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CAPITAL MARKET REVIEW

I. Trends in Primary Market

Table 1: Funds Mobilised in the Primary Market[1]

Particulars	July-09 #		July-08		2009-10 (April - July)		2008-09 (April - July)		% Change	
	No. of Issues	Amount	No. of Issues	Amount	No. of Issues	Amount	No. of Issues	Amount	*Column 6 over column 8*	*Column 7 over column 9*
1	*2*	*3*	*4*	*5*	*6*	*7*	*8*	*9*	*10*	*11*
a) Public Issues	**4**	**4,178.69**	**2**	**128.25**	**6**	**4,486.35**	**15**	**1,721.22**	**-60.00**	**160.65**
i) IPOs	4	4,178.69	2	128.25	5	4,456.65	15	1,721.22	-66.67	158.92
ii) FPOs	0	0.00	0	0.00	1	29.70	0	0.00	-	-
b) Rights Issues	**0**	**0.00**	**3**	**167.71**	**3**	**29.15**	**5**	**605.80**	**-40.00**	**-95.19**
c) QIP	**11**	**9,533.25**	**0**	**0.00**	**15**	**14,515.76**	**0**	**0.00**	-	-
Total (a+b+c)	**15**	**13,711.94**	**5**	**295.96**	**24**	**19,031.26**	**20**	**2,327.02**	**20.00**	**717.84**
d) Preferential Allotment*										
BSE	19	2,123.51	66	2,364.16	96	5,208.75	N.A.	N.A.	-	-
NSE	14	2,111.87	31	1,687.46	30	4,484.23	N.A.	N.A.	-	-

Note: *Data on QIP and Preferential Allotment are obtained from BSE and NSE.*
* *Preferential issues are classified according to the month in which they are listed. Preferential issues may include common issues reported to both the exchanges.*
\# *includes one debt issue of Rs. 1,000 crore.*
N.A.: Not Available

During July 2009, there were 4 public issues which mobilised Rs. 4,178.69 crore in the primary market. All the public issues were initial public offering (IPO). During July 2008, there were 2 public issues (all IPOs) which mobilised Rs. 128.25 crore and 3 rights issue which mobilised Rs. 167.71 crore.

During 2009-10 (April – July), there were 6 public issues which mobilised Rs. 4,486.35 crore and 3 rights issues which mobilised Rs. 29.15 crore as against 15 public issues which mobilised Rs. 1,721.22 crore and 5 rights issues which mobilised Rs. 605.80 crore during 2008-09 (April – July).

A sum of Rs. 9,533.25 crore was mobilised through 11 QIPs in July 2009, whereas, there was no QIP in July 2008. In the current financial year so far, there has been 15 QIPs which mobilised Rs. 14,515.76 crore.

There were 19 preferential allotments (Rs. 2,123.51 crore) listed at BSE and 14 preferential allotments (Rs. 2,111.87 crore) listed at NSE in July 2009. During 2009-10 (April – July), 96 preferential allotments with issue value of Rs. 5,208.75 crore were listed at BSE and 30 preferential allotments with issue value of Rs. 4,484.23 crore were listed at NSE *(Table 1)*.

1 Differences in total are due to rounding off and sometimes they may not exactly add up to the last digit

I.1 Private Placement of Corporate Debt

As per SEBI Guidelines, corporates are required to report to the stock exchanges, funds raised through private placement of debt issues. Funds raised through private placements during July 2009 were reported to BSE and NSE, the details of which are given below:

Table 2: Private Placement of Corporate Debt reported to BSE and NSE

(Amount in Rs. crore)

Month/Year	BSE		NSE		Total	
	No. of Issues	Amount *(Rs. crore)*	No. of Issues	Amount *(Rs. crore)*	No. of Issues	Amount *(Rs. crore)*
1	*2*	*3*	*4*	*5*	*6*	*7*
April-09	34	2,059.13	32	13,836.07	66	15,895.20
	(15)	(540.10)	(74)	(7,888.02)	(89)	(8,428.12)
May-09	18	2,143.50	44	11,095.90	62	13,239.40
	(31)	(2,255.45)	(31)	(6,271.49)	(62)	(8,526.94)
June-09	34	6,731.03	46	16,614.63	80	23,345.66
	(65)	(2,789.31)	(49)	(6,581.80)	(114)	(9,371.11)
July-09	58	5,530.00	48	9,118.91	106	14,648.91
	(21)	(1,087.11)	(33)	(1,890.75)	(54)	(2,977.86)
April-July, 2009-10	**134**	**20,052.57**	**180**	**47,076.60**	**314**	**67,129.17**
	(132)	**(6,671.97)**	**(187.00)**	**(22,632.06)**	**(319)**	**(29,304.03)**

Note: *Figures in parentheses relate to the respective period in previous year.*
Source: *BSE, NSE*

During July 2009, a total of Rs. 14,648.91 crore was mobilised through 106 debt issues by the corporate sector by way of private placement. Of the total, Rs. 5,530.00 crore was reported to BSE and Rs. 9,118.91 crore to NSE. During 2009-10 (April – July), a total amount of Rs. 67,129.17 crore was mobilised through 314 issues of private placement of corporate debt as compared to Rs. 29,304.03 crore mobilised through 319 issues during the same period in the previous year *(Table 2)*.

I.2 Mutual Funds

During July 2009, mutual funds mobilised a total of Rs.1,23,679.63 crore from investors of which Rs.33,238.72 crore was mobilised by public sector mutual funds and Rs. 90,440.91 crore was mobilised by private sector mutual funds.

During 2009-10 (April – July), mutual funds mobilised Rs. 2,24,082.82 crore from investors as against Rs. 48,137.37 crore mobilised during the same period in the previous year.

The market value of asset under management was higher by 33.53% from Rs. 5,40,623.13 crore as on July 31, 2008 to Rs. 7,21,886.45 crore as on July 31, 2009 *(Table 3)*.

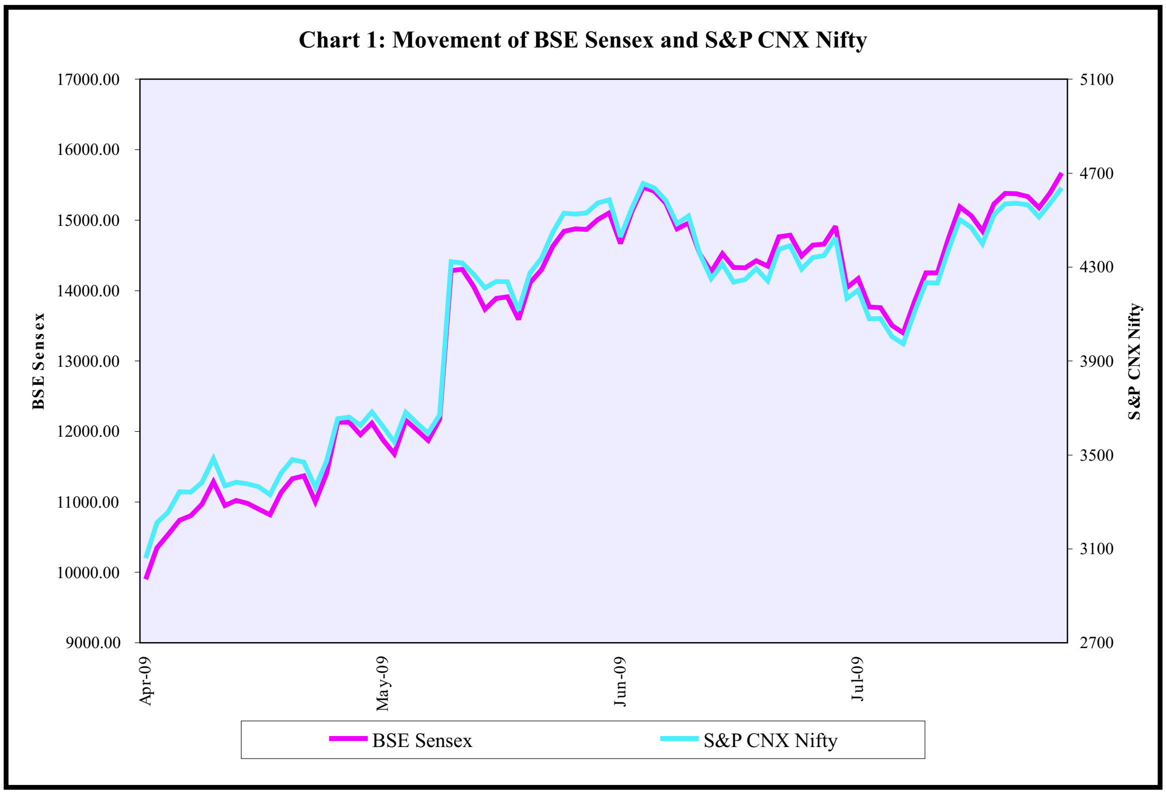
Table 3: Net Resource Mobilisation by Mutual Funds

(Amount in Rs. crore)

Category	July 2009	April - July 2009-10	July 2008	April - July 2008-09
1	*2*	*3*	*4*	*5*
(i) Public Sector	33,238.72	52,185.59	554.90	14,728.06
(ii) Private Sector	90,440.91	1,71,897.23	9,145.15	33,409.31
Total (i + ii)	**1,23,679.63**	**2,24,082.82**	**9,700.06**	**48,137.37**
Cumulative Assets Under Management	**7,21,886.45**		**5,40,623.13**	

II. TRENDS IN THE SECONDARY MARKET

II.1 Cash Segment



BSE Sensex closed at 15670.31 on July 31, 2009, as against 14493.84 on June 30, 2009, registering a rise of 1176.47 points (8.12%). In terms of closing value, Sensex recorded a high of 15670.31 on July 31, 2009 and a low of 13400.32 on July 13, 2009.

S&P CNX Nifty closed at 4636.45 on July 31, 2009, as against 4291.10 on June 30, 2009, registering a rise of 345.35 points (8.05%). In terms of closing value, Nifty recorded a high of 4636.45 on July 31, 2009 and a low of 3974.05 on July 13, 2009 *(Chart 1)*.

Table 4: Major Indicators of Stock Market

Particulars	2006-07	2007-08	2008-09	Jun-09	Jul-09	Percentage change over the previous month (col. 6 over col.5)
1	*2*	*3*	*4*	*5*	*6*	*7*
A. Indices*						
BSE Sensex	13072	15644.44	9708.50	14493.84	15670.31	8.12
S&P CNX Nifty	3822	4734.50	3020.95	4291.10	4636.45	8.05
S&P CNX 500	3145	3825.85	2294.85	3469.70	3764.10	8.48
B. Market Capitalisation* (Rs. crore)						
BSE	35,45,041	51,38,014.13	30,86,075.17	47,49,934.04	51,39,941.83	8.21
NSE	33,67,350	48,58,121.72	28,96,194.22	44,32,595.50	48,16,459.05	8.66
C. Gross Turnover (Rs. crore)						
BSE	9,56,186	15,78,855.29	11,00,073.70	1,59,194.72	1,38,986.20	-12.69
NSE	19,45,285	35,51,038.00	27,52,022.98	4,82,413.57	4,26,142.90	-11.66
D. P/E ratio*						
BSE Sensex	20.33	20.11	13.65	19.02	20.35	6.99
BSE 100 index	17.64	19.95	15.30	21.02	21.82	3.81
S&P CNX Nifty	18.4	20.63	14.30	19.97	20.68	3.56

**As on the last trading day of respective financial year/month.*
***Source:** BSE and NSE*

The market capitalisation of BSE was up by 8.21% from Rs. 47,49,934.04 crore as on June 30, 2009 to Rs. 51,39,941.83 crore as on July 31, 2009. The market capitalisation of NSE too was up by 8.66% from Rs. 44,32,595.50 crore as on June 30, 2009 to Rs. 48,16,459.05 crore as on July 31, 2009.

The monthly turnover of BSE decreased by 12.69% from Rs. 1,59,194.72 crore in June 2009 to Rs. 1,38,986.20 crore in July 2009. The monthly turnover of NSE too decreased by 11.66% from Rs. 4,82,413.57 crore in June 2009 to Rs. 4,26,142.90 crore in July 2009.

The P/E ratio of BSE Sensex was 20.35 as on July 31, 2009 against 19.02 as on June 30, 2009. The P/E ratio of S&P CNX Nifty was 20.68 as on July 31, 2009 against 19.97 as on June 30, 2009 (*Table 4*).

II.2 Sectoral Indices

Table 5: Percentage change in Sectoral and other Indices in BSE and NSE

(Per cent)

Change in BSE Indices			Change in NSE Indices		
Index	**Over June 30, 2009**	**Over March 31, 2009**	**Index**	**Over June 30, 2009**	**Over March 31, 2009**
1	*2*	*3*	*4*	*5*	*6*
BSE Sensex	8.12	61.41	S&P CNX Nifty	8.05	53.48
BSE 100	7.99	65.43	CNX Nifty Junior	8.71	95.41
BSE 200	8.07	67.45	S&P CNX 500	8.48	64.02
BSE 500	8.16	68.59	CNX Mid-cap	9.64	74.62
BSE Small Cap	8.11	91.15	CNX 100	8.15	58.86
BSE FMCG	21.01	34.47	S&P CNX Defty	7.59	61.96
BSE Consumer Durables	5.43	91.89	CNX IT	23.80	86.74
BSE Capital Goods	-1.57	94.80	Bank Nifty	2.80	82.53
BSE Bankex	3.10	88.51	Nifty Mid-cap 50	8.31	91.53
BSE Teck	12.52	58.62			
BSE Oil & Gas	0.96	34.41			
BSE Metal	14.44	113.89			
BSE Auto	25.34	86.62			
BSE PSU	5.59	59.95			
BSE Healthcare	7.13	34.45			

Source: *BSE, NSE*

At the end of July 2009, among BSE indices, BSE Auto was up by 25.34% over its previous month's closing followed by BSE FMCG (↑21.01%), BSE Metal (↑ 14.44%) and BSE Teck (↑ 12.52%). BSE Capital Goods on the other hand, was down by 1.57% over its previous month's closing. Over March 31, 2009, BSE Metal increased by 113.89%, followed by BSE Capital Goods (↑ 94.80%), BSE Consumer Durables (↑ 91.89%) and BSE Small Cap (↑91.15%).

At NSE, CNX IT was up by 23.80% over its previous month's closing followed by CNX Mid-cap (↑ 9.64%), CNX Nifty Junior (↑ 8.71%) and S&P CNX 500 (↑ 8.48%). Over March 31, 2009, CNX Nifty Junior increased by 95.41%, followed by Nifty Mid-cap 50 (↑ 91.53%) and CNX IT (↑86.74%) *(Table 5)*.

II.3 Institutional Investment

Table 6: Investment by Mutual Funds

(Amount in Rs. crore)

Year/Month	Equity	Debt	Total	Asset under Management
1	2	3	4	5
2005-06	**14,303.0**	**36,801.0**	**51,104.0**	**2,31,862.00**
2006-07	**9,062.0**	**52,543.0**	**61,605.0**	**3,26,292.13**
2007-08	**16,306.0**	**73,790.0**	**90,096.0**	**5,05,152.44**
2008-09	**6,984.6**	**81,803.3**	**88,786.9**	**4,17,299.68**
2009-10 (April-July)	**4,994.7**	**76,493.2**	**81,487.9**	**7,21,886.45**
Apr-09	38.6	26,422.5	26,461.1	5,93,516.37
May-09	2,291.3	10,368.0	12,659.3	6,64,450.02
Jun-09	839.3	10,739.5	11,578.8	5,82,678.63
Jul-09	1,825.5	28,963.2	30,788.7	7,21,886.45

During July 2009, mutual funds invested a total of Rs. 30,788.7 crore, of which Rs. 1,825.5 crore was invested in equity and Rs. 28,963.2 crore in debt. During 2009-10 (April-July), total investment by mutual funds has been Rs. 81,487.9 crore, of which Rs. 4,994.7 crore was invested in equity and Rs. 76,493.2 crore was invested in debt *(Table 6)*.

Table 7: Investment by FIIs

Year/Month	Equity *(Rs. crore)*	Debt *(Rs. crore)*	Total *(Rs. crore)*	Net Investment *(US$ million)*
1	2	3	4	5
2005-06	**48,801.0**	**-7,334.0**	**41,467.2**	**9,363.0**
2006-07	**25,237.0**	**5,607.0**	**30,841.0**	**6,821.0**
2007-08	**53,403.3**	**12,775.9**	**66,179.2**	**16,442.0**
2008-09	**-47,706.2**	**1,895.2**	**-45,811.0**	**-9,837.2**
2009-10 (April-July)	**41,521.7**	**2,962.6**	**44,484.3**	**9,153.4**
Apr-09	6,508.2	2,490.3	8,998.5	1,790.5
May-09	20,117.2	-2,711.4	17,405.8	3,577.3
Jun-09	3,830.0	1,068.3	4,898.3	1,058.9
Jul-09	11,066.3	2,115.4	13,181.7	2,726.7

Note: *Based on reports submitted to SEBI by custodians on July 31, 2009 and constitutes trades conducted by FIIs on and up to previous trading day.*

During July 2009, Foreign Institutional Investors (FIIs) invested a total of Rs. 13,181.7 crore of which Rs. 11,066.3 crore was invested in equity and Rs. 2,115.4 crore in debt. During 2009-10 (April-July) FIIs invested a total of Rs. 44,484.3 crore of which Rs. 41,521.7 crore was invested in equity and Rs. 2,962.6 crore in debt. *(Table 7)*.

II.4 International Markets

Table 8: Percentage change in major International Indices

Index	As on June 30, 2009	As on July 31, 2009	Change over the previous month *(Per cent)*
1	*2*	*3*	*4*
Developed Markets			
Australia AS 30	3947.80	4249.50	7.64
France CAC	3140.44	3426.27	9.10
Germany DAX	4808.64	5332.14	10.89
Hong Kong HSI	18378.73	20573.33	11.94
Japan NIKKEI	9958.44	10356.83	4.00
Singapore STI	2333.14	2659.20	13.98
UK FTSE 100	4249.21	4608.36	8.45
USA DOW JONES	8447.00	9171.61	8.58
USA NASDAQ Composite	1835.04	1978.50	7.82
Emerging Markets			
BSE Sensex	14493.84	15670.31	8.12
S&P CNX Nifty	4291.10	4636.45	8.05
Argentina IBG	87135.67	94060.81	7.95
Brazil IBOV	51465.46	54765.72	6.41
Chile IPSA	3090.50	3226.20	4.39
China SHCOMP	2959.36	3412.06	15.30
Colombia IGBC	9879.73	10329.95	4.56
Egypt HERMES	529.03	579.37	9.52
Hungary BUX	15320.14	17280.05	12.79
Indonesia JCI	2026.78	2323.24	14.63
Malaysia KLCI	1075.24	1174.90	9.27
Mexico MEXBOL	24368.38	27043.50	10.98
Pakistan KSE 30	7571.08	8195.93	8.25
Russia CRTX	1466.75	1571.66	7.15
S. Korea KOSPI	1390.07	1557.29	12.03
South Africa JALSH	22049.42	24258.51	10.02
Taiwan TWSE	6432.16	7077.71	10.04
Thailand SET	597.48	624.00	4.44
Turkey XU 100	36949.20	42641.26	15.41

Source: *Bloomberg Financial Services, BSE and NSE*

At the end of July 2009, among developed market indices, Singapore STI was up by 13.98% over its previous month's closing, followed by Hong Kong HSI (↑ 11.94%), Germany DAX (↑ 10.89%) and France CAC (↑ 9.10%).

As regards the emerging market indices, Turkey XU 100 increased by 15.41% over its previous month's closing, followed by China SHCOMP (↑ 15.30%), Indonesia JCI (↑ 14.63%) and Hungary BUX (↑ 12.79%) *(Table 8)*.

Table 9: P/E Ratios of major International Indices

Index	2006-07	2007-08	2008-09	Jun-09 (P)	Jul-09 (P)
1	*2*	*3*	*4*	*5*	*6*
Developed Markets					
Australia AS 30	17.80	13.63	22.05	36.94	39.80
France CAC	15.00	11.38	9.21	11.20	13.57
Germany DAX	14.60	11.22	15.88	26.71	39.44
Hong Kong HSI	15.60	13.32	11.94	19.15	21.43
Japan NKY	37.40	14.23	12.18	N.A.	N.A.
Singapore STI	14.00	10.77	8.18	18.08	21.66
UK FTSE 100	16.80	11.50	17.36	49.00	52.75
USA DOW JONES	17.10	15.65	14.13	12.13	13.19
USA NASDAQ Comp.	34.60	33.74	21.34	29.48	32.24
Emerging Markets					
BSE Sensex	20.33	20.11	13.65	19.02	20.35
S&P CNX Nifty	18.40	20.63	14.30	19.97	20.68
Argentina IBG	19.50	2.58	1.75	N.A.	N.A.
Brazil IBOV	12.40	14.10	12.03	21.72	22.95
Chile IPSA	21.30	19.35	12.98	16.61	17.08
China SHCOMP	40.50	28.07	19.65	31.24	37.03
Colombia IGBC	12.20	21.67	11.60	15.44	17.12
Egypt HERMES	18.10	15.17	5.92	14.42	16.40
Hungary BUX	9.40	10.36	4.77	9.75	11.00
Indonesia JCI	21.40	17.12	8.57	25.92	29.41
Malaysia KLCI	17.50	13.65	12.18	18.55	20.49
Mexico MEXBOL	16.70	13.93	12.50	15.08	16.78
Pakistan KSE 30	11.60	13.94	4.91	6.95	7.49
Russia CRTX	12.00	10.57	3.41	7.57	8.11
S. Korea KOSPI	13.00	14.23	17.15	30.39	33.73
South Africa JALSH	10.10	12.71	8.89	16.05	17.70
Taiwan TWSE	20.10	18.36	63.83	80.39	92.37
Thailand SET	11.50	16.61	11.09	24.07	24.39
Turkey XU100	12.30	8.36	6.44	17.15	13.30

***P** = Provisional*
***Source:** Bloomberg Financial Services, BSE and NSE*

At the end of July 2009, among developed market indices, P/E ratio of UK FTSE 100 was 52.75 (↑ *7.65%*), followed by Germany DAX (39.44, ↑ *47.66%*) and USA NASDAQ Composite (32.24, ↑ *9.36%*). Among emerging market indices, the P/E ratio of Taiwan TWSE was 92.37 (↑ *14.90%*) followed by China SHCOMP (37.03, ↑ *18.53%*) and S. Korea KOSPI (33.73, ↑ *10.99%*) *(Table 9).*

Figures in italic denote the percentage changes of P/E values of the respective indices in July 2009 over their P/E values in June 2009.

II.5 Volatility

Table 10: Daily Volatility in Indian Indices*

(Per cent)

Index	Jul-09	2009-10 (April-July)	Index	Jul-09	2009-10 (April-July)
1	*2*	*3*	*4*	*5*	*6*
BSE Sensex			S&P CNX Nifty		
High	*2.01*	*2.48*	*High*	*1.99*	*2.55*
Low	*1.81*	*2.31*	*Low*	*1.87*	*2.35*
Close	*2.21*	*2.72*	*Close*	*2.22*	*2.75*
BSE 100	2.21	2.67	CNX Nifty Junior	2.51	2.81
BSE 200	2.19	2.64	S&P CNX 500	2.09	2.60
BSE 500	2.18	2.59	CNX Mid-cap	1.98	2.39
BSE Small-cap	2.29	2.68	CNX 100	2.24	2.72
BSE FMCG	1.77	1.94	S&P CNX Defty	2.62	3.22
BSE Consumer Durables	2.45	2.98	CNX IT	2.38	2.84
BSE Capital Goods	2.75	3.61	Bank Nifty	2.87	3.36
BSE Bankex	2.85	3.39	Nifty Mid-cap 50	2.54	2.99
BSE Teck	1.90	2.47			
BSE Oil & Gas	2.31	2.98			
BSE Metal	3.01	3.69			
BSE Auto	2.28	2.35			
BSE PSU	2.16	2.68			
BSE Healthcare	1.34	1.72			

** Daily Volatility is calculated as the standard deviation of logarithmi creturns of index values for the particular period.*
Source: *BSE, NSE*

During July 2009, among BSE indices, the daily volatility of BSE Metal was 3.01%, followed by BSE Bankex (2.85%), BSE Capital Goods (2.75%) and BSE Consumer Durables (2.45%).

At NSE, daily volatility of Bank Nifty was 2.87%, followed by S&P CNX Defty (2.62%), Nifty Mid-cap 50 (2.54%) and CNX Nifty Junior (2.51%) during July 2009 *(Table 10)*.

Table 11: Daily Volatility of major International Indices

(Per cent)

Month	USA Dow Jones	USA NASDAQ Comp.	UK FTSE 100	Hong Kong HSI	Malaysia KLCI	S. Korea KOSPI	Thailand SET	Singapore STI	Germany DAX	France CAC	Indonesia JCI	BSE Sensex	S&P CNX Nifty
1	*2*	*3*	*4*	*5*	*6*	*7*	*8*	*9*	*10*	*11*	*12*	*13*	*14*
Apr-09	1.68	1.97	1.78	2.77	1.15	1.81	1.19	2.03	2.08	1.97	2.02	2.12	2.18
May-09	1.55	1.72	1.27	2.20	0.82	1.38	2.01	2.40	1.60	1.46	1.95	4.20	4.15
Jun-09	1.14	1.37	1.25	1.95	0.91	1.40	1.94	1.43	1.77	1.61	2.01	1.75	1.92
Jul-09	1.24	1.34	1.20	1.78	0.77	1.18	1.64	1.32	1.64	1.50	1.51	2.21	2.22

Source: *Bloomberg Financial Services, BSE and NSE*

During July 2009, among the major international indices, the volatility of S&P CNX Nifty was 2.22%, followed by BSE Sensex (2.21%), Hong Kong HSI (1.78%), Germany DAX (1.64%) and Thailand SET (1.64%) *(Table 11)*.

