

Daily Summary

Nifty gained 10 points or 0.24% and closed at 4076.65. Nifty future closed at 4079.05, a premium of 3 points.

Open interest increased by Rs 1516 Cr or 3% at Rs 53,170 Cr. Open interest in number of shares went up by 3% from 124.53 Cr to 127.25 Cr shares. Open interest in futures, calls and puts changed by 3%, 4% and 4% respectively in value terms and 2%, 1% and 0.4% respectively in number of shares.

IV of Nifty 4100 Call & 4000 Put was 22.2% & 26.7% respectively. Previous day IVS were 20.6% & 28.7% respectively for near strike options.

OI in Nifty futures calls & puts changed by 3%, 3% and 3% respectively. Nifty 4150 Call added 4173 contracts in OI. Nifty 4000 put added 3703 contracts in OI.

Put /Call Ratio (OI)

	11/05/07	10/05/07
Overall	0.33	0.32
Nifty	1.14	1.14

Put /Call Ratio (Volume)

	11/05/07	10/05/07
Overall	0.81	0.82
Nifty	0.93	0.97

Turnover Details

Particular	11/05/07	10/05/07
Index Futures	15532.20	10911.77
Stock Futures	16763.06	15356.92
Index Options	5423.80	3953.66
Stock Options	978.86	885.58
Total	38697.93	31107.93

SECURITIES IN BAN PERIOD

The derivative contracts in the underlying **ARVINDMILL** and **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.)
ABB	14/05/2007	Dividend	10.00
UTI Bank	17/05/2007	Dividend	4.50
HDFC Bank	19/05/2007	Dividend	7.00
HCC	25/05/2007	Dividend	0.75
Rel.Cap	30/05/2007	Dividend	3.50
J&K Bank	31/05/2007	Dividend	11.50
BHEL	31/05/2007	Bonus(1:1)	
Nicholas Piramil	31/05/2007	Dividend	0.25

FII Activity on 11-MAY

	Buy		Sell		NET(Rs)	Open Interest	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		Contracts	Values (Cr.)
Index Futures	41974	851.52	50894	1030.45	-178.93	778703	15893.08
Index Options	6911	137.05	12925	265.23	-128.18	281827	5744.55
Stock Futures	14078	397.76	22545	593.67	-195.91	584354	15684.59
Stock Options	29	0.73	169	5.16	-4.43	2839	72.16
					-507.45		

FII OI

Date	Index Future	Index Option	Stock Future	Stock Option
11-May	778703	281827	584354	2839
10-May	754343	281245	574849	2699

Cumulative FII positions as a percentage of total gross market position in the derivative segment, as on May 10, 2007 is 35.63%.

Introduction of futures and options contracts on 31 additional individual securities and their respective lot size with effect from May 14, 2007

Sr. No	Name	Symbol	Lot Size
1	ADITYA BIRLA NUVO LIMITED	ABIRLANUVO	200
2	ADLABS FILMS LTD	ADLABSFILM	450
3	AIA ENGINEERING LIMITED	AIAENG	200
4	DECCAN AVIATION LIMITED	AIRDECCAN	1700
5	ANSAL PROP & INFRA LTD	ANSALINFRA	650
6	ALSTOM PROJECTS INDIA LTD	APIL	400
7	OSWAL CHEM. & FERT. LTD.	BINDALAGRO	4950
8	BIRLA CORPORATION LTD	BIRLAJUTE	850
9	BOMBAY RAYON FASHIONS LTD	BRFL	1150
10	DENA BANK	DENABANK	5250
11	EDUCOMP SOLUTIONS LTD	EDUCOMP	150
12	EVEREST KANTO CYLINDERLTD	EKC	200
13	FINANCIAL TECHNO (I) LTD	FINANTECH	150
14	MAHINDRA GESCO DEVELOPERS	GESCOCORP	350
15	HOTEL LEELA VENTURES LTD	HOTELEELA	3750
16	INDIA INFOLINE LIMITED	INDIAINFO	500
17	KESORAM INDUSTRIES LTD	KESORAMIND	500
18	MOSER-BAER (I) LTD	MOSERBAER	550
19	PANTALOON RETAIL (I) LTD	PANTALOONR	500
20	PATEL ENGINEERING LTD.	PATELENG	500
21	PENINSULA LAND LIMITED	PENINLAND	550
22	PETRONET LNG LIMITED	PETRONET	4400
23	RAJESH EXPORTS LTD	RAJESHEXPO	550
24	REL. NAT. RESOURCES LTD.	RNRL	7150
25	ROLTA INDIA LTD	ROLTA	450
26	SHREE CEMENTS LTD	SHREECEM	200
27	S KUMARS NATIONWIDE LTD	SKUMARSYNF	2600
28	STERLING BIOTECH LTD	STERLINBIO	1250
29	STERLITE OPTICAL TECHNOLO	STROPTICAL	1050
30	UNITED PHOSPHOROUS LTD	UNIPHOS	700
31	UNITECH LTD	UNITECH	450

CTOR WATCH:

	% Cg in futures	% Cg in		% Cg in futures	% Cg in
	OI	Price		OI	Price
AUTO			OIL/GAS		
Amtek	9	0.03	Cairn	-5	2.22
M&M	26	-3.09	MRPL	5	1.09
			ONGC	5	-0.61
Banking/Finance			RPL	4	7.74
Andhra Bank	13	0.81			
BOI	6	0.26	Pharma		
Federal	16	2.58	Cipla	5	-1.59
HDFC Bank	6	-1.90	Divis Lab	8	2.71
IDBI	6	2.66	Nicolas Pira.	10	-5.13
IDFC	5	2.49	Sunpharma	8	-1.71
Indian Bank	11	2.69			
PFC	-17	3.54	POWER		
			J P Hydro	5	4.79
CEMENT			NTPC	-6	2.51
ACC	8	-2.78	REL	5	-1.20
CONS/INFRA			Sugar		
GDL	-13	2.03	Bajaj Hind	5	7.73
J P Associates	21	5.92	Balrampur	-10	10.33
Nagarajuna Cons.	5	0.25	Renuka	51	10.84
			Triveni	9	7.57
ENGINEERING					
ABB	6	1.06	TECH		
Crompton Greave	8	-1.75	Hcl Tech	13	1.72
			Patni	6	1.04
FERT/CHEM			Satyam Comp.	5	-0.55
Tata Chem	5	-1.98			
			TELECOM		
FMCG			IDEA	10	-1.00
Colgate	9	-1.99	Rcom	7	2.98
HLL	11	-2.26	VSNL	6	-0.59
Mcdowell	23	-0.34			
			Others		
Media			Aban	9	-1.92
NDTV	14	6.65	Bharat Forge	6	0.48
Zee TV	-6	1.49	GE Ship	-5	-0.48
			Mah Seamles	6	-0.22
METAL			SCI	7	-1.26
Nalco	5	-0.06			

Top Gainers & Losers Open Interest Wise**Top Gainers**

Company	Future(%)	Price (%)	11-May	10-May	COC Chg.	OI Rs. Cr.

Top Losers

Company	Future(%)	Price (%)	11-May	10-May	COC Chg.	OI Rs. Cr.

Top Gainers & Losers Price Wise**Top Gainers**

Company	Future(%)	Price (%)	11-May	10-May	COC Chg.	OI Rs. Cr.

Top Losers

Company	Future(%)	Price (%)	11-May	10-May	COC Chg.	OI Rs. Cr.

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