

Daily Summary

Nifty gained 1 points or 0.03% and closed at 4171.45. Nifty future closed at 4144.20, a discount of 27 points.

Open interest increased by Rs 1,727 Cr or 2.6% at Rs 68,761 Cr. Open interest in number of shares went up by 1.1% from 164.58 Cr to 166.45 Cr shares. Open interest in futures, calls and puts changed by 3%, 3% and 2% respectively in value terms and 1%, 3% and 3% respectively in number of shares.

IV of Nifty 4,200 Call & 4100 Put was 17.8% & 29.0% respectively. Previous day IVS were 20.9% & 28.2% respectively for near strike options.

OI in Nifty futures calls & puts changed by 4%, 2% and 2% respectively. Nifty June 4,100 Call added 808 contracts from OI. Nifty 4100 put added 3068 contracts in OI.

Put /Call Ratio (OI)

	15/06/07	14/06/07
Overall	0.25	0.25
Nifty	1.26	1.26

Put /Call Ratio (Volume)

	15/06/07	14/06/07
Overall	0.89	0.83
Nifty	1.11	1.02

Turnover Details

Particular	15/06/07	14/06/07
Index Futures	9168.95	9273.6
Stock Futures	17610.65	15142.17
Index Options	3442.93	3470.34
Stock Options	981.85	874.43
Total	31204.39	28760.54

The derivative contracts in the underlying **BRFL**, **NAGARFERT** & **PARSVNATH** have crossed 95% of the market-wide position limit and are currently in the ban period.

Forthcoming Corporate Action

Company Name	Ex-Date	Purpose	Div (Rs.)
Vijaya bank	18/06/2007	Dividend	1.00
Andhra Bank	19/06/2007	Dividend	1.80
Bank Of Baroda	21/06/2007	Dividend	3.00
Karnataka Bank	22/06/2007	Dividend	3.50
Kotak Mahindra	22/06/2007	Dividend	0.70
REL	28/06/2007	Dividend	5.30
Wipro	28/06/2007	Dividend	1.00
Lic Housing Fin	29/06/2007	Dividend	3.00
Bomb.Dying	03/07/2007	Dividend	5.00
M&M	05/07/2007	Dividend	4.00
REL COM	05/07/2007	Dividend	0.50

FII Activity on 15 - JUNE

	Buy		Sell		NET(Rs)	Open Interest	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Cr.)
Index Futures	68175	1423.83	55269	1152.57	271.26	869126	18046.78
Index Options	5460	115.05	4970	101.76	13.29	338720	7064.77
Stock Futures	23206	669.23	29555	856.26	-187.03	766430	21053.29
Stock Options	143	4.34	509	13.03	-8.69	2405	62.76
					88.82		

FII OI

Date	Index Future	Index Option	Stock Future	Stock Option
15-June	869126	338720	766430	2405
14-June	816078	333676	741809	1753

Cumulative FII positions as a percentage of total gross market position in the derivative segment, as on June 14, 2007 is 33.10%.

SECTOR WATCH:

	% Cg in futures OI	% Cg in Price		% Cg in futures OI	% Cg in Price
AUTO			MEDIA		
HEROHONDA	8	-0.42	ADLABSFILM	-5	5.67
MARUTI	-5	1.50	HTMT	6	-1.56
TVSMOTOR	-6	0.76	SUNTV	-10	1.33
Banking/Finance			METAL		
CORPBANK	-5	3.26	NATIONALUM	5	0.71
HDFC	5	-2.13			
HDFCBANK	5	1.27	OIL/GAS		
ICICIBANK	5	0.31	CAIRN	5	0.30
IDFC	-11	2.24	GAIL	7	0.77
J&KBANK	-5	-1.61	RELIANCE	9	-0.83
LICHSGFIN	5	1.47			
UTIBANK	18	2.37	PHARMA		
VIJAYABANK	-8	2.82	DIVISLAB	-10	0.63
			GLAXO	5	2.30
CEMENT			NICOLASPIR	8	-1.68
SHREECEM	-14	1.61	WOCKPHARMA	5	0.60
CONS/INFRA			POWER		
APIL	-5	-0.72	NTPC	20	-1.86
ANSALINFRA	5	-3.29	SUZLON	10	5.65
BOMBDYING	7	-0.98	TATAPOWER	6	2.12
GDL	-6	1.86			
GESCOCORP	6	-0.28	TECH		
GMR INFRA	6	4.19	HCLTECH	5	-0.85
LITL	5	10.69	MPHASIS	5	0.30
PENINLAND	7	0.67	TCS	11	-1.67
			WIPRO	8	-0.36
ENGINEERING					
BEML	9	4.77	TEXTILE		
CROMP GREAVES	27	-0.94	BRFL	-10	3.14
FERTILIZERS			OTHERS		
GUJ ALK	6	8.00	ABAN	8	2.41
			EDUCOMP	41	8.37
FMCG			FINANTECH	32	2.42
DABUR	5	-1.03	GESHIP	8	0.69
HINDLEVER	7	0.19	HOTELEELA	5	-0.66
			INDIAINFO	13	-0.83
			MOSERBAER	9	0.12
			RAJESHEXPO	-10	3.44
			ABAN	8	2.41

Top Gainers & Losers Open Interest Wise
Top Gainers

Company	Future(%)	Price (%)	15-Jun	14-Jun	COC Chg.	OI Rs. Cr.
EDUCOMP	41	8	15	17	-2	50
FINANTECH	32	2	18	19	-1	145
CROMPGREAV	27	-1	10	14	-3	16
NTPC	20	-2	12	11	1	198
UTIBANK	18	2	-8	-12	4	53

Top Losers

Company	Future(%)	Price (%)	15-Jun	14-Jun	COC Chg.	OI Rs. Cr.
SHREECEM	-14	2	19	24	-6	4
IDFC	-11	2	3	5	-2	142
BRFL	-10	3	6	9	-3	132
Chennai Petro	-10	3	-2	-4	2	6
SUNTV	-10	1	-1	16	-17	49

Top Gainers & Losers Price Wise
Top Gainers

Company	Future(%)	Price (%)	15-Jun	14-Jun	COC Chg.	OI Rs. Cr.
LITL	5	11	7	17	-10	63
UNIPHOS	2	9	16	8	8	21
EDUCOMP	41	8	15	17	-2	50
GUJALKALI	6	8	19	15	4	52
ADLABSFILM	-5	6	9	10	-1	62

Top Losers

Company	Future(%)	Price (%)	15-Jun	14-Jun	COC Chg.	OI Rs. Cr.
SCI	1	-4	1	18	-17	56
STAR	-1	-4	15	14	1	24
ANSALINFRA	5	-3	12	16	-4	37
JSTAINLESS	-1	-3	4	9	-5	150
TATASTEEL	-2	-2	9	-6	14	790

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