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Daily Summary

Nifty lost 149 points or 3.82% and closed at 3745.30. Nifty future closed at 3726.00,a discount of 19 points.

Open interest increased by Rs 479 Cr or 1% at Rs 48,837 Cr. Open interest in number of shares went up by 0.3% from 114.29 Cr to 114.68 Cr shares. Open interest in futures, calls and puts changed by -2%, 18% and 4% respectively in value terms and -1.4%, 20% and 12% respectively in number of shares.

IV of Feb Nifty 3800 Call & 3760 Put was 25.9% & 36.4% respectively. Previous day IVS were 27.2% & 33.5% respectively for near strike options.

OI in Nifty futures calls & puts changed by 5%, 23% and 8% respectively. Nifty 3800 call added 20188 contracts in OI. Nifty 3760 put added 27962 contracts in OI.

Put /Call Ratio (OI)

	28/02/07	27/02/07
Overall	0.29	0.31
Nifty	1.06	1.21

Put /Call Ratio (Volume)

	28/02/07	27/02/07
Overall	0.87	0.75
Nifty	0.96	0.82

Turnover Details

Particular	28/02/07	27/02/07
Index Futures	23071.93	14287.80
Stock Futures	17817.78	12291.54
Index Options	7766.3	4679.95
Stock Options	752.84	507.19
Total	49408.84	31766.48

INDIAN BANK TO ENTER IN F&O FROM TODAY

No.	No. Company Name		Lot Size
1	Indian Bank Ltd.	INDIANB	2200



Derivatives Wrap

Forthcoming Corporate Action

Company Name	Ex-Date	Purpose	Div (Rs.)
OBC	07/03/2007	Dividend	2.00
GAIL	09/03/2007	Dividend*	
ACC	14/03/2007	Dividend	15.00
Bajaj Hindustan	15/03/2007	Dividend	0.60
HCL Tech	15/03/2007	Bonus(1:1)	

^{*} Yet to be announced

FII Activity on 28-FEB

	Buy		Sell			Open	Interest
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)	NET(Rs)	Contracts	Values (Cr.)
Index Futures	157165	2959.51	178025	3355.02	-395.51	731894	13653.36
Index Options	41416	796.55	7283	144.07	652.49	294354	5512.22
Stock Futures	51311	1248.34	36737	904.54	343.80	608553	14919.65
Stock Options	236	5.10	119	2.66	2.43	2138	45.53
					603.21		

FII OI

Date	Index Future	Index Option	Stock Future	Stock Option
28-Feb	731894	294354	608553	2138
27-Feb	714834	259849	608007	2255

Cumulative FII positions as a percentage of total gross market position in the derivative segment, as on FEB 27, 2007 is 35.85%.



