

Increasing OI, Increasing Delivery Qty & Increasing Price (Open Interest in '000 Shares)

As on 22-Feb-12 CNX Nifty 5505 -102

| Symbol | Total Open Interest (Futures) | | | Del Qty in Cash Market | | | Prev. day % Del. | Increase in Del Qty | Spot (Rs.) | | Fut (Rs.) | | Chg (%) | | Prem / Disc | Events | |
|-----------|-------------------------------|--------|--------|------------------------|-----------|--------|---------------------|------------------------|------------|--------|-----------|------|---------|-----|----------------|--------------|---------|
| | 22-Feb | 21-Feb | % Chg. | 22-Feb | 21-Feb | % Del. | | | 22-Feb | 22-Feb | Spot | Fut | Spot | Fut | | Meeting Date | Purpose |
| ESSAROIL | 13,988 | 10,300 | 35.8% | 3,615,571 | 1,728,982 | 16% | 17% | 1886589 | 69 | 70 | 1.4% | 1.2% | 0.4 | | | | |
| * BPCL | 1,280 | 1,120 | 14.3% | 1,126,364 | 393,691 | 60% | 61% | 732673 | 624 | 623 | 1.6% | 1.3% | -0.5 | | | | |
| HINDPETRO | 5,318 | 4,729 | 12.5% | 962,689 | 314,856 | 39% | 47% | 647833 | 288 | 289 | 0.2% | 0.2% | 0.9 | | | | |
| INFY | 3,939 | 3,574 | 10.2% | 810,216 | 476,649 | 56% | 58% | 333567 | 2952 | 2961 | 0.5% | 0.7% | 8.8 | | | | |
| TCS | 5,257 | 4,849 | 8.4% | 980,136 | 729,087 | 55% | 54% | 251049 | 1252 | 1256 | 1.2% | 1.2% | 3.2 | | | | |
| TATACOMM | 3,026 | 2,994 | 1.1% | 635,754 | 141,166 | 13% | 51% | 494588 | 254 | 254 | 6.4% | 5.9% | -0.3 | | | | |

Increasing OI, Increasing Delivery Qty & Decreasing Price (Open Interest in '000 Shares)

