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F&O Scanner

Scrip Details			Price						Open Interest	
Date	sector	symbol	Spot Price		Future Price		Basis		OI Total	
			spot	% chg	future	% chg	basis	basis %	total	% chg
info: Short Buildup [oi%>5 and price%<-3]										
7/10/2009	Capital Goods	BEML	988.45	-5.28	991.00	-4.05	2.55	0.26	80,250	10.88
7/10/2009	Pharma	BIOCON	210.20	-8.01	211.05	-7.86	0.85	0.40	687,600	15.76
7/10/2009	Finance	IDFC	120.80	-4.66	120.45	-4.78	-0.35	-0.29	14,162,950	6.45
7/10/2009	Cement	JPASSOCIAT	186.10	-5.72	185.85	-6.04	-0.25	-0.13	11,535,750	9.56
7/10/2009	Pharma	RANBAXY	244.65	-3.72	243.95	-3.92	-0.70	-0.29	3,595,200	4.88
7/10/2009	Technology	TECHM	653.80	-5.99	654.00	-6.15	0.20	0.03	681,000	5.19
7/10/2009	Media	ZEEL	167.75	-5.09	168.40	-4.45	0.65	0.39	505,400	9.73
									31,248,150	
info: Long Unwinding [oi%<-5 and price%<-3]										
7/10/2009	Sugar	BAJAJHIND	151.10	-9.66	151.35	-7.77	0.25	0.17	11,810,400	-9.68
7/10/2009	Technology	FINANTECH	1,085.75	-4.03	1,081.60	-4.62	-4.15	-0.38	241,050	-9.00
7/10/2009	Power	GVKPIL	37.50	-3.10	37.30	-3.49	-0.20	-0.53	25,260,500	-7.30
7/10/2009	Infrastructure	HCC	98.80	-2.80	98.40	-3.29	-0.40	-0.40	7,301,700	-7.58
7/10/2009	Infrastructure	HDIL	191.70	-5.03	191.05	-3.99	-0.65	-0.34	14,654,916	-7.04
7/10/2009	Hotels	HOTELEELA	27.75	-3.31	27.80	-3.30	0.05	0.18	3,232,500	-5.90
7/10/2009	Banking	IDBI	88.95	-3.73	88.75	-3.90	-0.20	-0.22	13,648,800	-4.15
7/10/2009	Finance	IFCI	40.55	-5.26	40.45	-5.60	-0.10	-0.25	69,596,160	-1.24
7/10/2009	Banking	INDUSINDBK	80.55	-3.24	80.55	-3.30	0.00	0.00	2,587,200	-9.80
7/10/2009	Infrastructure	IVRCLINFRA	312.75	-5.17	312.45	-5.35	-0.30	-0.10	1,272,000	-7.83
7/10/2009	Power	JPHYDRO	70.70	-8.60	70.35	-9.28	-0.35	-0.50	13,100,000	-6.53
7/10/2009	Transport	KFA	42.05	-5.61	41.90	-6.26	-0.15	-0.36	4,696,250	-5.64
7/10/2009	Fertilisers	NAGARFERT	30.60	-7.55	30.55	-7.70	-0.05	-0.16	17,424,750	-3.69
7/10/2009	Finance	RELCAPITAL	742.85	-3.00	739.25	-3.61	-3.60	-0.48	3,804,660	-6.03
7/10/2009	Power	RELINFRA	1,028.15	-6.60	1,028.25	-6.84	0.10	0.01	3,777,888	-5.57
7/10/2009	Power	SUZLON	83.25	-3.59	82.85	-3.94	-0.40	-0.48	57,831,000	-5.69
7/10/2009	Media	TV-18	85.90	-6.02	85.65	-6.75	-0.25	-0.29	911,200	-5.47
									251,150,974	
info: Delivery Stocks [delivery%>70]										
7/10/2009	Others	ASIANPAINT	1,171.30	-0.51	1,173.85	0.20	2.55	0.22	400	0.00
7/10/2009	Automobile	BAJAJ-AUTO	1,015.30	1.44	1,016.00	1.20	0.70	0.07	213,000	-0.19
7/10/2009	Finance	BAJAJHLDNG	369.10	0.33	365.00	-1.02	-4.10	-1.11	28,000	7.69
7/10/2009	Automobile	BOSCHLTD	3,299.40	3.24	3,301.35	3.07	1.95	0.06	3,200	-5.88
7/10/2009	Pharma	CIPLA	262.45	0.17	261.65	0.15	-0.80	-0.30	2,397,500	5.97
7/10/2009	FMCG	COLPAL	672.70	2.84	671.70	2.53	-1.00	-0.15	132,000	-6.25
7/10/2009	FMCG	DABUR	131.20	1.59	129.00	0.94	-2.20	-1.68	283,500	0.00
7/10/2009	Banking	FEDERALBNK	220.80	-0.59	219.80	-1.55	-1.00	-0.45	152,329	-10.05
7/10/2009	Pharma	LUPIN	793.75	-0.78	779.10	-0.75	-14.65	-1.85	417,900	-0.91
7/10/2009	Pharma	PIRHEALTH	318.40	3.08	319.10	3.07	0.70	0.22	1,500	0.00
7/10/2009	Fertilisers	UNIPHOS	139.00	-0.79	137.25	-1.86	-1.75	-1.26	1,527,400	-1.27
									5,156,729	

