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Securities and Exchange Board of India

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CAPITAL MARKET REVIEW

1. Trends in Primary Market

Table 1: Primary Market Trend

Items	Sep-10		Aug-10		2010-11$		2009-10	
	No. of Issues	Amount (₹ crore)	No. of Issues	Amount (₹ crore)	No. of Issues	Amount (₹ crore)	No. of Issues	Amount (₹ crore)
1	2	3	4	5	6	7	8	9
a) Public Issues (i) +(ii)	16	4,124.5	3	919.6	34	15,252.2	47	49,236.5
I) Public issue (Equity/PCD/FCD)	16	4,124.5	3	919.6	33	14,752.2	44	46,736.5
of which								
IPOs	15	4,073.0	3	919.6	31	13,741.4	39	24,696.1
FPOs	1	51.5	0	0.0	2	1,010.9	5	22,040.5
ii) Public Issue (Bond / NCD)	0	0.0	0	0.0	1	500.0	3	2,500.0
b) Rights Issues	2	678.0	3	130.1	10	3,489.0	29	8,318.6
Total (a + b)	**18**	**4,802.4**	**6**	**1,049.7**	**44**	**18,741.2**	**76**	**57,555.1**

Note: PCD implies Partly Convertible Debenture, FCD implies Fully Convertible Debenture.
IPOs imply Initial Public Offers, FPO imply Follow on Public Offers.
NCD implies Non Convertible Debenture.
$ As on September 30, 2010.

During September 2010, ₹ 4,802.4 crore was mobilised in the primary market through 18 issues as compared ₹ 1,049.7 crore mobilised through six issues in August 2010. The amount mobilised through IPO, FPO and Rights issue during September 2010 stood at ₹ 4,073 crore, ₹ 51.5 crore and ₹ 678 crore respectively, as compared to ₹ 919.6 crore, nil and ₹ 130.1 crore respectively, in August 2010. The cumulative mobilised amount for the period April - September 2010-11 stood at ₹ 18,741.2 crore through 44 issues over ₹ 17,759.5 crore through 29 issues during the corresponding period in 2009-10.

Figure 1 : Primary Market Trends through Public and Rights Issues (₹ crore)

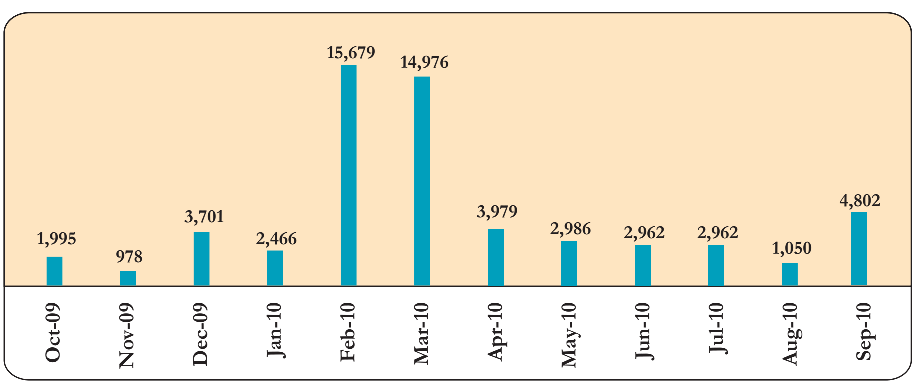


Table 1A: Capital Raised by Listed Companies from the Primary Market through QIPs

Items	Sep-10		Aug-10	
	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)
1	2	3	4	5
BSE@	1	21	0	0
NSE@	0	0	0	0
Common#	6	2,206	3	4,342
Total	**7**	**2,227**	**3**	**4,342**

@ The issues are only listed at respective exchange.
 # The issues listed both BSE and NSE.
Source: BSE and NSE.

In In September 2010, seven listed (both at BSE and NSE) companies raised ₹ 2,227 crore from Primary Market through QIP channel as compared to ₹ 4,342 crore raised by three companies in August 2010.

Table 2: Preferential Allotments Listed at BSE and NSE

Items	Sep-10		Aug-10	
	No. of issue	Amount (₹crore)	No. of issue	Amount (₹ crore)
1	2	3	4	5
BSE@	0	0	5	31
NSE@	0	0	9	273
Common#	16	3,543	17	3,113
Total	**16**	**3,543**	**31**	**3,417**

@ The issues are only listed at respective exchange.
 # The issues listed both BSE and NSE.
Source: BSE and NSE.

There were 16 preferential allotments (₹ 3,543 crore) listed at BSE and NSE during September 2010 as compared 31 allotments (₹ 3,417 crore) in August 2010.

Table 3: Private Placement of Corporate Debt Reported to BSE and NSE

Items	Sep-10		Aug-10	
	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)
1	2	3	4	5
BSE@	47	4,127	25	2,594
NSE@	69	9,250	50	10,286
Common#	4	2,362	1	500
Total	**120**	**15,739**	**76**	**13,380**

@ The issues are only listed at respective exchange.
 # The issues listed both BSE and NSE.
Source: BSE and NSE.

In the corporate debt market, ₹ 15,739 crore was raised through 120 issues by the way of private placement listed at BSE and NSE during September 2010, as compared ₹ 13,380 crore was raised through 76 issues in August 2010.

Table 4: Net Resource Mobilisation by Mutual Funds (₹ crore)

Category	Public Sector	Private Sector	Total	Cumulative Assets Under Management
1	2	3	4	5
2009-10	**28,152**	**54,928**	**83,080**	**6,13,979**
2010-11	**-19,196**	**18,744**	**-452**	**6,57,313**
Aug-10	9,127	27,058	36,185	7,09,666
Sep-10	-18,655	-53,183	-71,838	6,57,313

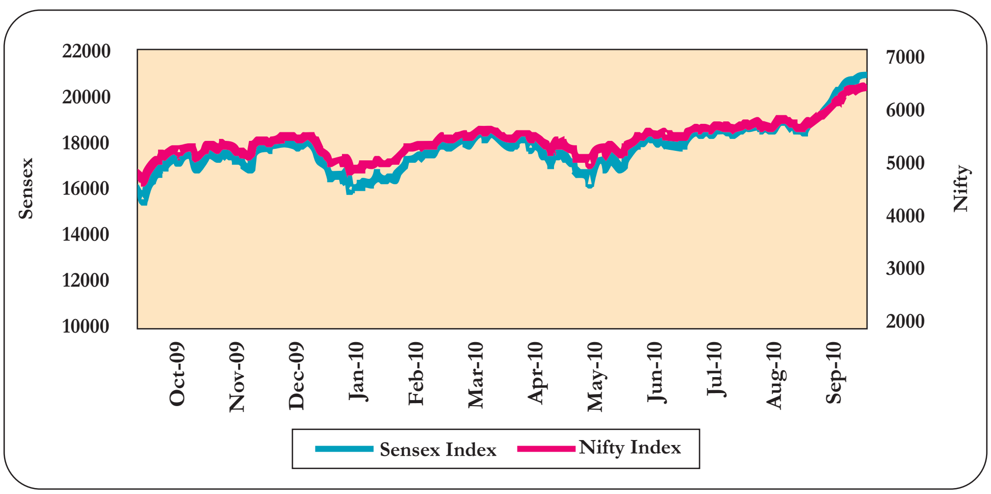
$ As on September 30 , 2010.

During September 2010, mutual funds redeemed ₹ 71,838 crore (of which ₹ 53,183 crore by private sector mutual funds and ₹ 18,655 crore by public sector mutual funds) as compared to ₹ 36,185 crore mobilised during August 2010. The market value of asset under management stood ₹ 6,57,313 crore as on September 30, 2010 as compared to ₹ 7,09,666 crore as on August 30, 2010, indicating a decrease of 7.4 percent.

II. Trends in the Secondary Market

BSE Sensex closed at 20069.1 on September 30, 2010, as against 17971.1 on August 31, 2010, registering an increase of 2098 points (11.7 percent). During September 2010, Sensex recorded a high of 20268.0 on September 27, 2010 and a low of 18027.1 on September 01, 2010.

Figure 2 : Movement of Sensex and Nifty



S&P CNX Nifty closed at 6030 on September 30, 2010 comparing with 5402.4 on August 31, 2010, indicating an increase of 627.6 points (11.6 percent). During September 2010, Nifty recorded a high of 6073.5 on September 27, 2010 and a low of 5403.1 on September 01, 2010.

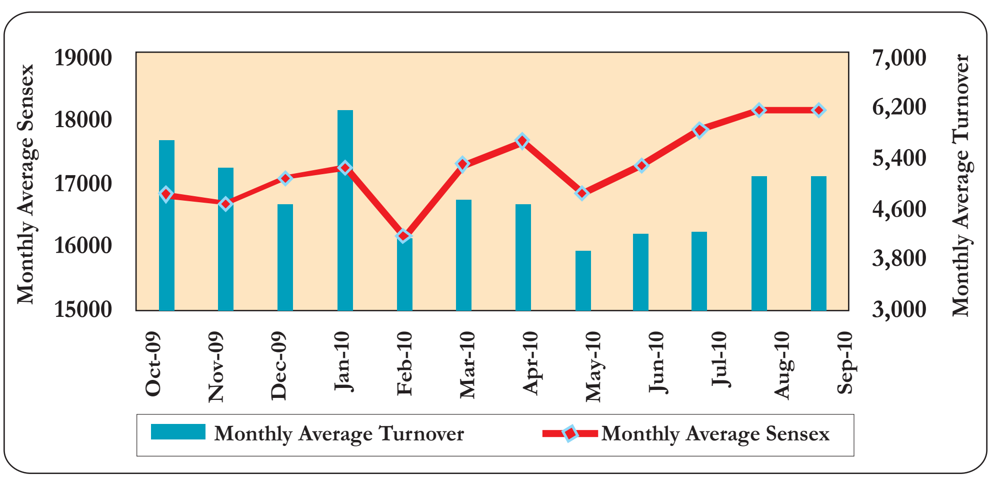
Table 5: The Basic Market Indicator in the Cash Market