Derivatives Wrap

SECTOR WATCH

ASHOK Ley -10 -5.69 Nalco 10 -5.98 ESCORT -7 -6.22 SAIL -6 -4.99 Hero Honda 5 -1.38 Sterilte Ind -9 -6.05 M&M 5 -4.32 NEW STEVEN		% Cg in futures OI	% Cg in Price		% Cg in futures OI	% Cg in Price
Secont -7 -6.22 SAIL -6 -4.90	AUTO			METAL		
Hero Honda	Ashok Ley	-10	-5.69	Nalco	10	-5.98
Hero Honda	Escort	-7	-6.22	SAIL	-6	-4.90
M8M 5 -4.32 OIL/GAS Banking/Finance IPCL 5 -1.25 HDFC 32 -6.15 ONGC 17 -3.64 HDFC Bank 21 -4.19 Pharma IPCL -5 0.13 MEDFC Bank 21 -4.19 Pharma IPC 14 -2.92 Pharma IPC 17 -3.21 IPC 17 -3.24 IPC IPC 17 -3.21 IPC 17 -3.21 IPC 18 17 -3.21 IPC 18 -2.96 IPC IPC -6 -1.82 IPC IPC -6 -1.82 IPC IPC -6 -1.82 IPC IPC <	Hero Honda	5		Sterlite Ind	-9	-6.05
HPCL 5 -1.25	M&M					
Banking/Finance	Maruti	6	-5.11	OIL/GAS		
HDFC				HPCL	5	-1.29
HDFC	Banking/Finance			IPCL	-5	0.13
TOPPC	HDFC	32	-6.15	ONGC	17	-3.64
Cipla 17 -3.21	HDFC Bank	21	-4.19			
Notate	IDFC	14	-2.92	Pharma		
PFC -5 -5.41 Sun Pharma 7 -2.55 Rel.Cap -9 -4.84 POWER CEMENT NTPC -6 -1.82 GACL -11 -7.87 Tata Power 13 -2.18 India Cement -12 -6.85 Ultratech 9 -6.22 SUGAR Bajaj Hind -18 0.37 CONST/INFRA Balrampur -18 0.77 Bombay Dyeing -11 -5.48 Renuka -20 3.86 GDL -9 -0.12 Triveni -16 3.01 HCC 18 -16.26 IVRCL 21 -15.17 TECH IP Associate -12 -8.12 HCL Tech 7 -9.48 Nag.Construction 36 -19.22 Infosys 15 -5.00 Sobha -10 -5.32 Mphasis -7 -7.04 ENGINEERING Patric No. 18 -1.35 ENGINEERING Polaris -9 -12.07 ENGINEERING Polaris -9 -12.07 ENGINEERING POLAR SALVAM TECH OF -6.97 PUND -6 -5.50 Siemens -5 -3.04 TELECOM Voltas -9 -3.06 Bharti 10 -0.55	Karnataka	7	0.54	Cipla	17	-3.21
PFC -5 -5.41 Sun Pharma 7 -2.55 Rel.Cap -9 -4.84 POWER Sun Pharma POWER NTPC GACL India Cement Ultratech 9 -6.22 Bajaj Hind Balrampur -18 0.37 Bombay Dyeing -11 -5.48 Renuka -20 3.86 GDL -9 -0.12 Triveni -16 3.01 HCC 18 -16.26 IVRCL 21 -15.17 TECH JP Associate -12 -8.12 HCL Tech 7 -9.48 Nag. Construction 36 -19.22 Infosys 5.50 Sobha -10 -5.32 Mphasis -7 -7.04 Patni -18 -1.35 ENGINEERING Polaris -9 -12.02 Cromp.Greaves -12 -1.53 TCS 18 -5.60 Cummins -13 -1.75 Wipro 6 -6.97 PUNJ -6 -5.50 Siemens -5 -7.05 -7.05 -7.06 -7.07 -7.07 -7.07 -7.07 -7.08 -7.09 -7.	Kotak	-7			-7	-9.62
Rel.Cap	PFC	-5		Sun Pharma	7	-2.55
CEMENT NTPC -6 -1.82 GACL -11 -7.87 Tata Power 13 -2.18 India Cement -12 -6.85 -6.85	Rel.Cap	-9				
GACL -11 -7.87 Tata Power 13 -2.18 India Cement -12 -6.85 -6.85 -6.22 SUGAR -6.22 SUGAR -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.29 <td< td=""><td>•</td><td></td><td></td><td>POWER</td><td></td><td></td></td<>	•			POWER		
GACL -11 -7.87 Tata Power 13 -2.18 India Cement -12 -6.85 -6.85 -6.22 SUGAR -6.22 SUGAR -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.28 -7.29 <td< td=""><td>CEMENT</td><td></td><td></td><td>NTPC</td><td>-6</td><td>-1.82</td></td<>	CEMENT			NTPC	-6	-1.82
India Cement	GACL	-11	-7.87		13	-2.18
Bajaj Hind	India Cement	-12				
Balrampur -18 0.77	Ultratech	9	-6.22	SUGAR		
Balrampur -18 0.77				Bajaj Hind	-18	0.37
GDL	CONST/INFRA				-18	0.77