F&O Scanner

Scrip Details			Price						Open Interest	
Date	sector	symbol	Spot Price		Future Price		Basis		OI Total	
			spot	% chg	future	% chg	basis	basis %	total	% chg
info: Bearish bias [price%<-2 and basis%<-1]										
7/10/2009	Capital Goods	ABAN	675.65	-3.67	668.45	-4.12	-7.20	-1.07	1,817,600	-6.90
7/10/2009	Cement	ACC	763.05	-2.51	754.80	-3.25	-8.25	-1.08	1,020,088	-0.70
7/10/2009	Capital Goods	APIL	474.95	-6.05	466.90	-6.03	-8.05	-1.69	236,400	-17.23
7/10/2009	Automobile	ASHOKLEY	31.10	-7.99	29.90	-7.14	-1.20	-3.86	7,487,200	-7.44
7/10/2009	Automobile	BHARATFORG	132.40	-1.85	130.65	-2.79	-1.75	-1.32	2,424,000	-0.74
7/10/2009	Banking	CANBK	243.80	-1.59	239.35	-3.00	-4.45	-1.83	763,200	-4.22
7/10/2009	Transport	CONCOR	940.60	-1.57	908.00	-5.20	-32.60	-3.47	2,250	-10.00
7/10/2009	Technology	EDUCOMP	3,749.45	-4.08	3,675.30	-3.76	-74.15	-1.98	689,925	0.36
7/10/2009	Infrastructure	GMRINFRA	125.40	-2.94	122.30	-2.94	-3.10	-2.47	29,436,250	-0.83
7/10/2009	Finance	INDIAINFO	114.00	-1.60	112.65	-2.85	-1.35	-1.18	2,605,000	-4.58
7/10/2009	Banking	INDIANB	121.70	-4.17	120.40	-4.90	-1.30	-1.07	347,600	-1.25
7/10/2009	Infrastructure	NAGARCONST	124.35	-4.60	122.75	-4.88	-1.60	-1.29	1,420,000	1.00
7/10/2009	Metals	NATIONALUM	272.80	-2.97	269.85	-2.86	-2.95	-1.08	1,945,800	0.56
7/10/2009	Technology	PATNI	255.55	0.16	247.80	-2.15	-7.75	-3.03	104,000	12.68
7/10/2009	Fertilisers	TATACHEM	199.35	-3.11	188.70	-3.99	-10.65	-5.34	1,350,000	-6.45
7/10/2009	Power	TATAPOWER	1,063.60	-3.23	1,050.45	-3.65	-13.15	-1.24	581,600	-0.10
7/10/2009	Banking	UNIONBANK	224.45	-1.21	219.85	-2.40	-4.60	-2.05	1,378,650	5.21
7/10/2009	Realty	UNITECH	67.50	-3.36	66.55	-4.38	-0.95	-1.41	90,193,500	-0.99
									143,803,063	

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