Particulars	2008-09	2009-10	2010-11$	Aug-10	Sep-10	Percentage change over the previous month
1	2	3	4	5	6	7
A. Indices						
BSE Sensex	**9708.5**	**17527.8**	**20069.1**	17971.1	20069.1	11.7
S&P CNX Nifty	**3021.0**	**5249.1**	**6030.0**	5402.4	6030.0	11.6
S&P CNX 500	**2294.9**	**4313.3**	**4925.2**	4537.3	4925.2	8.5
B. Market Capitalisation (₹ crore)						
BSE	**30,86,075**	**61,65,619**	**71,25,807**	65,62,025	71,25,807	8.6
NSE	**28,96,194**	**60,09,173**	**69,58,534**	63,93,418	69,58,534	8.8
C. Gross Turnover (₹ crore)						
BSE	**11,00,074**	**13,78,809**	**5,87,825**	1,12,882	1,08,885	-3.5
NSE	**27,52,023**	**41,29,214**	**17,67,713**	3,11,994	3,29,869	5.7
D. P/E Ratio						
BSE Sensex	**13.7**	**21.32**	**23.8**	**21.4**	23.8	11.2
BSE 100 Index	**15.3**	**21.1**	**24.8**	**22.7**	24.8	9.6
S&P CNX Nifty	**14.3**	**22.3**	**25.5**	**22.7**	25.5	12.2

$ As on September 30, 2010.
Source: BSE and NSE.

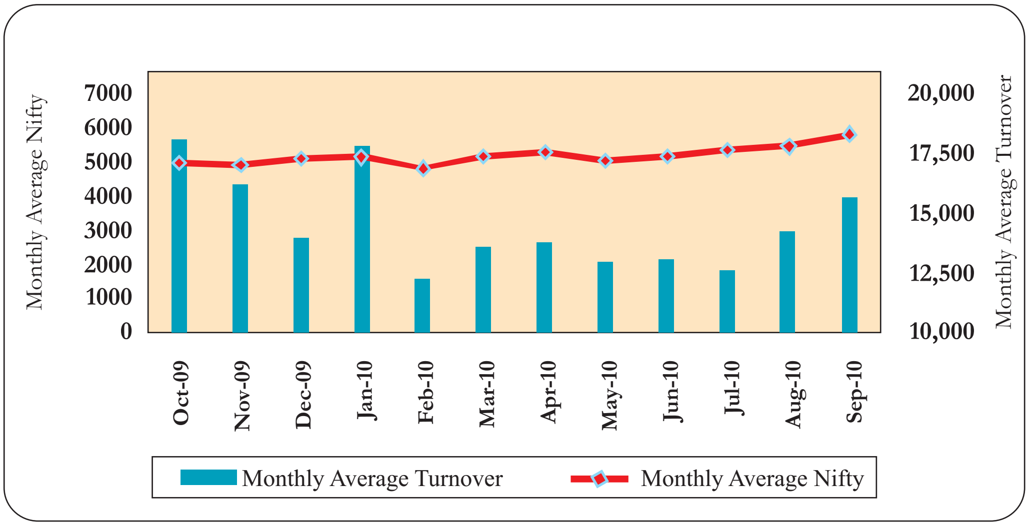
The P/E ratio of BSE Sensex was 23.8 as on September 30, 2010 as against 21.4 on August 31, 2010. The P/E ratio of S&P CNX Nifty was 25.5 as on September 30, 2010 as against 22.7 on August 31, 2010.

Chart 3: Monthly Average of BSE Turnover and Sensex



The market capitalisation of BSE increased by 8.6 percent from ₹ 65,62,025 crore as on August 31, 2010 to ₹ 71,25,807 crore as on September 30, 2010. The market capitalisation of NSE, stood at ₹ 69,58,534 crore on September 30, 2010 as compared to ₹ 63,93,418 crore on August 31, 2010.

Chart 4: Monthly Average of NSE Turnover and Nifty



The monthly turnover of BSE (cash segment) decreased by 3.5 percent from ₹ 1,12,882 crore in August 2010 to ₹ 1,08,885 crore in September 2010. However, the monthly turnover of NSE (cash segment) increased by 5.7 percent from ₹ 3,11,994 crore in August 2010 to ₹ 3,29,869 crore in September 2010.

III. Trends in Depository Accounts

Total numbers of investor accounts were 109.5 lakh at NSDL and 69.9 lakh at CDSL at the end of September 2010. The number of investor accounts in September 2010 increased by 0.6 percent at NSDL and increased by 1.0 percent at CDSL over the previous month. A comparison with corresponding period of previous year shows, there was an increase in the number of investor accounts to the extent of 8.0 percent at NSDL and 15.9 percent at CDSL **(Statistical Table 45).**

Table 6: Performance of Sectoral Indices at BSE and NSE during September 2010

BSE			NSE		
Index	Change over Previous month	Volatility	Index	Change over Previous month	Volatility
1	2	3	4	5	6
BSE Sensex	11.7	0.8	S&P CNX Nifty	11.6	0.8
BSE 100	10.4	0.7	CNX Nifty Junior	6.7	0.8
BSE 200	9.9	0.7	S&P CNX 500	8.5	0.7
BSE 500	9.5	0.7	CNX Mid-cap	5.6	0.7
BSE Small Cap	7.4	0.8	CNX 100	10.8	0.7
BSE FMCG	9.9	1.1	S&P CNX Defty	16.9	0.9
BSE Consumer Durables	11.0	0.9	CNX IT	10.7	1.1
BSE Capital Goods	10.1	0.6	Bank Nifty	15.1	1.1
BSE Bankex	15.0	1.0	Nifty Mid-cap 50	6.7	0.9
BSE Teck	10.1	1.1			
BSE Oil & Gas	5.3	1.2			
BSE Metal	12.6	1.3			
BSE Auto	8.1	0.6			
BSE PSU	6.6	0.6			
BSE Healthcare	8.1	0.6			

Source: BSE and NSE.

At the end of September 2010, among BSE indices, BSE Bankex increased by 15 percent over its previous month's closing value followed by BSE Metal (12.6 percent), BSE Sensex (11.7 percent), BSE Consumer Durables (11 percent), BSE 100 (10.4 percent), BSE Capital Goods and BSE Teck (10.1 percent), BSE FMCG and BSE 200 (9.9 percent), respectively (details in **Table 6**). At NSE, S&P CNX Defty Index increased by 16.9 percent over its previous month's closing value followed by Bank Nifty Index (15.1 percent), S&P CNX Nifty Index (11.6 percent), CNX 100 Index (10.8 percent), CNX IT Index (10.7 percent), S&P CNX 500 Index (8.5 percent), CNX Nifty Junior and Nifty Mid-cap 50 Index (6.7 percent) and CNX Mid-Cap Index (5.6 percent), respectively (details in **Table 6**).

During September 2010, among BSE indices, the daily volatility of BSE Metal was 1.3 percent, followed by BSE Oil & Gas (1.2 percent), BSE Bankex and BSE FMCG (1.1 percent), BSE Consumer Durables (0.9 percent), BSE Small Cap and BSE Sensex (0.8 percent), respectively. At NSE, daily volatility of CNX IT and Bankex were 1.1 percent, followed by S&P CNX Defty (0.9 percent), Nifty Mid-cap 50 (0.9 percent), S&P CNX Nifty and CNX Nifty Junior (0.8 percent), respectively.

IV. Trends in the Derivatives Segments

A. Equity Derivative at NSE

Table 7: Trends in Equity Derivative Market at NSE

Particular	Sep-10	Aug-10	Percentage Change Over Month
1	2	3	4
A. Turnover (₹ crore)			
(i) Index Futures	3,83,872	2,99,130	28.3
(ii) Options on Index			
Put	8,75,353	6,25,453	40.0
Call	8,13,116	5,32,013	52.8
(iii) Stock Futures	5,55,581	4,96,267	12.0
(iv) Options on Stock			
Put	23,516	24,045	-2.2
Call	84,954	76,820	10.6
Total	**27,36,392**	**20,53,728**	**33.2**
B. No. of Contracts			
(i) Index Futures	1,37,36,522	1,15,66,700	18.8
(ii) Options on Index			
Put	3,08,49,458	2,34,00,978	31.8
Call	2,73,14,589	1,90,36,006	43.5
(iii) Stock Futures	1,78,65,765	1,66,20,194	7.5
(iv) Options on Stock			
Put	7,38,494	7,47,574	-1.2
Call	25,84,821	23,40,573	10.4
Total	**9,30,89,649**	**7,37,12,025**	**26.3**
C. Open Interest in terms of Value (₹ crore)			
(i) Index Futures	20,726	21,502	-3.6
(ii) Options on Index			
Put	38,308	50,190	-23.7
Call	30,301	34,037	-11.0
(iii) Stock Futures	42,073	43,584	-3.5
(iv) Options on Stock			
Put	634	1,215	-47.8
Call	1,817	3,420	-46.9
Total	**1,33,859**	**1,53,948**	**-13.0**
D. Open Interest in terms of No of Contracts			
(i) Index Futures	7,29,961	8,30,209	-12.1
(ii) Options on Index			
Put	12,70,696	18,58,418	-31.6
Call	10,05,096	12,60,390	-20.3
(iii) Stock Futures	14,19,092	16,03,106	-11.5
(iv) Options on Stock			
Put	20,629	42,750	-51.7
Call	60,610	1,23,628	-51.0
Total	**45,06,084**	**57,18,501**	**-21.2**

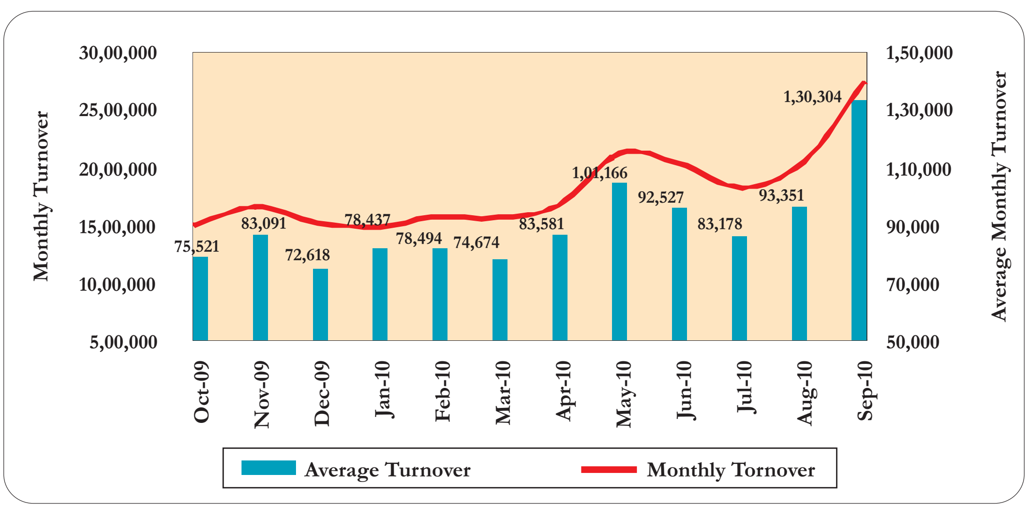
Source: NSE.

