

Daily Summary

Nifty lost 42 points or 1.01% and closed at 4113.05. Nifty future closed at 4088.6, a discount of 24 points.

Open interest increased by Rs 2088 Cr or 3.3% at Rs 65,653 Cr. Open interest in number of shares went up by 1.9% from 159.43 Cr to 162.48 Cr shares. Open interest in futures, calls and puts changed by 3%, 6% and 0% respectively in value terms and 1%, 5% and 2% respectively in number of shares.

IV of Nifty 4,100 Call & 4100 Put was 20.6% & 32.0% respectively. Previous day IVS were 22.8% & 28.5% respectively for near strike options.

OI in Nifty futures calls & puts changed by 7%, 7% and 1% respectively. Nifty June 4,100 Call added 11,190 contracts in OI. Nifty 4100 put added 5,259 contracts in OI.

Put /Call Ratio (OI)

	13/06/07	12/06/07
Overall	0.25	0.25
Nifty	1.22	1.29

Put /Call Ratio (Volume)

	13/06/07	12/06/07
Overall	0.87	0.76
Nifty	1.01	0.87

Turnover Details

Particular	13/06/07	12/06/07
Index Futures	12958.02	14228.98
Stock Futures	15659.23	17299.24
Index Options	4560.56	5117.46
Stock Options	831.49	968.87
Total	34009.31	37614.56

The derivative contracts in the underlying **BRFL, IFCI & 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.)
Dena Bank	14/06/2007	Dividend	0.80
ICICI Bank	14/06/2007	Dividend	10.00
Triveni Eng	14/06/2007	Dividend	0.15
Union Bank	14/06/2007	Dividend	2.00
Corporation	15/06/2007	Dividend	5.00
Indian Bank	15/06/2007	Dividend	3.00
TCS	15/06/2007	Dividend	4.00
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

FII Activity on 13 - JUNE

	Buy		Sell		NET(Rs)	Open Interest	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Cr.)
Index Futures	63165	1298.19	103767	2146.77	-848.58	823564	16859.33
Index Options	14536	297.40	7634	160.31	137.09	331012	6807.34
Stock Futures	15932	422.00	30204	871.07	-449.07	725306	19471.08
Stock Options	1	0.02	5	0.10	-0.08	1490	36.55
					-1160.64		

FII OI

Date	Index Future	Index Option	Stock Future	Stock Option
13-June	823564	331012	725306	1490
12-June	766300	326590	704774	1494

Cumulative FII positions as a percentage of total gross market position in the derivative segment, as on June 12, 2007 is 32.88%.

SECTOR WATCH:

	% Cg in futures OI	% Cg in Price		% Cg in futures OI	% Cg in Price
AUTO			OIL/GAS		
M&M	8	-1.36	BPCL	5	-3.42
			GAIL	7	-2.97
Banking/Finance			ONGC	8	0.06
CANBK	5	1.09	RELIANCE	10	-1.38
HDFC	8	-1.58			
HDFCBANK	5	-0.48	PHARMA		
ICICIBANK	9	-0.59	DRREDDY	-5	2.72
IDFC	7	-2.08	GLAXO	5	-0.11
UNIONBANK	-6	-0.35	NICOLASPIR	6	2.31
UTIBANK	-6	-0.22	UNIPHOS	-8	1.35
CEMENT			POWER		
KESORAMIND	-7	-2.94	SUZLON	5	-2.18
SHREECEM	52	-1.18			
			SUGAR		
CONS/INFRA			RENUKA	10	-2.03
ANSALINFRA	16	-2.53			
GDL	7	-2.29	TECH		
IVRCLINFRA	11	-2.53	HCLTECH	5	0.12
LITL	-8	3.48	PATNI	7	-3.06
PARSVNATH	-6	1.70	TCS	6	-1.16
			WIPRO	10	-1.53
ENGINEERING					
ABB	10	-2.86	TELECOM		
CROMP GREAVES	-10	-1.14	BHARTIARTL	6	-0.94
LT	6	-2.01	GTL	6	3.57
PATELENG	-9	0.59	TEXTILE		
PUNJLLOYD	6	0.69	BRFL	11	-3.33
			SKUMARSYNF	5	-0.59
FMCG					
DABUR	5	2.06	OTHERS		
HINDLEVER	7	-1.71	ABAN	17	3.17
ITC	8	-1.17	AIRDECCAN	5	2.26
			BHARATFORG	9	-2.85
METAL			FINANTECH	9	0.19
NATIONALUM	5	0.65	RAJESHEXPO	5	-3.09

Top Gainers & Losers Open Interest Wise
Top Gainers

Company	Future(%)	Price (%)	13-Jun	12-Jun	COC Chg.	OI Rs. Cr.
SHREECEM	52	-1	6	16	-10	3
ABAN	17	3	1	4	-2	240
ANSALINFRA	16	-3	14	16	-2	35
BRFL	11	-3	7	11	-4	149
IVRCLINFRA	11	-3	6	12	-5	192

Top Losers

Company	Future(%)	Price (%)	13-Jun	12-Jun	COC Chg.	OI Rs. Cr.
CROMPGREAV	-10	-1	11	0	11	13
PATELENG	-9	1	2	8	-6	21
LITL	-8	3	0	9	-9	55
UNIPHOS	-8	1	5	11	-6	19
KESORAMIND	-7	-3	8	16	-8	28

Top Gainers & Losers Price Wise
Top Gainers

Company	Future(%)	Price (%)	13-Jun	12-Jun	COC Chg.	OI Rs. Cr.
TITAN	-3	6	0	13	-14	127
GTL	6	4	8	5	3	187
LITL	-8	3	0	9	-9	55
ORCHIDCHEM	1	3	13	14	-1	201
ABAN	17	3	1	4	-2	240

Top Losers

Company	Future(%)	Price (%)	13-Jun	12-Jun	COC Chg.	OI Rs. Cr.
BPCL	5	-3	6	-10	16	77
BRFL	11	-3	7	11	-4	149
SBIN	0	-3	13	-9	22	1384
RAJESHEXPO	5	-3	15	11	4	48
PATNI	7	-3	13	14	-1	175

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