As on 22-Feb-12 CNX Nifty 5505 -102

| Symbol | Total Open Interest (Futures) | | | Del Qty in Cash Market | | | Prev. day % Del. | Increase in Del Qty | Spot (Rs.) | | Fut (Rs.) | | Chg (%) | | Prem / Disc | Events | |
|--------------|-------------------------------|--------|--------|------------------------|-----------|--------|---------------------|------------------------|------------|--------|-----------|--------|---------|-----|----------------|--------------|---------|
| | 22-Feb | 21-Feb | % Chg. | 22-Feb | 21-Feb | % Del. | | | 22-Feb | 22-Feb | Spot | Fut | Spot | Fut | | Meeting Date | Purpose |
| ADANIPTS | 8,392 | 6,662 | 26.0% | 742,978 | - | 32% | #DIV/0! | 742978 | 144 | 144 | -5.8% | -6.1% | 0.5 | | | | |
| MCDOWELL-N | 2,810 | 2,324 | 20.9% | 2,748,185 | 457,449 | 30% | 27% | 2290736 | 574 | 573 | -13.6% | -14.2% | -0.8 | | | | |
| STER | 30,626 | 26,496 | 15.6% | 17,578,579 | 8,317,681 | 57% | 42% | 9260898 | 120 | 120 | -6.8% | -6.7% | 0.7 | | | | |
| * GSPL | 7,612 | 6,686 | 13.8% | 3,717,696 | 2,909,606 | 60% | 66% | 808090 | 76 | 76 | -6.2% | -6.6% | 0.1 | | | | |
| RECLTD | 4,476 | 3,932 | 13.8% | 2,489,658 | 2,220,815 | 43% | 62% | 268843 | 218 | 218 | -9.9% | -10.0% | 0.6 | | | | |
| GAIL | 4,029 | 3,543 | 13.7% | 911,213 | 856,373 | 66% | 62% | 54840 | 375 | 376 | -1.5% | -1.7% | 0.8 | | | | |
| * BANKBARODA | 4,645 | 4,103 | 13.2% | 486,218 | 153,650 | 56% | 42% | 332568 | 818 | 821 | -5.8% | -5.9% | 3.8 | | | | |
| ACC | 1,197 | 1,069 | 11.9% | 754,996 | 491,896 | 81% | 78% | 263100 | 1325 | 1329 | -3.3% | -3.2% | 4.2 | | | | |
| GRASIM | 534 | 482 | 10.8% | 41,378 | 36,047 | 46% | 46% | 5331 | 2791 | 2800 | -2.0% | -2.3% | 8.9 | | | | |
| DCB | 10,424 | 9,440 | 10.4% | 1,766,439 | 1,018,853 | 34% | 26% | 747586 | 46 | 46 | -8.3% | -8.9% | 0.0 | | | | |
| HCLTECH | 2,657 | 2,418 | 9.9% | 763,740 | 539,422 | 68% | 61% | 224318 | 492 | 494 | -0.3% | 0.1% | 1.8 | | | | |
| * BAJAJ-AUTO | 1,210 | 1,102 | 9.8% | 365,053 | 333,598 | 63% | 62% | 31455 | 1804 | 1803 | -0.3% | -0.8% | -0.8 | | | | |
| ICICIBANK | 12,178 | 11,294 | 7.8% | 2,675,787 | 1,869,386 | 49% | 48% | 806401 | 958 | 958 | -3.4% | -3.7% | 0.8 | | | | |
| CIPLA | 4,642 | 4,310 | 7.7% | 801,224 | 516,723 | 65% | 61% | 284501 | 318 | 319 | -1.2% | -1.3% | 1.1 | | | | |
| LT | 5,984 | 5,595 | 7.0% | 1,502,383 | 1,017,689 | 42% | 40% | 484694 | 1423 | 1424 | -1.6% | -1.9% | 0.8 | | | | |
| SIEMENS | 677 | 634 | 6.7% | 118,473 | 87,471 | 62% | 46% | 31002 | 809 | 810 | -2.3% | -2.5% | 1.5 | | | | |
| * M&M | 5,681 | 5,366 | 5.9% | 1,633,454 | 1,623,706 | 61% | 52% | 9748 | 743 | 741 | -2.6% | -2.9% | -1.9 | | | | |
| MRPL | 2,244 | 2,132 | 5.3% | 345,448 | 317,802 | 28% | 30% | 27646 | 68 | 68 | -7.0% | -7.6% | 0.0 | | | | |
| DISHTV | 17,864 | 17,024 | 4.9% | 5,279,724 | 3,635,220 | 50% | 47% | 1644504 | 61 | 62 | -8.0% | -8.3% | 0.2 | | | | |
| HDIL | 15,070 | 14,402 | 4.6% | 4,614,975 | 3,481,672 | 14% | 18% | 1133303 | 120 | 120 | -8.3% | -8.7% | 0.0 | | | | |
| PNB | 3,256 | 3,116 | 4.5% | 134,608 | 109,170 | 26% | 36% | 25438 | 1027 | 1029 | -4.2% | -4.5% | 2.0 | | | | |
| JINDALSTEL | 4,303 | 4,134 | 4.1% | 1,175,863 | 462,282 | 55% | 36% | 713581 | 613 | 615 | -5.0% | -4.6% | 2.0 | | | | |
| PUNJLLOYD | 30,760 | 29,608 | 3.9% | 1,975,934 | 1,319,751 | 26% | 25% | 656183 | 59 | 59 | -8.7% | -9.4% | -0.1 | | | | |

* Intraday Block Deals (high value deals)

% Del. = Percentage delivery of total volume (BSE & NSE)

23-Feb-12

Decreasing OI, Decreasing Delivery Qty & Increasing Price (Open Interest in '000 Shares)