The monthly total turnover in equity derivative market at NSE increased by 33.2 percent from ₹ 20,53,728 crore in August 2010 to ₹ 27,36,392 crore in September 2010. The monthly turnover of index futures increased by 28.3 percent from ₹ 2,99,130 crore in August 2010 to ₹ 3,83,872 crore in September 2010. Further, the monthly turnover of stock futures increased by 12.0 percent from ₹ 4,96,267 crore in August 2010 to ₹ 5,55,581 crore in September 2010.

Further, the monthly turnover of put options on index increased by 40.0 percent from ₹ 6,25,453 crore in August 2010 to ₹ 8,75,353 crore in September 2010. The monthly turnover of call options on index also increased by 52.8 percent from ₹ 5,32,013 crore in August 2010 to ₹ 8,13,116 crore in September 2010. The monthly turnover of call options on stock increased by 10.6 percent from ₹ 76,820 crore in August 2010 to ₹ 84,954 crore in September 2010. However, the monthly turnover of put options on stock decreased by 2.2 percent from ₹ 24,045 crore in August 2010 to ₹ 23,516 crore in September 2010.

The open interest in value terms in equity derivative segment decreased by 13.0 percent from ₹ 1,53,948 crore as on August 30, 2010 to ₹ 1,33,859 crore as on September 30, 2010. The open interest in value terms in equity derivative segment for Index Futures, Stock Futures, Put Options on Index, Call Options on Index, Put Options in Stock and Call Options on Stock at the end of September 2010 stood at ₹ 20,726 crore, ₹ 42,073 crore, ₹ 38,308 crore, ₹ 30,301 crore, ₹ 634 crore and ₹ 1,817 crore respectively, with a corresponding growth rates(negative) of 12.1 percent, 11.5 percent, 31.6 percent, 20.3 percent, 51.7 percent and 51.0 percent as compared to August 30, 2010.

Chart 5: Trends of Equity Derivative Segment at NSE (₹ crore)



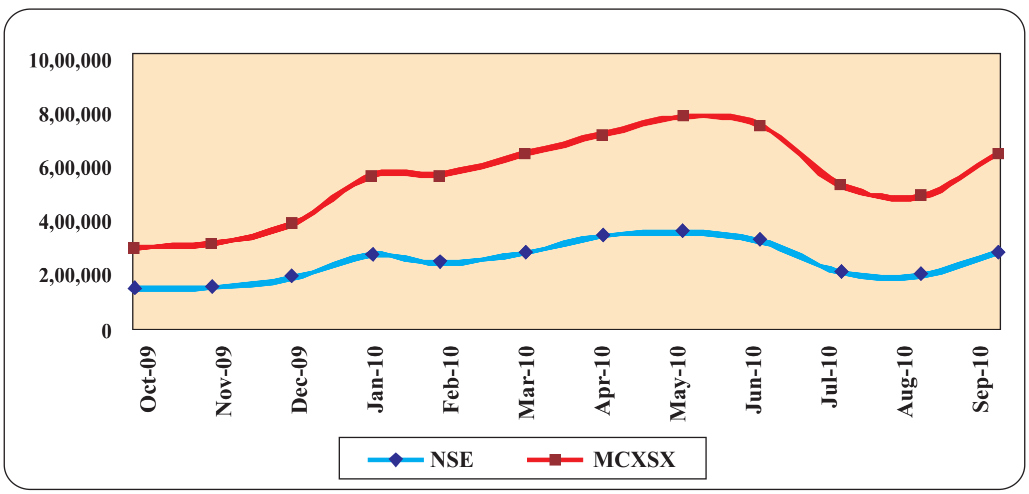
B. Currency Futures at NSE and MCX-SX

Table 8: Trends in the Currency Futures Market

Month/ Year	NSE			MCX-SX			USE		
	No. of Contracts	Traded Value (₹ crore)	Open Interest at the end of (Rs. crore)	No. of Contracts	Traded Value (₹ crore)	Open Interest at the end of (Rs. crore)	No. of Contracts	Traded Value (₹ crore)	Open Interest at the end of (Rs. crore)
1	2	3	4	5	6	7	5	6	7
2008-09	**3,27,38,566**	**1,62,563**	**1,313**	**2,98,47,569**	**1,48,826**	**990**	**NA**	**NA**	**NA**
2009-10	**37,86,06,983**	**17,82,608**	**1,964**	**40,81,66,278**	**19,44,654**	**1,951**	**NA**	**NA**	**NA**
2010-11$	**37,38,18,536**	**17,32,291**	**3,876**	**46,63,63,720**	**21,98,763**	**4,115**	**4,72,80,718**	**2,17,627**	606
Apr-10	7,70,85,167	3,45,932	2,679	8,16,07,363	3,73,372	2,522	**NA**	**NA**	**NA**
May-10	7,77,44,870	3,59,680	3,702	8,97,51,764	4,23,075	2,644	**NA**	**NA**	**NA**
Jun-10	6,98,37,533	3,27,382	4,600	8,88,14,522	4,25,088	3,929	**NA**	**NA**	**NA**
Jul-10	4,49,24,854	2,13,353	4,057	6,64,15,185	3,20,016	3,693	**NA**	**NA**	**NA**
Aug-10	4,26,39,638	2,01,239	4,514	6,09,67,200	2,91,018	3,808	**NA**	**NA**	**NA**
Sep-10	6,15,86,474	2,84,704	3,876	7,88,07,686	3,66,195	4,115	4,72,80,718	2,17,627	606

$ As on September 30, 2010.
NSE, MCX-SX and USE.

Chart 6: Trends of Currency Futures at NSE and MCX-SX (₹crore)



The United Stock Exchange (USE) of India began its operation on September 20, 2010 in the Currency market. In the end of September 2010, the turnover of USE stood at ₹ 2,17,627 crore.

During September 2010, the monthly turnover of the currency futures at NSE increased by 41.5 percent to ₹ 2,84,704 crore as compared to ₹ 2,01,239 crore in August 2010. Further, at MCX-SX, the monthly turnover increased by 25.8 percent to ₹ 3,66,195 crore in September 2010 from ₹ 2,91,018 crore August 2010.

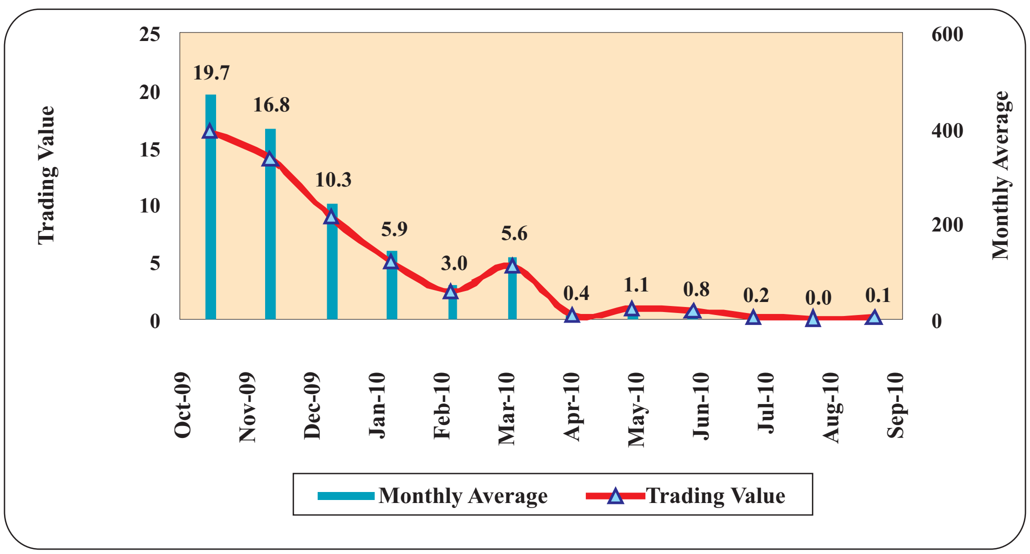
Interest Rate Futures at NSE

Table 9: Trading in Interest Rate Futures

Month/ Year	No. of Contracts Traded	Trading Value (₹ crore)	Open Interest at the end of No. of Contracts	Open Interest at the end of Trading Value (₹ crore)
1	2	3	4	5
2009-10	**1,60,894**	**2,975**	**758**	**14.15**
2010-11$	**2,811**	**52**	**0**	**0.0**
Apr-10	407	7	838	15.5
May-10	1,177	22	1,004	18.9
Jun-10	917	17	63	1.18
Jul-10	205	4	63	1.17
Aug-10	26	0.5	62	1.15
Sep-10	79	1.5	0	0.0

 # Interest Rate Futures trading started on September 30, 2009.
$ As on September 30, 2010.
Source: NSE.

Chart 7: Trends in the Interest Rates Futures at NSE (₹ crore)



During September 2010, Interest Rate Futures (IRF) total turnover stood at ₹ 1.5 crore at NSE as compared to ₹ 0.5 crore in August 2010, an increase of 202.3 percent over previous month.

