

F & O INDICATORS

Date: 14 December 2009

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

Company	Future (%)	Price (%)	14/12/09	11/12/09	COC Chg.	OI Rs. Cr.
ACC	15	5	6	1	5	172
BHEL	5	2	0	-5	6	796
ORCHIDCHEM	3	2	13	8	5	179
SIEMENS	9	3	8	2	6	57
VOLTAS	10	3	11	8	4	35

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

Company	Future (%)	Price (%)	14/12/09	11/12/09	COC Chg.	OI Rs. Cr.
IDEA	4	-2	-9	-9	0	215
LICHSGFIN	5	-2	6	9	-2	162
MTNL	8	-2	-4	16	-20	115
ORIENTBANK	5	-6	3	7	-3	47
RENUKA	17	-2	9	11	-1	363

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

Top Gainers						
Company	Future (%)	Price (%)	14/12/09	11/12/09	COC Chg.	OI Rs. Cr.
CROMPGREAV	-6	2	3	3	0	16
NAGARCONST	-13	4	3	10	-7	29
RANBAXY	-1	4	3	4	-1	235
UNIONBANK	-2	1	-7	2	-9	58
WIPRO	-4	2	1	7	-6	148

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

Top Losers						
Company	Future (%)	Price (%)	14/12/09	11/12/09	COC Chg.	OI Rs. Cr.
AMBUJACEM	-5	1	4	-19	23	170
CUMMINSIND	-7	1	9	-22	31	7
GAIL	-15	1	-9	-17	7	129
HDIL	-3	1	2	1	1	255
HOTELEELA	-9	2	5	4	1	31