As on 22-Feb-12 CNX Nifty 5505 -102

| Symbol | Total Open Interest (Futures) | | | Del Qty in Cash Market | | | Prev. day % Del. | Decrease in Del Qty | Spot (Rs.) | | Fut (Rs.) | | Chg (%) | | Prem / Disc | Events | |
|--------|-------------------------------|--------|--------|------------------------|---------|--------|---------------------|------------------------|------------|--------|-----------|------|---------|-----|----------------|--------------|---------|
| | 22-Feb | 21-Feb | % Chg. | 22-Feb | 21-Feb | % Del. | | | 22-Feb | 22-Feb | Spot | Fut | Spot | Fut | | Meeting Date | Purpose |
| IGL | 368 | 393 | -6.2% | 269,967 | 498,147 | 64% | 85% | -228180 | 347 | 345 | 1.8% | 0.8% | -1.9 | | | | |

Decreasing OI, Decreasing Delivery Qty & Decreasing Price (Open Interest in '000 Shares)

As on 22-Feb-12 CNX Nifty 5505 -102

| Symbol | Total Open Interest (Futures) | | | Del Qty in Cash Market | | | Prev. day % Del. | Decrease in Del Qty | Spot (Rs.) | | Fut (Rs.) | | Chg (%) | | Prem / Disc | Events | |
|------------|-------------------------------|--------|--------|------------------------|-----------|--------|---------------------|------------------------|------------|--------|-----------|--------|---------|-----------|----------------|--------------|---------|
| | 22-Feb | 21-Feb | % Chg. | 22-Feb | 21-Feb | % Del. | | | 22-Feb | 22-Feb | Spot | Fut | Spot | Fut | | Meeting Date | Purpose |
| OIL | 137 | 176 | -22.3% | 68,784 | 87,489 | 73% | 68% | -18705 | 1306 | 1301 | -0.8% | -0.8% | -5.2 | | | | |
| GODREJIND | 1,459 | 1,816 | -19.7% | 642,786 | 1,303,735 | 48% | 38% | -660949 | 234 | 232 | -2.5% | -3.9% | -1.9 | | | | |
| JETAIRWAYS | 1,766 | 2,071 | -14.7% | 760,072 | 880,137 | 22% | 16% | -120065 | 320 | 321 | -9.2% | -9.6% | 0.4 | | | | |
| AREVAT&D | 291 | 338 | -13.9% | 27,743 | 55,456 | 38% | 45% | -27713 | 190 | 190 | -5.3% | -5.7% | 0.6 | | | | |
| HINDOILEXP | 3,416 | 3,916 | -12.8% | 678,992 | 682,741 | 28% | 18% | -3749 | 136 | 136 | -9.2% | -10.0% | -0.5 | | | | |
| MPHASIS | 862 | 985 | -12.5% | 226,137 | 379,508 | 49% | 35% | -153371 | 409 | 407 | -0.6% | -1.5% | -1.4 | 1-Mar-12 | Results | | |
| INDHOTEL | 4,652 | 5,232 | -11.1% | 708,373 | 1,324,422 | 62% | 71% | -616049 | 74 | 74 | -3.1% | -4.0% | -0.3 | | | | |
| * MAX | 606 | 673 | -10.0% | 1,368,093 | 2,714,161 | 86% | 93% | -1346068 | 173 | 172 | -4.9% | -5.7% | -0.6 | | | | |
| UNIONBANK | 2,118 | 2,341 | -9.5% | 893,997 | 946,428 | 48% | 58% | -52431 | 250 | 250 | -6.5% | -6.5% | 0.5 | | | | |
| TITAN | 7,461 | 8,233 | -9.4% | 2,831,022 | 3,418,763 | 35% | 21% | -587741 | 226 | 227 | -7.3% | -7.4% | 0.8 | | | | |
| EDUCOMP | 3,737 | 4,102 | -8.9% | 625,054 | 755,436 | 19% | 19% | -130382 | 224 | 224 | -5.4% | -6.1% | 0.0 | | | | |
| HEXAWARE | 5,680 | 6,232 | -8.9% | 825,379 | 945,712 | 48% | 42% | -120333 | 110 | 110 | -3.4% | -3.8% | -0.1 | | | | |
| INDIACEM | 4,736 | 5,196 | -8.9% | 1,007,165 | 2,101,558 | 47% | 62% | -1094393 | 101 | 100 | -3.2% | -4.3% | -0.8 | | | | |
| SREINFRA | 9,688 | 10,584 | -8.5% | 2,275,405 | 3,175,797 | 37% | 28% | -900392 | 33 | 33 | -8.0% | -8.3% | 0.1 | | | | |
| ORCHIDCHEM | 4,928 | 5,350 | -7.9% | 741,639 | 1,057,476 | 23% | 26% | -315837 | 174 | 174 | -6.9% | -7.1% | 0.3 | | | | |
| IVRCLINFRA | 21,456 | 23,192 | -7.5% | 5,779,447 | 6,301,941 | 34% | 40% | -522494 | 56 | 57 | -8.2% | -8.7% | 0.1 | | | | |
| HINDZINC | 1,646 | 1,776 | -7.3% | 323,945 | 382,455 | 50% | 47% | -58510 | 139 | 138 | -2.6% | -3.1% | -0.3 | | | | |
| BIOCON | 2,105 | 2,270 | -7.3% | 249,524 | 323,158 | 42% | 52% | -73634 | 286 | 284 | -2.8% | -3.8% | -1.4 | | | | |
| ADANIPOWER | 13,860 | 14,888 | -6.9% | 5,071,395 | 6,525,635 | 25% | 30% | -1454240 | 83 | 83 | -9.9% | -9.9% | -0.2 | | | | |
| COLPAL | 158 | 170 | -6.8% | 29,143 | 31,671 | 67% | 73% | -2528 | 1006 | 1004 | -0.7% | -1.0% | -1.7 | 20-Mar-12 | Dividend | | |
| GLAXO | 27 | 28 | -6.2% | 14,760 | 167,423 | 76% | 95% | -152663 | 2083 | 2077 | -0.2% | -0.1% | -5.6 | | | | |
| TATACHEM | 858 | 908 | -5.5% | 155,360 | 169,430 | 49% | 59% | -14070 | 354 | 355 | -3.3% | -3.8% | 0.2 | | | | |
| APOLLOTYRE | 6,480 | 6,816 | -4.9% | 791,814 | 1,912,357 | 42% | 59% | -1120543 | 79 | 79 | -4.6% | -5.0% | 0.1 | | | | |
| IFCI | 69,216 | 72,376 | -4.4% | 7,907,403 | 8,749,632 | 27% | 26% | -842229 | 45 | 45 | -4.5% | -4.6% | 0.1 | | | | |
| IDEA | 12,060 | 12,532 | -3.8% | 2,212,906 | 2,523,694 | 43% | 45% | -310788 | 91 | 91 | -2.5% | -3.1% | 0.1 | | | | |
| SRTRANSFIN | 716 | 743 | -3.7% | 153,578 | 672,873 | 42% | 82% | -519295 | 587 | 587 | -1.0% | -0.9% | 0.1 | | | | |