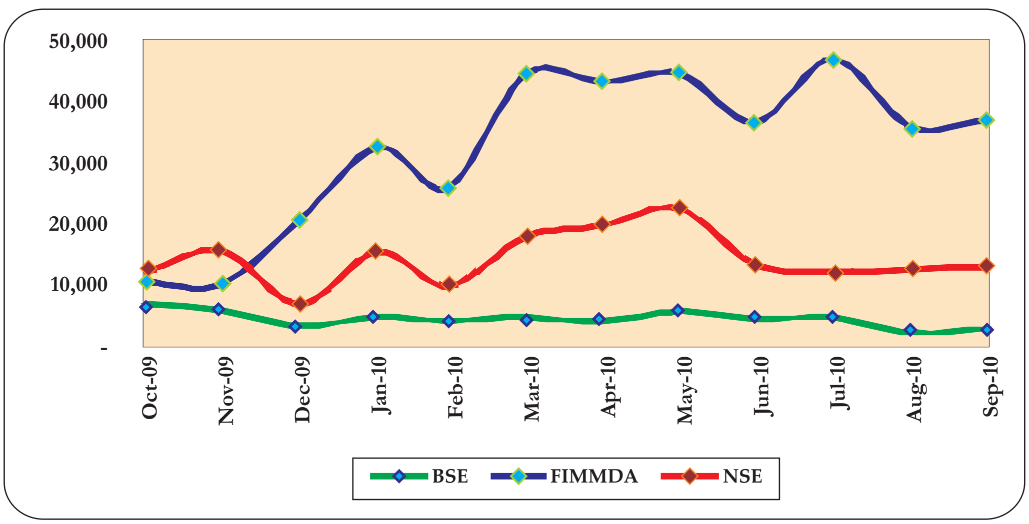
V. Investment in Corporate debt market

Table 10: Trends in Trading in the Corporate Debt Market

Year/ Month	BSE		NSE		FIMMDA	
	No. of Trades	Traded Value (₹ crore)	No. of Trades	Traded Value (₹ crore)	No. of Trades	Traded Value (₹ crore)
1	2	3	4	5	6	7
2008-09	**8,327**	**37,320**	**4,902**	**49,505**	**9,501**	**61,535**
2009-10	**7,408**	**53,323**	**12,522**	**1,51,920**	**18,300**	**1,95,955**
2010-11$	**2,611**	**23,269**	**5,159**	**92,888**	**18,596**	**2,44,661**
Apr-10	497	3,881	902	19,655	3,206	43,312
May-10	784	5,701	1,048	22,380	3,683	44,630
Jun-10	435	4,378	893	13,294	3,071	36,731
Jul-10	435	4,587	593	12,107	3,418	47,088
Aug-10	251	2,033	861	12,486	2,654	35,883
Sep-10	209	2,689	862	12,964	2,564	37,017

$ As on September 30, 2010.
Source: BSE, NSE and FIMMDA.

Chart 8: Trends of Reported Volume of Corporate Bonds (₹ crore)



During September 2010, there were 209 trades with a value of ₹ 2,689 crore reported on BSE as compared 251 trades with a value of ₹ 2,033 crore in August 2010. At NSE, 862 trades were reported with a trading value of ₹ 12,964 crore as compared to 861 trades with a value of ₹ 12,486 crore in August 2010. Further, 2,564 trades with a value of ₹ 37,017 crore were reported to FIMMDA in September 2010 as against of 2,654 trades with a value of ₹ 35,883 crore in August 2010.

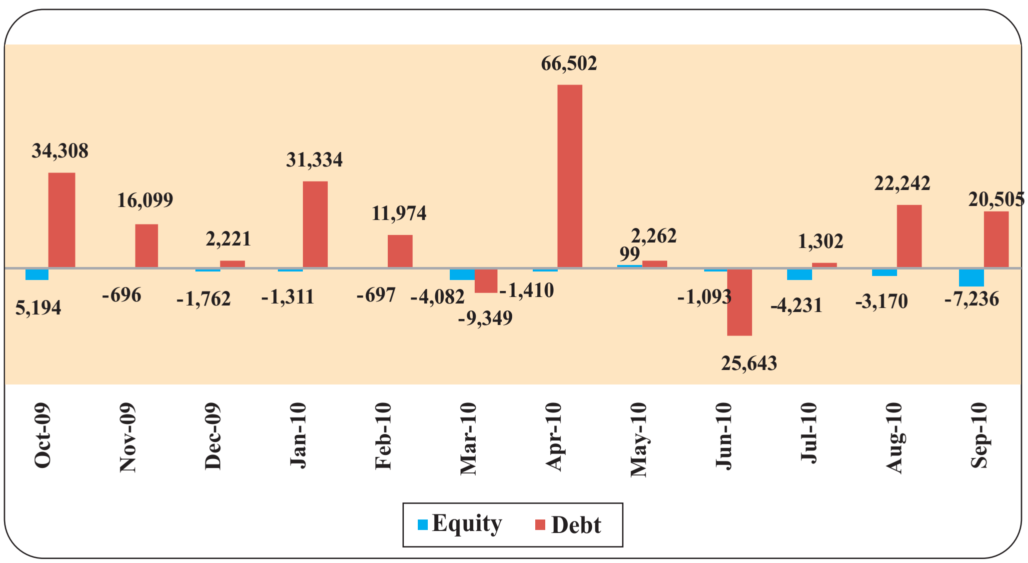
VI. Trends of Institutional Investors

Table 11: Investment by Mutual Funds (₹ crore)

Year/Month	Equity	Debt	Total
1	2	3	4
2008-09	**6,985**	**81,803**	**88,787**
2009-10	**-10,512**	**1,80,588**	**1,70,076**
2010-11$	**-17,042**	**87,169**	**70,127**
Apr-10	-1,410	66,502	65,092
May-10	99	2,262	2,361
Jun-10	-1,093	-25,643	-26,737
Jul-10	-4,231	1,302	-2,929
Aug-10	-3,170	22,242	19,072
Sep-10	-7,236	20,505	13,268

$ As on September 30, 2010.

Chart 9: Trends in Mutual Funds Investment (₹crore)



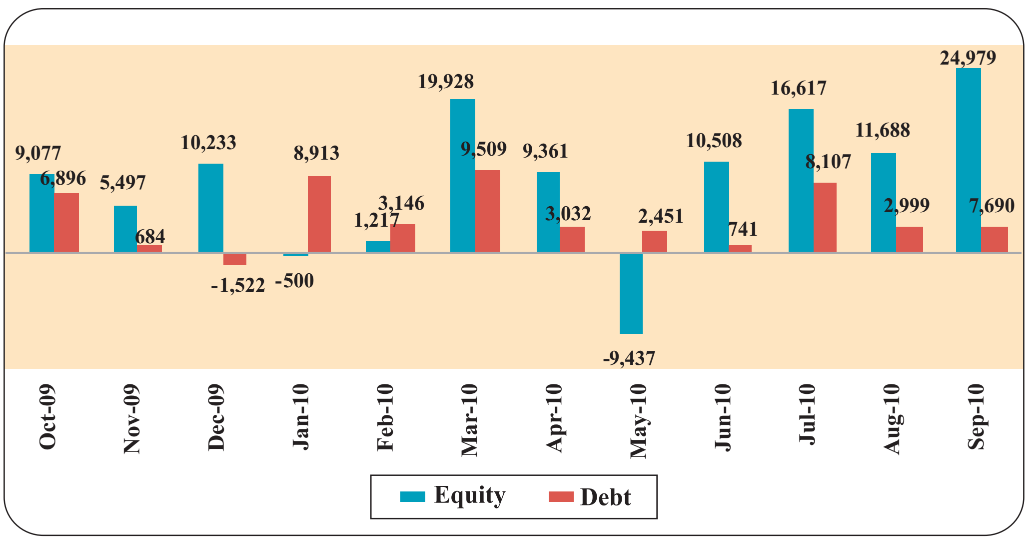
Mutual Funds invested ₹ 13,268 crore in September 2010 as compared to ₹ 19,072 crore investment in August 2010. During September 2010, Mutual funds liquidated ₹ 7,236 crore from equity as compared to ₹ 3,170 crore in August 2010. However, mutual funds invested ₹ 20,505 crore in debt market in September 2010 as compared of ₹ 22,242 crore in August 2010.

Table 12: Investment by FIIs (₹ crore)

Year/Month	Equity	Debt	Total
1	2	3	4
2008-09	**-47,706**	**1,895**	**-45,811**
2009-10	**1,10,220**	**32,438**	**1,42,658**
2010-11$	**63,716**	**25,018**	**88,734**
Apr-10	9,361	3,032	12,393
May-10	-9,437	2,451	-6,986
Jun-10	10,508	741	11,249
Jul-10	16,617	8,107	24,724
Aug-10	11,688	2,999	14,686
Sep-10	24,979	7,690	32,668

$ As on September 30, 2010.

Chart 10: Trends in FIIs Investments (₹crore)



There was a net investment of ₹ 32,668 crore in September 2010 by FIIs as compared to an investment of ₹ 14,686 crore in August 2010. Foreign Institutional Investors (FIIs) invested ₹ 24,979 crore in equity in September 2010 as compared to ₹ 11,688 crore in August 2010. Further, FIIs invested ₹ 7,690 crore in debt market in September 2010 as compared to ₹ 2,999 crore in August 2010.