II.6 Derivatives Market

Table 12: Trends in Derivatives Market at NSE

Particulars	2006-07	2007-08	2008-09	June-09	July-09	Percentage change over previous month (Col.6 over Col.5)
1	*2*	*3*	*4*	*5*	*6*	*7*
A. Turnover (Rs. crore)						
(i) Index Futures	20,06,381	38,20,667.28	35,70,111.42	3,46,934.13	3,82,923.67	10.37
(ii) Options on Index						
Put	3,93,693	6,93,294.63	17,28,957.47	2,50,132.55	3,24,494.61	29.73
Call	3,98,219	6,68,816.25	20,02,544.38	2,95,510.70	3,76,752.63	27.49
(iii) Stock Futures	32,00,941	75,48,563.16	34,79,642.01	5,89,657.48	4,50,631.76	-23.58
(iv) Options on Stock						
Put	31,909	50,693.27	57,384.04	8,400.39	8,614.50	2.55
Call	1,61,902	3,08,443.28	1,71,842.82	41,345.15	30,091.97	-27.22
Total	**61,93,045**	**1,30,90,477.87**	**1,10,10,482.14**	**15,31,980.40**	**15,73,509.14**	**2.71**
B. No. of Contracts						
(i) Index Futures	5,81,02,968	15,65,98,579	21,04,28,103	1,62,07,959	1,82,71,805	12.73
(ii) Options on Index						
Put	1,25,25,089	2,86,98,156	10,16,56,470	1,14,99,770	1,53,33,132	33.33
Call	1,26,32,349	2,66,67,882	11,04,31,974	1,26,89,872	1,64,53,611	29.66
(iii) Stock Futures	8,42,28,281	20,35,87,952	22,15,77,980	1,11,27,649	1,55,00,535	39.30
(iv) Options on Stock						
Put	8,89,018	14,57,918	35,33,002	1,64,411	3,04,462	85.18
Call	43,94,292	80,02,713	97,62,968	7,18,536	9,63,541	34.10
Total	**17,27,71,997**	**42,50,13,200**	**65,73,90,497**	**5,24,08,197**	**6,68,27,086**	**27.51**
C. Open Interest at the end of						
No. of Contracts	1,49,50,592	22,82,671	32,27,759	25,27,295	24,67,693	-2.36
Notional Turnover (Rs. crore)	469,206.05	48,899.61	57,705.09	58,986.83	62,473.61	5.91

Source: *NSE*

The monthly turnover of index futures increased by 10.37% from Rs. 3,46,934.13 crore in June 2009 to Rs. 3,82,923.67 crore in July 2009. During the same period, the monthly turnover of stock futures, however, decreased by 23.58% from Rs. 5,89,657.48 crore to Rs. 4,50,631.76 crore. The monthly turnover of put options on index increased by 29.73% from Rs. 2,50,132.55 crore to Rs. 3,24,494.61 crore and the monthly turnover of call options on index also increased by 27.49% from Rs. 2,95,510.70 crore to Rs. 3,76,752.63 crore. The monthly turnover of put options on stocks increased by 2.55% from Rs. 8,400.39 crore in June 2009 to Rs. 8,614.50 crore in July 2009. During the same time the monthly turnover of call options on stocks, however, decreased by 27.22% from Rs. 41,345.15 crore to Rs. 30,091.97 crore.

The open interest increased from Rs. 58,986.83 crore in June 2009 to Rs. 62,473.61 crore in July 2009 indicating a rise of 5.91% (Table 12).

Table 13: Trends in Currency Futures Market

Month/ Year	BSE			NSE			MCX-SX		
	No. of Contracts	Traded Value (Rs. Cr)	Open Interest at the end of (Rs. Cr)	No. of Contracts	Traded Value (Rs. Cr)	Open Interest at the end of (Rs. Cr)	No. of Contracts	Traded Value (Rs. Cr)	Open Interest at the end of (Rs. Cr)
2008-09 (Aug-Mar)	**1,82,469**	**868.76**	**0**	**3,27,38,566**	**1,62,563**	**1,312.98**	**2,98,47,569**	**148825.98**	**989.82**
2009-10 (Apr-Jul)	**5**	**0.04**	**0**	**5,71,46,488**	**2,77,703**	**1,531.17**	**5,19,87,706**	**2,52,602**	**1,664.97**
Apr-09	2	0.01	0	78,51,502	39,386	1,038.65	75,47,128	37,858	532.43
May-09	3	0.03	0	1,36,82,468	66,431	1,504.31	1,20,53,551	58,469	986.79
Jun-09	0	0.00	0	1,57,24,507	75,363	1,285.14	1,41,98,087	67,985	931.47
Jul-09	0	0.00	0	1,98,88,011	96,523	1,531.17	1,81,88,940	88,290	1,664.97

Source: *BSE, NSE and MCX-SX*

During July 2009, the monthly turnover for the currency futures was Rs. 96,523 crore at NSE and Rs. 88,290 crore at MCX-SX *(Table 13)*.

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PRESS RELEASES

General

1. Shri K.N. Vaidyanathan takes charge as Executive Director, SEBI

Shri Kavasseri Narayanan Vaidyanathan took charge as Executive Director, Securities and Exchange Board of India in Mumbai on July 01, 2009. Prior to this assignment, he was Chief Executive Officer (CEO) in Alchemy Capital Management Pvt. Ltd.

An MBA from Indian Institute of Management, Ahmedabad, Shri Vaidyanathan has held senior positions in MphasiS, Morgan Stanley Asset Management and HSBC.

Shri Vaidyanathan has also been a member of various committees including SEBI Committee on Guidelines for Investing Abroad, SEBI Committee on Depository Implementation, among others. He is also a Member of Finance Board at IIM, Ahmedabad.

Ref. PR No.214/2009, dated July 01, 2009

2. Shri J.N. Gupta takes charge as Executive Director, SEBI

Shri Jitendra Nath Gupta took charge as Executive Director, Securities and Exchange Board of India in Mumbai. Prior to this assignment, he was Group CFO of Kazstroy Service Group.

A B.Tech in Electrical Engineering from IIT, Kanpur, Shri J. N. Gupta possesses CAIIB and Certified Financial Analyst (CFA) qualifications.

Shri J. N. Gupta has held senior positions in State Bank of India, Grasim Industries Ltd., Indo Gulf Fertilisers and Kazstroy Service Group. Shri Gupta worked in SEBI as well between July 1994 to July 1996.

Widely travelled, Shri J N Gupta was based in London/ Kazakhstan for the last seven years.

Ref. PR No.218/2009, dated July 09, 2009

Orders

3. Grant of exemption to Shri H.P.Agarwal and others (acquirers) for the proposed acquisition of voting rights in M/s. Secur Industries Ltd. (target company)

Dr. K.M. Abraham, Whole Time Member, SEBI, has passed an order dated June 30, 2009, granting exemption to Shri H.P.Agarwal, Shri Ashutosh Agarwal, Shri Utpal Agarwal, H.P. Agarwal & Co. (P) Ltd., Mrs. Bandana Agarwal and H.P.Agarwal (HUF) (herein after referred to as the acquirers) from the applicability of Regulation 11(1) of SEBI (Substantial Acquisition of Shares and Takeover) Regulations, 1997, in respect of their proposed increase in voting rights from 17.49% to 36.25% pursuant to proposed preferential allotment of 12,00,000 equity shares and 10,00,000 equity shares upon conversion of 10,00,000 warrants.

The application seeking exemption was forwarded by SEBI to the Takeover Panel. The Panel recommended grant of exemption to the acquirers from making an open offer.

Ref. PR No.215/2009, dated July 02, 2009

4. Order in the matter of M/s. GHCL Ltd.

Dr. K.M. Abraham, Whole Time Member, SEBI, has passed an order dated July 07, 2009, in the matter of GHCL Ltd. vacating the directions issued by Securities and Exchange Board of India vide order dated April 20, 2009 pertaining to the following promoter entities of GHCL Ltd i.e. Alankar Commercial Private Ltd., Banjax Ltd., Bharatpur Investment Ltd., Carefree Investment Company Ltd., Chirawa Investment Ltd., Dalmia Finance Ltd., Divine Leasing & Finance Ltd., Excellent Commercial Enterprises and Investment, Gems Commercial Company Ltd., General Exports and Credits Ltd., GTC Industries Ltd., Harvatax Engineering & Processing Company Ltd., Hexabond Ltd., Hindustan Commercial Company Ltd., Hotex Company Ltd., International Resources Ltd., Lakshmi Vishnu Investment Ltd., Lhonak International Private Ltd., Moderate Investment and Commercial Enterprises, Mourya Finance Ltd., Nareshchandra Jain, Oval Investment Private Ltd., Pashupatinath Commercial Private Ltd., Ram Krishna Dalmia Foundation, Ricklunsford Trade and Industrial Investment, Sanjay Trading Investment Company Private Ltd., Sikar Investment Company Ltd., Sovereign Commercial Private Ltd., Suman Jain, Swastik Commercial Private Ltd., Trishul Commercial Private Ltd., WGF Financial Services Ltd. and World Growth Fund Ltd. not to buy, sell or deal in the securities market until further orders. The detailed investigation in the matter is going on.

The order has come into force with immediate effect.

Ref. PR No.219/2009, dated July 10, 2009

5. Order against M/s. M. Bhiwaniwala & Co., Member, CSE

Dr. K.M.Abraham, Whole Time Member, SEBI, has passed an order dated July 07, 2009, disposing of the enquiry proceedings against the broker M/s. M. Bhiwaniwala & Co., Member, Calcutta Stock Exchange, in the matter of Amluckie Investment Co. Ltd. As the broker has already been prohibited from buying, selling or dealing in securities from September 29, 2005 to August 11, 2008, in accordance with interim order passed by SEBI, no further penalty has been imposed.

Ref. PR No.220/2009, dated July 14, 2009

6. Order against M/s. Shyam Lal Sultania, Member, CSE

Dr. K.M.Abraham, Whole Time Member, SEBI, has passed an order dated July 07, 2009, disposing of the enquiry proceedings against the broker M/s. Shyam Lal Sultania, Member, Calcutta Stock Exchange, in the matter of M/s. Nageshwar Investment Ltd. As the broker has already been prohibited from buying, selling or dealing in securities from November 30, 2005 to August 11, 2008, in accordance with interim order passed by SEBI, no further penalty has been imposed.

Ref. PR No.221/2009, dated July 14, 2009

7. Order against M/s. M. Bhiwaniwala & Co., Member, CSE

Dr. K.M.Abraham, Whole Time Member, SEBI, has passed an order dated July 13, 2009, disposing of the enquiry proceedings against the broker M/s. M. Bhiwaniwala & Co., Member, Calcutta Stock Exchange in the matter of M/s. Subh Laxmi

Projects Ltd. As the broker has already been prohibited from buying, selling or dealing in securities from September 29, 2005 to August 11, 2008, in accordance with interim order passed by SEBI, no further penalty has been imposed.

Ref. PR No.222/2009, dated July 16, 2009

8. SEBI grants exemption for the proposed acquisition of shares in M/s. Deccan Chronicle Holdings Ltd.

Dr. K.M. Abraham, Whole Time Member, SEBI, has passed an order dated July 20, 2009, granting exemption to Mr. T. Venkattram Reddy, Mr. T. Vinayak Ravi Reddy, Mr. P.K Iyer and Mrs. T. Urmila Reddy (acquirers) from the applicability of Regulation 11(2) of the SEBI (SAST) Regulations in respect of their proposed increase in voting rights from 63% to 73.51% pursuant to the target company's proposed buy-back of equity shares.

The application seeking exemption from the provisions of the SEBI (SAST) Regulations was forwarded by SEBI to the Takeover Panel. The Takeover Panel recommended the grant of exemption to the acquirers from making an open offer.

Ref. PR No.223/2009, dated July 22, 2009

9. Final Order against Mr. Dushyant Natwarlal Dalal and Mrs. Puloma Dushyant Dalal in the matter of IPO irregularities

In the matter of Initial Public Offering (IPO) irregularities, Shri M. S. Sahoo, Whole Time Member, SEBI, has passed final order on July 21, 2009 against Mr. Dushyant Natwarlal Dalal and Mrs. Puloma Dushyant Dalal (collectively "noticees") who were identified as financiers to Key Operators namely Mr. Purshottam Bhudwani and M/s. Sugandh Estates and Investment Pvt. Ltd. (SEIPL). The directions passed against noticees are as follows:

a. The noticees [Mr. Dushyant Natwarlal Dalal and Mrs. Puloma Dushyant Dalal] shall not buy, sell or deal in the securities market in any manner whatsoever or access the securities market, directly or indirectly, for a period 45 days from the date of the order; and

b. The noticees shall disgorge the unlawful gain of Rs.4.05 crore (rounded off from Rs.4,05,61,579).

c. The noticees shall also pay Rs. 1.95 crore (rounded off from Rs.1,94,69,558), being the simple interest at the rate of 12% per annum for 4 years (2005-09) on the unlawful gain Rs.4,05,61,579.

d. The noticees shall pay the above amount of Rs.6 crore (Rupees six crore) within 45 (forty five) days from the date of the order by way of crossed demand draft drawn in favour of "Securities and Exchange Board of India", payable at Mumbai.

e. In case the aforesaid amount Rs.6 crore is not paid within the specified time, the noticees shall be restrained from buying, selling or dealing in securities market in any manner whatsoever or accessing the securities market, directly or indirectly, for a further period of seven years, without prejudice to SEBI's right to enforce disgorgement.

Ref. PR No.224/2009, dated July 22, 2009

10. Order in the matter of M/s. Jhaveri Securities, Sub-Broker

Dr. K.M. Abraham, Whole Time Member, SEBI has passed an order dated July 23, 2009, canceling the certificate of registration of the sub-broker M/s. Jhaveri Securities (Proprietor Shri Tushar Jhaveri), affiliated to Rajesh Jhaveri Stock Brokers Private Ltd., Member of Ahmedabad Stock Exchange Ltd..

The order shall come into force immediately on expiry of twenty one days from the date of the order.

Ref. PR No.227/2009, dated July 28, 2009

11. Order in the matter of M/s. Alka Securities Ltd.

Dr. K.M. Abraham, Whole Time Member, SEBI has passed an *ex-parte ad-interim* order dated July 28, 2009, in the matter of Alka Securities Ltd. The Order states that the promoters of Alka Securities Ltd. used the off-market route to transfer shares of the company to 42 entities (1st level entities) and these entities have either dealt the said shares in market or transferred to 317 entities (2nd level entities) who in turn had dealt in the said shares at BSE. The trading activity by the promoter/ company connected entities *prima-facie* suggests circular trading activity with an intention of creating the volume so as to give the market a false impression about the liquidity of the scrip. Further, the company, its promoters and directors, prima facie, appear to have failed to provide mandatory disclosures for change in their shareholdings on various occasions whereas the shareholding disclosures made to BSE were incorrect and apparently false.

The order has:

a) Directed that the promoters of Alka Securities Ltd. viz. Ms. Alka M Pandey, Mr. Ravi Pandey, Mr. Mahesh Natvarlal Kothari, Ms. Anjuben Kothari, Mr. Brijesh Kothari, Ms. Dimple Kothari, Mr. Mahendra Pandey and Mayuresh Esatate Agent are restrained from accessing the securities market and further prohibited from buying, selling, dealing in securities in any manner whatsoever, until further orders.;

b) Prohibited the stock brokers, Alka Securities Ltd. and Mahesh Kothari Shares & Stock Brokers Ltd. from buying, selling or dealing in any securities on their respective proprietary/ own account, until further orders;

c) Directed the stock brokers, Alka Securities Ltd. and Mahesh Kothari Shares & Stock Brokers Ltd. not to take fresh clients with immediate effect until further orders

d) Directed Alka Securities Ltd. not to issue any equity shares or any other instrument convertible into equity shares, in any manner, and shall not alter its capital structure in any manner, till further directions in this regard;

e) Directed all the 1st level entities and 2nd level entities (names provided in the order) not to buy, sell or deal in the securities of Alka Securities Ltd. in any manner, till further directions in this regard;

f) Directed the Bombay Stock Exchange Ltd. to carry out inspection of the stock brokers (listed in Table 2 in Paragraph 10 of the order) through whom the related entities (Promoters, 1st level entities and 2nd level entities) have traded in the shares of Alka Securities Ltd., to ascertain the level of due diligence exercised by them while dealing with these entities and to ascertain whether their trading system had in any way facilitated such entities in manipulating the securities of Alka Securities Ltd.. Bombay Stock Exchange Ltd. is further directed to submit its detailed report in the matter within two months of the order.

The order has come into force with immediate effect.

Ref. PR No.228/2009, dated July 29, 2009

12. Order against M/s. Stocknet International Ltd., Mr. Saumil Patel and Mr. Ashutosh Bajpaye in the matter of M/s. Stocknet International Ltd.

Dr. K.M. Abraham, Whole Time Member, SEBI, has passed an order dated July 27, 2009, in the matter of Stocknet International Ltd. restraining Stocknet International Ltd., Mr. Saumil Patel and Mr. Ashutosh Bajpaye from accessing the securities market and also prohibiting them from buying, selling and otherwise dealing in the securities market, either directly or indirectly, for a period of six months.

The order had come into force with immediate effect.

Ref. PR No.230/2009, dated July 29, 2009

Consent Orders

13. Consent Order on the application submitted by Shri Gautam N.Jhaveri in matter of IPO irregularities

A Panel consisting of Whole Time Members, Shri M.S. Sahoo and Dr. K.M Abraham, has passed a consent order on June 25, 2009 in the matter of "irregularities in the Initial Public Offerings (IPOs)" on an application submitted by Shri Gautam N. Jhaveri, a financier.

SEBI had passed an ad interim ex-parte order on April 27, 2006 in the matter of "irregularities in IPOs", It was found that Shri Gautam N. Jhaveri was alleged to be a financier for cornering of shares in IPO's of Tata Consultancy Services Ltd., Shopper Stop Ltd., Nectar Lifesciences Ltd., SPL Industries Ltd., IL&FS during the period 2004-2005. Since SEBI's ex-parte order, Shri Gautam N. Jhaveri has undergone prohibition from buying, selling and dealing in securities.

Shri Gautam N. Jhaveri remitted a total sum of Rs.2,70,14,978/- (Rupees two crore seventy lakh fourteen thousand nine hundred and seventy eight only), towards the terms of consent in the matter. The consent amount includes Rs. 2,36,49,980/- (Rupees two crore thirty six lakh forty nine thousand nine hundred and eighty only) towards disgorgement of the amount of alleged ill-gotten gains, Rs.23,64,998/- (Rupees twenty three lakh sixty four thousand nine hundred and ninety eight only) towards settlement charges, Rs.9,00,000/- (Rupees nine lakh only) towards Compounding charges and Rs.1,00,000/- (Rupees one lakh only) towards Legal charges.

Ref. PR No.216/2009, dated July 02, 2009

14. Consent Order on the application submitted by M/s. Pratik Stock Vision Pvt. Ltd. in the matter of Global Telesystems Ltd.

A Panel consisting of Whole Time Members, SEBI, Shri M. S. Sahoo and Dr. K. M. Abraham, has passed consent order dated June 22, 2009 superseding the earlier consent order dated March

31, 2009, on an application submitted by Pratik Stock Vision Pvt. Ltd., in the matter of Global Telesystems Ltd., in accordance with SEBI Circular dated April 20, 2007 for consent orders. The applicant has remitted a sum of Rs.1,25,000/- (Rupees one lakh and twenty five thousand only) towards the terms of consent in the matter.

Ref. PR No.217/2009, dated July 02, 2009

15. Consent Order on the application submitted by M/s. Rashel Agrotech Ltd.

A Panel consisting of Whole Time Members, SEBI, Shri M. S. Sahoo and Dr. K. M. Abraham has passed consent order dated July 20, 2009, on an application submitted by M/s. Rashel Agrotech Ltd., in accordance with SEBI Circular dated April 20, 2007 for consent orders. The applicant has remitted a sum of Rs. 86,000/- (Rupees Eighty Six Thousand only) towards the terms of consent in the matter. The order has come into force with immediate effect.

Ref. PR No.225/2009, dated July 22, 2009

16. Consent Order in the matter of M/s. BOC India Ltd.

A Panel consisting of Whole Time Members, SEBI, Shri M.S. Sahoo and Dr. K.M. Abraham has passed a consent order dated July 23, 2009 on the consent application submitted by M/s. BOC Holdings (hereinafter referred to as applicant) for considerable delay in filing a report under Regulation 3(4) read with Regulation 3(5) of the SEBI (Substantial Acquisition of Shares and Takeovers), Regulations, 1997 in connection with acquisition of the beneficial ownership of 12,991, 132 equity shares of M/s. BOC India Ltd. by virtue of declaration of a trust dated September 30, 1997 issued by M/s. BOC Group Ltd. in favor of the applicant. The applicant without admitting or denying guilt has remitted a sum of Rs.2,00,000/- (Rupees two lakh only) towards settlement charges in the matter.

Ref. PR No.226/2009, dated July 28, 2009

17. Consent Order in the matter of M/s. Winmore Leasing and Holdings Ltd.

A Panel consisting of Whole Time Members, SEBI, Shri M.S. Sahoo and Dr. K.M. Abraham, has passed a consent order dated July 27, 2009 on the consent application submitted by M/s. Winmore Leasing and Holdings Ltd. (hereinafter referred to as applicant) for failing to make requisite disclosures under Regulations 6(2) and 6(4) of the SEBI (Substantial Acquisition of Shares and Takeovers), Regulations, 1997 for the year 1997 and under Regulation 8(3) of the said Regulations for the years 1998 & 1999. The applicant without admitting or denying guilt has remitted a sum of Rs.1,00,000/- (Rupees one lakh only) towards settlement charges in the matter.

Ref. PR No.229/2009, dated July 29, 2009

18. Consent Order in the matter of M/s. Joy Reality Ltd.

A panel consisting of Whole Time Members, SEBI, Shri M.S.Sahoo and Dr. K.M. Abraham, has passed a consent order dated July 28, 2009 on the consent application submitted by M/s. Joy Reality Ltd. for non-compliance with Regulation 6(2), 6(4), 7(3) and 8(3) of the SEBI (Substantial Acquisition of Shares and Takeovers) Regulations, 1997.

The applicant without admitting or denying guilt has remitted a sum of Rs.3,25,000/-(Rupees Three Lakh Twenty Five Thousand only) towards settlement charges, in the matter.

Ref. PR No.231/2009, dated July 30, 2009

19. Consent Order in the matter of M/s. Restile Ceramics Ltd.

A Panel consisting of Whole Time Members, SEBI, Shri M.S. Sahoo and Dr. K.M. Abraham has passed a consent order dated July 29, 2009 on the consent application submitted by M/s. Restile Ceramics Ltd. for non-compliance with Regulation 8(3) of the SEBI (Substantial Acquisition of Shares and Takeovers), Regulations, 1997 for the years 2000 to 2003.

The applicant without admitting or denying guilt has remitted a sum of Rs.1,25,000/-(Rupees one lakh twenty five thousand only) towards settlement charges, in the matter.

Ref. PR No.232/2009, dated July 30, 2009

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CIRCULARS

1. Firm commitment requirement for registration as Foreign Venture Capital Investors

Issued to : All Applicants Desirous of Registering as Foreign Venture Capital Investors

The SEBI (Venture Capital Funds) Regulations, 1996 (VCF Regulations) lay down conditions for "minimum investment in a venture capital fund" under Regulation 11 of VCF Regulations. The Regulation 11(3) of the VCF Regulations requires firm commitment from investors for contribution of an amount before the start of operations as provided below:

> "Each scheme launched or fund set up by a venture capital fund shall have firm commitment from the investors for contribution of an amount of at least rupees five crores before the start of operations by the venture capital fund."

However, the SEBI (Foreign Venture Capital Investors) Regulations, 2000, do not stipulate a similar requirement for Foreign Venture Capital Investors (FVCIs). It has been decided to bring in parity between domestic Venture Capital Funds and Foreign Venture Capital Investors by requiring the applicants desirous of registering with SEBI as FVCIs to obtain firm commitment from their investors for contribution of an amount before the start of operations.

Therefore, applicants desirous of registering with SEBI as the Foreign Venture Capital Investors, henceforth, shall obtain firm commitment from their investors for contribution of an amount of at least USD 1 million at the time of submission of applications seeking registration as FVCIs.

Ref. Cir No. IMD/DOF-1/FVCI/CIR. No. 1/2009 dated July 3, 2009

2. Revision in Filing Fees – Amendments to SEBI (Mutual Funds) Regulations, 1996

Issued to : All Mutual Funds, Asset Management Companies (AMCs) and Association of Mutual Funds in India (AMFI)

This circular is issued as per the gazette notification No. LAD-NRO/GN/2009-10/11/167759 on SEBI (Payment of Fees) (Amendment) Regulations, 2009 dated 29 June, 2009, inter-alia, containing amendments to SEBI (Mutual Funds) Regulations 1996 on the revision of filing fees for information and implementation.

It is clarified that the revised filing fee would be applicable to those scheme(s) whose scheme information document(s) has been filed with SEBI on or after July 1, 2009.

Ref. Cir No. SEBI / IMD / CIR No. 5 / 169030 / 2009, dated July 8, 2009

3. Amendments to SEBI (Disclosure and Investor Protection) Guidelines, 2000

Issued to : All Registered Merchant Bankers / Stock Exchanges

SEBI has amended the SEBI (Disclosure and Investor Protection) Guidelines, 2000 (hereinafter referred to as "the SEBI (DIP) Guidelines").The full text of amendments is available on SEBI website as annexure to this circular.