* Intraday Block Deals (high value deals)

% Del. = Percentage delivery of total volume (BSE & NSE)

23-Feb-12

Index Futures

| Symbol (OI in '000 Shares) | Future | | | Spot | | | Prem / Disc | Open Interest | | |
|-------------------------------|--------|--------|---------|--------|--------|---------|----------------|---------------|--------|---------|
| | 22-Feb | 21-Feb | Chg (%) | 22-Feb | 21-Feb | Chg (%) | | 22-Feb | 21-Feb | Chg (%) |
| NIFTY | 5518 | 5622 | -1.85 | 5505 | 5607 | -1.82 | 13 | 37567 | 31603 | 18.9 |
| CNXIT | 6738 | 6716 | 0.33 | 6719 | 6704 | 0.22 | 20 | 15 | 14 | 0.3 |
| BANKNIFTY | 10772 | 11202 | -3.84 | 10747 | 11170 | -3.79 | 25 | 1724 | 1853 | -6.9 |

Open Interest Break-up

| Rs. Crs | 22-Feb | 21-Feb | % Chg. |
|-----------|--------|--------|--------|
| Total OI | 158094 | 154332 | 2.4 |
| FII's OI | 108060 | 104768 | 3.1 |
| Others OI | 50035 | 49564 | 0.9 |