VII. International Markets Comparison

Table13: Average Daily Return, Volatility and Month End PE Ratio of International Indices during September 2010

	Index	Return	Volatility	PE Ratio
1	2	3	4	5
Developed Markets				
Australia	All Ordinaries	0.2	0.8	21.0
France	CAC 40	0.3	1.2	13.1
Germany	Dax	0.2	0.9	13.8
Hong Kong	Hang Seng	0.4	0.8	14.2
Japan	Nikkei 225	0.3	1.3	22.6
Singapore	Straits Times	0.2	0.6	12.6
UK	FTSE 100	0.3	0.8	16.5
USA	Dow Jones Indus. Avg.	0.4	0.8	13.4
USA	Nasdaq Composite	0.5	1.0	24.5
Emerging Markets				
India	Sensex 30	0.5	0.7	21.4
India	S&P CNX Nifty	0.5	0.7	22.7
Argentina	Indice Bolsa General	0.5	1.5	11.0
Brazil	Bovespa	0.3	1.2	15.4
Chile	Stock Market Select	0.3	0.8	22.0
China	Shanghai SE Composite IX	0.0	1.3	17.7
Colombia	IGBC General	0.2	0.7	27.5
Egypt	Hermes	0.2	0.8	0.0
Hungary	Budapest Stock Exchange	0.1	1.4	16.8
Indonesia	Jakatra Composite	0.8	1.0	36.9
Malaysia	FTSE Bursa Malaysia KLCI	0.1	0.4	17.8
Mexico	Bolsa	0.3	1.0	16.7
Pakistan	Karachi 30	0.0	1.5	8.8
Russia	Russian Traded	0.4	0.9	13.8
South	Kospi Index	0.2	1.5	7.2
South	FTSE/JSE Africa All Share	0.4	1.1	10.8
Taiwan	Taiwan Taiex	0.4	0.9	15.2
Thailand	Stock Exchange of Thai	0.3	0.8	15.1
Turkey	ISE National 100	0.5	0.8	11.6

Source: Bloomberg.

During September 2010, the daily volatility for Argentina's Indice Bolsa General Index (1.5 percent) were the highest among the countries under review followed by Pakistan's Karachi Index and Korea's Kospi Index (1.5 percent), Hungary's Budapest Stock Exchange Index (1.4 percent), Japan's Nikkei 225 index and China's Shanghai SE Composite Index (1.3 percent), France's CAC 40 Index and Brazil's Bovespa Index (1.2 percent), South Africa's FTSE/JSE Africa All Share Index (1.1 percent), USA's Nasdaq Composite Index, Mexico's Bolsa Index and Indonesia' Jakatra Composite Index (1.0 percent), respectively. FTSE Bursa Malaysia KLCI Index showed the lowest volatility at 0.4 percent during the same period. In the India market, S & P CNX Nifty Index and BSE Sensex 30 Index both witnessed a volatility of 0.7 percent, same as previous month (details in Table 13).

The Average daily return and PE Ratio for September 2010 are given in Table 13.

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PRESS RELEASES

● GENERAL

1. Grant of Exemption for the Proposed Increase in Shareholding/ Voting Rights of the Promoters of M/s. Southern Petrochemical Industries Corporation Ltd.

SEBI passed an order dated September 28, 2010 granting exemption to M/s. FICON Holdings Ltd., Mauritius ("The acquirer") forming part of the promoter group of M/s. Southern Petrochemical Industries Corporation Ltd. (Target Company), from complying with the provisions of Regulations 11(1) and Regulation 11(2) of Securities and Exchange Board of India (Substantial Acquisition of Shares and Takeovers) Regulations, 1997 [Takeover Regulations] with respect to the proposed acquisition of 6,46,97,361 equity shares ((i) by conversion of the outstanding 2,12,19,101 Fully and Compulsorily Convertible Preference Shares of ₹10/- each, at an issue price of ₹18/- each and (ii) the proposed preferential allotment of 4,34,78,260 equity shares of ₹10/- each, at an issue price of ₹ 23/-) of the Target Company. Pursuant to the said conversion and the proposed preferential allotment, the shareholding of the acquirer would increase from 17.12 percent to 44.50 percent of the equity capital of the Target Company and the shareholding of the promoter group (including the acquirer) would increase from 37.29 percent to 58 percent.

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

Ref: PR No.212/2010 dated September 29, 2010.

2. Grant of Exemption to Dr. Mohan Swami and M/s. Chase Pardana Sdn. Bhd. for the Proposed Acquisition of Equity Shares of M/s. Epsom Properties Ltd. through Preferential Allotment

SEBI passed an order dated August 30, 2010, granting exemption to Dr. Mohan Swami and M/s. Chase Pardana Sdn. Bhd. (acquirers) from the applicability of regulation 11 (1) of SEBI (Substantial Acquisition of Shares and Takeover) Regulations, 1997, in respect of their proposed acquisition of 20,00,000 equity shares of M/s. Epsom Properties Ltd., through preferential allotment.

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.204/2010 dated September 01, 2010.

B. ORDER

1. Order in Respect of M/s. DPS Shares and Securities Pvt. Ltd., in the Matter of M/s. Mega Corporation Ltd.

SEBI passed an order dated September 21, 2010, in the matter of M/s. Mega Corporation Ltd., suspending the certificate of registration of M/s. DPS Shares and Securities Pvt. Ltd., member, Bombay Stock Exchange Ltd. for a period of three months.

Ref: PR No.211/2010 dated September 29, 2010.

2. Order in Respect of Mr. Siddharth Srivastava in the Matter of M/s. ATN International Ltd.

SEBI passed an order dated August 24, 2010, in the matter of M/s. ATN International Ltd., prohibiting Mr. Siddharth Srivastava from buying, selling or dealing in securities market in any manner or accessing the securities market directly or indirectly in any manner for a period of two years. The period of debarment already undergone by Mr. Siddharth Srivastava shall be set off from the period of debarment as directed above.

Ref: PR No.207/2010 dated September 13, 2010.

3. Order in the Matter of M/s. Gujarat Arth Ltd.

SEBI passed an order dated September 27, 2010 disposing of the proceedings in respect of M/s. Gujarat Arth Ltd. without any direction.

Ref: PR No.213/2010 dated September 30, 2010.

4. Order against M/s. Milan Mahindra Securities Pvt. Ltd. in the Matter of M/s. SSI Ltd.

SEBI passed an order dated September 3, 2010, in the matter of M/s. SSI Ltd. disposing of the enquiry proceedings against M/s. Milan Mahindra Securities Pvt. Ltd. without imposing any penalty or direction.

Ref: PR No.206/2010 dated September 08, 2010.

5. Order in Respect of the M/s. Central Depository Services (India) Ltd. and M/s. G.M. Bosu & Co. Private Ltd.

SEBI passed an order dated August 20, 2010 disposing of the show cause notice dated June 04, 2010, in the matter of Mrs. Atreyee Chakraborty in compliance with the directions of the Hon'ble High Court at Calcutta dated March 12, 2010 made in Writ Petition no. 733 of 2007 in the matter of Mrs. Atreyee Chakraborty vs. Securities and Exchange Board of India and others.

M/s. G. M. Bosu & Co. Private Ltd., the depository participant has been directed to credit 100 shares of ITC Ltd. along with further benefits, if any, that would have accrued to her if she had held the said 100 shares from the date of the transfer till she is compensated by the said depository participant, in the dematerialised account of Mrs. Atreyee Chakraborty, within a period of thirty days from the date of receipt of this Order and thereafter, shall file a compliance report with the Securities and Exchange Board of India to that effect.

In case of failure to comply with the aforesaid directions, SEBI shall initiate appropriate proceedings against the said depository participant, as it may deem fit, in accordance with law.

The Central Depository Services (India) Ltd. has been directed to comply with all the statutory duties and requirements in the conduct of its activities in the securities market.

Ref: PR No.205/2010 dated September 01, 2010.

6. Order in the Matter of M/s. India Polyspin Ltd.

SEBI passed an order dated September 08, 2010 in the matter of M/s. India Polyspin Ltd., directing the following:

- Mr. Arjunlal N. Uttamchandani, Chairman and Managing Director of M/s. India Polyspin Ltd., Mr. Nileshkumar G. Uttamchandani, Whole Time Director of M/s. India Polyspin Ltd., Mr. Sureshkumar N. Uttamchandani, Mr. Maheshkumar N. Uttamchandani, Mr. Shankerlal N. Uttamchandani, Mr. Jivanlal N. Uttamchandani, Mr. Hitendra J. Uttamchandani, Ms. Kamlaben S. Uttamchandani, Ms. Rekhaben M. Uttamchandani, Mr. Shailesh G. Uttamchandani and Ms. Laxmiben S.

  Uttamchandani are restrained from accessing the securities market and further prohibited from buying, selling or otherwise dealing in securities for a period of one month.
- M/s. Right Finstock Private Ltd. and M/s. Cavalier Securities Ltd. are prohibited from buying and selling in securities, as a client for a period of one month.

Ref: PR No.209/2010 dated September 14, 2010.

7. Order in the Matter of Illegal Trading - Dealings by Shri Bhadresh Sanghvi, Sub-Broker of M/s. Anand Rathi Share and Stock Brokers Ltd.

SEBI has confirmed the direction issued in the ad interim ex-parte order dated December 21, 2009, restraining Shri Bhadresh Sanghvi (Trade Name: Arihant Investment), sub-broker, affiliated to M/s. Anand Rathi Share and Stock Brokers Ltd., broker of National Stock Exchange of India Ltd. (NSE), from buying, selling or dealing in the securities market in any manner whatsoever or accessing the securities market, directly or indirectly, either for himself or for his clients.

Ref: PR No.203/2010 dated September 01, 2010.