The salient features of the amendments are given in brief as under:

A. Compulsory listing of IPO on at least one stock exchange with nationwide trading terminals

a) At present, in terms of the Companies Act, 1956 and the SEBI (DIP) Guidelines, there is no regulatory stipulation on an unlisted company making an IPO to compulsorily list the securities being issued through the IPO on stock exchanges having nationwide trading terminals.

b) Listing of securities on stock exchanges having nationwide trading terminals provides an active trading platform to investors, from all across the country, in securities of the company.

c) In view of the above, it has been decided to amend clause 2.1.4 of the SEBI (DIP) Guidelines to provide that an unlisted company making an IPO shall list the securities being issued through the IPO on at least one stock exchange having nationwide trading terminals.

B. Equity shares considered eligible for offer for sale

a) At present, in terms of the SEBI (DIP) Guidelines, a shareholder can make an offer for sale of the equity shares if such equity shares have been held for a period of at least one year as on the date of filing the draft offer document with SEBI.

b) It has been decided to amend clause 4.14.2 of the SEBI (DIP) Guidelines to provide that in case equity shares which are received on conversion of fully paid compulsorily convertible securities, including depository receipts, are being offered for sale, the holding period of such convertible securities as well as that of resultant equity shares together shall be considered for the purpose of calculation of the eligibility period.

C. Introduction of concept of Anchor Investor in public issues through book building route

a) It has been decided to amend the SEBI (DIP) Guidelines to introduce a concept of Anchor Investor in public issues through book building. Details of this concept are in the amendments to the SEBI (DIP) Guidelines at annexure.

b) Allocation to Anchor Investor in the public issue shall be subject to the conditions as specified in clause 11.3.5 of the SEBI (DIP) Guidelines as mentioned in Annexure to this circular.

D. Applicability.

The amendment made by this circular shall be applicable as under:

a) Amendments to clause 2.1.4 and 4.14.2 of the SEBI (DIP) Guidelines shall be applicable where draft offer documents for public issues are filed with SEBI on or after the date of this circular.

b) Amendment to clause 11.3.5 of the SEBI (DIP) Guidelines shall be applicable to:

(i) all cases where draft red herring prospectuses are filed with SEBI on or after the date of this circular;

(ii) all cases where draft red herring prospectuses have been filed with SEBI but SEBI has not yet issued its observations; and

(iii) all cases where SEBI has issued observations but where the red herring prospectus is yet to be filed with the Registrar of Companies.

All registered merchant bankers are advised to ensure compliance with the amendments contained in Annexure of this circular.

Ref. Cir. No. SEBI/CFD/DIL/DIP/36/2009/09/07 dated July 9,2009

4. Amendments to the Equity Listing Agreement

Issued to : All the Stock Exchanges

It has been decided to amend the Equity Listing Agreement to prohibit listed companies from issuing shares with superior rights as to voting or dividend vis-à-vis the rights on equity shares that are already listed. Accordingly, this circular is issued, in exercise of powers conferred by sub-section (1) of Section 11 of the Securities and Exchange Board of India Act, 1992, to protect the interest of investors in securities and to promote the development of, and to regulate the securities market.

The full text of the amendment is given below :

After clause 28, the following clause shall be inserted, namely:-

> 28A. The company agrees that it shall not issue shares in any manner which may confer on any person, superior rights as to voting or dividend vis-à-vis the rights on equity shares that are already listed.

All Stock exchanges are advised to :

a) give effect to the above mentioned policy amendments and appropriately amend the relevant Clauses of the Equity Listing Agreement in line with the text of the amendment specified above.

b) communicate to SEBI the status of implementation of the requirements of this circular in the next Monthly Development Report.

Applicability The amendment as specified above shall come into force with immediate effect.

Ref.: Cir. No.SEBI/CFD/DIL/LA/2/2009/21/7, dated July 21, 2009

5. Abolition of no-delivery period for all types of corporate actions

Issued to : All the Stock Exchanges

SEBI vide circular no. SEBI/CFD/DIL/ LA/1/ 2009/24/04 dated April 24, 2009 has reduced the notice period from companies to stock exchanges to at least 7 working days for all types of corporate actions.

Pursuant to the recommendations made by the Secondary Market Advisory Committee of SEBI at its meeting held on June 30, 2009, it is decided to do away with 'no-delivery period' for all types of corporate actions in respect of the scrips which are traded in the compulsory dematerialised mode and accordingly, short deliveries, if any, of the shares traded on cum-basis may be directly closed out. In case of such direct close-out, the mark-up price would be as stated in SEBI circular no. SMD/POLICY/Cir-08/2002 dated April 16, 2002.

The Stock Exchanges are also advised to:

a) make necessary amendments to the relevant bye-laws, rules and regulations for the implementation of the above decision.

b) bring the provisions of this circular to the notice of the member brokers/clearing members of the Exchange and also to disseminate the same on the website.

c) communicate to SEBI, the status of the implementation of the provisions of this circular in the Monthly Development Report.

The circular has come into effect from August 1, 2009, and accordingly apply to all corporate actions for which the record date / book closure falls on or after August 10, 2009.

Ref. Cir. No. MRD/DoP/SE/Cir-07/2009, dated July 21, 2009

6. Comprehensive Risk Management Framework for the cash market

Issued to : All the Stock Exchanges

SEBI vide circular no. MRD/DoP/SE/Cir-07/2005 dated February 23, 2005 has specified the risk management framework for the cash market.

Pursuant to the recommendations made by the Secondary Market Advisory Committee of SEBI at its meeting held on June 30, 2009, it has been decided that in case of a buy transaction in cash market, VaR margins, Extreme loss margins and mark to market losses together shall not exceed the purchase value of the transaction. Further, in case of a sale transaction in cash market, the existing practice shall continue viz., VaR margins and Extreme loss margins together shall not exceed the sale value of the transaction and mark to market losses shall also be levied.

The Stock Exchanges are also advised to:

a. make necessary amendments to the relevant bye-laws, rules and regulations for the implementation of the above decision.

b. bring the provisions of this circular to the notice of the member brokers/clearing members of the Exchange and also to disseminate the same on the website.

c. Make software changes, test the software and remove any glitches in its operation well before the commencement date to avoid any problems in the live environment.

d. communicate to SEBI, the status of the implementation of the provisions of this circular in the Monthly Development Report.

This circular shall come into force from August 17, 2009.

Ref. : Cir No. MRD/DoP/SE/Cir-8/2009 July 27, 2009

7. Establishment of Connectivity with both depositories NSDL and CDSL – Companies eligible for shifting from Trade for Trade Settlement (TFTS) to normal Rolling Settlement

Issued to : All the Stock Exchanges

It is observed from the information provided by the depositories that following companies have established connectivity with both the depositories during the month of May 2009.

Sr. No.	Name of the Company	ISIN No.
1	Eastern Treads Limited	INE500D01015
2	Softech Infinium Solutions Limited	INE181K01019

The stock exchanges may consider shifting the trading in these securities to normal Rolling Settlement subject to the following:

a) At least 50% of other than promoter holdings as per clause 35 of Listing Agreement are in dematerialized mode before shifting the trading in the securities of the company from TFTS to normal Rolling Settlement. For this purpose, the listed companies shall obtain a certificate from its Registrar and Transfer Agent (RTA) and submit the same to the stock exchange/s. However, if an issuer-company does not have a separate RTA, it may obtain a certificate in this regard from a practicing company Secretary/Chartered Accountant and submit the same to the stock exchange/s.

b) There are no other grounds/reasons for continuation of the trading in TFTS.

The Stock Exchanges are advised to report to SEBI, the action taken in this regard in Section II, item no. 13 of the Monthly/Quarterly Development Report.

Ref. : Cir. No. MRD/DoP/SE/Cir-09/2009 July 30, 2009

8. Reporting of Inter-Scheme Transfers of Corporate Bonds by Mutual Funds on SEBI Authorized Trade Reporting Platforms at NSE/ BSE/ FIMMDA

Issued to All Mutual Funds, Asset Management Companies (AMCs), Association of Mutual Funds in India (AMFI), All Stock Exchanges and FIMMDA

SEBI vide circulars No. SEBI/ CFD/DIL/BOND/ 1/2006/12/12 dated December 12, 2006 and No. SEBI/CBM/ BOND/1/2007/02/03 dated March 01, 2007 and letter dated July 27, 2007 to FIMMDA authorized BSE, NSE and FIMMDA to set up and maintain reporting platforms to capture information related to trading in corporate bonds.

It has now been decided that, the Mutual Funds, while reporting their trades in corporate bonds shall also report their inter-scheme transfers on the aforesaid platforms. The Mutual funds, or the brokers/ intermediaries acting on their behalf shall ensure that inter-scheme transfers are indicated separately while reporting the same.

The authorized stock exchanges and FIMMDA shall put in place suitable systems to capture the aforesaid inter-scheme transfers. Such trades shall be reported distinctly from other OTC trades. The dissemination of trade information shall display segregated information on (a) OTC Trades (b) Trades on Exchanges (c) Inter-scheme transfers by Mutual Funds.

All other terms of the past circulars, viz., No. SEBI/ CFD/DIL/BOND/1/2006/12 /12 dated December 12, 2006 and No. SEBI/CBM/ BOND/1/ 2007/02/03 dated March 01, 2007 remain unchanged.

The circular shall come into effect from August 10, 2009.

All stock exchanges are advised to bring the contents of this circular to the notice of their members.

Ref. Cir. No. SEBI/IMD/DOF-1/BOND/Cir-3/2009, dated July 31, 2009

9. Portfolio Managers - Amendment to Additional Information for registration/ renewal applications

Issued to : All Registered Portfolio Managers, All Applicants Desirous of Registering as a Portfolio Manager

SEBI vide Circular No. SEBI/RPM CIRCULAR NO. 2 (2002-2003) dated January 14, 2003 specified the Additional Information required for registration / renewal of registration as Portfolio Managers.

Pursuant to amendment of SEBI (Portfolio Managers) Regulations 1993 vide notification dated 11 August, 2008, the above mentioned circular is amended as follows:

i. Point No. 8 of Additional Information shall be replaced with the following:

"*8. Details of the proposed services.*

Please furnish information regarding services you propose to launch under Portfolio Management. Forward a copy of the draft agreement with the client. "

ii. In Point No. 11 of Additional Information, table on networth statement shall be replaced with following table:

The statement of networth of ………. based on audited / unaudited accounts as on …………

	Amount
Paid up equity capital	
Add: Free reserves (excluding reserves created out of revaluation)	
Less: Accumulated losses	
Less: Deferred expenditure not written off (including miscellaneous expenses not written off)	
Less: Minimum Capital Adequacy / networth requirement for any other activity undertaken under other SEBI Regulations.	
Networth	

Ref. Cir. No. IMD/DOF I/PMS/Cir- 5/2009, dated July 31, 2009

10. Procedure for submission of updations in the offer documents filed with SEBI

Issued to : All Registered Merchant Bankers

Securities and Exchange Board of India (hereinafter referred to as "the Board"), vide circular dated February 24, 2009, enhanced the validity of its observation letter issued for public and rights issues to twelve months from three months. The said circular inter-alia stated that before opening of the issue, every issuer shall file an updated offer document with the Board at least one month prior to filing of the same with the Registrar of Companies (hereinafter referred to as "RoC") or the Designated Stock Exchange (hereinafter referred to as "DSE"), as the case may be, highlighting all changes made in the offer document. It is also stated in the circular that the procedure for submitting such updated offer documents, including what will constitute "significant changes", "additional fees" etc with the Board, will be specified shortly.

Accordingly, in exercise of the powers conferred under sub-section (1) of Section 11 of the Securities and Exchange Board of India Act, 1992, the following instructions are issued to all registered merchant bankers for due compliance:

The disclosures made in the draft offer document filed with the Board may undergo changes due to developments before the offer document is filed with RoC or DSE, as the case may be. Such changes are generally informed to the Board by the merchant bankers associated with the issue. It has been observed in some cases that the material changes informed by merchant bankers resulted in major deviations from the draft offer document that was available in public domain and called for fresh scrutiny / processing of the draft offer document by the Board. Accordingly, it has been decided to classify the changes in offer documents which may call for (i) filing of updated offer document, with the Board, along with fees and (ii) filing of updated offer document, with the Board, without fees.

(i) Filing of updated offer document, with the Board, along with fees:

(a) Changes in the following sections would require filing of updated offer document with the Board, along with payment of a fee of ten thousand rupees for changes per section, subject to the total fees not exceeding one fourth of the filing fees paid at the time of filing the draft offer document with the Board or fifty thousand rupees, whichever is higher:

Section 1: Risk Factors: Any material development which may result in potential risk and may require updation in this section.

Section 2: Capital Structure: An aggregate increase of 5% or more in the shareholding of the promoter or promoter group or an aggregate increase of 5% or more in the shareholding of the top ten shareholders.

Section 3: Issue Size: Any addition or deletion to the objects of the issue resulting in a change in the estimated issue size or estimated means of finance by not more than 10%.

Section 4: Management: Appointment of any new director.

Section 5: Promoter Group: Any addition to the promoter group or group companies.

Section 6: Financial Statements: Any variation in net profit after tax or net loss after tax and/ or extraordinary items in excess of 10% over the last updated financials submitted to SEBI.

Section 7: Legal and other information: Any new litigation or any development about a pending litigation which is material in view of the merchant bankers. After filing the updated offer document with the Board, the merchant bankers are advised to await confirmation from the Board before proceeding with the issue.

(b) Changes in the following sections would require fresh filing of draft offer document with the Board in terms of clause 2.1.1 of the SEBI (DIP) Guidelines, 2000, along with payment of filing fees as specified in Schedule IV of the Securities and Exchange Board of India (Merchant Bankers) Regulations, 1992:

1. Change in promoter or persons in control of the company.
2. Change in more than half of the board of directors of the company.
3. Change in main object clause of the company.
4. Additions to objects of the issue, which taken together result in a change in the estimated issue size or estimated means of finance by more than 10%.
5. Deletions to objects of the issue, which taken together result in a change in the estimated issue size

or estimated means of finance by more than 10%.

6. Any increase or decrease in estimated issue size by more than 10%.
7. Any increase or decrease in the estimated deployment of funds in any of the objects of the issue by more than 10%.
8. Changes which may result in non-compliance of the provisions of the SEBI (DIP) Guidelines, 2000 and the merchant banker intends to seek an exemption under clause 17.2A of the SEBI (DIP) Guidelines, 2000.

(ii) Filing of updated offer document, with the Board, without fees:

Any other change in the offer document which is not covered under point (i) above shall be carried out in the offer document and the updated offer document shall be filed with the Board without payment of any fees.

The provisions of this circular shall come into force with immediate effect.

All registered merchant bankers are advised to take note of the above and ensure compliance.

Ref.. Cir. No. : SEBI/CFD/MB/IS/4/2009/31/0, dated July 31, 2009

11. Amendments to the SEBI (Disclosure and Investor Protection) Guidelines, 2000- amendment to Chapter VIA concerning general and disclosure requirements pertaining to IDR issues

Issued to : All Registered Merchant Bankers

In order to align the disclosure requirements pertaining to issuance of Indian Depository Receipts (IDRs) with the recent amendments made to the Companies (Issue of Indian Depository Receipts) Rules, 2004 (hereinafter referred to as 'the Rules') by the Ministry of Corporate Affairs and to bring in more clarity with respect to the disclosure requirements pertaining to the IDR issuances, it has been decided to amend Chapter VIA of the SEBI (Disclosure and Investor Protection) Guidelines, 2000 (hereinafter referred to as the “DIP Guidelines”). Further, it is felt that there is a need to explicitly mention the extent of applicability of the provisions of the DIP Guidelines to the IDR issuances.

The amendments in the DIP Guidelines mainly relate to the disclosure of financial information pertaining to the issuing company and the extent of applicability of the DIP Guidelines to IDR issues.

The procedures for Rights issue of IDRs will be prescribed in due course.

The amendments mentioned in Annexure (available on SEBI website along with circular) shall come into effect immediately.

All registered merchant bankers are directed to ensure compliance with the amendments made vide this circular.

Ref. Cir. No. SEBI/CFD/DIL/DIP/37/2009/31/07, dated July 31, 2009

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HIGHLIGHTS OF DEVELOPMENTS IN INTERNATIONAL SECURITIES MARKETS

1. IOSCO Consults on Principles for Periodic Disclosure by Listed Entities

The Technical Committee of the International Organization of Securities Commission (IOSCO) has published a consultation paper – Principles for Periodic Disclosure by Listed Entities (Periodic Disclosure Principles) – that makes preliminary recommendations for disclosures that could be provided by issuers in periodic reports, particularly annual reports, of listed entities. The *Periodic Disclosure Principles* also cover other issues related to periodic disclosure, such as the timeliness of disclosures, disclosure criteria and storage of information.

The *Periodic Disclosure Principles* are aimed at setting out what issues should be considered by securities regulators in developing or reviewing their disclosure regimes for the periodic reports of listed entities with securities listed or admitted to trading on a regulated market in which retail investors participate. These periodic reports enhance investor protection by providing relevant information which facilitates investor decision-making, by allowing investors to compare the performance of the same company over regular intervals and by enabling investors to make comparisons between different companies.

Source : http://www.iosco.org/news/

2. IOSCO publishes due diligence good practices for investment managers

The International Organization of Securities Commissions' (IOSCO) Technical Committee has published a final report - IOSCO Good Practices in relation to Investment Managers' Due Diligence When Investing in Structured Finance Instruments (Investment Manager Due Diligence Practices) – which contains guidelines aimed at assisting both investment management industry participants and regulatory bodies, in assessing the quality of their due diligence procedures regarding investments in structured finance instruments (SFI) by collective investment schemes (CIS) offered to retail investors.

Source : http://www.iosco.org/news/

3. Financial Services Authority (FSA), UK announces final stage of operational reforms with new integrated operating structure

The Financial Services Authority (FSA) has published plans to create a consistent and more transparent framework for calculating financial penalties which could mean some fines treble in size.

The new plans reflect the FSA's determination to change behaviour and address concerns that firms are repeatedly failing to improve standards (e.g. in relation to mis-selling to consumers and market misconduct). They will also ensure that fines better reflect the scale of the wrongdoing and that any profits made from the breaches are clawed back.

Under the new proposals, fines will be linked more closely to income and be based on:

Up to 20% of the company's income from the product or business area linked to the breach over the relevant period;

Up to 40% of an individual's salary and benefits (including bonuses) from their job relating to the breach in non-market abuse cases;

A minimum starting point of £100,000 for individuals in market abuse cases.

The total fine imposed will also take into account other factors, such as the desired deterrent effect and any settlement discount.

This approach is the latest stage of the FSA's credible deterrence strategy and will apply to all enforcement actions including against firms, individuals and listed companies.

Source : www.fsa.gov.uk

4. SEC Takes Steps to Curtail Abusive Short Sales and Increase Market Transparency

The Securities and Exchange Commission (SEC), USA announced several actions that would protect against abusive short sales and make more short sale information available to the public.

First, the SEC made permanent an interim final temporary rule, Rule 204T, that seeks to reduce the potential for abusive "naked" short selling in the securities market. The new rule, Rule 204, requires broker-dealers to promptly purchase or borrow securities to deliver on a short sale.

Second, the SEC working together with several self-regulatory organizations (SRO) to make short sale volume and transaction data available through the SRO Web sites. This effort will result in a substantial increase over the amount of information presently required by another temporary rule, known as Temporary 10a-3T.

Source : www.sec.gov

5. AMF, France - New measures on securities of companies involved in a takeover bid

The AMF, in collaboration with the industry, has amended the rules on trading in securities involved in a takeover bid. The new measures include **:**

- **Establishment of a pre-offer period** starting when the offeror announces details of the draft offer and ending at the beginning of the offer period or, where such is the case, on the date the offeror withdraws the draft bid. Most of the rules applicable during the offer period with regard to trading and the oversight of trades in the securities concerned by the bid have been extended to the pre-offer period; the start and end dates for this period are published by the AMF.
- **Supervision of trading by the offeror in the target company's securities**. During the pre-offer period, the offeror is prohibited from acquiring the securities involved in its bid. Subsequently, the offeror's purchases are restricted, in terms of volume and depending on the type of bid, during the period between the filing of the draft offer and the opening of the bid, so as not to compromise the principle whereby a takeover bid takes place throughout the period between its opening and closing.
- **Modernisation of the procedures applicable to sponsors and advisers**. The principle underlying this reform is to make

these institutions accountable for the operations carried out in their normal course of business. In addition, the transaction reporting rules have been streamlined.

Source : *www.amf-france.org/*

6. Securities Borrowing & Lending Model Enhanced For More Flexibility

The Securities Commission Malaysia (SC) and Bursa Malaysia announced the introduction of Securities Borrowing and Lending Negotiated Transaction (SBLNT), an enhanced securities borrowing and lending (SBL) model that offers an option to borrow and lend on an over-the-counter (OTC) basis.

Under the SBLNT framework, any eligible person who is approved by Bursa Malaysia Securities Clearing Sdn Bhd (Bursa Malaysia Securities Clearing) may borrow and lend securities. The lender and borrower are now given the flexibility to enter into SBL agreements, hence they can negotiate and agree on the terms of borrowing and lending directly. These SBL transactions must, however, be reported via on-shore borrowing and lending representatives and facilitated through Bursa Malaysia Securities Clearing as the approved clearing house.

Source : http://www.sc.com.my

ANNEXURES AND STATISTICAL TABLES

N.B.:

1. NA = Not Applicable/Available.
2. 1 crore = 10 million = 100 lakh.
3. The total provided in the Annexures and Statistical Tables may not always match with the sum total of the break-ups due to decimal differences.
4. The data for the current month is provisional.

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Annexure 1 A: Company-wise Capital Raised through Public & Rights Issues during July 2009

SL. No.	Name of the Issuer/ Company	Date of Opening	Type of Issue	Type of Instru-ment	No. of Shares/ Bonds Issued (Lakhs)	Par/ Face Value (Rs.)	Premium Value (Rs.)	Issue price (in Rs.)	Size of Issue (Rs. crore)
1	2	3	4	5	6	7	8	9	10
1	Excel Infoways Ltd.	14-Jul-09	IPO (Fresh)	Equtiy	57	10	75	85	48
2	Raj oil Mills Ltd.	20-Jul-09	IPO (Fresh)	Equtiy	95	10	110	120	114
3	Adani Power Ltd.	28-Jul-09	IPO (Fresh)	Equtiy	3017	10	90	100	3017
4	Shriram Transport Finance Company Ltd.	27-Jul-09	IPO (Fresh)	Debt (NCD)	1000	1000	-	1000	500

Annexure 1B : Company-wise Capital Raised through Qualified Institutions' Placement (QIP) during July 2009

Sr. No	Name of the Company	Date of Shareholder Meeting	Relevant Date	Name of the Merchant Banker	Instrument Type	No. of Allotees	Issue Price (Rs.)	Total Shares Allotted	Issue Size (Rs. crore)
1	2	3	4	5	6	7	8	9	10
1	Bajaj Hindustan Ltd.	24-03-09	29-06-09	CLSA India Limited, Deutsche Equities India Pvt. Ltd.	Equity	29	204.00	35450000	723.18
2	Dewan Housing Finance Corpn. Ltd.	27-06-09	29-06-09	Motilal Oswal Investment Advisors P. Ltd	Equity	34	141.00	16012231	225.77
3	Educomp Solutions Ltd	25-11-08	07-07-09	CLSA India Limited	Equity	35	3745.00	1620000	606.69
4	Emami Ltd	28-07-08	28-06-08	Anand Rathi Securities Limited, Avendus Capital Private Limited, India Infoline Ltd.	Equity	29	310.00	10000000	310.00
5	GVK Power & Infrastructure Ltd	30-06-09	02-07-09	J.P. Morgan India Private Limited, IDFC-SSKI Private Limited, Kotak Mahindra Capital Company Limited, Macquarie Capital Advisers (India) P Ltd	Equity	49	41.35	173361500	716.85
6	Hindustan Construction Co. Ltd.	22-06-09	29-06-09	Morgan Stanley India Company Pvt Ltd.	Equity	36	102.15	47000000	480.11
7	Housing Development & Infrastructure Ltd	17-06-09	29-06-09	Kotak Mahindra Capital Company Limited, J.P. Morgan India Private Limited, Macquarie Capital Advisers (India) P Ltd	Equity	49	240.00	70350000	1688.40
8	Indiabulls Financial Services Ltd.	18-07-09	20-07-09	Morgan Stanley India Company Pvt Ltd.	Equity	25	171.00	56140350	960.00
9	Shree Renuka Sugars Ltd.	27-08-08	27-07-08	DSP Merrill Lynch Limited	Equity	41	137.00	36936840	506.03
10	Sobha Developers Ltd.	17-06-09	29-06-09	Enam Securities Pvt. Ltd., Morgan Stanley India Company Pvt Ltd.	Equity	30	209.40	25162135	526.90
11	Unitech Ltd.	16-06-09	26-06-09	IDFC-SSKI Private Limited, UBS Securities India Pvt. Ltd., Morgan Stanley India Company Pvt Ltd., Credit Suisse Securities (India) Pvt Ltd	Equity	45	81.00	344361112	2789.33