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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	4.13	-1.10	8996.75	9009.05	3	2	1.09	1310	0.78	0.59	N.A.
CNXIT	3.76	0.67	5557.85	5552.20	-2	2	-4.13	15	N.A.	N.A.	N.A.
MINIFTY	4.29	-0.23	5105.70	5107.75	1	-2	3.13	573	0.80	0.63	N.A.
NFTYMCAP50	0.00	-0.57	2588.95	2575.00	-12	-20	8.69	6	N.A.	N.A.	N.A.
NIFTY	0.55	-0.23	5105.70	5107.40	1	-2	2.75	76747	1.29	1.00	N.A.
ABAN	0.33	1.04	1243.50	1246.05	4	3	1.29	320	0.33	0.00	86.73
ABB	0.99	0.40	753.90	754.55	2	4	-1.79	119	0.00	0.00	7.80
ABIRLANUVO	-1.22	1.97	868.15	869.00	2	2	0.07	149	0.00	N.A.	16.46
ACC	15.22	5.09	858.35	860.75	6	1	5.44	172	0.78	0.86	9.94
ALBK	0.69	-3.08	128.85	129.25	7	4	2.55	55	0.00	0.00	10.76
AMBUJACEM	-4.68	1.33	99.30	99.50	4	-19	22.95	170	0.45	0.16	10.95
ANDHRABANK	4.49	-1.76	111.85	112.35	10	6	3.19	28	0.08	0.00	5.28
APIL	-1.73	-2.51	561.35	563.15	7	9	-2.47	36	N.A.	N.A.	14.41
ASHOKLEY	2.14	-0.97	51.00	51.35	15	9	5.88	75	0.16	0.38	11.53
ASIANPAINT	5.00	0.30	1712.45	1713.25	1	3	-1.62	1	N.A.	N.A.	0.09
AUROPHARMA	-2.34	-0.68	864.40	863.45	-2	-1	-1.21	121	N.A.	N.A.	31.73
AXISBANK	1.29	-0.91	994.65	998.00	7	6	1.59	273	0.34	0.29	6.39
BAJAJ-AUTO	6.20	3.40	1783.85	1776.55	-9	-6	-2.97	70	N.A.	N.A.	2.68
BAJAJHIND	-0.32	-0.72	207.70	208.45	8	9	-0.97	283	0.09	0.00	62.08
BALRAMCHIN	-1.12	-1.93	142.00	142.25	4	4	-0.63	299	0.15	0.16	64.83
BANKBARODA	-0.24	1.82	508.60	508.90	1	-1	1.81	127	0.01	1.00	7.39
BANKINDIA	9.01	-1.42	382.00	380.20	-10	3	-12.71	69	0.05	N.A.	4.83
BEL	-3.25	-1.77	1882.45	1889.05	8	-7	14.53	23	N.A.	N.A.	3.19
BEML	-0.95	0.75	1025.30	1026.65	3	4	-0.76	21	N.A.	N.A.	5.25
BHARATFORG	-5.28	-1.17	270.75	271.15	3	10	-6.49	94	0.00	0.00	13.98
BHARTIARTL	-2.59	-3.62	319.55	320.15	4	3	1.28	838	0.65	0.66	10.69
BHEL	4.71	1.61	2409.55	2409.90	0	-5	5.78	796	0.33	0.74	10.45
BHUSANSTL	10.36	1.08	1338.30	1345.10	11	4	7.19	58	N.A.	N.A.	16.47
BIOCON	4.29	-1.23	277.30	278.90	12	9	3.61	106	0.00	N.A.	24.40
BOSCHLTD	0.00	0.60	4641.35	4654.00	6	9	-2.77	2	N.A.	N.A.	0.19
BPCL	-0.35	-0.28	620.60	621.20	2	0	2.52	138	0.50	0.33	6.81
BRFL	0.09	-1.18	188.80	189.70	10	1	8.80	100	N.A.	N.A.	49.58
CAIRN	0.32	-0.46	270.70	271.50	6	7	-0.70	407	0.31	0.19	11.22
CANBK	-17.43	-2.55	391.45	391.20	-1	7	-8.19	68	0.00	N.A.	7.88
CENTURYTEX	1.33	1.25	496.90	499.45	11	3	8.23	178	0.05	0.00	32.41
CESC	-2.48	-0.21	394.60	394.95	2	4	-2.48	26	N.A.	N.A.	5.48
CHAMBLFERT	-1.72	-0.42	59.85	59.90	2	-2	3.31	74	0.18	0.09	29.86
CHENNPETRO	1.59	-0.07	216.20	217.05	8	8	0.43	35	0.00	N.A.	16.61
CIPLA	-0.94	0.53	342.20	343.60	9	5	3.42	222	0.30	0.35	6.62
COLPAL	-0.36	-0.20	677.45	678.70	4	6	-1.82	20	N.A.	N.A.	2.26