GDL -9 -0.12 Triveni -16 3.01 HCC 18 -16.26 -18 -16.26 -18 -15.17 TECH -15.17 TECH -19.48 -19.48 -19.22 Infosys 15 -5.00 -5.00 -5.00 -5.32 Mphasis -7 -7.04	Bombay Dyeing	-11	-5.48	Renuka	-20	3.80
IVRCL 21 -15.17 TECH JP Associate -12 -8.12 HCL Tech 7 -9.48 Nag.Construction 36 -19.22 Infosys 15 -5.00 Sobha -10 -5.32 Mphasis -7 -7.04 Patni -18 -1.39 ENGINEERING Polaris -9 -12.02 BEML -14 -1.68 Satyam 10 -7.72 Cromp.Greaves -12 -1.53 TCS 18 -5.60 Cummins -13 -1.75 Wipro 6 -6.97 PUNJ -6 -5.50 -5.50 Siemens -5 -3.04 TELECOM TELECOM 10 -0.59	GDL	-9	-0.12	Triveni	-16	3.01
IVRCL 21 -15.17 TECH JP Associate -12 -8.12 HCL Tech 7 -9.48 Nag. Construction 36 -19.22 Infosys 15 -5.00 Sobha -10 -5.32 Mphasis -7 -7.04 Patni -18 -1.39 ENGINEERING Polaris -9 -12.02 BEML -14 -1.68 Satyam 10 -7.72 Cromp.Greaves -12 -1.53 TCS 18 -5.60 Cummins -13 -1.75 Wipro 6 -6.97 PUNJ -6 -5.50 -5.50 Siemens -5 -3.04 TELECOM TELECOM 10 -0.59	HCC	18	-16.26			
Nag.Construction 36 -19.22 Infosys 15 -5.00 Sobha -10 -5.32 Mphasis -7 -7.04 Patni -18 -1.39 ENGINEERING Polaris -9 -12.02 BEML -14 -1.68 Satyam 10 -7.72 Cromp.Greaves -12 -1.53 TCS 18 -5.60 Cummins -13 -1.75 Wipro 6 -6.97 PUNJ -6 -5.50 -5.50 Siemens -5 -3.04 TELECOM Voltas -9 -3.06 Bharti 10 -0.59	IVRCL	21		TECH		
Nag.Construction 36 -19.22 Infosys 15 -5.00 Sobha -10 -5.32 Mphasis -7 -7.04 Patni -18 -1.39 ENGINEERING Polaris -9 -12.02 BEML -14 -1.68 Satyam 10 -7.72 Cromp.Greaves -12 -1.53 TCS 18 -5.60 Cummins -13 -1.75 Wipro 6 -6.97 PUNJ -6 -5.50 -5.50 Siemens -5 -3.04 TELECOM TELECOM -0.59 Voltas -9 -3.06 Bharti 10 -0.59	JP Associate	-12	-8.12	HCL Tech	7	-9.48
Sobha -10 -5.32 Mphasis -7 -7.04 Patni -18 -1.39 ENGINEERING Polaris -9 -12.02 BEML -14 -1.68 Satyam 10 -7.72 Cromp.Greaves -12 -1.53 TCS 18 -5.60 Cummins -13 -1.75 Wipro 6 -6.97 PUNJ -6 -5.50 Siemens -5 -3.04 TELECOM Voltas -9 -3.06 Bharti 10 -0.59 Condition of the path of the pat	Nag.Construction	36	-19.22	Infosys	15	-5.00
Patni	Sobha	-10			-7	-7.04
ENGINEERING Polaris -9 -12.02 BEML -14 -1.68 Satyam 10 -7.72 Cromp.Greaves -12 -1.53 TCS 18 -5.60 Cummins -13 -1.75 Wipro 6 -6.97 PUNJ -6 -5.50 Siemens -5 -3.04 TELECOM Voltas -9 -3.06 Bharti 10 -0.59					-18	-1.39
BEML -14 -1.68 Satyam 10 -7.72 Cromp.Greaves -12 -1.53 TCS 18 -5.60 Cummins -13 -1.75 Wipro 6 -6.97 PUNJ -6 -5.50 -5.50 Siemens -5 -3.04 TELECOM Voltas -9 -3.06 Bharti 10 -0.59	ENGINEERING					
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Cummins -13 -1.75 Wipro 6 -6.97 PUNJ -6 -5.50 -5.50 -7.00	Cromp.Greaves	-12		· · ·		-5.60
PUNJ -6 -5.50 Siemens -5 -3.04 TELECOM Voltas -9 -3.06 Bharti 10 -0.59						-6.97
Siemens -5 -3.04 TELECOM Voltas -9 -3.06 Bharti 10 -0.59	PUNJ			F -		
Voltas -9 -3.06 Bharti 10 -0.59				TELECOM		
	Voltas				10	-0.59
			2.20			



Derivatives Wrap

	% Cg in futures OI	% Cg in Price		% Cg in futures OI	% Cg in Price
FMCG			OTHERS		
Colgate	-16	0.66	BEL	-15	-5.26
Dabur	9	-0.96	Bharat Forge	e -10	-3.18
HLL	5	-4.91	GE Shipping	-9	0.26

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