Source : BSE, NSE

Annexure 1C(i) : Shares Listed at BSE under Preferential Basis during July 2009

Sr. No.	Company Name	Date of Shareholders Meeting	Relevant Date	Instrument (Warrants / PCDs/ Equity shares)	Category of Allottee	No. of Allottees	No. of Securities Issued	Issue Price (Rs.)	Issue Size (Rs.crore)
1	2	3	4	5	6	7	8	9	10
1	Action Financial Services (India) Ltd	29-Sep-07	30-Aug-07	Warrants	Promoters	1	60,000	19.25	0.12
2	B.N. Rathi Securities Ltd.	10-Dec-07	10-Nov-07	Warrants	Promoters	1	2,08,000	22.00	0.46
3	Dewan Housing Finance Corporation Ltd.	27-Mar-06	25-Feb-06	Warrants	Promoters	1	33,35,000	75.00	25.01
4	GMR Infrastructure Ltd	9-Jun-09	10-May-09	Equity shares	Other than Promoters	1	1,30,19,108	115.00	149.72
5	GTL Infrastructure Ltd.	16-Nov-07	17-Oct-07	Warrants	Promoters & Others	2	12,04,95,015	40.00	481.98
6	Jamna Auto Industries Ltd.	13-Jun-07	14-May-07	Debentures	Other than Promoters	1	23,56,255	72.00	16.97
7	Jamna Auto Industries Ltd.	13-Jun-07	14-May-07	Warrants	Promoters and Others	10	3,00,000	72.00	2.16
8	Kew Industries Ltd	9-Nov-06	10-Oct-06	Warrants	Promoters & Others	3	15,00,000	30.00	4.50
9	Koffee Break Pictures Ltd	27-May-08	27-Apr-08	Warrants	Other than Promoters	13	32,50,000	2.10	0.68
10	Max India Ltd.	12-Jun-09	13-May-09	Equity shares	Other than Promoters	1	1,03,26,311	145.26	150.00
11	Network 18 Media & Investments Ltd	31-Mar-09	1-Mar-09	FCDs	Promoters	1	81,81,818	110.00	90.00
12	Pioneer Distilleries Ltd	25-Oct-07	25-Sep-07	Warrants	Other than Promoters	2	30,000	53.00	0.16
13	Riga Sugar Company Ltd	2-Jan-08	3-Dec-07	Warrants	Promoters and Others	4	4,45,925	27.00	1.20
14	RS Software India Ltd	13-Jan-09	14-Dec-08	Warrants	Promoters	1	2,20,000	19.50	0.43
15	Sarda Plywood Industries Ltd	4-Jun-07	5-May-07	Warrants	Other than Promoters	1	4,40,000	37.23	1.64
16	Satyam Computer Services Ltd	N.A.	N.A.	Equity shares	Promoters	1	19,86,58,498	58.00	1,152.22
17	Spanco Ltd.	23-May-09	23-Apr-09	Equity shares	Promoters & Others	5	74,15,000	40.00	29.66
18	Visisth Mercantile Ltd.	27-Aug-08	28-Jul-08	Warrants	Promoters & Others	16	14,41,790	25.00	3.60
19	XO Infotech Ltd.	4-Nov-07	5-Oct-07	Warrants	Other than Promoters	10	1,30,00,000	10.00	13.00

Source :*BSE*

Annexure 1C(ii) : Shares Listed at NSE under Preferential Basis during July 2009

Sr. No.	Company Name	Date of Shareholder	Relevant Date	Instrument (Warrants / PCDs / Equity shares)	Category of Allottee	No. of Allottees	No. of Securities Issued	Issue Price (Rs.)	Issue Size (Rs.crore)
1	2	3	4	5	6	7	8	9	10
1	Dewan Housing Finance Corporation Ltd	27-Mar-06	25-Feb-06	Warrants	Promoter	1	33,35,000	75.00	25.01
2	Gallantt Metal Ltd.	12-Nov-08	13-Oct-08	Equity shares	Other than Promoters	1	50,00,000	31.00	15.50
3	GMR Infrastructure Ltd.	9-Jun-09	10-May-09	Equity shares	Other than Promoters	1	1,30,19,108	115.00	149.72
4	GTL Infrastructure Ltd.	16-Nov-07	17-Oct-07	Warrants	Other than Promoters	2	12,04,95,015	40.00	481.98
5	IFB Industries Ltd.	BIFR	BIFR	Equity shares	Promoters & Others	1	68,00,000	10.00	6.80
6	IFB Industries Ltd.	BIFR	BIFR	Equity shares	Promoters & Others	2	29,40,000	10.00	2.94
7	Max India Ltd	12-Jun-09	13-May-09	Equity shares	Other than Promoters	1	1,03,26,311	145.26	150.00
8	Network 18 Fincap Ltd.	31-Mar-09	1-Mar-09	FCDs	Promoter and others	1	81,81,818	110.00	90.00
9	R. S. Software (India) Ltd.	13-Jan-09	13-Dec-08	Warrants	Promoter and others	1	2,20,000	19.50	0.43
10	Raj Rayon Ltd.	18-Feb-09	19-Jan-09	Warrants	Promoter and others	1	81,500	10.00	0.08
11	Rana Sugars Ltd	6-Feb-09	7-Jan-09	Warrants	Promoter and others	2	38,00,000	11.50	4.37
12	Satyam Computer Services Ltd	NA	NA	Equity shares	Promoter and others	1	19,86,58,498	58.00	1,152.22
13	Shree Renuka Sugars Ltd.	25-Aug-07	26-Jul-07	Warrants	Non-promoter	2	40,00,000	62.57	25.03
14	Shri Lakshmi Cotsyn Ltd.	31-Jan-09	1-Jan-09	Warrants	Promoter and others	2	7,78,500	100.00	7.79

Source: *N SE*

Annexure 2 : Rating Assigned to IPOs during July 2009

Sr. No.	Name of the Company	Credit Rating Agencies	Rating Assigned	Size of Issue (Rs. crore)
1	2	3	4	5
1	Neoteric Informatique Limited	CRISIL	2/5	Approx. 48
2	Adani Power Limited	ICRA	3/5	338

Note : IPO grading is the grade assigned by a Credit Rating Agency (CRAs) registered with SEBI, to the initial public offering (IPO) of equity shares or any other security which may be converted into or exchanged with equity shares at a later date

Note : 5/5 : Strong fundamentals; 4/5 : Above average fundamentals; 3/5 : Average fundamentals; 2/5 : Below average fundamentals; 1/5 : Poor fundamentals

Source: *Credit Rating Agencies*

Annexure 3A : Open Offers under SEBI Takeover Code during July 2009

Sl. No.	Target Company	Acquirer	Offer Opening Date	Offer Closing Date	Offer Size		Offer Price (Rs.)
					No. of Shares	% of Equity Capital	
1	2	3	4	5	6	7	8
1	Satyam Computer Services Ltd.	Venturbay Consultants Pvt Ltd., Tech Mahindra	12-Jun-09	01-Jul-09	19,90,79,413	29.54	58.00
2	Pfizer Ltd.	Pfizer Investments Netherlands Bv, Pfizer Inc	15-Jun-09	04-Jul-09	1,00,78,143	33.77	675.00
3	Core Emballage Ltd	Zaverilal V Mandlia, S/O Virjibhai H Mandalia	24-Jun-09	13-Jul-09	27,24,711	20.00	10.00

Annexure 3B: Buyback Documents Filed with SEBI during July 2009

Sl. No	Company	Mode of Buyback	Maximum Price Payable (Per Share)	Maximum Consideration Payable (Rs. lakh)	Date of Filing of Public Notice / PA	Date of Opening of Offer	Date of Closing of Offer
1	2	3	4	5	6	7	8
NIL							

Table 1: SEBI Registered Market Intermediaries/Institutions

Market Intermediaries	As on March 31					As on July 31, 2009
	2005	2006	2007	2008	2009	
1	2	3	4	5	6	7
Stock Exchanges (Cash Market)	22	22	21	20	20	20
Stock Exchanges (Derivatives Market)	2	2	2	2	2	2
Stock Exchanges (Currency Derivatives)	--	--	--	--	3	3
Brokers (Cash Segment)*	9,128	9,335	9,443	9,487	9,628	9,634
Corporate Brokers (Cash Segment)	3,773	3,961	4,110	4,190	4,308	4,325
Brokers (Derivative)	994	1,120	1,258	1,442	1,587	1,627
Brokers (Currency Derivatives)	--	--	--	--	1,154	1,318
Sub-brokers (Cash Segment)	13,684	23,479	27,541	44,074	60,947	68,088
Foreign Institutional Investors	685	882	996	1,319	1,626	1,679
Sub-accounts	1,889	2,488	2,922	3,964	4,967	5,226
Custodians	11	11	15	15	16	16
Depositories	2	2	2	2	2	2
Depository Participants	477	526	593	654	714	717
Merchant Bankers	128	130	152	155	134	147
Bankers to an Issue	59	60	47	50	51	51
Underwriters	59	57	45	35	19	7
Debenture Trustees	35	32	30	28	30	25
Credit Rating Agencies	4	4	4	5	5	5
Venture Capital Funds	50	80	90	106	132	136
Foreign Venture Capital Investors	14	39	78	97	129	134
Registrars to an Issue & Share Transfer Agents	83	83	82	76	71	70
Portfolio Managers	84	132	158	205	232	241
Mutual Funds	39	38	40	40	44	43
Collective Investment Schemes	0	0	0	0	1	1
Approved Intermediaries (Stock Lending Schemes)	3	3	3	2	3	3
STP (Centralised Hub)	--	--	1	1	1	1
STP Service Providers	--	--	4	2	2	2

*No. of Brokers (Cash Segment): 9,634 (including broker on Mangalore SE (58), HSE (304), Magadh SE (197), SKSE (410)

Table 2: Capital Raised from the Primary Market through Public and Rights Issues

(Amount in Rs. crore)

Year/Month	Total		Category-wise				Issuer-type (Equity)				Instrument-wise									
			Public		Rights		Listed		IPOs		Equities				CCPS/ FCDs		Bonds/ NCDs		Others	
											At Par		At Premium							
	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
2004-05	**60**	**28,256**	**34**	**24,640**	**26**	**3,616**	**37**	**14,507**	**23**	**13,749**	**6**	**420**	**49**	**23,968**	**0**	**0**	**5**	**3,867**	**0**	**0**
2005-06	**139**	**27,382**	**103**	**23,294**	**36**	**4,088**	**60**	**16,446**	**79**	**10,936**	**10**	**372**	**128**	**27,000**	**0**	**0**	**0**	**0**	**1**	**10**
2006-07	**124**	**33,508**	**85**	**29,796**	**39**	**3,710**	**47**	**5,002**	**77**	**28,504**	**2**	**12**	**119**	**32,889**	**0**	**0**	**2**	**356**	**1**	**249**
2007-08	**124**	**87,029**	**92**	**54,511**	**32**	**32,518**	**39**	**44,434**	**85**	**42,595**	**7**	**387**	**113**	**79,352**	**2**	**5,687**	**2**	**1,603**	**0**	**0**
2008-09	**47**	**16,220**	**22**	**3,582**	**25**	**12,637**	**25**	**12,637**	**21**	**2,082**	**5**	**96**	**40**	**14,176**	**0**	**0**	**1**	**448**	**0**	**0**
2009-10 (Apr-Jul)	**9**	**4,516**	**6**	**4,486**	**3**	**29**	**4**	**59**	**4**	**3,457**	**0**	**0**	**8**	**3,516**	**0**	**0**	**1**	**1,000**	**0**	**0**
Apr-09	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May-09	1	9	0	0	1	9	1	9	0	0	0	0	1	9	0	0	0	0	0	0
Jun-09	4	328	2	308	2	20	3	50	1	278	0	0	4	328	0	0	0	0	0	0
Jul-09	4	4,179	4	4,179	0	0	0	0	3	3,179	0	0	3	3,179	0	0	1	1,000	0	0

Table 3 : Capital Raised from the Primary Market through Qualified Institutions' Placement (QIP)

(Amount in Rs. crore)

Month	NSE		BSE		Total*	
	No	Amount	No	Amount	No	Amount
1	2	3	4	5	6	7
2006-07	**21**	**4,530**	**25**	**4,963**	**25**	**4,963**
2007-08	**34**	**24,679**	**36**	**25,525**	**36**	**25,525**
2008-09	**2**	**189**	**1**	**75**	**2**	**189**
2009-10 (Apr - Jul)	**15**	**14,516**	**14**	**14,016**	**15**	**14,516**
Apr-09	1	1,621	1	1,621	1	1,621
May-09	1	2,657	1	2,657	1	2,657
Jun-09	2	705	1	205	2	705
Jul-09	11	9,533	11	9,533	11	9,533

* The same QIP issue may have been listed at both the exchanges and may not add up to the total.

Source *: BSE , NSE*

Table 4: Industry-wise Classification of Capital Raised through Public and Rights Issues

(Amount in Rs. crore)

Industry	2007-08		2008-09		2009-10 (Apr-Jul)		Jul-09	
	No.	Amount	No.	Amount	No.	Amount	No.	Amount
1	2	3	4	5	6	7	8	9
Banking/FIs	6	30,955	0	0	0	0	0	0
Cement & Construction	27	18,905	3	80	0	0	0	0
Chemical	8	661	4	218	0	0	0	0
Electronics	4	684	0	0	0	0	0	0
Engineering	5	378	0	0	0	0	0	0
Entertainment	2	403	2	1,156	0	0	0	0
Finance #	7	1,773	3	1,966	1	1,000	1	1,000
Food Processing	2	100	0	0	1	114	1	114
Health Care	3	542	3	144	1	5	0	0
Information Technology	10	691	1	42	1	48	1	48
Paper & Pulp	1	35	0	0	0	0	0	0
Plastic	5	211	0	0	0	0	0	0
Power	4	13,709	2	958	1	3,017	1	3,017
Printing	0	0	0	0	0	0	0	0
Telecommunication	2	1,000	2	100	0	0	0	0
Textile	7	442	5	710	0	0	0	0
Others *	31	16,541	22	10,845	4	332	0	0
Total	**124**	**87,029**	**47**	**16,220**	**9**	**4,516**	**4**	**4,179**

* Tata Steel is included in others for the year 2007-08.
# One debt issue of Rs. 1,000 crore included in year 2009-10.

Table 5: Sector-wise and Region-wise Distribution of Capital Mobilised through Public and Rights Issues

(Amount in Rs. crore)

Year/ Month	Total		Sector-wise				Region-wise							
			Private*		Public		Northern		Eastern		Western		Southern	
	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
2004-05	**60**	**28,256**	**55**	**17,162**	**5**	**11,094**	**8**	**8,725**	**7**	**204**	**34**	**17,951**	**11**	**1,377**
2005-06	**139**	**27,382**	**131**	**20,199**	**8**	**7,183**	**30**	**5,389**	**13**	**1,495**	**56**	**14,963**	**40**	**5,535**
2006-07	**124**	**33,508**	**122**	**31,728**	**2**	**1,779**	**28**	**3,673**	**5**	**165**	**55**	**22,964**	**36**	**6,706**
2007-08	**124**	**87,029**	**120**	**67,311**	**4**	**19,718**	**22**	**16,526**	**11**	**1,093**	**55**	**64,139**	**36**	**5,270**
2008-09	**47**	**16,220**	**47**	**16,220**	**0**	**0**	**6**	**2,902**	**5**	**315**	**21**	**11,202**	**15**	**1,800**
2009-10 (Apr-Jul)	**9**	**4,516**	**9**	**4,516**	**0**	**0**	**0**	**0**	**0**	**0**	**5**	**3,214**	**4**	**1,302**
Apr-09	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May-09	1	9	1	9	0	0	0	0	0	0	0	0	1	9
Jun-09	4	328	4	328	0	0	0	0	0	0	2	35	2	293
Jul-09#	4	4,179	4	4,179	0	0	0	0	0	0	3	3,179	1	1,000

* Joint sector issues, if any, have been clubbed with private sector for the respective period.
# includes one debt issue of Rs. 1,000 crore.

Table 6: Size-wise Classification of Capital Raised through Public and Rights Issues

(Amount in Rs. crore)

Year/ Month	Total		< 5 cr.		5cr. - < 10cr.		10 cr. - < 50 cr.		50 cr. - < 100 cr.		100 cr.	
	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount
1	2	3	4	5	6	7	8	9	10	11	12	13
2004-05	**60**	**28,256**	**2**	**3**	**5**	**44**	**17**	**461**	**11**	**723**	**25**	**27,025**
2005-06	**139**	**27,382**	**6**	**20**	**4**	**32**	**47**	**1,325**	**33**	**2,189**	**49**	**23,815**
2006-07	**124**	**33,508**	**3**	**10**	**6**	**45**	**40**	**1,129**	**31**	**2,386**	**44**	**29,938**
2007-08	**124**	**87,029**	**4**	**16**	**1**	**6**	**33**	**920**	**25**	**1,669**	**61**	**84,418**
2008-09	**47**	**16,220**	**1**	**3**	**1**	**7**	**21**	**509**	**6**	**445**	**18**	**15,255**
2009-10 (Apr-Jul)	**9**	**4,516**	**0**	**0**	**2**	**14**	**3**	**93**	**0**	**0**	**4**	**4,408**
Apr-09	0	0	0	0	0	0	0	0	0	0	0	0
May-09	1	9	0	0	1	9	0	0	0	0	0	0
Jun-09	4	328	0	0	1	5	2	45	0	0	1	278
Jul-09 #	4	4,179	0	0	0	0	1	48	0	0	3	4,131

includes one debt issue of Rs. 1,000 crore.

Table 7: Distribution of Turnover on Cash Segments of Exchanges

(Amount in Rs. crore)

Stock Exchanges	2005-06	2006-07	2007-08	2008-09	2009-10 (Apr-Jul)	Jun-09	Jul-09
1	2	3	4	5	6	7	8
Ahmedabad	0	0	0	0	0	0	0
Bangalore	0	0	0	0	0	0	0
Bhubaneshwar	0	0	0	0	0	0	0
BSE	8,16,074	9,56,185	15,78,857	11,00,074	5,15,666	1,59,195	1,38,986
Calcutta	2,800	694	446	393	N.A.	N.A.	N.A.
Cochin	0	0	0	0	0	0	0
Coimbatore	0	0	0	0	0	0	0
Delhi	0	0	0	0	0	0	0
Gauhati	0	0	0	0	0	0	0
Hyderabad	89	92	0	0	0	0	0
ISE	0	0	0	0	0	0	0
Jaipur	0	0	0	0	0	0	0
Ludhiana	0	0	0	0	0	0	0
Madhya Pradesh	0	0	0	0	0	0	0
Madras	5	2	0	0	0	0	0
Magadh (Patna)	91	0	0	0	0	0	0
NSE	15,69,558	19,45,287	35,51,038	27,52,023	15,57,814	4,82,414	4,26,143
OTCEI	0.01	0	0	0	0	0	0
Pune	0	0	0	0	0	0	0
SKSE	0	0	0	0	0	0	0
Uttar Pradesh	1,486	799	475	89	11	3	3
Vadodara	0	0	0	0	0	0	0

N.A: Not Available
Source: *Various Exchanges*

Table 8: Cash Segment of BSE

Month/Year	No. of Companies Listed *	No. of Companies Permitted*	No. of Scrips Listed *	No. of Trading Days	No. of Scrips Traded	No. of Trades (Lakh)	Traded Quantity (Lakh)	Turnover (Rs. cr.)	Average Daily Turnover (Rs. cr.)	Average Trade Size (Rs.)	Demat Securities Traded (Lakh)	Demat Turnover (Rs. cr.)	Market Capitalisation (Rs. cr.)*	BSE Sensex #			BSE 100 Index ##		
														High	Low	Close	High	Low	Close
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
2005-06	**4,781**	**42**	**7,311**	**251**	**2,548**	**2,640**	**6,64,455**	**8,16,074**	**3,251**	**30,911**	**6,45,061**	**7,90,446**	**30,22,190**	**11356.95**	**6140.97**	**11279.96**	**5943.32**	**3302.80**	**5904.17**
2006-07	**4,821**	**60**	**7,561**	**249**	**2,641**	**3,462**	**5,60,777**	**9,56,185**	**3,840**	**27,618**	**5,58,068**	**9,52,025**	**35,45,041**	**14326.00**	**8799.00**	**13072.00**	**7276.00**	**4472.00**	**6587.00**
2007-08	**4,887**	**63**	**7,681**	**251**	**2,709**	**5,303**	**9,86,010**	**15,78,857**	**6,290**	**29,771**	**9,84,081**	**15,74,729**	**51,38,014**	**21206.77**	**12425.52**	**15644.44**	**11655.91**	**6270.97**	**8232.82**
2008-09	**4,929**	**66**	**7,729**	**243**	**2,559**	**5,408**	**7,39,600**	**11,00,074**	**4,527**	**20,342**	**7,39,287**	**10,99,871**	**30,86,075**	**17735.70**	**7697.39**	**9708.5**	**9432.5**	**3949.13**	**4942.51**
2009-10 (Apr-Jul)	**4,937**	**67**	**7,745**	**82**	**2,828**	**2,272**	**4,28,028**	**5,15,666**	**6,289**	**22,701**	**4,28,000**	**5,15,795**	**51,39,942**	**15732.81**	**9546.29**	**15670.31**	**8233.12**	**4871.32**	**8176.54**
Apr-09	4,930	66	7,771	17	2,557	469	84,728	88,943	5,232	18,969	84,734	88,972	35,86,978	11492.10	9546.29	11403.25	5893.12	4871.32	5803.97
May-09	4,928	66	7,729	20	2,870	552	1,18,285	1,28,542	6,427	23,276	1,18,285	1,28,579	48,65,045	14930.54	11621.30	14625.25	7684.57	5928.84	7620.13
Jun-09	4,934	67	8,098	22	2,703	656	1,28,060	1,59,195	7,236	24,277	1,28,053	1,59,221	47,49,934	15600.30	14016.95	14493.84	8131.63	7297.57	7571.49
Jul-09	4,937	67	7,745	23	2,828	595	96,955	1,38,986	6,043	23,374	96,927	1,39,022	51,39,942	15732.81	13219.99	15670.31	8233.12	6893.29	8176.54

* At the end of the period.

BSE Sensex commenced from January 2 1986.

BSE-100 Index commenced from April 3 1984.

Source: *BSE*

Table 9: Cash Segment of NSE

Month/Year	No. of Companies Listed *	No. of Companies Permi-tted *	No. of Companies Available for Trad-ing* @	No. of Trading Days	No. of Companies Traded	No. of Trades (Lakh)	Traded Quantity (Lakh)	Turnover (Rs.cr.)	Average Daily Turnover (Rs. cr.)	Average Trade Size (Rs.)	Demat Securities Traded (Lakh)	Demat Turnover (Rs. cr.)	Market Capi-talisation (Rs. cr.) *	S&P CNX Nifty Index #			CNX Nifty Junior Index ##		
														High	Low	Close	High	Low	Close
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
2005-06	**1,069**	**--**	**929**	**251**	**928**	**6,089**	**8,44,486**	**15,69,558**	**6,253**	**25,044**	**8,44,486**	**15,69,558**	**28,13,201**	**3433.85**	**1896.30**	**3402.55**	**6437.40**	**3998.80**	**6412.10**
2006-07	**1,228**	**--**	**1,084**	**249**	**1,114**	**7,847**	**8,55,456**	**19,45,287**	**7,812**	**24,790**	**8,55,456**	**19,45,287**	**33,67,350**	**4245.00**	**2596.00**	**3822.00**	**7567.00**	**4464.00**	**6878.00**
2007-08	**1,381**	**--**	**1,236**	**251**	**1,244**	**11,727**	**14,98,469**	**35,51,038**	**14,148**	**30,280**	**14,98,469**	**35,51,038**	**48,58,122**	**6357.10**	**3617.00**	**4734.50**	**13209.35**	**6559.55**	**7975.75**
2008-09	**1,432**	**--**	**1,291**	**243**	**1,277**	**13,650**	**14,26,355**	**27,52,023**	**11,325**	**20,161**	**14,26,355**	**27,52,023**	**28,96,194**	**5298.85**	**2252.75**	**3020.95**	**9541.00**	**3587.60**	**4336.45**
2009-10 (Apr-Jul)	**1,430**	**--**	**1,287**	**82**	**1,281**	**6,264**	**9,06,392**	**15,57,814**	**18,998**	**24,871**	**9,06,392**	**15,57,814**	**48,16,459**	**4693.20**	**2965.70**	**4636.45**	**8537.45**	**4297.45**	**8473.65**
Apr-09	1,470	--	1,329	17	1,289	1,271	1,83,156	2,66,697	15,688	20,980	1,83,156	2,66,697	33,75,025	3517.25	2965.70	3473.95	5466.40	4297.45	5281.80
May-09	1,425	--	1,280	20	1,268	1,483	2,29,028	3,82,561	19,128	25,791	2,29,028	3,82,561	45,64,572	4509.40	3478.70	4448.95	7544.45	5380.05	7474.30
Jun-09	1,426	--	1,282	22	1,268	1,800	2,74,851	4,82,414	21,928	26,807	2,74,851	4,82,414	44,32,596	4,693.20	4143.25	4291.10	8169.25	7326.80	7794.70
Jul-09	1,430	--	1,287	23	1,269	1,709	2,19,356	4,26,143	18,528	24,929	2,19,356	4,26,143	48,16,459	4,669.75	3918.75	4636.45	8537.45	6931.70	8473.65

* At the end of the period.
@ Excludes suspended companies.
# S&P CNX Nifty index commenced from November 3, 1995.
CNX Nifty Junior commenced from November 4, 1996.
Source: *NSE*