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CONCOR	-40.35	0.07	1230.65	1225.05	-10	-21	11.23	1	N.A.	N.A.	0.09
CROMPGREAV	-5.68	2.34	409.65	410.15	3	3	-0.11	16	N.A.	N.A.	0.89
CUMMINSIND	-7.25	0.63	408.70	410.45	9	-22	30.76	7	N.A.	N.A.	0.94
DABUR	-2.19	-0.12	165.10	165.45	5	1	3.45	16	0.00	N.A.	1.86
DCHL	1.40	-2.82	151.80	152.55	11	2	8.27	67	N.A.	N.A.	25.19
DENABANK	-3.51	-2.43	86.30	86.40	2	0	2.49	120	0.19	0.03	49.63
DISHTV	5.24	-0.48	41.55	41.70	8	2	5.57	112	0.17	0.00	52.61
DIVISLAB	-2.82	-1.20	654.00	655.40	5	5	-0.09	53	N.A.	N.A.	6.62
DLF	6.03	-0.14	382.50	382.90	2	-1	3.20	573	0.64	0.32	20.65
DRREDDY	-1.15	0.06	1103.70	1105.45	3	2	1.67	61	N.A.	N.A.	2.73
EDUCOMP	-0.90	0.18	737.25	738.70	4	2	1.74	205	0.02	0.00	29.46
EKC	-0.83	-1.28	146.45	146.85	6	4	1.56	45	0.00	0.00	38.02
ESSAROIL	-2.09	-1.54	137.80	137.90	2	1	0.25	281	0.05	0.01	74.39
FEDERALBNK	-11.50	-0.55	244.55	243.85	-6	-7	0.53	16	0.00	N.A.	2.01
FINANTECH	-3.56	0.20	1377.95	1374.75	-5	0	-5.45	63	N.A.	N.A.	9.45
FSL	-0.12	-0.98	35.40	35.50	6	8	-1.59	96	0.11	1.00	43.23
GAIL	-14.58	0.80	419.65	417.80	-9	-17	7.19	129	0.71	0.64	2.94
GESHIP	-7.26	-1.40	268.35	268.05	-2	-1	-1.73	44	0.00	N.A.	7.68
GLAXO	0.33	-0.95	1603.15	1605.00	2	9	-6.15	15	N.A.	N.A.	1.09
GMRINFRA	10.78	-1.01	68.80	69.10	9	7	2.80	279	0.04	0.03	21.60
GRASIM	2.03	2.36	2457.55	2470.25	11	4	6.91	285	0.94	N.A.	9.84
GSPL	0.34	-1.29	95.65	96.05	9	4	5.21	152	0.14	0.08	22.76
GTL	0.32	0.71	370.25	371.15	5	5	0.01	198	N.A.	N.A.	50.15
GTLINFRA	0.13	-1.19	37.25	37.45	12	5	6.69	159	0.06	0.30	47.55
GTOFFSHORE	6.34	-0.17	513.15	449.45	-267	-160	-106.04	169	0.03	0.11	44.26
GVKPIL	1.54	-2.09	46.95	47.15	9	8	1.53	172	0.08	0.00	25.33
HCC	0.65	-0.40	136.65	137.15	8	6	1.87	58	0.11	0.00	11.70
HCLTECH	-5.09	-1.40	342.65	343.50	5	9	-3.34	78	0.14	0.00	5.36
HDFC	-0.03	-0.57	2679.80	2681.60	1	-4	5.84	584	4.42	0.15	3.82
HDFCBANK	3.77	-1.56	1757.30	1763.00	7	1	6.30	300	0.37	0.29	3.22
HDIL	-3.45	1.31	347.70	348.10	2	1	1.41	255	0.25	0.13	20.55
HEROHONDA	14.47	0.86	1684.40	1678.20	-8	-2	-6.26	436	0.87	0.33	14.40
HINDALCO	0.96	-1.23	140.15	140.70	8	8	0.71	480	0.54	0.50	18.61
HINDPETRO	5.23	-0.23	396.25	397.90	9	7	2.28	97	0.35	0.25	7.42
HINDUNILVR	2.64	-1.98	267.55	268.25	6	-6	11.64	442	0.52	0.31	7.90
HINDZINC	-3.32	-0.06	1185.80	1187.85	4	1	2.71	66	N.A.	N.A.	1.86
HOTELEELA	-8.60	2.23	45.75	45.85	5	4	0.61	31	0.03	0.03	18.50
IBREALEST	-0.87	-0.07	217.50	217.90	4	2	1.85	163	0.10	0.03	11.64
ICICIBANK	1.27	-1.60	850.70	852.15	4	-4	7.88	1435	1.03	0.35	10.80
ICSA	6.44	-2.98	179.30	180.15	10	7	2.77	45	0.00	0.00	33.44
IDBI	-7.23	-2.71	129.00	129.10	2	2	-0.40	247	0.17	0.17	27.88
IDEA	4.26	-2.43	58.30	58.05	-9	-9	-0.04	215	0.60	0.60	11.65
IDFC	-2.73	-1.61	161.70	161.65	-1	6	-6.22	294	0.19	0.17	7.01