C. CONSENT ORDER

1. Consent Order on the Application Submitted by M/s. Dartmour Holdings Pvt. Ltd. in the Matter of M/s. Wockhardt Ltd.

SEBI passed a consent order dated September 21, 2010, on an application submitted by M/s. Dartmour Holdings Pvt. Ltd. in the matter of M/s. Wockhardt Ltd. in accordance with SEBI Circular dated April 20, 2007 for consent orders. The applicant has remitted a sum of ₹ 30,00,000 (Rupees Thirty lakh only) towards the terms of consent in the matter.

Ref: PR No.214/2010 dated September 30, 2010.

2. Consent Order on the Application Submitted by M/s. Shri Parasram Holdings Private Ltd.

SEBI passed a consent order dated September 06, 2010, on an application submitted by M/s. Shri Parasram Holdings Private Ltd., in the matter of alleged violations observed during inspection of the books of accounts and other documents of the Broker/DP, in accordance with SEBI Circular dated April 20, 2007 for consent orders. The applicant has remitted a sum of ₹ 53,00,000/- (Rupees fifty three lakh only) towards the terms of consent in the matter.

Ref: PR No.210/2010 dated September 22, 2010.

3. Consent Order on the Application Submitted by M/s. Fortune Financial Services Ltd. (Now- M/s. Fortune Equity Brokers (India) Ltd.) in the Matter of M/s. Mirc Electronics Ltd.

SEBI passed consent order dated September 06, 2010, on the application submitted by M/s. Fortune Financial Services Ltd (Now- M/s. Fortune Equity Brokers (India) Ltd.) in the matter of M/s. Mirc Electronics Ltd. in accordance with SEBI Circular dated April 20, 2007 for consent orders. The application has remitted a sum of ₹ 1, 00,000/- (Rupees One Lakh only) towards the terms of consent.

Ref: PR No.208/2010 dated September 13, 2010.

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CIRCULARS

1. Trading Rules and Shareholding in Dematerialised Mode

In order to moderate sharp and destabilising price movements in shares of companies, to encourage better price discovery and to increase transparency in securities market, SEBI in consultation with Stock Exchanges has decided to adopt following measures:-

a) The securities of all companies shall be traded in the normal segment of the exchange if and only if, the company has achieved at least 50 percent of non-promoters holding in dematerialized form by October 31st 2010

b) In all cases, wherein based on the latest available quarterly shareholding pattern, the companies do not satisfy above criteria, the trading in such scrips shall take place in Trade for Trade segment (TFT segment) with effect from the time schedule specified above.

c) In addition to above measures, in the following cases (except for the original scrips, on which derivatives products are available or included in indices on which derivatives products are available) the trading shall take place in TFT segment for first 10 trading days with applicable price band while keeping the price band open on the first day of trading.

- Merger, demerger, amalgamation, capital reduction/consolidation, scheme of arrange-ment, in terms of the Companies Act and/or as sanctioned by the Courts, in cases of rehabilitation packages approved by the Board of Industrial and Financial Reconstruction under Sick Industrial Companies Act and in cases of Corporate Debt Restructuring (CDR) packages by the CDR Cell of the RBI.
- Securities that are being admitted to trading from another exchange by way of direct listing/MOU/securities admitted for trading under permitted category,
- Where suspension of trading is being revoked after more than one year.

d) Further in all cases, the exchanges shall ensure that before starting trading in scrips, the companies have complied with the disclosure requirements and the same is publicly disseminated on the website of exchanges to enable investors to take informed decision.

The Stock Exchanges are advised to:

- put in place the adequate systems and issue the necessary guidelines for implementing the above decision.
- make necessary amendments to the relevant bye-laws, rules and regulations for the implementation of the above decision immediately.
- bring the provisions of this circular to the notice of the member brokers of the Exchange and also to disseminate the same on the website.
- communicate to SEBI, the status of the

implementation of the provisions of this circular in the Monthly Development Report.

Source: SEBI/ISD/1/2010 dated September 2, 2010.

2. Clarification on Submission of Audit Report under Regulation 55A of SEBI (Depositories and Participants) Regulations, 1996

According to the regulation 55A of the SEBI (Depositories and Participants) Regulations, 1996 and the Circular No. D&CC/FITTC/CIR-16/2002 dated December 31, 2002 and the Circular No. SEBI/MRD/Policy/Cir-13/2004 dated March 3, 2004, every issuer to submit audit report on a quarterly basis to the stock exchanges audited by a qualified chartered accountant or a practicing company secretary, for the purpose of reconciliation of share capital held in depositories and in physical form with the issued / listed capital.

SEBI has received representations for changing the term 'Secretarial Audit' as it encompasses a wider area pertaining to examination of corporate and secretarial records of the company and cannot be restricted to merely audit for reconciliation of share capital.

Upon examination, it has been decided to modify the terminology 'Secretarial Audit' as mentioned in the circular No. D&CC/FITTC/Cir-16/2002 dated December 31, 2002 to 'Reconciliation of Share Capital Audit'. SEBI Circular No. D&CC/FITTC/Cir-16/2002 dated December 31, 2002 stands amended to the extent as above.

The Stock Exchanges are advised to:

1. make necessary amendments, if required, to the relevant bye-laws/rules and regulations/circulars for the implementation of the above decision immediately.
2. bring the provisions of this circular to the notice of the Issuers of the Exchange and also to disseminate the same on the website.

The Depositories are advised to:

1. make necessary amendments, if required, to the relevant byelaws/rules and regulations/circulars for the implementation of the above decision immediately.
2. bring the provisions of this circular to the notice of the Registrar and Share Transfer Agents and also to disseminate the same on the website.

Source: SEBI/MRD/DP/30/2010 dated September 6, 2010.

3. Clarification on Introduction of Call Auction in Pre-Open Session

According to the SEBI Circular No. CIR/MRD/DP/21/2010 dated August 15, 2010 regarding introduction of call auction in pre-open session.

It is clarified that para 11 of the aforesaid circular shall read as under:

(a) In case the equilibrium price is not discovered in the pre-open session, wherein, there are only market orders, the market orders shall be matched at previous day's close price and all unmatched market orders shall be shifted to the order book of the normal market at previous day's close price following time priority. Previous day's close price shall be the opening price.

(b) In case the equilibrium price is not discovered in the pre-open session and there are no market orders to be matched, all unmatched market orders (at previous day's close price) and limit orders shall be shifted to the order book of the normal market following price time priority.

The stock exchanges should bring out this clearly in their communication to brokers, who in turn shall disseminate the information to their clients desirous of placing call auction orders in pre-open session.

In light of the above, SEBI Circular No. CIR/MRD/DP/27/2010 dated August 27, 2010 on "Clarification on Introduction of call auction in pre-open session" shall stand superseded.

Source: SEBI/MRD/DP/32/2010 dated September 17, 2010.

4. Compliance with Circular dated April 15, 2010

As per the circular dated April 15, 2010 wherein SEBI had mandated all registered FIIs to provide the requisite declarations and the undertakings about their structures to SEBI by September 30, 2010.

It was also communicated to FIIs through their custodians that those entities that do not file the requisite information by the stipulated date shall not be able to take fresh positions in the cash as well as the derivatives market w.e.f. October 01, 2010. From this date, non compliant entities could either, retain their current positions or sell off/ unwind.

Accordingly, w.e.f. October 01, 2010 the FIIs and sub-accounts that have not complied with the above mentioned requirements will not be permitted to take fresh positions in cash and derivatives markets while they can retain their current positions or sell off/ unwind.

SEBI shall place the list of the non compliant entities on the SEBI website–under tab- Statistics-Foreign Institutional Investors- List of non compliant entities.

The custodians are requested to bring the contents of this circular to the notice of their respective FII clients.

The Stock Exchanges shall bring the contents of this circular to the attention of its trading and clearing members.

Source: SEBI/IMD/FII/12/2010 dated September 29, 2010.

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HIGHLIGHTS OF DEVELOPMENTS IN INTERNATIONAL SECURITIES MARKETS

1. European Commission proposes to Regulate OTC Derivates

The European Commission published a proposal for the regulation of over-the-counter (OTC) derivatives and market infrastructures that introduces a reporting obligation for OTC derivatives, a clearing obligation for eligible OTC derivatives, measures to reduce counterparty credit risk and operational risk for bilaterally cleared OTC derivatives, common rules for central counterparties (CCPs) and for trade repositories, and rules on the establishment of interoperability between CCPs. The commission noted that the proposal is consistent with the recently adopted U.S. legislation.

The proposal introduces the following measures: requires the use of CCP clearing for OTC derivatives that meet predefined eligibility criteria; sets specific targets for legal and process standardization and bilateral clearing of OTC derivatives transactions; requires market participants to report all the necessary information on their OTC derivatives portfolios to a trade repository or, if that would not be possible, directly to regulators; and requires the publication of aggregate position information. The European Securities and Markets Authority (ESMA) will also be responsible for the surveillance of trade repositories and for granting or withdrawing their registration. The proposed regulations are scheduled to take effect starting at the end of 2012.

Source:http://ec.europa.eu/internal_market/financialmarkets/docs/derivatives/20100915_proposal_en.pdf.

2. AFME Report on Financial Stability

The Association for Financial Markets in Europe (AFME) published a report, *Prevention and Cure: Securing Financial Stability after the Crisis*, which considers progress made in reforming financial regulation since the 2008 crisis and proposes ideas for further steps to reduce systemic risk and avoid taxpayers being called upon to support failed financial institutions.

The report proposes that systemic risk can best be tackled through a combination of sound prudential regulation and enhanced supervision, a robust mechanism to tackle failure and a consistently high standard of risk management and corporate governance within financial institutions. It also argues that there should be no need for individual firms to be designated as "systemically important" and subjected to additional capital-based controls, nor would any risk management benefit be achieved by limiting banks by size, scale or function.

Source: http://www.afme.eu/document.aspx?id=4328.