Table 10: Trends in Cash Segment of BSE, July 2009

Date	No. of Companies Listed *	No. of Companies Permitted *	No. of Scrips Listed	No. of Scrips Traded	No. of Trades (Lakh)	Traded Quantity (Lakh)	Turnover (Rs. Cr.)	Average Trade Size (Rs.)	Demat Securities Traded (Lakh)	Demat Turnover (Rs. Cr.)	Market Capitalisation (Rs. Cr.) *	SENSEX #			BSE-100 Index ##		
												High	Low	Close	High	Low	Close
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
01-Jul-09	4,933	67	8,100	2,709	25.22	3,739	5,771	22,880	3,739	5,772	48,00,396	14727.49	14355.52	14645.47	7690.02	7488.24	7657.71
02-Jul-09	4,933	67	8,105	2,716	24.81	3,735	5,991	24,151	3,737	5,996	48,28,445	14764.35	14469.69	14658.49	7731.11	7573.07	7669.11
03-Jul-09	4,934	67	8,119	2,716	23.87	3,557	5,578	23,369	3,559	5,579	48,77,457	14945.85	14499.74	14913.05	7814.60	7601.83	7799.42
06-Jul-09	4,934	67	8,119	2,659	31.14	5,457	7,331	23,541	5,457	7,332	46,23,304	15097.87	13959.44	14043.40	7903.95	7302.53	7350.70
07-Jul-09	4,934	67	8,120	2,655	22.86	3,788	5,305	23,207	3,788	5,307	46,22,322	14251.88	14000.68	14170.45	7460.17	7317.35	7405.11
08-Jul-09	4,934	67	8,121	2,628	24.51	4,004	5,400	22,030	4,004	5,402	45,03,466	14039.58	13701.76	13769.15	7311.57	7149.78	7187.77
09-Jul-09	4,935	67	8,123	2,669	23.53	3,666	4,895	20,800	3,664	4,895	45,19,807	13879.18	13643.97	13757.46	7260.04	7128.02	7202.35
10-Jul-09	4,935	67	8,094	2,662	22.34	3,338	4,598	20,587	3,338	4,600	44,36,928	13897.19	13418.39	13504.22	7278.54	7020.76	7062.59
13-Jul-09	4,936	67	8,078	2,662	19.92	2,929	4,096	20,558	2,929	4,097	43,60,251	13461.68	13219.99	13400.32	7007.42	6893.29	6983.12
14-Jul-09	4,936	67	8,066	2,669	21.07	3,168	4,324	20,522	3,167	4,324	45,14,738	13903.48	13549.42	13853.70	7271.65	7112.07	7243.18
15-Jul-09	4,937	67	7,795	2,710	25.86	4,194	5,461	21,114	4,195	5,464	46,86,691	14299.54	13891.04	14253.24	7497.37	7288.76	7474.82
16-Jul-09	4,938	67	7,755	2,716	28.30	4,311	6,573	23,224	4,312	6,579	47,02,984	14493.10	14169.58	14250.25	7604.24	7441.52	7481.28
17-Jul-09	4,938	67	7,756	2,763	27.17	4,426	6,654	24,486	4,427	6,660	48,42,748	14800.70	14325.58	14744.92	7746.44	7532.74	7721.04
20-Jul-09	4,938	67	7,756	2,770	26.75	4,463	6,193	23,151	4,464	6,198	49,70,461	15209.36	14854.17	15191.01	7940.09	7780.67	7931.67
21-Jul-09	4,938	67	7,757	2,743	27.39	4,658	6,215	22,690	4,654	6,217	49,34,648	15234.21	14955.88	15062.49	7944.26	7819.71	7875.99
22-Jul-09	4,938	67	7,765	2,738	28.53	4,643	6,672	23,381	4,643	6,674	48,86,145	15369.42	14786.58	14843.12	8027.77	7727.56	7760.09
23-Jul-09	4,938	67	7,765	2,742	24.84	4,627	8,078	32,517	4,621	8,078	49,93,964	15264.84	14997.75	15231.04	7971.90	7843.97	7960.86
24-Jul-09	4,937	67	7,773	2,785	28.40	5,187	6,847	24,105	5,183	6,846	50,49,371	15418.61	15168.52	15378.96	8062.01	7937.95	8044.95
27-Jul-09	4,937	67	7,776	2,751	25.99	4,363	6,063	23,329	4,358	6,061	50,77,033	15463.09	15228.46	15375.04	8107.80	7986.79	8060.41
28-Jul-09	4,937	67	7,755	2,769	28.73	5,032	7,051	24,542	5,027	7,051	50,99,844	15463.46	15240.53	15331.94	8115.27	8009.00	8058.59
29-Jul-09	4,937	67	7,757	2,748	31.06	5,403	7,534	24,255	5,400	7,534	50,40,751	15379.43	14888.41	15173.46	8083.69	7807.16	7961.31
30-Jul-09	4,937	67	7,757	2,787	25.45	3,947	6,065	23,828	3,944	6,065	50,85,218	15409.91	15065.48	15387.96	8064.90	7904.83	8054.86
31-Jul-09	4,937	67	7,745	2,828	26.86	4,320	6,292	23,425	4,317	6,292	51,39,942	15732.81	15449.47	15670.31	8233.12	8096.09	8176.54

* At the end of the period.
# SENSEX commenced from January 2, 1986.
BSE-100 Index commenced from April 3, 1984.
Source: *BSE*

Table 11: Trends in Cash Segment of NSE, July 2009

Month/Year	No. of Securities Traded	No. of Trades (Lakh)	Traded Quantity (Lakh)	Turnover (Rs. crore)	Average Trade Size (Rs.)	Demat Securities Traded (Lakh)	Demat Turnover (Rs. cr.)	Market Capita-lisation (Rs. cr.) *	S&P CNX Nifty Index #			CNX Nifty Junior Index ##		
									High	Low	Close	High	Low	Close
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
01-Jul-09	1,261	71.30	8,845	16,660	23,368	8,845	16,660	44,74,862	4362.30	4249.70	4340.90	7869.45	7638.70	7847.25
02-Jul-09	1,262	69.92	8,480	17,751	25,387	8,480	17,751	45,03,417	4383.65	4288.75	4348.85	7934.05	7762.85	7841.45
03-Jul-09	1,267	66.72	7,992	16,000	23,981	7,992	16,000	45,53,796	4434.45	4298.95	4424.25	8003.25	7766.70	7992.50
06-Jul-09	1,262	85.75	10,803	21,546	25,126	10,803	21,546	43,08,181	4479.80	4133.70	4165.70	8103.90	7446.90	7515.65
07-Jul-09	1,262	68.99	8,471	17,256	25,011	8,471	17,256	43,17,243	4231.80	4155.50	4202.15	7642.20	7469.10	7594.50
08-Jul-09	1,265	72.24	9,165	16,975	23,499	9,165	16,975	42,04,495	4201.85	4061.10	4078.90	7579.25	7295.10	7356.65
09-Jul-09	1,254	70.32	9,386	15,951	22,686	9,386	15,951	42,19,480	4114.90	4039.85	4080.95	7445.20	7265.05	7393.20
10-Jul-09	1,269	65.16	8,052	14,945	22,937	8,052	14,945	41,39,810	4129.95	3976.80	4003.90	7462.10	7160.15	7208.00
13-Jul-09	1,265	62.39	7,545	13,248	21,236	7,545	13,248	40,80,171	4003.40	3918.75	3974.05	7127.50	6931.70	7038.20
14-Jul-09	1,253	63.71	7,456	14,178	22,254	7,456	14,178	42,27,854	4128.90	3974.10	4111.40	7440.55	7112.45	7413.95
15-Jul-09	1,267	74.50	9,219	16,685	22,395	9,219	16,685	43,85,493	4249.55	4118.75	4233.50	7728.30	7488.75	7707.65
16-Jul-09	1,265	80.37	10,270	19,784	24,617	10,270	19,784	43,99,875	4305.00	4205.50	4231.40	7851.55	7628.00	7667.95
17-Jul-09	1,282	74.57	9,245	18,123	24,305	9,245	18,123	45,24,861	4390.40	4230.15	4374.95	7889.25	7672.40	7860.90
20-Jul-09	1,282	76.97	9,973	19,072	24,779	9,973	19,072	46,41,289	4510.30	4377.90	4502.25	8131.35	7925.80	8119.45
21-Jul-09	1,275	78.48	10,467	19,281	24,567	10,467	19,281	46,07,394	4524.00	4436.60	4469.10	8160.20	8022.15	8108.25
22-Jul-09	1,287	82.09	10,842	21,379	26,043	10,842	21,379	45,59,083	4557.95	4380.45	4398.90	8229.75	7925.60	7961.05
23-Jul-09	1,278	73.41	9,552	19,068	25,975	9,552	19,068	46,67,367	4532.40	4405.95	4523.75	8132.05	8002.00	8114.85
24-Jul-09	1,282	79.62	11,026	20,530	25,786	11,026	20,530	47,22,273	4578.75	4504.85	4568.55	8240.85	8125.90	8225.55
27-Jul-09	1,284	73.65	9,523	19,164	26,020	9,523	19,164	47,45,404	4596.75	4528.50	4572.30	8362.55	8215.45	8301.05
28-Jul-09	1,287	80.34	11,105	22,073	27,475	11,105	22,073	47,71,259	4599.90	4529.15	4564.10	8402.50	8290.20	8370.85
29-Jul-09	1,286	86.32	12,097	23,358	27,060	12,097	23,358	47,19,609	4573.85	4420.80	4513.50	8396.70	8053.80	8240.00
30-Jul-09	1,285	75.37	10,333	23,186	30,762	10,333	23,186	47,63,737	4582.35	4474.50	4571.45	8380.05	8191.10	8359.90
31-Jul-09	1,288	77.23	9,510	19,927	25,803	9,510	19,927	48,16,459	4669.75	4571.60	4636.45	8537.45	8409.50	8473.65

* At the end of the period.
# S&P CNX Nifty Index commenced from November 3, 1995.
CNX Nifty Junior commenced from November 4, 1996.
Source: *NSE*

Table 12: Turnover and Market Capitalisation at BSE and NSE, July 2009

(Amount in Rs. crore)

Date	Turnover										Market Capitalisation									
	BSE					NSE					BSE					NSE				
	BSE Sensex	BSE 100	Total	A#	B#	S&P CNX Nifty	CNX Nifty Junior	Total	C#	D#	BSE Sensex	BSE 100	Total	E#	F#	S&P CNX Nifty	CNX Nifty Junior	Total	G#	H#
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
01-Jul-09	1,494	3,963	5,771	25.89	68.68	8,654	2,574	16,660	51.95	15.45	21,95,380	36,34,242	48,00,396	45.73	75.71	11,77,642	1,98,932	44,74,862	26.32	4.45
02-Jul-09	1,775	4,057	5,991	29.63	67.71	9,730	2,596	17,751	54.82	14.62	22,05,431	36,53,051	48,28,445	45.68	75.66	11,79,799	1,98,785	45,03,417	26.20	4.41
03-Jul-09	1,662	3,715	5,578	29.79	66.60	8,374	2,539	16,000	52.34	15.87	22,37,570	36,96,594	48,77,457	45.88	75.79	12,00,252	2,02,614	45,53,796	26.36	4.45
06-Jul-09	2,558	5,406	7,331	34.89	73.75	12,648	3,346	21,546	58.70	15.53	21,13,971	34,93,464	46,23,304	45.72	75.56	11,30,110	1,90,525	43,08,181	26.23	4.42
07-Jul-09	1,895	3,952	5,305	35.73	74.50	10,299	2,781	17,256	59.68	16.12	21,25,940	34,89,705	46,22,322	45.99	75.50	11,40,008	1,92,524	43,17,243	26.41	4.46
08-Jul-09	1,887	3,935	5,400	34.94	72.86	10,078	2,495	16,975	59.37	14.70	20,70,506	34,04,786	45,03,466	45.98	75.60	11,06,565	1,86,495	42,04,495	26.32	4.44
09-Jul-09	1,400	3,664	4,895	28.61	74.85	9,202	2,416	15,951	57.69	15.14	20,71,105	34,14,927	45,19,807	45.82	75.55	11,07,126	1,87,421	42,19,480	26.24	4.44
10-Jul-09	1,439	3,301	4,598	31.29	71.78	8,775	2,226	14,945	58.71	14.89	20,36,309	33,50,031	44,36,928	45.89	75.50	10,86,221	1,82,727	41,39,810	26.24	4.41
13-Jul-09	1,216	3,045	4,096	29.69	74.34	7,531	1,958	13,248	56.84	14.78	20,20,781	33,05,279	43,60,251	46.35	75.80	10,80,458	1,78,422	40,80,171	26.48	4.37
14-Jul-09	1,245	3,111	4,324	28.79	71.95	7,797	2,107	14,178	54.99	14.86	20,83,121	34,22,068	45,14,738	46.14	75.80	11,17,794	1,89,360	42,27,854	26.44	4.48
15-Jul-09	1,386	3,723	5,461	25.39	68.18	8,138	2,866	16,685	48.77	17.18	21,47,049	35,52,255	46,86,691	45.81	75.79	11,50,998	1,96,861	43,85,493	26.25	4.49
16-Jul-09	2,003	4,315	6,573	30.48	65.64	10,210	2,845	19,784	51.61	14.38	21,52,321	35,60,568	47,02,984	45.77	75.71	11,50,422	1,95,847	43,99,875	26.15	4.45
17-Jul-09	2,121	4,195	6,654	31.88	63.05	9,545	2,541	18,123	52.67	14.02	22,14,365	36,72,794	48,42,748	45.73	75.84	11,89,459	2,00,775	45,24,861	26.29	4.44
20-Jul-09	1,936	3,972	6,193	31.26	64.14	10,151	3,419	19,072	53.23	17.92	22,84,569	37,64,040	49,70,461	45.96	75.73	12,24,061	2,07,378	46,41,289	26.37	4.47
21-Jul-09	1,768	3,827	6,215	28.45	61.58	10,290	3,260	19,281	53.37	16.91	22,58,775	37,29,358	49,34,648	45.77	75.57	12,15,045	2,07,092	46,07,394	26.37	4.49
22-Jul-09	2,110	4,567	6,672	31.63	68.46	11,689	3,995	21,379	54.68	18.69	22,37,908	36,90,030	48,86,145	45.80	75.52	11,95,964	2,03,333	45,59,083	26.23	4.46
23-Jul-09	3,264	5,571	8,078	40.40	68.97	10,580	3,107	19,068	55.49	16.29	22,90,880	37,74,524	49,93,964	45.87	75.58	12,29,910	2,07,262	46,67,367	26.35	4.44
24-Jul-09	2,276	4,485	6,847	33.25	65.50	11,502	2,788	20,530	56.02	13.58	23,20,571	38,13,445	50,49,371	45.96	75.52	12,42,081	2,10,088	47,22,273	26.30	4.45
27-Jul-09	1,937	3,841	6,063	31.94	63.34	10,388	3,146	19,164	54.21	16.41	23,21,211	38,22,214	50,77,033	45.72	75.28	12,43,112	2,12,017	47,45,404	26.20	4.47
28-Jul-09	2,075	4,471	7,051	29.43	63.41	12,576	3,184	22,073	56.98	14.42	23,22,296	38,31,616	50,99,844	45.54	75.13	12,40,880	2,13,800	47,71,259	26.01	4.48
29-Jul-09	2,084	4,905	7,534	27.66	65.10	12,501	3,224	23,358	53.52	13.80	22,99,029	37,84,525	50,40,751	45.61	75.08	12,27,127	2,10,457	47,19,609	26.00	4.46
30-Jul-09	1,759	3,959	6,065	29.00	65.28	13,158	3,629	23,186	56.75	15.65	23,27,460	38,20,511	50,85,218	45.77	75.13	12,42,877	2,13,520	47,63,737	26.09	4.48
31-Jul-09	1,819	4,027	6,292	28.91	63.99	10,951	3,102	19,927	54.96	15.57	23,66,735	38,66,415	51,39,942	46.05	75.22	12,60,547	2,16,425	48,16,459	26.17	4.49

A# = % age share of Sensex securities in total BSE turnover
B# = % age share of BSE-100 Index securities in total BSE turnover
C# = % age share of S&P CNX Nifty securities in total NSE turnover
D# = % age share of CNX Nifty Junior securities in total NSE turnover
E# = % age share of Sensex securirities in total BSE Market Capitalisation
F# = % age share of BSE-100 Index securities in total BSE Market Capitalisation
G# = % age share of S&P CNX Nifty securities in total NSE Market Capitalisation
H# = % age share of CNX Nifty Junior securities in total NSE Market Capitalisation

Source: BSE, NSE

Table 13: Component Stocks: BSE Sensex, July 2009

Sr. No.	Name of Security	Issued Capital (Rs. cr.)	Free-float Market Capita-lisation (Rs. Crore)	Weightage (%)	Beta	R^2	Daily Volatility (%)	Monthly Return (%)	Impact Cost (%)
1	2	3	4	5	6	7	8	9	10
1	ACC LTD.	188	9,098	0.80	0.67	0.39	3.21	14.62	0.33
2	BHARAT HEAVY ELECTRICALS LTD.	490	38,174	3.34	0.97	0.66	3.54	1.08	0.12
3	BHARTI AIRTEL LTD.	1,898	54,555	4.77	0.87	0.60	3.34	2.37	0.17
4	DLF LIMITED	339	16,809	1.47	1.50	0.54	6.08	27.46	0.11
5	GRASIM INDUSTRIES LTD	92	18,838	1.65	0.70	0.36	3.46	18.60	0.25
6	HDFC BANK LTD	426	54,271	4.75	0.89	0.65	3.29	0.53	0.23
7	HERO HONDA MOTORS LTD.	40	16,030	1.40	0.35	0.21	2.34	14.85	0.47
8	HINDALCO INDUSTRIES LTD	170	11,100	0.97	1.16	0.56	4.63	15.91	0.27
9	HINDUSTAN UNILEVER LTD.	218	31,742	2.78	0.39	0.26	2.31	9.02	0.28
10	HOUSING DEVELOPMENT FIN. CORPN. LTD	285	64,813	5.67	1.17	0.68	4.22	7.91	0.17
11	ICICI BANK LTD.	1,113	84,475	7.39	1.56	0.77	5.32	5.13	0.08
12	INFOSYS TECHNOLOGIES LTD.	286	1,00,492	8.79	0.67	0.46	2.93	16.15	0.12
13	ITC LTD.	377	66,064	5.78	0.46	0.33	2.42	31.29	0.24
14	JAIPRAKASH ASSOCIATES LIMITED	280	16,881	1.48	1.74	0.66	6.41	17.46	0.14
15	LARSEN & TOUBRO LTD.	117	79,492	6.95	1.15	0.73	4.02	(3.93)	0.10
16	MAHINDRA & MAHINDRA LTD	279	17,917	1.57	0.99	0.44	4.47	23.73	0.32
17	MARUTI SUZUKI INDIA LIMITED	144	20,415	1.79	0.65	0.39	3.11	32.64	0.32
18	NTPC LTD.	8,245	26,666	2.33	0.69	0.51	2.88	10.54	0.14
19	ONGC CORPN	2,139	49,814	4.36	0.81	0.54	3.29	9.13	0.16
20	RELIANCE COMMUNICATIONS LTD.	1,032	19,913	1.74	1.45	0.62	5.48	(4.92)	0.12
21	RELIANCE INDUSTRIES LTD.	1,574	1,54,006	13.47	1.20	0.77	4.10	(3.27)	0.06
22	RELIANCE INFRASTRUCTURE LTD	225	17,607	1.54	1.61	0.70	5.73	0.63	0.11
23	STATE BANK OF INDIA	635	51,825	4.53	1.05	0.65	3.86	4.13	0.09
24	STERLITE INDUSTRIES.	142	18,276	1.60	1.39	0.60	5.35	6.10	0.18
25	SUN PHARMACEUTICAL INDUSTRIES LIMITED	104	9,709	0.85	0.27	0.09	2.76	7.42	0.56
26	TATA CONSULTANCY SERVICES LIMITED	196	25,757	2.25	0.87	0.49	3.74	35.08	0.21
27	TATA MOTORS LTD.	450	10,429	0.91	1.15	0.46	5.08	44.79	0.21
28	TATA POWER CO. LTD.	222	20,210	1.77	0.88	0.54	3.58	13.25	0.47
29	TATA STEEL LIMITED.	731	23,663	2.07	1.43	0.61	5.45	18.40	0.10
30	WIPRO LTD.	293	14,380	1.26	0.92	0.53	3.76	29.92	0.31
	Total		**11,43,422**						

Figures in parentheses are negative.

* Beta & R^2 are calculated for the period August 01, 2008 to July 31 , 2009. Beta measures the degree to which any portfolio of stocks is affected as compared to the effect on the market as a whole. The coefficient of determination (R^2) measures the strength of relationship between two variables the return on a security versus that of the market.

* Volatility is the standard deviation of the daily returns for the period August 01, 2008 to July 31, 2009.
* Impact cost is calculated as the difference between actual buy price and ideal buy price, divided by ideal buy price, multiplied by 100. Hence ideal price is calculated as (best buy + best sell)/2. It is calculated for a month for the portfolio size of of Rs. 5 lakh. It is calculated for the period July 01, 2009 to July 31, 2009.

Source: *BSE*

Table 14: Component Stocks : S&P CNX Nifty Index, July 2009

Sl. No.	Name of Security	Issued Capital (Rs. cr.)	Market Capitalisation (Rs. cr.)	Weightage (%)	Beta	R^2	Daily Volatility (%)	Monthly Return (%)	Impact Cost (%)
1	2	3	4	5	6	7	8	9	10
1	ABB	42	7,110	0.56	0.87	0.50	2.99	-9.99	0.11
2	ACC	188	8,892	0.71	0.73	0.42	2.84	15.02	0.11
3	AMBUJACEM	305	8,845	0.70	0.86	0.41	2.80	24.00	0.13
4	AXISBANK	360	19,005	1.51	1.26	0.62	3.63	10.20	0.10
5	BHARTIARTL	3,797	51,141	4.06	0.99	0.64	2.42	2.25	0.11
6	BHEL	490	35,241	2.80	0.99	0.66	2.73	1.19	0.08
7	BPCL	362	6,125	0.49	0.43	0.16	2.20	10.21	0.12
8	CAIRN	1,897	10,122	0.80	1.10	0.53	2.89	1.10	0.09
9	CIPLA	155	12,960	1.03	0.51	0.30	2.13	8.57	0.12
10	DLF	339	14,359	1.14	1.56	0.55	5.10	27.48	0.10
11	GAIL	1,268	14,912	1.18	0.74	0.44	3.17	15.12	0.11
12	GRASIM	92	18,819	1.49	0.80	0.44	2.73	18.71	0.10
13	HCLTECH	134	5,135	0.41	1.09	0.44	4.39	29.60	0.12
14	HDFC	285	63,696	5.05	1.18	0.62	3.95	8.16	0.12
15	HDFCBANK	426	51,507	4.09	0.90	0.61	2.17	0.40	0.11
16	HEROHONDA	40	14,437	1.15	0.45	0.23	3.02	14.86	0.09
17	HINDALCO	170	10,899	0.86	1.19	0.55	4.02	16.02	0.12
18	HINDUNILVR	218	30,466	2.42	0.41	0.26	2.83	8.97	0.09
19	ICICIBANK	1,113	84,412	6.70	1.56	0.72	3.96	5.03	0.10
20	IDEA	3,100	12,452	0.99	1.15	0.56	3.61	10.73	0.12
21	INFOSYSTCH	286	98,747	7.83	0.68	0.42	2.17	16.20	0.08
22	ITC	377	63,988	5.08	0.50	0.35	2.46	30.64	0.11
23	LT	117	88,310	7.01	1.18	0.71	3.20	-3.92	0.11
24	M&M	279	16,958	1.35	1.10	0.48	3.19	24.27	0.10
25	MARUTI	144	18,712	1.48	0.67	0.40	2.56	32.32	0.10
26	NATIONALUM	644	2,556	0.20	0.99	0.40	3.08	0.83	0.16
27	NTPC	8,245	18,667	1.48	0.74	0.56	1.93	10.54	0.07
28	ONGC	2,139	39,263	3.11	0.89	0.59	3.06	9.06	0.10
29	PNB	315	9,185	0.73	0.87	0.50	3.34	1.84	0.09
30	POWERGRID	4,209	6,738	0.53	0.79	0.50	2.67	7.31	0.10
31	RANBAXY	210	4,247	0.34	0.77	0.24	2.26	14.38	0.11
32	RCOM	1,032	18,590	1.47	1.52	0.67	3.36	-4.73	0.11
33	RELCAPITAL	246	10,116	0.80	1.56	0.64	4.23	-1.58	0.09
34	RELIANCE	1,574	1,39,162	11.04	1.23	0.76	2.95	-3.36	0.09
35	RELINFRA	225	16,959	1.35	1.67	0.71	5.40	0.74	0.12
36	JINDALSTEL	15	18,751	1.49	1.13	0.50	3.34	17.98	0.10
37	RPOWER	2,397	6,136	0.49	1.03	0.61	3.76	0.42	0.11
38	SAIL	4,130	10,268	0.81	1.31	0.61	4.04	15.98	0.11
39	SBIN	635	46,681	3.70	1.08	0.66	3.22	3.80	0.09
40	SIEMENS	67	7,279	0.58	0.98	0.44	3.51	2.10	0.13
41	STER	142	17,729	1.41	1.43	0.59	3.82	6.23	0.11
42	SUNPHARMA	104	8,829	0.70	0.41	0.14	2.47	7.72	0.10
43	SUZLON	300	5,709	0.45	1.64	0.52	4.95	-3.81	0.11
44	TATACOMM	285	3,426	0.27	0.90	0.42	1.88	6.37	0.10
45	TATAMOTORS	450	9,971	0.79	1.20	0.46	4.45	44.99	0.12
46	TATAPOWER	222	19,259	1.53	0.91	0.53	2.89	13.13	0.12
47	TATASTEEL	731	22,315	1.77	1.46	0.61	4.74	18.35	0.09
48	TCS	196	24,486	1.94	0.89	0.46	4.04	34.91	0.10
49	UNITECH	478	12,125	0.96	1.70	0.42	5.09	13.12	0.12
50	WIPRO	293	14,850	1.18	0.92	0.50	2.19	29.69	0.10
	Total	**45,268**	**12,60,547**	**100.00**	**1.00**	**--**	**8.05**	**2.22**	**0.10**

Notes:

1) Beta & R^2 are calculated for the period 01-August-2008 to 31-July-2009. Beta measures the degree to which any portfolio of stocks is affected as compared to the effect on the market as a whole. The coefficient of determination (R^2) measures the strength of relationship between two variables.