CNX Nifty 50 - Increasing OI, Increasing Delivery Qty & Increasing Price in Stock Futures

| Symbol (OI in '000 Shares) | Open Interest | | | Del Qty in Cash Market | | | Prev. day % Del. | Increase in Del Qty | Spot (Rs.) | Fut (Rs.) | Spot Chg (%) | Fut Chg (%) | Prem / Disc | Events | |
|-------------------------------|---------------|--------|--------|------------------------|---------|--------|---------------------|------------------------|---------------|--------------|-----------------|----------------|----------------|--------|---------|
| | 22-Feb | 21-Feb | % Chg. | 22-Feb | 21-Feb | % Del. | | | | | | | | Date | Purpose |
| * BPCL | 1,280 | 1,120 | 14.3% | 1,126,364 | 393,691 | 60% | 61% | 732673 | 624 | 623 | 1.6% | 1.3% | -0.5 | | |
| INFY | 3,939 | 3,574 | 10.2% | 810,216 | 476,649 | 56% | 58% | 333567 | 2952 | 2961 | 0.5% | 0.7% | 8.8 | | |
| TCS | 5,257 | 4,849 | 8.4% | 980,136 | 729,087 | 55% | 54% | 251049 | 1252 | 1256 | 1.2% | 1.2% | 3.2 | | |

CNX Nifty 50 - Increasing OI, Increasing Delivery Qty & Decreasing Price in Stock Futures

| Symbol (OI in '000 Shares) | Open Interest | | | Del Qty in Cash Market | | | Prev. day % Del. | Increase in Del Qty | Spot (Rs.) | Fut (Rs.) | Spot Chg (%) | Fut Chg (%) | Prem / Disc | Events | |
|-------------------------------|---------------|--------|--------|------------------------|-----------|--------|---------------------|------------------------|---------------|--------------|-----------------|----------------|----------------|--------|---------|
| | 22-Feb | 21-Feb | % Chg. | 22-Feb | 21-Feb | % Del. | | | | | | | | Date | Purpose |
| STER | 30,626 | 26,496 | 15.6% | 17,578,579 | 8,317,681 | 57% | 42% | 9260898 | 120 | 120 | -6.8% | -6.7% | 0.7 | | |
| GAIL | 4,029 | 3,543 | 13.7% | 911,213 | 856,373 | 66% | 62% | 54840 | 375 | 376 | -1.5% | -1.7% | 0.8 | | |
| ACC | 1,197 | 1,069 | 11.9% | 754,996 | 491,896 | 81% | 78% | 263100 | 1325 | 1329 | -3.3% | -3.2% | 4.2 | | |
| GRASIM | 534 | 482 | 10.8% | 41,378 | 36,047 | 46% | 46% | 5331 | 2791 | 2800 | -2.0% | -2.3% | 8.9 | | |
| HCLTECH | 2,657 | 2,418 | 9.9% | 763,740 | 539,422 | 68% | 61% | 224318 | 492 | 494 | -0.3% | 0.1% | 1.8 | | |

* Intraday Block Deals (high value deals)

Change in Sectoral Open Interest (Futures) (Day on Day in %)

| Gainer | | Losers | |
|---------------------------------|--------|--|---------|
| Sector | OI Chg | Sector | OI Chg |
| Oil & Gas, Petroleum & Refinery | 29.3% | Banks & Financial Services | -118.9% |
| Cement & Building Products | 15.4% | Food & Consumer Products (FMCG) | -75.7% |
| Transport & Logistic | 2.4% | IT - Software, Education & Hardware | -51.2% |
| | | Housing & Construction | -43.4% |
| | | Electricals & Electrical Equipments | -42.8% |
| | | Power Generation & Infrastructure | -40.7% |
| | | Hotels & Resorts | -36.9% |
| | | Textiles | -33.9% |
| | | Auto & Auto ancillaries | -28.4% |
| | | Pharmaceuticals | -25.5% |
| | | Metals & Mining | -16.1% |
| | | Telecom | -9.7% |
| | | Engineering, Industrial Machinery & Products | -8.8% |
| | | Media & Entertainment | -8.4% |
| | | Retail | -7.6% |
| | | Fertilizers, Pesticides & Agrochemicals | -4.9% |
| | | Chemicals | -3.3% |
| | | sugar | -0.3% |

This note is based on information available to the public. This note is not an offer to buy or sell or a solicitation of an offer to buy or sell the securities mentioned herein.

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