	10	7	3.06	69	0.07	0.00	35.26
NATIONALUM	9.79	-0.13	475.00	474.70	2	-3	5.13	86	0.85	0.75	11.00
NEYVELILIG	-3.57	1.35	161.25	161.45	12	2	9.44	63	0.07	0.00	18.21
NOIDATOLL	9.57	4.09	40.70	40.90	10	8	1.87	39	0.00	0.00	35.74
NTPC	1.67	0.02	228.25	228.80	2	7	-5.06	598	0.29	0.10	15.13
OFSS	-2.26	-0.99	2323.40	2330.95	6	8	-1.57	142	N.A.	N.A.	18.74
ONGC	4.69	0.11	1224.80	1227.80	3	2	1.58	331	0.89	0.31	2.44
OPTOCIRCUI	3.40	-0.86	237.15	238.80	10	-3	13.24	40	N.A.	N.A.	6.32
ORCHIDCHEM	-0.94	-2.08	186.15	186.75	8	9	-1.01	135	0.02	0.03	69.12
ORIENTBANK	-1.45	-0.84	265.95	266.25	9	-3	11.90	33	N.A.	N.A.	4.99
PANTALOONR	0.10	0.68	412.05	410.65	5	15	-9.46	108	N.A.	0.00	14.63

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PATELENG	-0.36	-1.45	462.75	464.55	7	6	0.80	38	N.A.	N.A.	14.77
PATNI	1.29	1.27	498.50	499.50	9	4	5.14	36	N.A.	N.A.	11.76
PETRONET	-1.02	-0.20	76.35	76.55	8	4	3.89	73	0.07	0.02	12.68
PFC	5.11	0.08	259.90	260.20	5	5	-0.69	21	N.A.	N.A.	3.37
PIRHEALTH	2.08	0.28	388.20	390.45	3	14	-10.88	40	N.A.	N.A.	4.87
PNB	-4.24	-1.37	922.50	925.80	6	-2	7.74	210	0.55	1.20	8.56
POLARIS	7.83	-1.62	184.65	185.55	8	8	-0.17	64	3.67	N.A.	24.83
POWERGRID	5.13	0.88	114.55	113.80	1	-11	12.14	195	0.21	0.12	14.81
PRAJIND	4.19	2.11	111.10	111.60	7	8	-0.99	146	0.02	0.01	46.27
PTC	-5.77	2.50	123.10	123.20	7	1	5.55	70	0.05	0.04	11.52
PUNJLLOYD	10.08	-2.02	210.55	210.75	7	3	4.25	213	0.08	0.19	24.44
RANBAXY	16.28	-3.15	509.35	510.80	3	8	-4.83	174	0.35	0.38	11.77
RCOM	0.25	1.16	183.90	184.10	7	2	4.53	502	0.24	0.14	20.61
RECLTD	3.95	-0.66	241.10	242.25	-4	7	-11.47	57	0.00	N.A.	7.57
RELCAPITAL	0.20	-1.25	885.65	886.10	5	0	4.71	380	0.36	0.35	19.09
RELIANCE	6.15	1.66	1106.05	1106.55	4	7	-3.10	1770	0.40	0.36	4.83
RELINFRA	3.22	0.18	1165.80	1169.35	4	6	-2.54	498	0.62	0.34	15.33
RELMEDIA	1.49	0.11	280.05	281.25	9	5	3.57	53	0.00	0.00	53.06
RENUKA	-3.39	-0.69	243.15	243.35	8	1	7.24	318	0.42	0.49	31.49
RNRL	-0.81	0.20	74.80	74.85	8	1	7.34	355	0.19	0.16	32.45
ROLTA	0.52	-1.55	196.35	196.75	4	3	0.76	50	0.06	0.00	13.79
RPOWER	0.48	0.38	159.55	160.15	7	4	2.97	367	0.31	0.21	31.53
SAIL	0.30	-2.72	241.60	242.45	-2	3	-5.23	265	0.61	0.50	9.37
SBIN	0.62	-0.56	2292.90	2283.95	-5	-1	-3.53	882	0.42	0.36	8.26
SCI	3.15	0.06	161.40	162.25	3	6	-3.01	32	0.06	0.20	11.75
SESAGOA	2.57	-1.13	407.80	405.05	-28	-19	-8.30	650	0.08	0.12	22.65
SIEMENS	18.68	3.69	615.65	612.75	-8	-8	-0.29	58	0.67	1.50	3.12
SINTEX	69.52	-5.60	273.05	273.95	3	10	-7.14	40	N.A.	N.A.	7.72
STER	-0.22	0.34	916.30	914.20	3	1	1.70	434	0.84	1.00	9.25
STERLINBIO	-5.41	1.66	104.20	104.75	9	10	-0.81	25	0.33	0.00	9.03
SUNPHARMA	1.58	-1.52	1548.85	1549.90	5	2	3.21	59	0.06	0.11	2.53
SUNTV	-7.48	0.22	348.20	348.65	6	9	-2.91	5	N.A.	N.A.	0.75
SUZLON	-0.99	-1.45	91.95	92.20	6	5	1.16	668	0.37	0.25	50.14
SYNDIBANK	4.42	-1.03	96.15	96.65	8	9	-1.22	32	0.17	0.00	9.57
TATACHEM	2.62	-2.07	321.60	321.50	-4	-3	-1.93	116	N.A.	N.A.	10.82
TATACOMM	-0.57	-0.80	353.40	353.75	9	3	6.16	68	0.00	0.00	21.00
TATAMOTORS	5.98	-3.42	785.50	780.80	-18	-19	1.68	1265	0.40	0.35	38.69
TATAPOWER	4.86	0.41	1481.15	1477.30	3	-5	7.31	218	0.70	0.71	4.89
TATASTEEL	4.93	1.21	649.80	648.50	5	-1	6.23	1125	0.86	0.38	14.49
TATATEA	1.73	0.35	1042.50	1046.85	9	7	2.03	98	0.00	0.00	11.72
TCS	28.90	-2.78	714.40	716.40	1	4	-2.93	357	0.22	0.31	4.98
TECHM	-3.94	-2.20	1018.30	1021.55	7	4	3.14	55	0.00	0.00	13.19
TITAN	5.05	2.49	1510.65	1512.40	7	8	-1.15	18	N.A.	N.A.	2.88

