

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.	Company Name	Symbol	Lot Size
1	Indian Bank Ltd.	INDIANB	2200

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		NET(Rs)	Open Interest	
	Contracts	Value(Rs Cr)	Contracts	Value(Rs Cr)		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%.

SECTOR WATCH

	% Cg in futures OI	% Cg in Price		% Cg in futures OI	% Cg in Price
AUTO			METAL		
Ashok Ley	-10	-5.69	Nalco	10	-5.98
Escort	-7	-6.22	SAIL	-6	-4.90
Hero Honda	5	-1.38	Sterlite Ind	-9	-6.05
M&M	5	-4.32			
Maruti	6	-5.11	OIL/GAS		
			HPCL	5	-1.29
Banking/Finance			IPCL	-5	0.13
HDFC	32	-6.15	ONGC	17	-3.64
HDFC Bank	21	-4.19			
IDFC	14	-2.92	Pharma		
Karnataka	7	0.54	Cipla	17	-3.21
Kotak	-7	-2.98	Orchid	-7	-9.62
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	3.80
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	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
Crompton 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
			RCOM	8	-4.59

	% 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	-10	-3.18
HLL	5	-4.91	GE Shipping	-9	0.26

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