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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 Covering [oi%<-5 and price%>3]										
6/18/2009	Power	GVKPIL	39.55	3.40	39.80	3.78	0.25	0.63	35,891,000	-6.44
6/18/2009	Pharma	BIOCON	197.40	3.05	198.35	3.47	0.95	0.48	2,228,400	-11.44
6/18/2009	Banking	ANDHRABANK	84.10	3.00	84.30	3.18	0.20	0.24	749,800	-13.76
									38,869,200	
info: Short Buildup [oi%>5 and price%<-3]										
6/18/2009	Metals	TATASTEEL	388.30	-6.88	388.55	-6.26	0.25	0.06	23,934,592	7.64
6/18/2009	Telecom	RCOM	298.60	-3.38	299.15	-3.39	0.55	0.18	24,463,600	8.10
6/18/2009	Infrastructure	PATELENG	359.30	-4.01	360.60	-4.31	1.30	0.36	106,000	23.26
6/18/2009	Oil & Gas	ONGC	1,007.65	-5.05	1,013.25	-4.78	5.60	0.56	6,056,100	10.99
6/18/2009	Technology	OFSS	1,179.40	-3.62	1,183.30	-3.50	3.90	0.33	126,600	9.33
6/18/2009	Power	NTPC	201.85	-5.55	202.75	-5.19	0.90	0.45	53,111,500	7.09
6/18/2009	Transport	MLL	57.55	-5.27	57.85	-5.40	0.30	0.52	4,370,800	9.05
6/18/2009	Realty	MAHLIFE	260.75	-9.41	260.00	-3.70	-0.75	-0.29	51,800	5.71
6/18/2009	Capital Goods	LT	1,415.75	-3.62	1,413.50	-3.53	-2.25	-0.16	4,314,800	7.19
6/18/2009	Metals	JINDALSTEL	2,377.10	-5.05	2,382.75	-4.68	5.65	0.24	720,000	7.71
6/18/2009	Hotels	INDHOTEL	60.45	-6.86	60.80	-6.75	0.35	0.58	5,469,120	6.35
6/18/2009	Hotels	HOTELEELA	30.55	-7.56	30.75	-6.11	0.20	0.65	3,255,000	10.71
6/18/2009	Metals	HINDALCO	87.35	-7.07	87.75	-6.15	0.40	0.46	26,223,172	8.66
6/18/2009	FMCG	COLPAL	539.20	-2.68	534.05	-4.15	-5.15	-0.96	134,750	40.00
6/18/2009	Automobile	BOSCHLTD	3,101.90	-3.90	3,104.30	-4.48	2.40	0.08	4,500	7.14
6/18/2009	Cement	AMBUJACEM	89.35	-7.79	89.55	-7.15	0.20	0.22	9,819,244	9.07
6/18/2009	Cement	ACC	756.35	-8.77	759.85	-8.43	3.50	0.46	1,349,840	19.35
6/18/2009	Capital Goods	ABAN	844.50	-10.09	838.50	-9.99	-6.00	-0.71	1,808,400	11.96
									165,319,818	
info: Long Unwinding [oi%<-5 and price%<-3]										
6/18/2009	Metals	WELGUJ	191.25	-5.72	191.70	-5.59	0.45	0.24	9,100,800	-7.42
6/18/2009	Media	UTVSOF	358.75	-4.30	359.05	-3.04	0.30	0.08	16,800	-12.50
6/18/2009	Power	TORNTPOWER	141.00	-7.78	140.60	-6.73	-0.40	-0.28	1,023,400	-14.25
6/18/2009	Transport	SCI	118.65	-4.58	118.85	-4.35	0.20	0.17	3,196,800	-5.26
6/18/2009	Others	RAJESHEXPO	43.70	-7.90	43.60	-8.50	-0.10	-0.23	1,762,200	-9.18
6/18/2009	Technology	NIITLTD	54.50	-5.71	54.75	-5.11	0.25	0.46	3,453,900	-7.67
6/18/2009	Media	NDTV	137.45	-5.27	137.75	-5.65	0.30	0.22	501,600	-8.98
6/18/2009	Fertilisers	NAGARFERT	37.65	-7.49	37.75	-6.91	0.10	0.27	22,113,000	-6.65
6/18/2009	Oil & Gas	MRPL	80.25	-7.33	80.20	-7.71	-0.05	-0.06	4,102,900	-8.35
6/18/2009	Technology	MOSERBAER	91.15	-8.53	91.35	-8.83	0.20	0.22	2,920,500	-9.23
6/18/2009	Power	JPHYDRO	81.55	-6.16	81.70	-5.77	0.15	0.18	17,350,000	-6.09