2. Volatility is the Standard deviation of the daily returns for the period 01-July-2009 to 31-July-2009. Last day of trading was 31-July-2009.

3. Impact Cost for S&P CNX Nifty is for a portfolio of Rs. 50 Lakhs. Impact Cost for S&P CNX Nifty is the weightage average impact cost.

Source *: NSE*

Table 15: Volatility* of Major Indices

(Per cent)

Month/Year	BSE Sensex	BSE 100 Index	Dollex-200	S&P CNX Nifty	CNX Nifty Junior	S&P CNX Defty
1	2	3	4	5	6	7
2005-06	**1.03**	**0.98**	**0.99**	**1.04**	**1.13**	**1.44**
2006-07	**1.75**	**1.76**	**1.86**	**1.77**	**2.05**	**1.89**
2007-08	**1.93**	**2.04**	**2.20**	**2.02**	**2.41**	**2.20**
2008-09	**2.80**	**2.71**	**2.97**	**2.66**	**2.80**	**3.01**
2009-10 (Apr-Jul)	**2.72**	**2.67**	**2.98**	**2.75**	**2.81**	**3.22**
Apr-09	2.12	2.16	2.54	2.18	2.55	2.53
May-09	4.20	3.96	4.08	4.15	3.51	4.79
Jun-09	1.75	1.89	2.35	1.92	2.52	2.34
Jul-09	2.21	2.21	2.56	2.22	2.51	2.62

* Volatility is calculated as the standard deviation of the natural log of returns in indices for the respective period.
Source: *BSE, NSE.*

Table 16: City-wise Distribution of Turnover on Cash Segments of BSE and NSE

(Percentage share in Turnover)

Sl. No.	Stock Exchange/ City	BSE						NSE					
		2005-06	2006-07	2007-08	2008-09	Jun-09	Jul-09	2005-06	2006-07	2007-08	2008-09	Jun-09	Jul-09
1	2	4	5	6	8	9	10	11	13	14	15	17	18
1	Ahmedabad	2.91	3.00	3.42	4.76	5.3	5.39	3.00	2.90	3.38	5.27	7.81	7.72
2	Bangalore	0.94	0.71	0.56	0.50	0.51	0.46	1.65	1.33	0.80	0.62	0.66	0.67
3	Baroda	0.03	0.05	0.31	0.28	0.25	0.22	0.77	0.89	0.80	0.70	0.63	0.55
4	Bhubaneshwar	0.02	0.01	0.01	0.01	0	0.01	0.02	0.02	0.01	0.00	0.00	0.00
5	Chennai	0.53	0.52	0.49	0.39	0.38	0.38	2.77	2.18	1.90	1.97	1.82	1.79
6	Cochin	0.18	0.17	0.22	0.29	0.44	0.45	0.61	0.54	0.51	0.76	1.17	1.25
7	Coimbatore	0.04	0.03	0.03	0.02	0.04	0.03	0.44	0.25	0.20	0.33	0.33	0.35
8	Delhi	3.79	3.24	3.21	2.85	2.88	2.75	13.37	13.54	14.67	14.97	15.37	15.12
9	Guwahati	0.06	0.03	0.03	0.06	0.04	0.03	0.02	0.03	0.02	0.01	0.01	0.01
10	Hyderabad	0.36	0.36	0.37	0.29	0.28	0.3	1.91	1.21	1.26	1.73	1.84	1.87
11	Indore	0.53	0.54	0.56	0.60	0.53	0.5	0.83	0.78	0.65	0.49	0.57	0.58
12	Jaipur	0.77	0.73	0.75	0.86	0.92	0.89	1.15	0.88	0.74	0.56	0.54	0.50
13	Kanpur	0.34	0.37	0.36	0.33	0.37	0.35	0.21	0.17	0.10	0.07	0.05	0.05
14	Kolkata	1.38	1.08	0.97	0.79	0.59	0.57	11.39	10.59	10.96	9.24	9.16	8.74
15	Ludhiana	0.25	0.18	0.19	0.07	0.08	0.07	0.32	0.22	0.20	0.17	0.16	0.17
16	Mangalore	0.06	0.05	0.03	0.03	0.02	0.02	0.06	0.06	57.66	0.03	0.02	0.02
17	Mumbai	75.05	76.34	75.79	72.40	72.5	72.84	52.43	57.06	0.04	55.85	52.41	53.04
18	Patna	0.10	0.09	0.07	0.06	0.07	0.06	0.08	0.06	0.29	0.03	0.03	0.03
19	Pune	0.73	0.81	0.74	0.68	0.61	0.59	0.56	0.41	0.04	0.22	0.18	0.22
20	Rajkot	1.25	1.25	1.82	3.76	3.16	3.4	0.31	0.36	0.75	1.28	1.39	1.42
21	Others	10.68	10.44	10.07	10.96	11.04	10.7	8.10	6.54	5.01	5.70	5.84	5.91
	Total	**100.00**	**100.00**	**100.00**	**100.00**	**100.00**	**100.00**	**100.00**	**100.00**	**100.00**	**100.00**	**100.00**	**100.00**

Source: *BSE, NSE*

Table 17: Advances/Declines in Cash Segment of BSE and NSE (No. of Securities)

Month/ Date	BSE			NSE		
	Advances	Declines	Advance/ Decline Ratio	Advances	Declines	Advance/ Decline Ratio
1	2	3	4	5	6	7
Apr-07	**1825**	**1002**	**1.82**	**556**	**493**	**1.13**
May-07	**1682**	**1142**	**1.47**	**510**	**553**	**0.92**
Jun-07	**1460**	**1385**	**1.05**	**507**	**569**	**0.89**
Jul-07	**1944**	**925**	**2.10**	**508**	**592**	**0.86**
Aug-07	**1157**	**1745**	**0.66**	**544**	**573**	**0.95**
Sep-07	**2395**	**524**	**4.57**	**585**	**549**	**1.07**
Oct-07	**1185**	**1734**	**0.68**	**459**	**477**	**0.96**
Nov-07	**1793**	**1134**	**1.58**	**576**	**576**	**1.00**
Dec-07	**2705**	**249**	**10.86**	**720**	**460**	**1.57**
Jan-08	**1714**	**1250**	**1.37**	**459**	**477**	**0.96**
Feb-08	**161**	**2809**	**0.06**	**550**	**639**	**0.86**
Mar-08	**193**	**2759**	**0.07**	**467**	**737**	**0.63**
Apr-08	**2101**	**833**	**2.52**	**675**	**525**	**1.29**
May-08	**1753**	**1182**	**1.48**	**495**	**708**	**0.70**
Jun-08	**986**	**1584**	**0.62**	**440**	**769**	**0.57**
Jul-08	**421**	**2553**	**0.16**	**607**	**605**	**1.00**
Aug-08	**2227**	**743**	**3.00**	**572**	**644**	**0.89**
Sep-08	**610**	**2375**	**0.26**	**435**	**790**	**0.55**
Oct-08	**188**	**2715**	**0.07**	**436**	**795**	**1.13**
Nov-08	**211**	**2669**	**0.08**	**483**	**726**	**0.66**
Dec-08	**1062**	**1853**	**0.57**	**656**	**541**	**1.21**
Jan-09	**2224**	**553**	**4.02**	**533**	**663**	**0.80**
Feb-09	**420**	**2302**	**0.18**	**502**	**676**	**0.74**
Mar-09	**793**	**2038**	**0.39**	**604**	**588**	**1.03**
Apr-09	**2554**	**407**	**6.28**	**732**	**495**	**1.48**
May-09	**2657**	**327**	**8.13**	**775**	**431**	**1.80**
Jun-09	**2787**	**234**	**11.91**	**576**	**675**	**0.85**
Jul-09	**866**	**2159**	**0.40**	**650**	**588**	**1.11**
1-Jul-09	1192	1354	0.88	599	618	0.97
2-Jul-09	1415	1152	1.23	700	513	1.36
3-Jul-09	1283	1284	1.00	625	597	1.05
6-Jul-09	510	2014	0.25	131	1107	0.12
7-Jul-09	1012	1468	0.69	498	734	0.68
8-Jul-09	523	1978	0.26	173	1078	0.16
9-Jul-09	1037	1469	0.71	514	699	0.74
10-Jul-09	763	1753	0.44	322	914	0.35
13-Jul-09	515	2022	0.25	204	1041	0.20
14-Jul-09	1917	600	3.20	1069	167	6.40
15-Jul-09	1999	544	3.67	1117	133	8.40
16-Jul-09	1416	1130	1.25	703	517	1.36
17-Jul-09	1779	826	2.15	994	261	3.81
20-Jul-09	1800	822	2.19	929	308	3.02
21-Jul-09	1238	1341	0.92	571	666	0.86
22-Jul-09	1162	1407	0.83	501	750	0.67
23-Jul-09	1744	834	2.09	943	289	3.26
24-Jul-09	1734	889	1.95	907	344	2.64
27-Jul-09	1647	941	1.75	832	413	2.01
28-Jul-09	1659	942	1.76	829	415	2.00
29-Jul-09	1045	1552	0.67	413	839	0.49
30-Jul-09	1461	1159	1.26	705	535	1.32
31-Jul-09	1357	1286	1.06	674	579	1.16

***Source** : BSE, NSE*

Table 18: Trading Frequency in Cash Segment of BSE and NSE

Month/Year	BSE			NSE		
	Scrips Listed*	Scrips Traded	% of Traded to Listed	Companies Available for Trading*	Companies Traded	% of CompaniesTraded to Companies Available for Trading
1	2	3	4	5	6	7
Apr-07	7,591	2,567	33.82	1,104	1,088	99
May-07	7,635	2,674	35.02	1,126	1,113	99
Jun-07	7,707	2,728	35.40	1,143	1,130	99
Jul-07	7,753	2,749	35.46	1,150	1,150	99
Aug-07	7,806	2,775	35.55	1,170	1,166	100
Sep-07	7,803	2,741	35.13	1,173	1,116	95
Oct-07	7,683	2,778	36.29	1,180	1,176	100
Nov-07	7,732	2,833	36.64	1,180	1,173	99
Dec-07	7,706	2,904	37.68	1,207	1,202	100
Jan-08	7,799	2,839	36.40	1,216	1,210	100
Feb-08	7,811	2,792	35.74	1,227	1,226	100
Mar-08	7,757	2,746	35.39	1,236	1,229	99
Apr-08	7,740	2,740	35.40	1,244	1,240	100
May-08	7,867	2,771	35.22	1,252	1,246	100
Jun-08	7,885	2,716	34.45	1,262	1,256	100
Jul-08	7,913	2,701	34.13	1,272	1,267	100
Aug-08	7,702	2,758	35.81	1,278	1,274	100
Sep-08	7,685	2,699	35.12	1,278	1,275	100
Oct-08	7,705	2,599	33.73	1,282	1,277	100
Nov-08	7,737	2,414	31.20	1,286	1,282	100
Dec-08	7,727	2,565	33.20	1,283	1,282	100
Jan-09	7,784	2,520	32.37	1,286	1,281	100
Feb-09	7,779	2,481	31.89	1,284	1,280	100
Mar-09	7,729	2,559	33.11	1,291	1,283	99
Apr-09	7,771	2,557	32.90	1,329	1,289	97
May-09	7,729	2,870	37.13	1,280	1,268	99
Jun-09	8,098	2,703	33.38	1,282	1,268	99
Jul-09	7,745	2,828	36.51	1,287	1,269	99
1-Jul-09	8,100	2,709	33.44	N.A.		
2-Jul-09	8,105	2,716	33.51			
3-Jul-09	8,119	2,716	33.45			
6-Jul-09	8,119	2,659	32.75			
7-Jul-09	8,120	2,655	32.70			
8-Jul-09	8,121	2,628	32.36			
9-Jul-09	8,123	2,669	32.86			
10-Jul-09	8,094	2,662	32.89			
13-Jul-09	8,078	2,662	32.95			
14-Jul-09	8,066	2,669	33.09			
15-Jul-09	7,795	2,710	34.77			
16-Jul-09	7,755	2,716	35.02			
17-Jul-09	7,756	2,763	35.62			
20-Jul-09	7,756	2,770	35.71			
21-Jul-09	7,757	2,743	35.36			
22-Jul-09	7,765	2,738	35.26			
23-Jul-09	7,765	2,742	35.31			
24-Jul-09	7,773	2,785	35.83			
27-Jul-09	7,776	2,751	35.38			
28-Jul-09	7,755	2,769	35.71			
29-Jul-09	7,757	2,748	35.43			
30-Jul-09	7,757	2,787	35.93			
31-Jul-09	7,745	2,828	36.51			

*At the end of the period includes listed/permitted to trade companies but excludes suspended companies.
Source: *BSE, NSE*

Table 19: Percentage Share of Top 'N' Securities/Members in Turnover in Cash Segment

(Per cent)

Month/Year	BSE					NSE				
Top	5	10	25	50	100	5	10	25	50	100
Securities										
1	2	3	4	5	6	7	8	9	10	11
2005-06	**16.78**	**23.75**	**35.55**	**45.55**	**57.71**	**22.15**	**31.35**	**46.39**	**59.22**	**73.12**
2006-07	**15.31**	**23.86**	**40.20**	**55.01**	**70.05**	**18.49**	**28.44**	**48.57**	**66.57**	**82.24**
2007-08	**16.17**	**25.68**	**41.76**	**55.84**	**70.44**	**18.37**	**28.93**	**48.16**	**65.02**	**81.01**
2008-09	**18.54**	**29.55**	**49.02**	**66.00**	**79.62**	**20.48**	**32.58**	**56.36**	**74.66**	**87.69**
2009-10										
Apr-09	19.96	32.65	55.26	69.97	81.99	20.79	33.40	57.88	76.41	88.85
May-09	19.98	31.74	50.91	65.24	78.53	19.00	31.40	54.72	71.96	85.92
Jun-09	16.37	27.69	48.74	64.69	78.75	17.18	28.88	50.07	70.20	85.80
Jul-09	16.26	29.82	50.56	66.02	79.31	17.27	29.59	53.67	72.85	87.04
Members										
2005-06	**14.83**	**24.02**	**39.21**	**54.94**	**72.13**	**14.62**	**25.57**	**38.17**	**52.75**	**68.45**
2006-07	**15.10**	**24.01**	**40.41**	**56.37**	**73.57**	**15.63**	**25.49**	**43.63**	**57.59**	**72.04**
2007-08	**14.38**	**22.77**	**39.46**	**55.74**	**73.56**	**15.03**	**25.82**	**44.78**	**60.35**	**74.39**
2008-09	**14.33**	**21.73**	**38.21**	**55.75**	**73.32**	**13.56**	**23.62**	**43.55**	**61.21**	**75.42**
2009-10										
Apr-09	16.40	24.33	40.40	56.64	75.04	14.65	25.22	44.37	61.08	76.04
May-09	16.22	24.72	41.05	57.46	75.60	14.69	25.22	44.36	61.27	76.14
Jun-09	16.26	24.17	40.55	56.61	74.52	14.66	24.75	43.20	59.29	74.50
Jul-09	17.19	25.48	41.97	57.23	74.91	14.42	24.13	42.13	58.45	73.79

Source: *BSE, NSE*

Table 20: Settlement Statistics for Cash Segment of BSE

Month/ Year	No. of Trades (Lakh)	Traded Quantity (Lakh)	Delivered Quantity (Lakh)	% of Delivered Quantity to Traded Quantity	Turnover (Rs. cr.)	Delivered Value (Rs. cr.)	% of Delivered Value to Total Turnover	Delivered Quantity in Demat Mode (Lakh)	% of Demat Delivered Quantity to Total Delivered Quantity	Delivered Value in Demat Mode (Rs.cr.)	% of Demat Delivered Value to Total Delivered Value	Short Delivery (Auctioned quantity) (Lakh)	% of Short Delivery to Delivery	Unrectified Bad Delivery (Auctioned quantity) (Lakh)	% of Unrectified Bad Delivery to Delivery	Funds Pay-in (Rs. cr.)	Securities Pay-in (Rs.cr.)	Trade Guarantee Fund (Rs. cr.)*
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
2005-06	**2,643**	**6,64,467**	**3,00,653**	**45.25**	**8,16,074**	**2,71,227**	**33.24**	**3,00,497**	**99.95**	**2,70,986**	**99.91**	**2,518**	**0.84**	**1.36**	**0.00**	**73,156**	**2,71,227**	**3,297**
2006-07	**3,462**	**5,60,780**	**2,29,685**	**40.96**	**9,56,185**	**2,97,660**	**31.13**	**2,29,573**	**99.95**	**2,96,920**	**99.75**	**1,312**	**0.57**	**0.46**	**0.00**	**85,868**	**2,97,660**	**2,735**
2007-08	**5,303**	**9,86,009**	**3,61,628**	**36.68**	**15,78,857**	**4,76,196**	**30.16**	**3,61,542**	**99.98**	**4,75,809**	**99.92**	**2,242**	**0.62**	**0.25**	**0.00**	**1,44,376**	**4,76,196**	**4,399**
2008-09	**5,408**	**7,39,601**	**1,96,630**	**26.59**	**11,00,074**	**2,30,332**	**20.94**	**1,96,096**	**99.73**	**2,30,173**	**99.93**	**740**	**0.38**	**0.07**	**0.00**	**84,841**	**2,30,332**	**3,624**
2009-10 (Apr-Jul)	**2,272**	**4,28,028**	**1,20,266**	**28.10**	**5,15,666**	**1,03,344**	**20.04**	**1,20,253**	**99.99**	**1,03,338**	**99.99**	**712**	**0.59**	**0.03**	**0.00**	**36,137**	**1,03,344**	**4,307**
Apr-09	469	84,728	21,653	25.56	88,943	14,476	16.28	21,642	99.95	14,474	99.98	80	0.37	0.00	0.00	4,548	14,476	3,689
May-09	552	1,18,285	36,855	35.80	1,28,542	30,116	23.43	36,855	99.99	30,115	99.99	255	0.69	0.00	0.00	13,026	30,116	4,486
Jun-09	656	1,28,060	35,587	27.79	1,59,195	32,648	20.51	35,587	99.99	32,647	99.99	274	0.77	0.03	0.00	10,426	32,648	4,470
Jul-09	595	96,955	26,170	26.99	1,38,986	26,103	18.78	26,170	99.99	26,103	99.99	103	0.39	0.00	0.00	8,137	26,103	4,307

Source: *BSE*

Table 21: Settlement Statistics for Cash Segment of NSE

Month/ Year	No. of Trades (Lakh)	Traded Quantity (Lakh)	Delivered Quantity (Lakh)	% of Delivered Quantity to Traded Quantity	Turnover (Rs. cr.)	Delivered Value (Rs. cr.)	% of Delivered Value to Total Turnover	Delivered Quantity in Demat Mode (Lakh)	% of Demat Delivered Quantity to Total Delivered Quantity	Delivered Value in Demat Mode (Rs. cr.)	% of Demat Delivered Value to Total Delivered Value	Short Delivery (Auctioned quantity) (Lakh)	% of Short Delivery to Delivery	Unrectified Bad Delivery (Auctioned quantity) (Lakh)	% of Unrectified Bad Delivery to Delivery	Funds Pay-in (Rs.cr.)	Securities Pay-in (Rs. cr.)	Settlement Guarantee Fund (Rs. cr.)*
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
2005-06	**6,000**	**8,18,438**	**2,26,346**	**27.66**	**15,16,839**	**4,07,976**	**26.90**	**2,26,346**	**100.00**	**4,07,976**	**100.00**	**894**	**0.39**	**0.00**	**0.00**	**1,31,426**	**4,07,976**	**N.A.**
2006-07	**7,857**	**8,50,515**	**2,38,571**	**28.05**	**19,40,094**	**5,43,533**	**28.02**	**2,38,571**	**100.00**	**5,43,533**	**100.00**	**769**	**0.32**	**0.00**	**0.00**	**1,73,188**	**5,43,950**	**N.A**
2007-08	**11,645**	**14,81,229**	**3,66,974**	**24.77**	**35,19,919**	**9,70,618**	**27.58**	**3,66,974**	**100.00**	**9,70,618**	**100.00**	**997**	**0.27**	**0.00**	**0.00**	**3,09,543**	**9,70,618**	**N.A**
2008-09	**13,639**	**14,18,928**	**3,03,299**	**21.38**	**27,49,450**	**6,10,498**	**22.20**	**3,03,299**	**100.00**	**6,10,498**	**100.00**	**625**	**0.21**	**0.00**	**0.00**	**2,20,704**	**6,10,498**	**N.A**
2009-10 (Apr-Jul)	**6,215**	**8,96,361**	**1,72,508**	**19.25**	**15,34,908**	**3,01,227**	**19.63**	**1,72,508**	**100.00**	**3,01,227**	**100.00**	**320**	**0.19**	**0.00**	**0.00**	**96,553**	**3,01,227**	**N.A**
Apr-09	1,261	1,79,344	34,344	19.15	2,61,310	48,072	18.40	34,344	100.00	48,072	100.00	68	0.20	0.00	0.00	16,269	48,072	N.A
May-09	1,440	2,19,072	45,437	20.74	3,57,932	74,317	20.76	45,437	100.00	74,317	100.00	113	0.25	0.00	0.00	25,219	74,317	N.A
Jun-09	1,819	2,81,124	53,029	18.86	4,96,589	98,761	19.89	53,029	100.00	98,761	100.00	81	0.15	0.00	0.00	29,632	98,761	N.A
Jul-09	1,695	2,16,820	39,698	18.31	4,19,077	80,078	19.11	39,698	100.00	80,078	100.00	58	0.15	0.00	0.00	25,433	80,078	N.A

Source: *NSE*

Table 22: Derivatives Segment at BSE

Month/ Year	No. of Trading Days	Index Futures		Stock Futures		Index Options				Stock Options				Total		Open Interest at the end of	
						Call		Put		Call		Put					
		No. of Contracts	Turnover (Rs. cr.)	No. of Contracts	Turn-over (Rs. cr.)	No. of Con-tracts	Notional Turn-over (Rs. cr.)	No. of Con-tracts	Notional Turn-over (Rs. cr.)	No. of Con-tracts	Notional Turn-over (Rs. cr.)	No. of Con-tracts	Notional Turn-over (Rs. cr.)	No. of Contracts	Turnover (Rs. cr.)	No. of Con-tracts	Turn-over (Rs. cr.)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
2005-06	**251**	**89**	**5**	**12**	**1**	**100**	**3**	**0**	**0**	**2**	**0**	**0**	**0**	**103**	**6**	**0**	**0**
2006-07	**250**	**16,38,779**	**55,491**	**1,42,433**	**3,515**	**2**	**0**	**0**	**0**	**5**	**0**	**1**	**0**	**15,45,169**	**59,006**	**408**	**13**
2007-08	**251**	**71,57,078**	**2,34,660**	**2,95,117**	**7,609**	**951**	**31**	**210**	**8**	**9**	**0**	**6**	**0**	**74,53,371**	**2,42,309**	**3,175**	**74**
2008-09	**243**	**5,14,915**	**12,250**	**300**	**9**	**251**	**6**	**122**	**3**	**0**	**0**	**0**	**0**	**5,15,588**	**12,268**	**22**	**0**
2009-10 (Apr-Jul)	**82**	**157**	**3**	**6**	**0**	**352**	**7**	**0**	**0**	**0**	**0**	**0**	**0**	**515**	**10**	**0**	**0**
Apr-09	17	113	2	0	0	0	0	0	0	0	0	0	0	113	2	2	0
May-09	20	39	1	2	0	352	7	0	0	0	0	0	0	393	8	0	0
Jun-09	22	1	0	4	0	0	0	0	0	0	0	0	0	5	0	1	0
Jul-09	23	4	0	0	0	0	0	0	0	0	0	0	0	4	0	0	0

Note: 1. Notional Turnover = (Strike Price + Premium) * Quantity.
2. Index Futures, Index Options, Stock Options and Stock Futures were introduced in June 2000, June 2001, July 2001 and November 2001, respectively.

