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F&O Scanner

Scrip Details			Price						Open Interest	
	-		Spot Price		Future Price		Basis		OI Total	
Date	sector	symbol	spot	% chg	future	% chg	basis	basis %	total	% chg
info: Short Co	overing [oi%<-5 and	price%>3]								
6/19/2009	Banking	YESBANK	133.15	4.02	133.90	4.86	0.75	0.56	3,110,800	-6.61
6/19/2009	Infrastructure	PATELENG	378.95	5.47	378.85	5.06	-0.10	-0.03	84,000	-20.75
6/19/2009	Others	OPTOCIRCUI	161.40	7.53	161.95	7.57	0.55	0.34	2,680,560	-8.50
6/19/2009	Transport	JETAIRWAYS	232.65	3.61	233.25	3.30	0.60	0.26	645,600	-6.60
6/19/2009	Realty	IBREALEST	198.70	6.37	199.25	6.27	0.55	0.28	11,481,600	-7.17
6/19/2009	Oil & Gas	HINDOILEXP	123.60	4.13	124.05	5.13	0.45	0.36	966,400	-5.63
6/19/2009	Technology	FINANTECH	1,328.70	6.78	1,331.10	6.33	2.40	0.18	213,600	-6.32
6/19/2009	Banking	CANBK	255.80	4.03	255.70	3.54	-0.10	-0.04	1,396,800	-19.24
6/19/2009	Pharma	BIOCON	208.95	5.85	208.70	5.22	-0.25	-0.12	2,109,600	-5.33
									22,688,960	
info: Long Bu	ildup [oi%>5 and p	rice%>3]								
6/19/2009	Power	RELINFRA	1,262.15	5.18	1,266.80	5.73	4.65	0.37	4,126,752	9.99
6/19/2009	Technology	OFSS	1,230.55	4.34	1,238.50	4.66	7.95	0.65	136,200	7.58
6/19/2009	Oil & Gas	MRPL	83.70	4.30	84.20	4.99	0.50	0.60	4,423,300	7.81
6/19/2009	Power	JPHYDRO	86.00	5.46	86.55	5.94	0.55	0.64	20,312,500	17.07
6/19/2009	Metals	ISPATIND	22.80	7.04	22.90	7.01	0.10	0.44	74,625,300	5.53
6/19/2009	Technology	EVERONN	374.10	3.23	376.55	4.24	2.45	0.65	108,800	22.52
6/19/2009	Technology	EDUCOMP	3,062.55	5.68	3,077.10	6.37	14.55	0.48	651,450	11.10
6/19/2009	Pharma	CIPLA	265.45	3.37	266.40	3.50	0.95	0.36	3,305,000	10.49
6/19/2009	Banking	AXISBANK	756.15	3.16	758.00	3.37	1.85	0.24	3,541,500	7.02
6/19/2009	Automobile	ASHOKLEY	30.85	5.65	30.85	5.29	0.00	0.00	11,803,800	2.66
6/19/2009	Capital Goods	APIL	446.95	4.62	451.20	6.88	4.25	0.95	295,200	10.31
									123,329,802	
-	Stocks [delivery%>8									
6/19/2009	Cement	ULTRACEMCO	670.65	-0.75	672.95	-0.40	2.30	0.34	990,400	-0.64
6/19/2009	Pharma	DRREDDY	734.70	0.86	738.35	1.15	3.65	0.50	888,000	-0.27
6/19/2009	Automobile	AMTEKAUTO	145.20	2.36	145.30	2.32	0.10	0.07	163,200	0.00
									2,041,600	
info: Bullish h	bias [price%>2 and b	aacic% ∖1]								
6/19/2009	Infrastructure	HCC	99.25	4.47	100.25	5.25	1.00	1.01	7,677,600	23.01
6/19/2009	Banking	CENTRALBK	85.10	4.47	86.40	6.67	1.00	1.53	824,000	101.96
0/19/2009	Danking	CENTRALDR	05.10	4.07	00.40	0.07	1.30	1.55	8,501,600	101.70
									0,301,000	
info: Bearish	bias [price%<-2 and	basis%<-1]								
6/19/2009	Technology	PATNI	241.75	0.39	235.95	-3.10	-5.80	-2.40	150,800	-31.76
									150,800	

Derivatives Research team

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