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IFCI	-4.81	-1.91	54.00	54.10	4	3	0.66	678	0.30	0.21	85.12
INDHOTEL	-0.85	-1.32	93.40	93.75	8	10	-1.60	82	0.02	0.00	8.63
INDIACEM	-0.28	3.53	120.40	120.80	7	2	5.56	181	0.05	0.01	37.06
INDIAINFO	-0.55	-1.51	133.75	133.60	-2	0	-2.41	99	0.04	0.00	19.72
INDIANB	-2.91	-1.53	170.70	170.45	-3	-2	-1.04	34	N.A.	N.A.	11.52
INFOSYSTCH	15.54	1.54	2498.75	2488.30	-9	-5	-3.75	912	0.35	1.39	4.90
IOB	-0.85	-1.16	110.85	110.90	1	4	-3.10	35	0.00	N.A.	7.42
IOC	-0.32	0.14	324.45	324.80	2	-1	3.16	98	0.38	0.00	2.95
ISPATIND	0.21	-0.74	20.05	20.10	5	5	0.84	214	0.21	0.13	74.06
ITC	0.88	-0.81	250.70	251.25	5	-1	5.43	274	0.19	0.09	1.45
IVRCLINFRA	15.23	-4.51	348.45	349.85	9	3	6.13	159	1.00	0.00	18.99
JINDALSAW	-3.04	-3.60	182.15	182.30	2	3	-1.61	203	0.36	1.00	190.03
JINDALSTEL	-5.46	-2.86	723.55	725.15	5	9	-4.44	582	0.34	0.07	10.43
JPASSOCIAT	6.03	-0.54	228.30	228.65	3	1	2.10	302	0.38	0.22	8.80
JPHYDRO	-0.41	-1.06	74.80	74.90	3	5	-1.96	105	0.10	0.02	38.87
JSWSTEEL	0.48	-0.41	974.90	972.20	-6	-2	-3.52	291	0.80	0.17	14.52
KFA	-5.97	0.43	58.25	58.20	-2	2	-3.42	90	0.02	0.00	86.19
KOTAKBANK	0.36	-0.57	798.30	797.10	-3	3	-5.84	161	0.00	N.A.	5.62
KSOILS	0.52	-1.23	64.35	64.90	18	14	4.34	96	0.00	N.A.	37.69
LICHSGFIN	4.87	-1.97	795.00	797.30	6	9	-2.34	162	0.04	0.00	16.97
LITL	3.28	1.86	597.80	597.45	-1	-1	0.14	90	0.40	0.00	9.80
LT	-0.38	0.55	1699.95	1700.30	0	-5	5.73	765	3.48	0.40	3.95
LUPIN	-9.02	-0.08	1446.10	1446.30	0	1	-0.52	60	N.A.	N.A.	4.67
M&M	4.20	1.02	1039.90	1039.70	0	-4	3.13	320	0.52	0.52	8.27
MARUTI	-1.67	1.11	1609.45	1607.45	-3	1	-3.53	332	0.23	0.61	7.79
MCDOWELL-N	-4.68	-2.88	1319.80	1324.75	8	6	1.94	98	N.A.	N.A.	5.24
MLL	-0.17	-2.33	56.50	56.55	2	6	-4.41	49	0.06	N.A.	29.75
MOSERBAER	-1.30	-1.51	84.60	84.70	3	5	-2.77	40	0.06	N.A.	16.81
MPHASIS	-1.76	-0.21	696.20	696.55	1	2	-1.01	324	0.54	0.00	28.21
MRPL	1.35	-0.78	76.75	76.95	6	6	-0.30	53	0.02	0.13	17.27
MTNL	8.17	-1.84	74.55	74.40	-4	16	-19.94	115	0.07	0.06	33.75
NAGARCONST	-13.25	3.78	156.60	156.85	3	10	-6.85	29	N.A.	N.A.	4.50
NAGARFERT	-0.39	-1.78	33.20	33.35	10	5	4.30	65	0.13	0.09	35.61
NATIONALUM	-0.52	-0.38	381.85	381.25	-3	2	-5.04	42	1.00	N.A.	6.64
NEYVELILIG	-0.44	-1.49	148.40	148.90	7	5	1.78	46	0.00	0.00	14.46
NOIDATOLL	0.09	-0.40	37.40	37.50	6	2	3.31	34	0.00	0.00	33.97
NTPC	0.59	-0.53	208.00	208.45	5	0	4.21	428	0.17	0.15	11.89
OFSS	0.00	-1.86	2109.35	2111.00	2	1	0.41	96	N.A.	N.A.	13.94
ONGC	0.40	1.13	1203.10	1185.15	-32	-25	-7.26	363	0.16	0.11	2.73
OPTOCIRCUI	-0.94	-2.01	212.15	212.85	7	5	2.45	37	N.A.	N.A.	6.49
ORCHIDCHEM	2.66	2.42	213.95	215.25	13	8	5.18	179	0.44	0.10	79.83
ORIENTBANK	4.82	-5.84	249.05	249.45	3	7	-3.45	47	N.A.	N.A.	7.67
PANTALOONR	2.00	-0.73	354.45	356.55	13	11	1.48	109	0.00	N.A.	17.26