Source: *BSE*

Table 23: Derivatives Segment at NSE

Month/ Year	No. of Trading Days	Index Futures		Stock Futures		Interest Rate Futures		Index Options				Stock Options				Total		Open Interest at the end of	
								Call		Put		Call		Put					
		No. of Contracts	Turnover (Rs. cr.)	No. of Contracts	Turnover (Rs. cr.)	No. of Contracts	Turnover (Rs. cr.)	No. of Contracts	Notional Turnover (Rs. cr.)	No. of Contracts	Notional Turnover (Rs. cr.)	No. of Contracts	Notional Turnover (Rs. cr.)	No. of Contracts	Notional Turnover (Rs. cr.)	No. of Contracts	Turnover (Rs. cr.)	No. of Contracts	Turnover (Rs. cr.)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
2005-06	**251**	**5,85,37,886**	**15,13,791**	**8,09,05,493**	**27,91,721**	**0**	**0**	**64,13,467**	**1,68,632**	**65,21,649**	**1,69,837**	**41,65,996**	**1,43,752**	**10,74,780**	**36,518**	**15,76,19,271**	**48,24,250**	**10,28,003**	**38,469**
2006-07	**249**	**8,14,87,424**	**25,39,575**	**10,49,55,401**	**38,30,972**	**0**	**0**	**1,26,32,349**	**3,98,219**	**1,25,25,089**	**3,93,693**	**43,94,292**	**1,61,902**	**8,89,018**	**31,909**	**21,68,83,573**	**73,56,271**	**17,91,549**	**38,670**
2007-08	**251**	**15,65,98,579**	**38,20,667**	**20,35,87,952**	**75,48,563**	**0**	**0**	**2,66,67,882**	**6,68,816**	**2,86,98,156**	**6,93,295**	**80,02,713**	**3,08,443**	**14,57,918**	**50,693**	**42,50,13,200**	**1,30,90,478**	**22,82,671**	**48,900**
2008-09	**243**	**21,04,28,103**	**35,70,111**	**22,15,77,980**	**34,79,642**	**--**	**--**	**11,04,31,974**	**20,02,544**	**10,16,56,470**	**17,28,957**	**97,62,968**	**1,71,843**	**35,33,002**	**57,384.04**	**65,73,90,497**	**1,10,10,482**	**32,27,759**	**57,705**
2009-10 (Apr-Jul)	**82**	**6,97,59,662**	**13,49,037**	**4,60,15,004**	**18,44,827**	**--**	**0**	**5,40,27,300**	**11,47,934**	**5,03,26,596**	**9,83,259**	**27,25,468**	**1,17,790**	**8,77,085**	**33,257.12**	**22,37,31,115**	**54,76,104**	**24,67,693**	**62,474**
Apr-09	17	1,86,62,382	3,01,764	98,58,642	3,56,383	--	--	1,36,87,468	2,40,150	1,31,94,502	2,13,639	5,58,380	22,168	2,48,943	9,259.13	5,62,10,317	11,43,362	27,53,069	57,076
May-09	20	1,66,17,516	3,17,415	95,28,178	4,48,155	--	--	1,11,96,349	2,35,522	1,02,99,192	1,94,993	4,85,011	24,185	1,59,269	6,983.10	4,82,85,515	12,27,252	23,05,330	64,823
Jun-09	22	1,62,07,959	3,46,934	1,11,27,649	5,89,657	--	--	1,26,89,872	2,95,511	1,14,99,770	2,50,133	7,18,536	41,345	1,64,411	8,400.39	5,24,08,197	15,31,980	25,27,295	58,987
Jul-09	23	1,82,71,805	3,82,924	1,55,00,535	4,50,632	--	--	1,64,53,611	3,76,753	1,53,33,132	3,24,495	9,63,541	30,092	3,04,462	8,614.50	6,68,27,086	15,73,509	24,67,693	62,474

Note:
Notional Value of Outstanding Contracts for FUTSTK - Open Interest * Close price of stock future
Notional Value of Outstanding Contracts for OPTIDX - Open Interest * Close price S&P CNX Nifty
Notional Value of Outstanding Contracts for OPTSTK - Open Interest * Close price of Underlying security
Notional Turnover = (Strike Price + Premium) * Quantity.
Source: *NSE*

Table 24: Derivatives Trading at NSE, July 2009

Date	Index Futures		Stock Futures		Interest Rate Futures		Index Options				Stock Options				Total Turnover		Open Interest at the end of the day	
							Calls		Puts		Calls		Puts					
	No. of Contracts	Turn-over (Rs. crores.)	No. of Contracts	Turn-over (Rs. crores.)	No. of Con-tracts	Turnover (Rs. crores.)	No. of Contracts	Turn-over (Rs. crores.)	No. of Contracts	Turn-over (Rs. crores.)	No. of Con-tracts	Turn-over (Rs. crores.)	No. of Con-tracts	Turn-over (Rs. crores.)	No. of Contracts	Turn-over (Rs. crores.)	No. of contracts	Value (Rs. crores.)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
01-Jul-09	8,38,845	17,434	6,21,599	17,794	0	0	4,50,117	10,535	4,12,347	8,556	34,923	1,112	6,340	182	23,64,171	55,613	26,22,607	62,051
02-Jul-09	7,60,367	15,808	5,90,708	17,099	0	0	4,76,795	11,185	3,62,922	7,595	32,784	1,066	5,816	165	22,29,392	52,919	27,20,010	64,330
03-Jul-09	6,15,112	12,937	5,13,559	15,191	0	0	5,94,011	14,160	5,20,746	10,854	43,142	1,400	10,886	299	22,97,456	54,841	29,44,238	70,604
06-Jul-09	12,03,596	24,942	7,52,603	21,192	0	0	12,44,386	29,229	9,28,244	19,383	48,721	1,587	11,579	325	41,89,129	96,657	30,88,502	68,995
07-Jul-09	7,99,497	16,089	5,76,819	15,765	0	0	6,38,953	14,533	6,06,468	12,464	35,801	1,103	10,255	269	26,67,793	60,223	30,91,448	69,734
08-Jul-09	8,79,832	17,381	6,22,413	16,610	0	0	7,83,766	17,494	6,69,510	13,654	38,682	1,187	9,606	263	30,03,809	66,589	31,27,500	68,147
09-Jul-09	6,81,519	13,362	5,43,872	14,408	0	0	5,97,715	13,137	5,31,029	10,764	34,747	1,062	11,441	315	24,00,323	53,047	32,24,147	70,342
10-Jul-09	7,54,522	14,642	5,05,420	13,433	0	0	7,21,906	15,731	6,32,900	12,793	31,735	968	11,449	324	26,57,932	57,891	32,70,881	69,809
13-Jul-09	6,60,362	12,517	4,90,381	12,281	0	0	6,11,574	13,020	5,67,073	11,268	32,143	916	11,295	296	23,72,828	50,299	32,85,596	69,447
14-Jul-09	6,92,895	13,580	5,04,263	13,434	0	0	6,31,188	13,602	6,29,150	12,489	32,195	935	10,084	265	24,99,775	54,306	33,75,727	74,141
15-Jul-09	6,31,551	12,762	5,70,741	15,984	0	0	6,51,230	14,327	6,57,615	13,250	43,032	1,281	13,689	365	25,67,858	57,969	34,76,243	78,829
16-Jul-09	8,32,358	17,012	6,43,731	18,438	0	0	7,57,629	16,912	7,10,150	14,622	46,038	1,411	16,596	453	30,06,502	68,847	35,17,721	79,737
17-Jul-09	8,15,316	17,003	6,09,834	17,424	0	0	8,68,124	19,662	8,89,608	18,529	40,828	1,229	14,938	408	32,38,648	74,255	36,18,788	84,584
20-Jul-09	6,98,026	15,060	6,55,143	19,731	0	0	7,53,287	17,485	7,35,091	15,614	49,631	1,588	18,361	530	29,09,539	70,008	36,86,637	88,762
21-Jul-09	6,98,032	15,116	6,66,987	20,046	0	0	6,00,400	13,937	6,74,739	14,605	42,338	1,342	14,402	413	26,96,898	65,459	37,38,950	89,493
22-Jul-09	10,09,459	21,731	7,74,528	23,095	0	0	9,77,482	22,622	10,20,092	22,157	50,248	1,576	16,035	461	38,47,844	91,641	37,60,327	88,562
23-Jul-09	8,31,699	18,072	6,75,858	19,935	0	0	7,71,787	17,889	7,93,547	17,265	43,014	1,351	13,240	374	31,29,145	74,886	39,00,715	94,602
24-Jul-09	7,10,285	15,612	7,41,508	22,416	0	0	7,43,957	17,445	6,74,172	14,876	54,178	1,716	17,986	515	29,42,086	72,581	39,88,260	97,936
27-Jul-09	4,74,417	10,471	6,23,987	19,246	0	0	4,35,063	10,185	4,07,560	8,979	38,288	1,224	12,700	383	19,92,015	50,488	40,04,061	98,688
28-Jul-09	7,66,690	17,182	9,47,123	29,094	0	0	6,67,203	15,614	5,71,701	12,788	51,810	1,666	16,738	510	30,21,265	76,854	40,73,015	100,455
29-Jul-09	13,59,716	29,721	11,84,887	36,445	0	0	10,43,219	24,104	10,84,043	24,014	52,197	1,643	19,518	582	47,43,580	116,508	40,63,338	99,117
30-Jul-09	8,69,901	19,297	10,66,247	32,282	0	0	9,38,599	21,816	8,44,696	18,833	54,692	1,667	20,335	582	37,94,470	94,477	23,51,602	58,820
31-Jul-09	6,87,808	15,194	6,18,324	19,288			4,95,220	12,132	4,09,729	9,140	32,374	1,063	11,173	334	22,54,628	57,151	24,67,693	62,474

Notional Value of Outstanding Contracts for OPTSTK - Open Interest * Close price of Underlying security. Notional Value of Outstanding Contracts for OPTIDX - Open Interest * Close price S&P CNX Nifty.

Notional Turnover = (Strike Price + Premium) * Quantity.

Index Futures, Index Options, Stock Options and Stock Futures were introduced in June 2000, June 2001, July 2001 and November 2001, respectively.

Open interest value is computed as Underlying close price*Quantity.

Source: *NSE*

Table 25: Settlement Statistics in Derivatives Segment at BSE and NSE

(Amount in Rs.crore)

Month/ Year	BSE						NSE					
	Index/Stock Futures		Index/Stock Options		Total	Settlement Gurantee Fund*	Index/Stock Futures		Index/Stock Options		Total	Settlement Gurantee Fund*
	MTM Settlement	Final Settlement	Premium Settlement	Exercise Settlement			MTM Settlement	Final Settlement	Premium Settlement	Exercise Settlement		
1	2	3	4	5	6	7	8	9	10	11	12	13
2005-06	**0**	**0**	**0**	**0**	**0**	**44**	**25,586**	**598**	**1,521**	**818**	**28,522**	**N.A.**
2006-07	**0**	**0**	**0**	**0**	**0**	**0**	**61,314**	**798**	**3,194**	**1,189**	**66,494**	**N.A.**
2007-08	**420**	**10**	**0**	**0**	**431**	**1,942**	**1,44,655**	**1,312**	**6,760**	**3,792**	**1,56,519**	**N.A.**
2008-09	**110**	**3**	**0**	**0**	**113**	**1,359**	**75,194**	**1,498**	**10,960**	**4,188**	**91,840**	**N.A.**
2009-10 (Apr-Jul)	**0**	**0**	**0**	**0**	**0**	**296**	**25,743**	**681**	**4,215**	**2,354**	**32,994**	**N.A.**
Apr-09	0	0	0	0	0	80	4,856	274	945	495	6,568	N.A.
May-09	0	0	0	0	0	74	7,818	141	1,289	1,069	10,317	N.A.
Jun-09	0	0	0	0	0	72	6,961	158	916	573	8,607	N.A.
Jul-09	0	0	0	0	0	70	6,109	109	1,066	218	7,501	N.A.

* Balances at the end of the period

* includes members collateral and Settlement Guarantee Fund

Source: *BSE, NSE*

Table 26: Trends in Trading in the Corporate Debt Market

Month/Year	BSE		NSE		FIMMDA		Total	
	No. of Trades	Traded Value (Rs. crore)	No. of Trades	Traded Value (Rs. crore)	No. of Trades	Traded Value (Rs. crore)	No. of Trades	Traded Value (Rs. crore)
1	2	3	4	5	6	7	8	9
2007-08	**27,697**	**41,187**	**3,789**	**31,453**	**4,089**	**23,479**	**32,217**	**75,737**
2008-09	**4,17,376**	**38,058**	**4,967**	**50,029**	**8,545**	**50,911**	**4,30,888**	**1,38,998**
2009-10 (Apr-Jul)	**1,50,978**	**13,599**	**4,379**	**48,987**	**4,166**	**36,173**	**1,59,523**	**98,760**
Apr-09	34,920	2,789	1,306	17,112	1,025	11,692	37,251	31,593
May-09	39,954	2,923	1,077	10,688	933	7,072	41,964	20,684
Jun-09	39,484	3,165	776	8,637	961	7,066	41,221	18,868
Jul-09	36,620	4,722	1,220	12,549	1,247	10,343	39,087	27,614

Note: Data is aggregation of transactions in trading and reporting platform.
Source: *BSE, NSE and SEBI*

Table 27: Trading Statistics of Currency Derivatives Segment

Month/ Year	BSE					NSE					MCX-SX				
	No. of Contracts	Traded Value (Rs. Cr)	Avg Daily Trading Value (Rs.Cr)	Open Interest at the end of		No. of Contracts	Traded Value (Rs. Cr)	Avg Daily Trading Value (Rs.Cr)	Open Interest at the end of		No. of Contracts	Traded Value (Rs. Cr)	Avg Daily Trading Value (Rs.Cr)	Open Interest at the end of	
				No. of Contracts	Traded Value (Rs. Cr.)				No. of Contracts	Traded Value (Rs. Cr.)				No. of Contracts	Traded Value (Rs. Cr.)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
2008-09 (Aug-Mar)	**1,82,469**	**868.76**	**-**	**0**	**0**	**3,27,38,566**	**1,62,563**	**1,169.52**	**2,57,554**	**1,312.98**	**2,98,47,569**	**1,48,826**	**1,305.49**	**1,94,265**	**989.82**
2009-10 (Apr-Jul)	**5**	**0**	**-**	**0**	**0**	**5,71,46,488**	**2,77,703**	**4,787.98**	**3,18,298**	**1,531**	**5,19,87,706**	**2,52,602**	**3,119**	**3,46,072**	**1,664.97**
Apr-09	2	0.01	-	0	0	78,51,502	39,386	2,461.61	2,06,620	1,038.65	75,47,128	37,858	2,366.13	1,05,957	532.43
May-09	3	0.03	-	0	0	1,36,82,468	66,431	3,321.57	3,18,203	1,504.31	1,20,53,551	58,469	2,923.46	2,08,805	986.79
Jun-09	0	0.00	-	0	0	1,57,24,507	75,363	3,425.58	2,67,400	1,285.14	1,41,98,087	67,985	3,090.22	1,93,771	931.47
Jul-09	0	0.00	-	0	0	1,98,88,011	96,523	4,196.65	3,18,298	1,531.17	1,81,88,940	88,290	3,838.70	3,46,072	1,664.97

* *Trading in Currency Futures commenced on 29th August 2008 at NSE*

Source: *BSE, NSE, MCX-SX*

Table 28: Daily Trends of Currency Derivatives Trading during July 2009

Month/ Year (Day wise)	BSE				NSE				MCX-SX			
	No. of Con-tracts Traded	Traded Value (Rs. Cr)	Open Interest at the end of		No. of Contracts Traded	Traded Value (Rs. Cr)	Open Interest at the end of		No. of Contracts Traded	Traded Value (Rs. Cr)	Open Interest at the end of	
			No. of Con-tracts	Traded Value (Rs. Cr.)			No. of Contracts	Traded Value (Rs. Cr.)			No. of Contracts	Traded Value (Rs. Cr.)
1	2	3	4	5	6	7	8	9	10	11	12	13
01-Jul-09	0	0.00	0	0.00	8,84,326	4,256	2,97,790	1,430.81	7,91,314	3,807.89	2,34,199	1,125.45
02-Jul-09	0	0.00	0	0.00	8,33,052	3,998	3,24,075	1,558.87	7,94,208	3,811.80	2,59,739	1,249.59
03-Jul-09	0	0.00	0	0.00	6,78,267	3,262	3,51,335	1,687.93	5,86,251	2,818.67	3,02,090	1,451.44
06-Jul-09	0	0.00	0	0.00	12,28,465	5,941	3,57,233	1,736.66	11,67,784	5,648.15	2,78,515	1,353.90
07-Jul-09	0	0.00	0	0.00	9,10,981	4,427	3,83,080	1,860.47	8,37,949	4,071.97	2,87,823	1,397.96
08-Jul-09	0	0.00	0	0.00	7,96,943	3,898	3,77,561	1,849.96	7,49,447	3,665.99	3,20,760	1,571.65
09-Jul-09	0	0.00	0	0.00	8,96,442	4,385	3,68,108	1,797.95	8,22,942	4,025.26	3,08,398	1,506.21
10-Jul-09	0	0.00	0	0.00	8,47,448	4,139	3,87,775	1,902.78	8,36,986	4,088.00	3,06,394	1,503.59
13-Jul-09	0	0.00	0	0.00	11,43,276	5,637	3,89,302	1,914.84	10,10,977	4,983.97	3,23,527	1,591.48
14-Jul-09	0	0.00	0	0.00	9,34,891	4,574	4,50,657	2,209.28	9,26,398	4,532.04	3,54,885	1,739.63
15-Jul-09	0	0.00	0	0.00	8,95,976	4,369	4,92,720	2,400.94	7,21,759	3,519.33	3,75,988	1,832.10
16-Jul-09	0	0.00	0	0.00	8,03,569	3,917	4,78,102	2,332.00	7,15,489	3,488.48	3,69,654	1,803.06
17-Jul-09	0	0.00	0	0.00	5,74,040	2,796	5,10,770	2,492.12	6,14,237	2,992.45	3,83,336	1,870.08
20-Jul-09	0	0.00	0	0.00	9,42,780	4,562	4,91,663	2,375.28	8,61,004	4,165.12	3,87,113	1,870.33
21-Jul-09	0	0.00	0	0.00	9,07,235	4,388	5,02,778	2,438.62	8,14,954	3,943.35	4,04,913	1,964.09
22-Jul-09	0	0.00	0	0.00	8,20,265	3,979	5,09,387	2,475.45	6,91,454	3,355.02	4,50,709	2,190.25
23-Jul-09	0	0.00	0	0.00	8,11,293	3,932	5,06,591	2,458.15	7,40,377	3,588.51	4,55,335	2,209.34
24-Jul-09	0	0.00	0	0.00	6,65,638	3,218	4,85,728	2,345.74	5,26,264	2,544.82	4,48,148	2,163.97
27-Jul-09	0	0.00	0	0.00	9,27,970	4,473	4,70,414	2,268.39	6,80,402	3,280.07	4,16,682	2,009.30
28-Jul-09	0	0.00	0	0.00	9,08,891	4,383	4,67,764	2,258.15	8,93,652	4,311.24	4,21,804	2,036.90
29 Jul 2009*	0	0.00	0	0.00	10,26,243	4,973	3,39,153	1,646.20	10,10,319	4,897.90	4,27,693	2,075.34
30-Jul-09	0	0.00	0	0.00	6,85,535	3,328	3,28,660	1,593.00	6,63,729	3,223.09	3,29,863	1,599.06
31-Jul-09	0	0.00	0	0.00	7,64,485	3,688	3,18,298	1,531.17	7,31,044	3,526.90	3,46,072	1,664.97

* Open interest includes July 2009 contract which expired at 12.00 noon on July 29, 2009.
Source: *BSE, NSE, MCX-SX*

Table 29: Settlement Statistics of Currency Derivatives Segment

(Amount in Rs. crore)

Month/Year	BSE		NSE		MCX	
	Currency Futures		Currency Futures		Currency Futures	
	MTM Settlement	Final Settlement	MTM Settlement	Final Settlement	MTM Settlement	Final Settlement
2008-09 (Aug-Mar)	**6.96**	**0.18**	**361.80**	**5.57**	**237.21**	**5.21**
2009-10 (Apr-Jul)	**0.00**	**0.00**	**293.59**	**9.20**	**200.26**	**7.54**
Apr-09	0.00	0.00	41.75	1.57	36.67	1.38
May-09	0.00	0.00	83.28	2.94	58.66	2.16
Jun-09	0.00	0.00	77.98	1.24	44.10	1.23
Jul-09	0.00	0.00	90.58	3.46	60.83	2.77

* *Trading in Currency Futures commenced on 29th August 2008 at NSE*

Note: The Trading Volume/Turnover for the month is from 1st trading day to the last trading trading day of the month

Source: *BSE, NSE, MCX*

Table 30: Trends in Foreign Institutional Investment

Period	Gross Purchases (Rs. cr.)	Gross Sales (Rs. cr.)	Net Investment (Rs. cr.)	Net Investment (US $ mn.)	Cumulative Net Investment (US $ mn.)
1	2	3	4	5	6
2004-05	**2,16,951**	**1,71,071**	**45,880**	**10,352**	**36,293**
2005-06	**3,46,976**	**3,05,509**	**41,467**	**9,363**	**45,657**
2006-07	**5,20,506**	**4,89,665**	**30,841**	**6,821**	**52,477**
2007-08	**9,48,018**	**8,81,839**	**66,179**	**16,442**	**68,919**
2008-09	**6,14,579**	**6,60,389**	**-45,811**	**-9,837**	**59,081**
2009-10 (Apr-Jul)	**2,87,265**	**2,42,780**	**44,485**	**9,153**	**68,235**
Apr-09	49,715	40,716	8,999	1,791	60,872
May-09	81,266	63,861	17,406	3,577	64,449
Jun-09	76,073	71,174	4,898	1,059	65,508
Jul-09	80,212	67,030	13,182	2,727	68,235

Discrepancies in total figures, if any, are due to rounding off.
The data presented above is compiled on the basis of reports submitted to SEBI by custodians on July 31, 2009 and constitutes trades conducted by FIIs on and upto the previous trading day(s).

"Note: The data pertains to all the activities undertaken by FIIs in Indian Securities Market, including trades done in secondary market, primary market and activities involved in right/bonus issues, private placement, merger & acquisition, etc."

Table 31: Daily Trends in Foreign Institutional Investment during July 2009

Date	Equity				Debt				Total				
	Gross Purchase (Rs. crore)	Gross Sales (Rs. crore)	Net Invest-ment (Rs.crore	Net Invest-ment *(US $ mn.)**	Gross Purchase (Rs. crore)	Gross Sales (Rs.crore)	Net Invest-ment (Rs.crore)	Net Invest-ment *(US $ mn.)**	Gross Purchase (Rs.crore)	Gross Sales (Rs.crore)	Net Invest-ment (Rs.crore)	Net Invest-ment (Rs.crore)	Conversion (1 USD TO INR)*
1	2	3	4	5	6	7	8	9	10	11	12	13	14
1-Jul-09	2,952	2,723	229	48	134	379	-246	-51	3,086	3,103	-17	-4	Rs.47.87
2-Jul-09	1,449	1,285	164	34	226	41	184	38	1,674	1,326	348	72	Rs.48.09
3-Jul-09	2,303	1,901	402	84	1,479	299	1,179	247	3,781	2,200	1,581	331	Rs.47.79
6-Jul-09	2,150	1,581	568	118	2,405	400	2,005	418	4,554	1,982	2,573	536	Rs.47.99
7-Jul-09	3,190	3,541	-351	-73	1,184	10	1,174	244	4,374	3,551	823	171	Rs.48.22
8-Jul-09	5,957	3,158	2,799	577	60	217	-158	-33	6,016	3,376	2,641	544	Rs.48.52
9-Jul-09	3,451	2,676	776	159	73	90	-18	-4	3,524	2,766	758	155	Rs.48.92
10-Jul-09	2,345	2,637	-292	-60	429	448	-19	-4	2,775	3,085	-310	-63	Rs.48.92
13-Jul-09	1,898	2,521	-623	-128	55	547	-492	-101	1,952	3,068	-1,115	-229	Rs.48.69
14-Jul-09	2,072	1,881	190	39	455	52	403	82	2,527	1,933	594	120	Rs.49.40
15-Jul-09	2,107	1,654	453	93	318	82	236	48	2,425	1,736	689	141	Rs.48.84
16-Jul-09	2,888	1,857	1,031	212	62	112	-51	-10	2,949	1,969	980	201	Rs.48.72
17-Jul-09	2,619	2,327	292	60	556	269	286	59	3,174	2,596	578	119	Rs.48.74
20-Jul-09	2,847	2,587	260	53	860	526	334	69	3,706	3,112	594	122	Rs.48.69
21-Jul-09	2,579	1,873	706	146	124	251	-127	-26	2,703	2,124	579	120	Rs.48.43
22-Jul-09	2,547	2,497	50	10	0	0	0	0	2,547	2,497	50	10	Rs.48.27
23-Jul-09	2,936	2,791	146	30	61	2	60	12	2,998	2,792	205	43	Rs.48.37
24-Jul-09	5,307	4,597	710	147	139	545	-406	-84	5,446	5,143	304	63	Rs.48.44
27-Jul-09	3,264	2,213	1,051	217	242	458	-216	-45	3,506	2,671	835	173	Rs.48.38
28-Jul-09	3,032	2,586	446	93	554	430	124	26	3,586	3,016	570	118	Rs.48.21
29-Jul-09	4,316	3,578	738	153	79	308	-229	-48	4,394	3,885	509	106	Rs.48.21
30-Jul-09	2,852	2,713	139	29	387	0	387	80	3,239	2,713	526	109	Rs.48.47
31-Jul-09	5,071	3,887	1,184	244	204	2,500	-2,296	-474	5,275	6,388	-1,112	-229	Rs.48.49
Total	**70,129**	**59,062**	**11,067**	**2,284**	**10,083**	**7,967**	**2,115**	**443**	**80,212**	**67,030**	**13,182**	**2,727**	

The data presented above is compiled on the basis of reports submitted to SEBI by custodians on July 31, 2009 and constitutes trades conducted by FIIs on and upto the previous trading day(s).

* Conversion rate: The daily RBI reference rate as on the trading day has been adopted. (If the trading day is a bank holiday, immediately preceding day's reference rate has been used).

"Note: The data pertains to all the activities undertaken by FIIs in Indian Securities Market, including trades done in secondary market, primary market and activities involved in right/bonus issues, private placement, merger & acquisition, etc."