6/18/2009	Infrastructure	IRB	131.20	-2.53	131.00	-3.25	-0.20	-0.15	2,050,400	-8.45
6/18/2009	Telecom	GTLINFRA	39.40	-5.74	39.50	-5.84	0.10	0.25	27,518,900	-5.05
6/18/2009	Others	GITANJALI	112.90	-5.01	113.35	-5.03	0.45	0.40	864,000	-5.68
6/18/2009	Transport	GESHIP	236.80	-3.84	237.60	-3.92	0.80	0.34	1,944,000	-5.59
6/18/2009	Banking	FEDERALBNK	241.80	-3.18	241.60	-3.80	-0.20	-0.08	234,876	-30.30
6/18/2009	Technology	EVERONN	362.40	-6.02	361.25	-6.05	-1.15	-0.32	88,800	-18.98
6/18/2009	Automobile	ESCORTS	59.90	-7.20	59.90	-7.85	0.00	0.00	2,208,000	-9.80
6/18/2009	Finance	EDELWEISS	403.45	-5.70	400.35	-6.98	-3.10	-0.77	88,000	-16.19
6/18/2009	Textile	BOMDYEING	311.45	-5.52	312.95	-4.91	1.50	0.48	482,400	-13.83
6/18/2009	Metals	BHUSANSTL	665.75	-7.85	667.30	-8.00	1.55	0.23	304,000	-5.30
6/18/2009	FMCG	BATAINDIA	146.95	-5.65	148.95	-4.18	2.00	1.36	151,200	-7.69
6/18/2009	Others	BALLARPUR	20.90	-6.49	21.10	-5.80	0.20	0.96	6,394,800	-4.78
6/18/2009	Technology	APTECHT	169.90	-5.82	170.85	-5.19	0.95	0.56	1,649,700	-6.00
6/18/2009	Textile	ALOKTEXT	21.65	-6.88	21.70	-6.87	0.05	0.23	21,598,200	-7.05
									131,119,176	

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info: Long Buildup [oi%>5 and price%>3]										
6/18/2009	Technology	TECHM	783.90	3.74	786.90	4.45	3.00	0.38	918,000	29.66
6/18/2009	Technology	MINDTREE	444.15	7.82	446.25	8.22	2.10	0.47	43,200	5.88
6/18/2009	Transport	GTOFFSHORE	389.95	4.07	392.15	4.70	2.20	0.56	826,000	41.92
									1,787,200	
info: Delivery Stocks [delivery%>80]										
6/18/2009	Banking	KTKBANK	132.60	-2.14	132.70	-1.56	0.10	0.08	250,000	-7.41
6/18/2009	Pharma	GLAXO	1,241.10	-1.68	1,242.10	-0.63	1.00	0.08	2,400	0.00
6/18/2009	Power	BEL	1,301.10	-0.57	1,299.10	-0.82	-2.00	-0.15	122,544	-33.53
6/18/2009	Finance	BAJAJHLDNG	388.95	-5.58	389.00	-5.66	0.05	0.01	47,000	6.82
6/18/2009	Others	ASIANPAINT	1,089.25	-2.13	1,090.10	-2.76	0.85	0.08	1,600	33.33
6/18/2009	Automobile	AMTEKAUTO	141.85	-2.68	142.00	-3.04	0.15	0.11	163,200	-5.56
									586,744	
info: Bullish bias [price%>2 and basis%>1]										
6/18/2009	Technology	PATNI	240.80	0.42	243.50	2.48	2.70	1.12	221,000	-3.41
									221,000	
info: Bearish bias [price%<-2 and basis%<-1]										
6/18/2009	Media	SUNTV	236.30	-5.25	233.90	-5.97	-2.40	-1.02	388,000	-7.62
6/18/2009	Textile	SRF	110.70	-5.91	109.20	-7.46	-1.50	-1.36	1,200,000	-5.88
6/18/2009	Media	NETWORK18	129.30	-5.45	123.85	-2.63	-5.45	-4.22	1,142,000	-1.38
6/18/2009	Pharma	LUPIN	824.65	-3.15	806.70	-3.28	-17.95	-2.18	703,500	-0.74
6/18/2009	Others	JSL	75.70	-5.79	73.10	-9.14	-2.60	-3.43	680,000	-1.16
6/18/2009	Oil & Gas	BPCL	425.75	-2.40	421.40	-2.91	-4.35	-1.02	2,099,900	6.29
6/18/2009	Capital Goods	APIL	427.20	-3.35	422.15	-3.99	-5.05	-1.18	267,600	-1.33
									6,481,000	

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