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PATELENG	0.13	-0.30	451.35	453.80	12	8	3.19	35	N.A.	N.A.	13.78
PATNI	0.88	-0.49	459.95	461.85	9	8	0.58	55	0.00	N.A.	19.69
PETRONET	0.47	-1.09	72.30	72.40	3	-1	4.22	70	0.14	0.39	12.99
PFC	-0.14	-1.18	258.65	259.55	7	1	6.08	23	0.00	0.00	3.71
PIRHEALTH	11.76	-2.66	400.15	402.70	14	-5	18.57	15	N.A.	N.A.	1.75
PNB	-1.20	-0.33	914.40	914.10	-1	1	-2.10	251	0.38	1.08	10.30
POLARIS	0.25	-1.42	173.60	173.95	4	5	-0.33	60	0.37	0.00	24.89
POWERGRID	17.67	-0.19	104.95	104.65	-6	-5	-0.93	197	0.36	0.15	16.33
PRAJIND	-0.21	-2.25	95.40	95.80	9	8	0.59	94	0.08	0.00	34.70
PTC	0.00	-0.86	104.05	104.35	6	6	0.10	61	0.06	0.00	12.00
PUNJLLOYD	8.75	-0.46	205.00	205.75	8	4	3.87	207	0.18	0.50	24.36
RANBAXY	-1.27	3.83	516.80	517.60	3	4	-1.08	235	0.81	0.28	15.67
RCOM	1.98	-1.25	181.30	181.80	6	4	1.45	523	0.26	0.20	21.79
RECLTD	0.77	0.24	252.15	253.10	8	8	0.11	65	0.00	N.A.	8.20
RELCAPITAL	-1.17	-0.30	845.60	845.75	0	-1	1.46	392	0.31	0.11	20.64
RELIANCE	2.67	-0.31	1067.95	1070.20	5	1	3.93	1868	0.35	0.38	5.28
RELINFRA	1.87	-0.91	1057.70	1061.80	8	1	7.04	535	0.21	0.18	18.18
RELMEDIA	0.58	-0.67	267.70	268.35	5	0	5.21	44	0.00	N.A.	46.74
RENUKA	17.07	-2.18	208.20	209.10	9	11	-1.44	363	0.13	0.08	41.97
RNRL	-0.22	-0.93	69.45	69.50	2	5	-3.66	304	0.15	0.11	29.94
ROLTA	-0.74	-0.16	184.10	183.90	-2	1	-3.82	60	0.16	0.00	17.58
RPOWER	0.30	-0.88	146.55	146.65	1	0	1.47	363	0.26	0.29	33.99
SAIL	-5.87	0.97	213.00	212.90	-1	3	-4.04	260	0.98	0.56	10.44
SBIN	3.81	-0.86	2246.90	2247.55	1	2	-1.75	1095	0.61	0.43	10.46
SCI	-5.97	-0.55	145.05	145.15	1	3	-1.65	16	0.13	N.A.	6.53
SESAGOA	-0.47	-1.96	369.25	362.90	-37	-54	17.10	522	0.08	0.03	20.09
SIEMENS	8.58	2.55	560.00	562.15	8	2	6.07	57	0.10	0.00	3.36
SINTEX	-2.54	-0.69	245.55	246.25	6	9	-3.11	24	N.A.	N.A.	5.07
STER	0.17	-0.36	838.80	839.85	3	1	1.60	426	0.78	0.31	9.91
STERLINBIO	-3.65	-0.42	94.60	94.95	8	12	-3.58	22	0.00	N.A.	8.66
SUNPHARMA	-2.12	0.91	1455.35	1456.25	1	2	-1.14	79	0.10	0.00	3.59
SUNTV	-1.29	0.05	328.10	328.50	3	4	-1.28	8	N.A.	N.A.	1.27
SUZLON	-2.99	-0.72	82.55	82.70	4	3	0.61	646	0.50	0.32	53.93
SYNDIBANK	-3.55	-0.99	95.20	95.15	-1	-2	0.77	24	0.07	0.00	7.11
TATACHEM	0.13	0.14	315.45	311.25	-29	-23	-5.41	67	0.50	N.A.	6.37
TATACOMM	10.13	-3.42	340.30	341.10	5	4	1.16	60	0.00	0.00	19.18
TATAMOTORS	0.45	-0.19	710.55	710.30	-1	-4	3.47	1204	0.90	0.55	40.71
TATAPOWER	0.67	-0.98	1347.40	1346.80	-1	-9	7.76	255	0.09	0.07	6.32
TATASTEEL	0.21	-0.38	544.50	546.25	7	3	3.90	1116	0.38	0.34	17.15
TATATEA	-3.11	-1.15	934.10	933.80	-1	-6	5.39	84	0.00	N.A.	11.17
TCS	-0.02	-0.14	705.10	707.50	7	4	2.91	358	0.33	0.22	5.05
TECHM	-7.54	0.12	1003.20	1005.20	4	5	-0.36	50	N.A.	N.A.	12.17
TITAN	1.74	-2.80	1298.00	1301.45	6	3	2.56	11	N.A.	N.A.	2.02