3. IMF publishes Global Financial Stability Report Chapters on Systemic Liquidity Risk

The International Monetary Fund (IMF) published chapters two and three of its Global Financial Stability Report focusing on systemic liquidity risk and sovereign credit ratings. On systemic liquidity risk, the report calls for higher liquidity charges for all financial institutions that are reliant on short term wholesale markets for funding and engage in maturity transformation as well as the consideration of a fee or surcharge on the externality produced by institutions when they do not take into account the effect of their behavior on the funding market. The report also offers new guidelines on how much maturity transformation by financial institutions is appropriate when they have access to the financial safety net.

Source: http://www.imf.org/external/pubs/ft/ gfsr /2010/02/index.htm.

4. FSA publishes Policy Statement on Capital Planning Buffers

The Financial Services Authority (FSA) issued a policy statement which reports on the main issues arising from the FSA's December 2009 consultation paper on its approach to capital planning buffers. The statement covers: the history of the FSA's approach to capital planning and setting capital planning buffers; capital planning buffers and pro-cyclicality; circumstances under which capital planning buffers can be used; disclosure obligations relating to capital planning buffers; and future regulatory policy changes. The statement also describes the FSA's final policy and sets out the Handbook text that will clarify rules on capital buffers. The Handbook changes will take effect September 24, 2010.

Source: http://www.fsa.gov.uk/pubs/policy/ ps10_14.pdf.

5. Basel Committee announces Higher Global Capital Standards

The Basel Committee on Banking Supervision (BCBS) announced a substantial strengthening of existing capital requirements and fully endorsed the agreements reached on July 26, 2010. The minimum requirement for common equity will be raised from the current 2 percent level, before the application of regulatory adjustments, to 4.5 percent after the application of stricter adjustments. This will be phased in by January 1, 2015. The Tier 1 capital requirement, which includes common equity and other qualifying financial instruments based on stricter criteria, will increase from 4 percent to 6 percent over the same period.

The BCBS also agreed that the capital conservation buffer above the regulatory minimum requirement be calibrated at 2.5 percent and be met with common equity, after the application of deductions. A countercyclical buffer within a range of zero percent to 2.5 percent of common equity or other fully loss absorbing capital will be implemented according to national circumstances and these capital requirements are supplemented by a non-risk-based leverage ratio that will serve as a backstop to the risk-based measures. Based on the results of the parallel run period, any final adjustments would be carried out in the first half of 2017 with a view to migrating to a Pillar 1 treatment on January 1, 2018, based on appropriate review and calibration.

Source: http://bis.org/press/p100912.htm.

6. IMF Working Paper on Bank Capital and Uncertainty

The International Monetary Fund (IMF) published a working paper on bank capital and uncertainty, which argues that the role for bank capital is that of a buffer against unexpected losses, and as uncertainty about these losses increases, an increase in the optimal level of bank capital is necessary.

The paper investigates this implication empirically with U.S. commercial banks data and finds statistically significant and robust evidence supporting it. A counterfactual experiment suggests that a decline in uncertainty to the lowest level measured in the sample generates an average reduction in bank capital ratios of slightly more than 1 percentage point. However, it also finds suggestive evidence that the intensity of this precautionary motive is stronger during recessions.

Source: http://www.imf.org/external/pubs/ft/wp/2010/ wp10208.pdf.

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ANNEXURES AND STATISTICAL TABLES

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N.B.:

1. NA = Not Applicable/Available.
2. 1 crore = 10 million = 100 lakh.
3. The total provided in the Annexure 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 and Rights Issues during September 2010

SL. No	Name of the Issuer/ Company	Date of Opening	Type of Issue	Type of Instrument	No. of Shares/ Bonds Issued	Par Value (₹)	Premium Value (₹)	Issue price (₹)	Size of Issue (₹ crore)
1	2	3	4	5	6	7	8	9	10
1	Indosolar Ltd.	13-Sep-10	IPO	Equity	12,31,03,448	10	19	29	357
2	Tirupati Inks Ltd.	14-Sep-10	FPO	Equity	1,19,76,744	10	33	43	52
3	State Bank of Mysore	15-Sep-10	Rights	Equity	1,08,00,000	10	530	540	583
4	Career Point Infosystems Ltd.	16-Sep-10	IPO	Equity	37,12,822	10	300	310	115
5	Microsec Financial Services Ltd.	17-Sep-10	IPO	Equity	1,25,00,000	10	108	118	148
6	Eros International Media Ltd.	17-Sep-10	IPO	Equity	2,00,00,000	10	165	175	350
7	Orient Green Power Co Ltd.	21-Sep-10	IPO	Equity	19,14,89,361	10	37	47	900
8	Ramky Infrastructure Ltd.	21-Sep-10	IPO	Equity	1,17,77,777	10	440	450	530
9	Electrosteel Steels Ltd.	21-Sep-10	IPO	Equity	22,55,16,188	10	1	11	248
10	Va Tech Wabag Ltd.	22-Sep-10	IPO (Fresh + OFS)	Equity	36,07,581	5	1,305	1,310	473
11	Gallantt Ispat Ltd.	22-Sep-10	IPO	Equity	81,00,000	10	40	50	41
12	Cantabil Retail India Ltd.	22-Sep-10	IPO	Equity	77,77,778	10	125	135	105
13	Tecpro Systems Ltd.	23-Sep-10	IPO (Fresh + OFS)	Equity	75,50,000	10	345	355	268
14	Ashoka Buildcon Ltd.	24-Sep-10	IPO	Equity	69,44,444	10	314	324	225
15	Sea TV Network Ltd.	27-Sep-10	IPO	Equity	50,20,000	10	90	100	50
16	Bedmutha Industries Ltd.	28-Sep-10	IPO	Equity	90,00,000	10	92	102	92
17	Rohit Ferro Tech Ltd.	29-Sep-10	Rights	Equity	1,57,93,178	10	50	60	95
18	Commercial & Body Builders Company Ltd.	30-Sep-10	IPO	Equity	1,35,75,831	10	117	127	172

Note: Issue was under alternate book building mechanism thereby Issue price was on discriminatory basis.
All the Issues are compiled from the Prospectus' of Issuer Companies filed with SEBI.

Annexure 1B : Company-wise Capital Raised through Qualified Institutions' Placement (QIP) during September 2010

Sr. No	Name of the Company	Date of Shareholder Meeting	Relevant Date	Name of the Merchant Banker	Instrument Type	No. of Allotees	Issue Price (₹)	Total Shares Allotted	Issue Size (₹ crore)
1	2	3	4	5	6	7	8	9	10
1	Housing Development and Infrastructure Ltd..	27-Aug-10	13-Sep-10	J. P. Morgan India Pvt Ltd..	Equity	43	268	4,31,61,310	1,158
2	S. Kumars Nationwide Ltd..	28-Jul-10	10-Sep-10	Antique Capital Markets Pvt. Ltd.. & J.P.Morgan India Pvt Ltd..	Equity	25	80	2,89,43,750	232
3	Edserv Softsystems Ltd..	25-Mar-10	6-Jul-10	HDFC Bank Ltd..	Equity	4	205	29,87,804	61
4	Elder Pharmaceuticals Ltd..	29-Sep-09	16-Sep-10	Karvy Investor Services Ltd..	Equity	6	415	16,79,450	70
5	Aksh Optifibre Ltd..	3-Jul-10	11-Aug-10	Anand Rathi Advisors Ltd..	Equity	3	20	1,15,50,000	23
6	Veer Energy & Infrastructure Ltd..	28-May-10	16-Aug-10	Chartered Capital & Investment Ltd..	Equity	4	10	2,07,32,500	21
7	Indiabulls Financial Services Ltd..	14-Jun-10	25-Aug-10	AXIS Bank Ltd.., AK Capital Services Ltd..., Centrum Capital Ltd.. and ICICI Bank Ltd..	Warrant	5	5	2,75,00,000	14
					NCD	2	10,00,000	1,000	100
					NCD	13	10,00,000	5,500	550

Source: BSE and NSE.

Annexure 1C : Preferential Allotments Listed at BSE and NSE

Year/ Month	BSE@		NSE@		Common#		Total	
	No issue	Amount (₹ crore)	No issue	Amount (₹ crore)	No issue	Amount (₹ crore)	No issue	Amount (₹ crore)
1	2	3	4	5	6	7	8	9
2010-11$	**50**	**873**	**93**	**4,957**	**60**	**7,814**	**203**	**13,644**
Apr-10	1	8	19	548	2	322	22	878
May-10	20	383	13	408	4	275	37	1,067
Jun-10	20	372	30	2,728	9	408	59	3,507
Jul-10	4	78	22	1,000	12	154	38	1,232
Aug-10	5	31	9	273	17	3,113	31	3,417
Sep-10	0	0	0	0	16	3,543	16	3,543

@ The issues are only listed at respective exchange.
 # The issues listed both BSE and NSE.
$As on September 30, 2010.
Source: BSE and NSE.

Annexure 2 : Rating Assigned to IPOs during September 2010

Sr. No.	Name of the Company	Credit Rating Agencies	Rating Assigned
1	2	3	4
1	Coal India Ltd..	CARE + ICRA+ CRISIL	5
2	Gyscoal Alloys Ltd.	CARE	2
3	Asian Business Exhibition & Conferences Ltd.	CARE	3
4	Cantabil Retail India Ltd.	ICRA	2
5	Avantha Power & Infrastructure Ltd.	ICRA	4
6	Prestige Estates Projects Ltd.	ICRA	3
7	NKG infra Ltd.	BRICKWORK	3
8	One97 Ltd.	CRISIL	3
9	Oberoi Realty Ltd.	CRISIL	4
10	Virgo Engineers Ltd.	CRISIL	4

Note : a) IPO grading is the grade assigned by a Credit Rating Agency (CRA) registered with SEBI.

b) The IPO grading is assigned on a five point scale from 1 to 5 with an "IPO Grade 5" indicating strong fundamentals..and an "IPO Grade 1" indicating poor fundamentals.

Source: Credit Rating Agencies.