Table 32: Trends in Resource Mobilisation by Mutual Funds

(Amount in Rs. crore)

Period	Gross Mobilisation				Redemption*				Net Inflow/Outflow				Assets at the End of Period
	Pvt. Sector	UTI	Public Sector	Total	Pvt. Sector	UTI	Public Sector	Total	Pvt. Sector	UTI	Public Sector	Total	
1	2	3	4	5	6	7	8	9	10	11	12	13	14
2004-05	**7,36,463**	**46,656**	**56,589**	**8,39,708**	**7,28,864**	**49,378**	**59,266**	**8,37,508**	**7,600**	**-2,722**	**-2,677**	**2,200**	**1,49,600**
2005-06	**9,14,703**	**73,127**	**1,10,319**	**10,98,149**	**8,71,727**	**69,704**	**1,03,940**	**10,45,370**	**42,977**	**3,424**	**6,379**	**52,779**	**2,31,862**
2006-07	**15,99,873**	**1,42,280**	**1,96,340**	**19,38,493**	**15,20,836**	**1,34,954**	**1,88,719**	**18,44,508**	**79,038**	**7,326**	**7,621**	**93,985**	**3,26,292**
2007-08	**37,80,753**	**3,37,498**	**3,46,126**	**44,64,377**	**36,47,449**	**3,27,678**	**3,35,448**	**43,10,575**	**1,33,304**	**9,820**	**10,677**	**1,53,802**	**5,05,152**
2008-09	**42,92,751**	**4,23,131**	**7,10,472**	**54,26,354**	**43,26,768**	**4,26,790**	**7,01,092**	**54,54,650**	**-34,018**	**-3,658**	**9,380**	**-28,296**	**4,17,300**
2009-10 (Apr-Jul)	**23,24,089**	**2,77,229**	**4,23,016**	**30,24,333**	**21,52,191**	**2,55,585**	**3,92,474**	**28,00,251**	**1,71,897**	**21,644**	**30,541**	**2,24,083**	**7,21,886**
Apr-09	5,38,754	69,465	1,00,262	7,08,481	4,20,940	51,422	81,928	5,54,289	1,17,814	18,044	18,334	1,54,191	5,93,516
May-09	5,20,943	59,722	87,214	6,67,879	4,97,234	56,908	83,588	6,37,731	23,709	2,814	3,626	30,148	6,64,450
Jun-09	5,50,023	64,151	1,04,874	7,19,047	6,10,089	75,981	1,16,913	8,02,984	-60,066	-11,831	-12,040	-83,937	5,82,679
Jul-09	7,14,369	83,891	1,30,666	9,28,926	6,23,928	71,274	1,10,045	8,05,247	90,441	12,618	20,621	1,23,680	7,21,886

* Includes repurchases as well as redemption.

Notes : 1. Erstwhile UTI has been divided into UTI Mutual Fund (registered with SEBI) and the Specified Undertaking of UTI (not registered with SEBI). Above data contains information only of UTI Mutual Fund.

2. Net assets pertaining to Funds of Funds Schemes is not included in the above data.

Table 33 A: Type-wise Resource Mobilisation by Mutual Funds : Open-ended and Close-ended

(Amount in Rs. crore)

Scheme	2007-08			2008-09			2009-10 (Apr-Jul)			Jul-09			Net Assets as on July 31, 2009*
	Sale	Purchase	Net	Sale	Purchase	Net	Sale	Purchase	Net	Sale	Purchase	Net	
1	2	3	4	5	6	7	8	9	10	11	12	13	14
Open-ended	43,37,042	42,03,588	1,33,454	52,61,429	52,33,301	28,128	30,23,714	27,66,158	2,57,555	9,28,693	8,00,361	1,28,332	6,50,366
Close-ended	1,27,335	1,06,987	20,348	1,11,008	1,45,198	-34,191	239	31,866	-31,628	88	4,689	-4,600	70,447
Interval	-	-	-	53,916	76,150	-22,233	381	2,226	-1,844	145	197	-52	1,073
Total	**44,64,377**	**43,10,575**	**1,53,802**	**54,26,353**	**54,54,650**	**-28,296**	**30,24,333**	**28,00,251**	**2,24,083**	**9,28,926**	**8,05,247**	**1,23,680**	**7,21,886**

* Note : Net assets of Rs. 726.87 crores pertaining to Fund of Funds Schemes is not included in the above data.

Table 33 B: Scheme-wise Resource Mobilisation by Mutual Funds

(Amount in Rs. crore)

Scheme	2007-08			2008-09			2009-10 (April -July)			July 2009*		
	Sale	Purchase	Net	Sale	Purchase	Net	Sale	Purchase	Net	Sale	Purchase	Net
1	2	3	4	5	6	7	8	9	10	11	12	13
A. Income/Debt Oriented Schemes (i+ii+iii+iv)	**43,17,263**	**42,13,396**	**1,03,867**	**53,83,367**	**54,15,528**	**-32,161**	**29,99,525**	**27,82,858**	**2,16,667**	**9,19,267**	**7,99,868**	**1,19,400**
i. Liquid/Money Market	34,32,737	34,17,761	14,976	41,87,977	41,91,576	-3,599	22,75,398	22,32,370	43,028	6,70,838	6,46,140	24,698
ii. Gilt	3,180	2,746	434	14,696	11,090	3,606	1,689	3,962	-2,273	440	1,501	-1,061
iii. Debt (other than assured return)	8,81,346	7,92,889	88,457	11,80,694	12,12,862	-32,168	7,22,437	5,46,526	1,75,912	2,47,989	1,52,226	95,763
iv. Debt (assured return)	0	0	0	0	0	0	0	0		0	0	0
B. Growth/Equity Oriented Schemes (i+ii)	**1,26,286**	**79,353**	**46,933**	**32,805**	**28,781**	**4,024**	**22,313**	**14,765**	**7,548**	**8,886**	**4,642**	**4,243**
i. ELSS	6,448	297	6,151	3,324	356	2,969	590	473	116	148	137	11
ii. Others	1,19,839	79,056	40,782	29,481	28,425	1,055	21,724	14,291	7,432	8,738	4,505	4,233
C. Balanced Schemes	**11,488**	**5,720**	**5,768**	**2,695**	**2,634**	**61**	**1,363**	**1,353**	**11**	**471**	**393**	**77**
D. Exchange Traded Fund (i+ii)	**9,339**	**12,106**	**-2,767**	**5,719**	**6,718**	**-998**	**977**	**783**	**194**	**250**	**247**	**3**
i. Gold ETF	433	156	276	271	187	84	211	36	176	45	6	39
ii. Other ETFs	8,906	11,950	-3,043	5,448	6,530	-1,083	766	748	18	205	241	-36
E. Funds of Funds Investing Overseas	-	-	-	**1,767**	**989**	**778**	**154**	**492**	**-337**	**53**	**97**	**-44**
Total (A+B+C+D+E)	**44,64,376**	**43,10,575**	**1,53,801**	**54,26,353**	**54,54,650**	**-28,296**	**30,24,333**	**28,00,251**	**2,24,083**	**9,28,926**	**8,05,247**	**1,23,680**

Note : Net assets of Rs. 726.87 crores pertaining to Fund of Funds Schemes is not included in the above data.

Table 34: Trends in Transactions on Stock Exchanges by Mutual Funds

(Amount in Rs. crore)

Period	Equity			Debt			Total		
	Gross Purchase	Gross Sales	Net Purchase/ Sales	Gross Purchase	Gross Sales	Net Purchase/ Sales	Gross Purchase	Gross Sales	Net Purchase/ Sales
1	2	3	4	5	6	7	8	9	10
2004-05	**45,045**	**44,597**	**448**	**62,186**	**45,199**	**16,987**	**1,07,232**	**89,796**	**17,435**
2005-06	**1,00,436**	**86,133**	**14,303**	**1,09,770**	**72,969**	**36,801**	**2,10,206**	**1,59,102**	**51,104**
2006-07	**1,35,948**	**1,26,886**	**9,062**	**1,53,733**	**1,01,189**	**52,544**	**2,89,681**	**2,28,075**	**61,606**
2007-08	**2,17,578**	**2,01,274**	**16,304**	**2,98,605**	**2,24,816**	**73,789**	**5,16,183**	**4,26,090**	**90,093**
2008-09	**1,44,069**	**1,37,085**	**6,985**	**3,27,744**	**2,45,942**	**81,803**	**4,71,814**	**3,83,026**	**88,787**
2009-10 (Apr-Jul)	**75,869**	**70,874**	**4,995**	**1,67,570**	**91,078**	**76,493**	**2,43,440**	**1,61,953**	**81,487**
Apr-09	12,138	12,099	39	45,992	19,570	26,422	58,130	31,669	26,461
May-09	18,957	16,666	2,291	26,941	16,573	10,368	45,898	33,238	12,659
Jun-09	22,215	21,376	839	39,445	28,706	10,739	61,660	50,082	11,578
Jul-09	22,560	20,734	1,826	55,193	26,230	28,963	77,752	46,964	30,788

Note : The above report is compiled on the basis of reports submitted to SEBI by custodians on 31/07/2009 and constitutes trades conducted by Mutual Funds on and upto the previous trading day.

Table 35: Substantial Acquisition of Shares and Takeovers

(Amount in Rs.crore)

Year	Open Offers								Automatic Exemption	
	Objectives						Total			
	Change in Control of Management		Consolidation of Holdings		Substantial Acquisition					
	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount
1	2	3	4	5	6	7	8	9	10	11
2004-05	**35**	**3,503**	**12**	**165**	**14**	**964**	**61**	**4,632**	**212**	**6,958**
2005-06	**78**	**3,252**	**9**	**119**	**15**	**709**	**102**	**4,078**	**245**	**17,132**
2006-07	**66**	**6,771**	**15**	**4,498**	**6**	**83**	**87**	**11,352**	**223**	**18,608**
2007-08	**78**	**11,657**	**28**	**13,254**	**8**	**3,796**	**114**	**28,706**	**232**	**6,458**
2008-09	**80**	**3,713**	**13**	**598**	**6**	**400**	**99**	**4,711**	**227**	**10,502**
2009-10 (Apr-Jul)	**13**	**1,731**	**3**	**1,118**	**1**	**17**	**14**	**2,866**	**64**	**9,055**
Apr-09	3	93	1	1	0	0	4	95	17	993
May-09	3	379	1	437	1	17	4	833	15	1,608
Jun-09	5	1,243	1	680	0	0	6	1,923	15	742
Jul-09	2	15	0	0	0	0	0	15	17	5,712

Table 36: Progress of Dematerialisation at NSDL and CDSL

At the end of the period	NSDL					CDSL				
	Companies Live	DPs Live	DPs Locations (Nos)	Demat Quantity (million shares)	Demat Value (Rs.crore)	Comp-anies Live	DPs Live	DPs Locations (Nos)	Demat Quantity (million shares)	Demat Value (Rs.crore)
1	2	3	4	5	6	7	8	9	10	11
2004-05	**5,536**	**216**	**2,819**	**1,28,663**	**14,47,663**	**5,068**	**271**	**1,530**	**19,080**	**1,20,959**
2005-06	**6,022**	**223**	**3,017**	**1,74,722**	**24,78,941**	**5,479**	**315**	**2,577**	**27,220**	**2,35,829**
2006-07	**6,483**	**240**	**5,599**	**2,02,701**	**31,42,645**	**5,589**	**365**	**4,178**	**31,250**	**2,83,136**
2007-08	**7,354**	**251**	**7,204**	**2,36,897**	**43,76,953**	**5,943**	**420**	**6,372**	**49,820**	**5,90,039**
2008-09	**7,801**	**275**	**8,777**	**2,82,870**	**31,10,300**	**6,213**	**461**	**6,934**	**70,820**	**4,39,703**
2009-10										
Apr-09	7,819	275	8,860	2,86,230	34,71,004	6,233	463	6,938	70,470	5,09,588
May-09	7,817	279	9,223	2,93,200	48,83,000	6,255	466	6,931	70,080	6,85,081
Jun-09	7,800	280	9,340	2,96,779	47,69,500	6,275	468	6,942	70,670	6,87,819
Jul-09	7,841	281	9,588	3,01,199	50,82,400	6,302	468	6,944	71,330	7,08,996

Note:
The count of DPs includes main DPs as well as Branch DPs.
DPs Locations' represents the total live (main DPs and branch DPsas well as non-live (back office connected collection centres).
Source *: NSDL and CDSL*

Table 37 : Assets under the Custody of Custodians

(Amount in Rs. crore)

Client / Period	FIIS/SAs		Foreign Depositories		FDI Investments		Foreign Venture Capital Investments		OCBs		NRIs		Mutual Funds		Corporates		Banks		Insurnace Companies		Local Pension Funds		Financial Institutions		Others*		Total	
	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount#	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26	27	28	29
2004-05	**1,852**	**236,257**	**37**	**47,780**	-	-	-	-	**130**	**1,466**	**2,649**	**1,481**	**639**	**126,286**	**678**	**22,289**	**16**	**24,531**	-	-	-	-	-	-	**27,875**	**208,496**	**33,876**	**6,68,585**
2005-06	**2,491**	**453,636**	**47**	**84,048**	-	-	-	-	**129**	**1,616**	**2,975**	**1,633**	**831**	**204,518**	**683**	**37,630**	**56**	**31,872**	-	-	-	-	-	-	**28,280**	**354,160**	**35,492**	**11,69,113**
2006-07	**3,070**	**547,010**	**12**	**100,361**	-	-	-	-	**79**	**1,198**	**741**	**1,056**	**1,220**	**290,378**	**339**	**25,656**	**64**	**24,522**	-	-	-	-	-	-	**3,374**	**410,429**	**8,899**	**14,00,610**
2007-08	**3,977**	**736,753**	**11**	**139,918**	-	-	-	-	**56**	**1,238**	**877**	**606**	**1,784**	**469,776**	**309**	**36,975**	**67**	**29,983**	-	-	-	-	-	-	**4,072**	**626,963**	**11,153**	**20,42,212**
2008-09	**3,883**	**3,91,954**	**13**	**71,839**	**621**	**92,694**	**73**	**16,579**	**43**	**569**	**820**	**455**	**1,701**	**3,78,954**	**418**	**19,430**	**72**	**27,859**	**154**	**4,42,117**	**75**	**3,274**	**20**	**32,008**	**5,319**	**99,857**	**13,212**	**15,77,589**
2009-10																												
Apr-09	3,908	4,69,093	13	94,928	630	1,19,694	74	17,508	43	660	804	474	1,664	4,65,599	702	19,119	72	25,933	155	4,81,728	76	3,280	20	35,950	5,766	1,09,073	13,927	18,43,039
May-09	4,008	6,24,488	48	1,18,704	642	1,32,047	75	17,814	43	980	801	647	1,642	5,22,513	779	19,064	72	28,377	159	5,71,004	76	3,331	21	40,395	7,580	1,22,835	15,946	22,02,200
Jun-09	3,885	6,31,047	13	1,14,102	660	1,24,695	77	17,675	43	944	836	632	1,642	5,17,642	890	20,998	73	28,333	160	5,77,703	71	4,051	21	41,555	8,339	1,14,469	16,710	21,93,845
Jul-09	6,711	6,92,522	67	1,33,098	807	1,26,598	94	17,799	48	986	1,082	692	2,139	4,86,522	1,049	20,630	74	26,218	170	6,17,186	86	99,962	24	44,190	9,471	1,18,115	21,822	23,84,519

* 'Others' also include Insurance companies, FDI Investments, Financial Institutions, Foreign Venture Capital Investments and local pension funds for the years 2004-05 to 2007-08.
# includes assets in Gold by Mutual Funds
Source *: various custodians*

Table 38: Ratings Assigned for Long-term Corporate Debt Securities (Maturity 1 year)

(Amount in Rs. crore)

Grade / Period	Investment Grade								Non-Investment Grade		Total	
	Highest Safety (AAA)		High Safety (AA)		Adequate Safety (A)		Moderate Safety (BBB)					
	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount
1	2	3	4	5	6	7	8	9	10	11	12	13
2004-05	**278**	**1,59,788**	**110**	**48,602**	**58**	**8,191**	**35**	**4,139**	**9**	**688**	**490**	**2,18,707**
2005-06	**261**	**2,79,968**	**147**	**62,316**	**45**	**28,957**	**21**	**1,200**	**4**	**144**	**478**	**3,82,585**
2006-07	**312**	**2,66,863**	**144**	**53,766**	**53**	**5,905**	**33**	**9,014**	**2**	**75**	**544**	**3,35,623**
2007-08	**335**	**4,54,164**	**257**	**1,20,199**	**167**	**35,661**	**63**	**9,478**	**27**	**1,603**	**845**	**6,20,785**
2008-09	**307**	**5,23,589**	**349**	**1,38,471**	**298**	**53,240**	**526**	**52,372**	**396**	**24,220**	**1,876**	**7,91,891**
2009-10 (Apr-Jul)	**107**	**3,31,902**	**111**	**59,471**	**105**	**15,695**	**223**	**11,022**	**433**	**16,966**	**979**	**4,35,055**
Apr-09	35	2,32,695	32	22,896	27	2,457	58	3,671	117	3,883	269	2,65,602
May-09	15	33,405	24	9,115	25	6,834	50	2,116	104	3,087	218	54,557
Jun-09	22	27,545	32	10,475	23	3,003	56	3,392	113	7,492	246	51,908
Jul-09	35	38,257	23	16,985	30	3,401	59	1,843	99	2,503	246	62,989

Source: *Credit Rating Agencies*

Table 39: Review of Accepted Ratings of Corporate Debt Securities (Maturity 1 year)

(Amount in Rs. crore)

Grade / Period	Upgraded		Downgraded		Reaffirmed		Rating Watch		Withdrawn/ Suspended		Not Meaningful Category		Total	
	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount	No.	Amount
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
2004-05	**81**	**22,199**	**60**	**9582**	**887**	**7,93,540**	**21**	**4,720**	**153**	**12,278**	**8**	**116**	**1,210**	**8,40,427**
2005-06	**68**	**51,827**	**43**	**6852**	**870**	**13,39,016**	**21**	**2,319**	**177**	**33,792**	**3**	**287**	**1,182**	**14,34,093**
2006-07	**32**	**6,533**	**41**	**5,050**	**854**	**11,41,734**	**39**	**11,364**	**127**	**19,335**	**11**	**5,991**	**1,104**	**11,90,005**
2007-08	**62**	**8,762**	**73**	**31,490**	**1031**	**18,05,468**	**51**	**40,602**	**172**	**25,188**	**0**	**0**	**1389**	**19,11,509**
2008-09	**36**	**17,033**	**251**	**1,60,021**	**1,430**	**23,23,424**	**52**	**1,23,303**	**335**	**44,853**	**1**	**90**	**2,105**	**26,68,725**
2009-10 (Apr-Jul)	**31**	**13,467**	**124**	**96,892**	**506**	**9,42,599**	**24**	**14,605**	**103**	**16,736**	**0**	**0**	**788**	**1,084,298**
Apr-09	0	0	38	6,190	147	4,06,680	13	12,428	18	1,572	0	0	216	4,26,870
May-09	5	9,252	33	9,376	80	1,43,201	3	1,190	12	1,403	0	0	133	1,64,422
Jun-09	10	664	23	7,747	149	1,81,184	5	778	37	9,819	0	0	224	2,00,192
Jul-09	16	3,552	30	73,579	130	2,11,534	3	209	36	3,942	0	0	215	2,92,815

Source:*Credit Rating Agencies*

Table 40: Macro Economic Indicators

I. GDP at Market Prices (2008-09 Revised Estimate) (Rs.crore)	53,21,753				
II. Gross Domestic Saving as a % of GDP at market prices (2007-08 Quick Estimates)	37.7				
III. Gross Domestic Capital Formation as a % of GDP at market prices (2007-08 Quick Estimates)	39.1				
IV. Monetary and Banking Indicators[i]	**March 2009**	**April 2009**	**May 2009**	**June 2009**	**July 2009**
Cash Reserve Ratio (%)	5.00	5.00	5.00	5.00	5.00
Bank Rate (%)	6.00	6.00	6.00	6.00	6.00
Money Supply (M3) (Rs.crore)	47,57,905	48,81,928	49,31,213	49,36,721	49,72,017
Aggregate Deposit (Rs.crore)	38,30,322	39,23,005	39,67,995	39,83,382	40,10,051
Bank Credit (Rs.crore)	27,70,012	27,46,175	27,35,750	27,70,216	27,77,562
V. Interest Rate[ii]					
Call Money Rate(lending / borrowing)-Max	5.00	3.40	3.75	3.40	3.30
91-Day-Treasury Bill[iii]	4.50	3.40	3.10	3.05	3.12
PLR (Maximum) (%)	12.50	12.25	12.25	12.25	12.00
Deposit Rate (Maximum) (%)	8.75	8.50	8.25	8.00	8.00
VI. Capital Market Indicators [iii]					
Turnover (BSE+NSE) (Rs.crore)	2,72,588	3,55,639	5,11,103	6,41,608	5,65,129
Market Cap-BSE (Rs.crore)	30,86,075	35,86,978	48,65,045	47,49,934	51,39,942
Market Cap-NSE (Rs.crore)	28,96,194	33,75,025	45,64,572	44,32,596	48,16,459
Net FII Investment in Equity (Rs.crore)	5,890	8,999	17,406	4,898	13,182
VII. Exchange Rate and Reserves[iv]					
Forex Reserves (Rs.crore)	12,80,116	12,60,342	12,35,717	12,30,855	13,08,220
Re/ Dollar	50.95	50.22	47.29	47.87	48.16
Re/Euro	67.48	66.29	66.18	67.69	68.08
6- months Inter Bank Forward Premia of US Dollar (%per annum)	2.78	2.91	3.17	2.67	2.57
VIII. Public Borrowing and Inflation					
Govt. Market Borrowing (Rs. crore)	2,73,000*	48,000	1,30,000 $	1,75,000 $	2,29,000 $
Wholesale Price Index (Base 1993-94)	228.2	231.5			
IX. Index of Industrial Production (y-o-y)% (Base year 1993-94 = 100)					
General	266.3	269.5	280.7	290.2 QE	
Mining	171.1	177.7	183.2	183.3 QE	
Manufacturing	285.0	286.2	299.1	311.5 QE	
Electricity	218.2	233.6	237.6	234.4 QE	
X. External Sector Indicators					
Exports (Rs.crore)	58,997	53,779	53,435	61,217	
Imports (Rs.crore)	79,717	78,832	78,682	90,657	
Trade Balance (Rs.crore)	-20,720	-25,053	-25,247	-29,440	

[i] As on February 27, 2009, April 24, 2009, May 1, 2009, May 22, 2009, July 17, 2009, July 24, 2009
[ii] As on February 27, 2009, April 24, 2009, May 1, 2009, May 29, 2009, July 24, 2009
[iii] As on February 28, 2009, April 30, 2009, May 29, 2009, July 31, 2009
[iv] As on February 27, 2009, April 29, 2009, May 29, 2009, July 31, 2009
* : Includes Rs 12,000 crore of MSS desequestering.
$: Includes Rs.28,000 crore of MSS desequestering.
Source : websites of RBI, CSO, Director General of Foreign Trade, Ministry of Commerce & Industry.

Table 41: Daily Return and Volatility: Select World Stock Indices

(Percent)

Calender Year	USA DOW JONES		UK FTSE 100		France CAC		Australia AS 30		Hong Kong HSI		Singapore STI		Malaysia KLCI	
	Return	Vola-tility	Return	Vola-tility	Return	Vola-tility	Return	Vola-tility	Return	Vola-tility	Return	Vola-tility	Return	Vola-tility
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
2005	0.02	0.65	0.06	0.55	0.08	0.69	0.06	0.59	0.02	0.73	0.05	0.61	0.00	0.49
2006	0.06	0.62	0.04	0.79	0.06	0.93	0.07	0.80	0.12	0.91	0.10	0.86	0.08	0.53
2007	0.02	0.92	0.15	1.10	-0.14	1.07	0.05	1.04	0.13	1.66	0.06	1.36	0.11	1.04
2008	-0.18	2.55	-0.15	2.40	-0.20	2.59	-0.17	1.95	-0.21	3.01	-0.23	2.20	-0.14	1.12
2009 (Aug '08 - Jul '09)	-0.08	2.59	-0.06	2.43	-0.09	2.66	-0.06	1.98	-0.04	3.23	-0.04	2.38	0.00	1.16

(Percent)

Calender Year	Brazil IBOV		Mexico MEXBOL		South Africa JALSH		Japan NKY		China SHCOMP		India BSE SENSEX		India S&P CNX NIFTY	
	Return	Vola-tility	Return	Vola-tility	Return	Vola-tility	Return	Vola-tility	Return	Vola-tility	Return	Vola-tility	Return	Vola-tility
1	16	17	18	19	20	21	22	23	24	25	26	27	28	29
2005	0.11	1.57	0.12	1.05	0.14	0.83	0.14	0.82	-0.03	1.37	0.14	1.08	0.12	1.11
2006	0.12	1.53	0.16	1.45	0.13	1.39	0.03	1.25	0.34	1.35	0.15	1.63	0.13	1.65
2007	0.14	1.73	0.04	1.36	0.06	1.20	-0.05	1.17	0.27	2.24	0.16	1.54	0.18	1.60
2008	-0.16	3.35	-0.18	2.35	-0.15	2.32	-0.18	2.94	-0.43	2.85	-0.20	2.79	-0.18	2.66
2009 (Aug '08 - Jul '09)	-0.03	3.39	0.01	2.51	-0.05	2.41	-0.10	2.98	0.08	2.36	0.03	2.97	0.03	2.89

Source: *Basic data are taken from Bloomberg L.P.*

PUBLICATIONS

1. Annual Reports: 2007-08, 2006-07, 2005-06, 2004-05, 2003-04.
2. Handbook of Statistics on Indian Securities Market, 2008.

Interested persons may contact the Department of Economic and Policy Analysis of SEBI to obtain a copy of Annual Report / Handbook of Statistics at the following address:

Department of Economic and Policy Analysis
Securities and Exchange Board of India
Plot No. C4-A, 'G' Block,
Bandra Kurla Complex,
Bandra (E), Mumbai - 400051
Tel No. +91-22-26449000
Fax No. +91-22-26449021