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	1.79	-0.23	109.60	109.25	-7	-6	-1.04	67	0.06	0.03	36.98
TTML	1.09	-2.38	26.70	26.75	4	3	0.68	75	0.08	0.07	33.12
TULIP	0.38	-0.85	940.15	941.20	2	2	0.09	12	N.A.	N.A.	7.31
TV-18	2.49	-1.12	88.05	88.45	10	4	5.65	42	0.01	0.00	40.96
UCOBANK	1.68	-2.41	56.75	56.95	8	3	4.43	44	0.03	0.00	19.31
ULTRACEMCO	0.49	4.54	899.15	900.95	4	5	-0.37	59	N.A.	N.A.	5.84
UNIONBANK	-2.30	0.85	267.20	266.35	-7	2	-8.55	58	N.A.	N.A.	4.86
UNIPHOS	-2.60	-1.59	161.00	160.55	-6	-8	2.37	14	0.00	N.A.	1.41
UNITECH	-1.96	-0.23	86.45	86.75	7	5	2.19	726	0.51	0.28	31.30
VIJAYABANK	2.21	-2.38	53.40	53.60	8	10	-1.97	88	0.13	0.07	41.21
VOLTAS	10.40	2.96	170.65	171.55	11	8	3.62	35	0.00	N.A.	4.31
WELGUJ	-1.56	0.04	267.80	268.15	3	2	0.76	409	0.07	0.00	73.17
WIPRO	-3.91	2.20	658.55	658.85	1	7	-6.10	148	0.12	0.48	4.09
YESBANK	0.05	-2.44	249.75	250.80	9	4	5.46	111	0.24	0.00	10.86
ZEEL	3.35	1.90	262.80	262.85	0	0	0.05	37	N.A.	N.A.	2.81
					1.52	0.80	0.72	115392			

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