Company	% Chg In FUT OI	% Chg Price	Spot Price	Futures Cl. Price	Today COC %	YEST. COC %	Net COC T - Y	OI Rs(Cr.).	PCR OI	PCR Volume	%MW Positions
TRIVENI	0.08	-0.69	114.45	114.80	9	6	2.04	58	2.00	N.A.	30.62
TTML	-0.23	-0.54	27.80	27.90	10	12	-2.13	74	0.06	0.12	31.68
TULIP	-5.21	-1.73	1025.05	1026.90	8	10	-1.62	16	N.A.	N.A.	8.58
TV-18	0.97	-1.14	90.85	91.35	9	9	0.14	46	0.00	0.00	43.69
UCOBANK	-1.40	0.17	57.35	57.60	7	9	-1.64	42	0.00	0.00	18.53
ULTRACEMCO	3.10	-0.91	978.35	981.30	7	3	4.37	64	N.A.	N.A.	5.81
UNIONBANK	-3.48	-0.94	269.15	268.60	-6	-3	-2.62	53	0.00	N.A.	4.34
UNIPHOS	5.56	-0.95	177.95	177.95	5	3	2.48	15	0.00	N.A.	1.35
UNITECH	-2.73	-0.82	84.15	84.35	7	8	-0.69	685	0.31	0.19	30.35
VIJAYABANK	-4.67	-0.54	55.15	55.20	9	1	7.29	76	0.02	0.02	34.47
VOLTAS	24.20	2.91	184.10	185.00	7	8	-1.11	52	N.A.	N.A.	5.93
WELGUJ	-0.48	-0.60	275.05	275.80	8	3	4.97	408	0.39	0.14	71.10
WIPRO	-1.06	-1.77	678.25	679.85	7	6	0.44	123	0.52	0.38	3.32
YESBANK	4.55	-1.69	264.00	265.10	7	6	0.62	122	0.75	1.00	11.26
ZEEL	-6.04	0.06	261.05	261.15	5	4	0.37	42	0.00	N.A.	3.18
					4.72	3.82	0.89	98599			

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