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Sector	Symbol	Open Interest				Jan-09		Dec-08	
		Near Month OI		Next Month OI		Rollover (%)	Cost (%)	Rollover (%)	Cost (%)
		Near	Chg (%)	Next	Chg (%)				
Index	NIFTY	28,371,300	-5.26	11,951,150	37.68	30.11	-0.12	23.33	0.45
Index	CNXIT	14,200	-2.07	0	0.00	0.00	1.07	2.72	0.62
Index	BANKNIFTY	503,675	-18.16	144,275	141.67	22.28	0.07	4.63	0.15
Automobile	HEROHONDA	1,750,400	-15.54	1,701,200	47.52	49.29	-0.94	13.54	-0.57
Automobile	M&M	1,310,400	-32.32	833,352	542.07	38.87	-0.99	15.95	-0.01
Automobile	MARUTI	2,054,600	-29.55	1,769,400	75.33	46.27	-0.83	10.28	-0.02
Automobile	TATAMOTORS	4,514,775	-26.55	4,435,300	63.60	49.61	-3.29	9.81	-0.71
Banking	HDFCBANK	3,321,600	5.66	996,800	24.01	23.08	0.05	14.99	0.14
Banking	ICICIBANK	9,511,600	-9.02	6,609,050	14.05	41.03	-0.09	13.03	0.62
Banking	PNB	1,671,600	-17.74	553,800	339.52	24.89	0.42	30.94	0.23
Banking	SBIN	3,677,388	-1.25	1,086,096	21.64	22.83	-0.09	22.16	0.53
Capital Goods	ABB	925,250	-11.50	209,000	182.43	18.46	-0.33	29.36	-0.26
Capital Goods	LT	4,076,800	-12.81	3,430,400	34.10	45.83	-0.92	10.95	0.42
Cement	ACC	1,118,036	-9.19	236,692	51.69	17.47	-0.90	27.22	0.59
Cement	AMBUJACEM	6,963,374	-8.38	1,868,172	274.38	21.15	-2.08	17.11	0.27
Cement	GRASIM	430,672	-13.43	187,880	463.32	30.37	0.12	27.78	-0.03
Finance	HDFC	1,227,300	-14.82	565,425	73.75	31.54	0.10	25.71	0.08
Finance	RELCAPITAL	3,205,050	-16.44	1,615,428	55.48	33.60	-0.11	28.25	0.18
FMCG	HINDUNILVR	4,981,000	-0.97	6,036,000	2.53	54.81	-0.16	17.18	0.44
FMCG	ITC	9,535,500	-1.10	1,577,250	7.27	14.19	0.23	43.83	0.06
Media	ZEEL	1,857,100	-12.33	597,100	287.73	24.33	0.26	15.30	0.00
Metals	HINDALCO	11,781,782	-24.40	6,714,103	243.26	36.30	0.45	17.51	0.22
Metals	NATIONALUM	2,823,825	6.58	479,550	51.09	14.70	-4.96	16.02	0.53
Metals	SAIL	13,633,650	-4.72	2,825,550	11.15	17.38	-1.87	14.44	0.53
Metals	STER	4,173,045	-28.39	1,760,979	887.84	29.68	-0.29	18.51	-0.99
Metals	TATASTEEL	7,808,462	-11.51	2,998,700	79.26	27.78	-1.48	19.79	0.37
Oil & Gas	BPCL	1,244,650	-3.95	104,500	33.80	7.75	0.35	13.69	0.45
Oil & Gas	CAIRN	5,286,250	1.12	1,001,250	60.20	16.06	0.06	17.79	0.57
Oil & Gas	GAIL	3,870,000	-3.26	489,375	22.54	11.27	-1.28	15.69	0.72
Oil & Gas	ONGC	3,944,250	-6.86	924,075	60.93	19.00	0.22	16.77	-0.19
Oil & Gas	RELIANCE	6,058,050	-5.82	1,706,025	63.75	22.06	0.43	17.07	0.41
Oil & Gas	RPL	28,801,625	-1.69	6,217,600	38.04	17.86	0.13	12.98	1.04
Others	RELINFRA	2,192,682	-18.72	908,730	91.42	29.33	0.05	11.46	-0.61
Others	RPOWER	10,206,000	-8.87	5,075,000	23.00	33.61	-2.86	22.48	-1.09
Others	TATACOMM	1,554,000	-9.42	339,150	80.95	17.91	-0.92	20.01	0.04
Pharma	CIPLA	1,525,000	2.69	321,250	115.97	17.40	0.44	17.98	0.42
Pharma	RANBAXY	3,562,400	-0.93	824,800	218.21	18.80	0.67	11.39	0.59
Pharma	SUNPHARMA	453,600	-4.27	116,550	62.89	20.44	0.29	16.60	1.05
Power	BHEL	1,737,825	-8.49	1,143,600	16.21	39.69	-0.61	24.56	0.34
Power	NTPC	25,358,125	-7.55	9,338,875	37.32	26.93	-1.28	12.47	-0.51
Power	POWERGRID	15,798,475	-1.20	5,105,100	18.71	24.69	-1.82	17.22	-0.86
Power	SIEMENS	999,784	-7.48	471,128	19.22	32.03	-0.33	16.81	0.25

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Power	SUZLON	23,318,000	-16.36	11,606,000	80.53	33.30	-1.93	27.21	-0.60
Power	TATAPOWER	919,000	-0.20	305,200	6.49	24.96	0.09	31.17	0.08
Realty	DLF	14,684,800	4.52	3,441,600	23.39	19.19	-2.09	13.95	-1.05
Realty	UNITECH	43,753,500	-8.64	10,299,600	79.51	19.63	-3.07	17.36	-0.22
Technology	HCLTECH	1,981,850	-12.64	684,450	226.01	25.67	-0.27	19.80	0.56
Technology	INFOSYSTCH	6,470,600	-6.17	1,549,400	30.75	19.35	-0.16	29.59	0.04
Technology	TCS	3,146,750	-13.99	1,172,250	144.98	27.15	0.04	28.94	0.24
Technology	WIPRO	3,287,400	-8.45	1,069,200	58.82	24.54	0.00	23.26	-0.04
Telecom	BHARTIARTL	4,974,750	-17.24	1,977,500	133.68	28.45	0.05	24.42	0.49
Telecom	IDEA	12,914,100	-8.56	3,234,600	337.23	20.03	0.12	18.87	0.19
Telecom	RCOM	11,189,150	-8.79	3,521,350	62.33	23.95	0.27	20.55	0.45

Derivatives Research team

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