Annexure 3 : Open Offers under SEBI Takeover Code closed during September 2010

Sl. No.	Target Company	Acquirer	Offer Opening Date	Offer Closing Date	Offer Size		Offer Price (₹) per share
					No. of Shares	Percent of Equity Capital	
1	2	3	4	5	6	7	8
1	Shree Sponge Steel and Forging Ltd.	Vinaykumar Purshottamdas Parikh, Purshottamdas	24-Aug-10	13-Sep-10	13,02,100	33.8	70.6
2	Suchitra Finance and Trading Company Ltd.	Marigold Investrade Pvt. Ltd.	1-Sep-10	20-Sep-10	18,64,510	20.0	47.8

Table 1: SEBI Registered Market Intermediaries/Institutions

Market Intermediaries	2008-09	2009-10	2010-11$
1	2	3	4
Stock Exchanges (Cash Market)	20	20	20
Stock Exchanges (Derivatives Market)	2	2	2
Stock Exchanges (Currency Derivatives)	3	3	4
Brokers (Cash Segment) *	9,628	9,772	10,018
Corporate Brokers (Cash Segment)	4,308	4,424	4,618
Brokers (Derivative)	1,587	1,705	1,902
Brokers (Currency Derivatives)	1,154	1,459	1,811
Sub-brokers (Cash Segment)	60,947	75,577	81,713
Foreign Institutional Investors	1,626	1,713	1,726
Sub-accounts	4,967	5,378	5,523
Custodians	16	17	17
Depositories	2	2	2
Depository Participants	714	758	773
Merchant Bankers	134	164	184
Bankers to an Issue	51	48	52
Underwriters	19	5	6
Debenture Trustees	30	30	27
Credit Rating Agencies	5	5	5
Venture Capital Funds	132	158	168
Foreign Venture Capital Investors	129	143	150
Registrars to an Issue & Share Transfer Agents	71	74	68
Portfolio Managers	232	243	250
Mutual Funds	44	47	48
Collective Investment Schemes	1	1	1
Approved Intermediaries (Stock Lending Schemes)	2	2	2
STP (Centralised Hub)	1	1	1
STP Service Providers	2	2	2

***Including brokers on Mangalore SE (58), HSE (303), Magadh SE (197), SKSE (410).**
$As on September 30, 2010.

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

Year/ Month	Total		Category-wise				Issuer-type (Equity/CCPS/FCDs)				Instrument-wise							
			Public		Rights		Listed		IPOs		Equities				CCPS/FCDs		Bonds/NCDs	
											At Par		At Premium					
	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
2008-09	**47**	**16,220**	**22**	**3,582**	**25**	**12,637**	**25**	**12,637**	**21**	**2,082**	**5**	**96**	**40**	**14,176**	**1**	**448**	**1**	**1,500**
2009-10	**76**	**57,555**	**47**	**49,236**	**29**	**8,319**	**34**	**30,359**	**39**	**24,696**	**1**	**9**	**71**	**54,866**	**1**	**180**	**3**	**2,500**
2010-11$	**44**	**18,741**	**34**	**15,252**	**10**	**3,489**	**12**	**4,500**	**31**	**13,741**	**0**	**0**	**43**	**18,241**	**0**	**0**	**1**	**500**
Apr-10	6	3,979	6	3,979	0	0	0	0	6	3,979	0	0	6	3,979	0	0	0	0
May-10	2	2,987	2	2,987	0	0	0	0	1	2,487	0	0	1	2,486	0	0	1	500
Jun-10	7	2,962	3	325	4	2,637	4	2,637	3	325	0	0	7	2,962	0	0	0	0
Jul-10	5	2,962	4	2,918	1	44	2	1,003	3	1,959	0	0	5	2,962	0	0	0	0
Aug-10	6	1,050	3	920	3	130	3	130	3	920	0	0	6	1,050	0	0	0	0
Sep-10	18	4,802	16	4,124	2	678	3	729	15	4,073	0	0	18	4,802	0	0	0	0

$As on September 30, 2010.

FCD: Fully Convertible Debenture; PCD: Partly Convertible Debenture; NCD: Non-convertible Debenture; CCPS: Cumulative Convertible Prefe

The total are include either Public plus Rights or Equity/CCPs/FCDs plus Bonds/NCDs or Equities plus CCPs/FCDs and Bonds/NCDs.

All the Issues are compiled from the Prospectus' of Issuer Companies filed with SEBI.

Table 3 : Capital Raised by Listed Companies from the Primary Market through QIPs

Year/Month	NSE		BSE	
	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)
1	2	3	4	5
2008-09	**2**	**189**	**1**	**75**
2009-10	**61**	**42,484**	**62**	**42,729**
2010-11$	**29**	**15,039**	**30**	**14,987**
Apr-10	7	2,872	6	2,692
May-10	6	1,486	7	1,593
Jun-10	2	421	2	421
Jul-10	5	3,712	5	3,712
Aug-10	3	4,342	3	4,342
Sep-10	6	2,206	7	2,227

$As on September 30, 2010.
Source : BSE and NSE.

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

Industry	2008-09		2009-10		2010-11$		Sep-10	
	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)
1	2	3	4	5	6	7	8	9
Banking/FIs	0	0	6	3,138	4	3,634	1	583
Cement & Construction	3	80	8	2,780	2	2,792	1	530
Chemical	4	218	1	36	3	138	0	0
Electronics	0	0	1	1,156	0	0	0	0
Engineering	0	0	1	50	4	1,344	1	268
Entertainment	2	1,156	9	2,461	2	620	1	350
Finance	3	1,966	2	1,826	2	1,776	1	148
Food Processing	0	0	2	443	1	1,245	0	0
Health Care	3	144	3	1,059	2	277	0	0
Information Technology	1	42	6	540	0	0	0	0
Paper & Pulp	0	0	1	35	0	0	0	0
Plastic	0	0	1	39	0	0	0	0
Power	2	958	6	25,293	3	2,026	1	900
Printing	0	0	0	0	1	52	1	52
Telecommunication	2	100	0	0	0	0	0	0
Textile	5	710	3	237	1	108	0	0
Others	22	10,845	26	18,461	19	4,728	11	1,972
Total	**47**	**16,220**	**76**	**57,555**	**44**	**18,741**	**18**	**4,802**

$As on September 30, 2010.

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

Year/ Month	Total		Sector-wise				Region-wise									
			Private		Public		Northern		Eastern		Western		Southern		Foreign	
	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
2008-09	**47**	**16,220**	**47**	**16,220**	**0**	**0**	**6**	**2,902**	**5**	**315**	**21**	**11,202**	**15**	**1,800**	**0**	**0**
2009-10	**76**	**57,555**	**71**	**32,477**	**5**	**25,078**	**17**	**24,714**	**10**	**4,175**	**36**	**15,796**	**13**	**12,870**	**0**	**0**
2010-11$	**44**	**18,741**	**41**	**16,136**	**3**	**2,605**	**13**	**6,849**	**5**	**801**	**15**	**3,426**	**10**	**5,179**	**1**	**2,487**
Apr-10	6	3,979	5	2,916	1	1,063	2	3,325	0	0	3	249	1	405	0	0
May-10	2	2,987	2	2,987	0	0	0	0	0	0	0	0	1	500	1	2,487
Jun-10	7	2,962	7	2,962	0	0	3	1,517	0	0	3	1,425	1	20	0	0
Jul-10	5	2,962	4	2,003	1	959	2	1,003	1	270	0	0	2	1,689	0	0
Aug-10	6	1,050	6	1,050	0	0	0	0	0	0	5	970	1	79	0	0
Sep-10	18	4,802	17	4,219	1	583	6	1,004	4	531	4	782	4	2,486	0	0

$As on September 30, 2010.

The total is either a total of Secto-wise classification or Region-wise classification.

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

Year/ Month	Total		< 5 crore		≥ 5crore - < 10crore		≥ 10 crore - < 50 crore		≥ 50 crore - < 100 crore		≥ 100 crore	
	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)
1	2	3	4	5	6	7	8	9	10	11	12	13
2008-09	**47**	**16,220**	**1**	**3**	**1**	**7**	**21**	**509**	**6**	**445**	**18**	**15,255**
2009-10	**76**	**57,555**	**1**	**2**	**3**	**24**	**18**	**596**	**9**	**636**	**45**	**56,298**
2010-11$	**44**	**18,741**	**0**	**0**	**1**	**5**	**4**	**150**	**12**	**826**	**27**	**17,760**
Apr-10	6	3,979	0	0	0	0	0	0	2	141	4	3,837
May-10	2	2,987	0	0	0	0	0	0	0	0	2	2,987
Jun-10	7	2,962	0	0	0	0	1	20	3	189	3	2,753
Jul-10	5	2,962	0	0	0	0	1	44	1	60	3	2,858
Aug-10	6	1,050	0	0	1	5	1	45	2	148	2	851
Sep-10	18	4,802	0	0	0	0	1	41	4	288	13	4,474

$As on September 30, 2010.

Table 7: Distribution of Turnover on Cash Segments of Exchanges

(₹ crore)

Stock Exchanges	2008-09	2009-10	2010-11$	Sep-10
1	2	3	4	5
Ahmedabad	N.A.	N.A.	N.A.	N.A.
Bangalore	N.A.	N.A.	N.A.	N.A.
Bhubaneshwar	N.A.	N.A.	N.A.	N.A.
BSE	11,00,074	13,78,809	5,87,825	1,08,885
Calcutta	393	N.A.	N.A.	N.A.
Cochin	N.A.	N.A.	N.A.	N.A.
Coimbatore	N.A.	N.A.	N.A.	N.A.
Delhi	N.A.	N.A.	N.A.	N.A.
Gauhati	N.A.	N.A.	N.A.	N.A.
Hyderabad	N.A.	N.A.	N.A.	N.A.
ISE	N.A.	N.A.	N.A.	N.A.
Jaipur	N.A.	N.A.	N.A.	N.A.
Ludhiana	N.A.	N.A.	N.A.	N.A.
Madhya Pradesh	N.A.	N.A.	N.A.	N.A.
Madras	N.A.	N.A.	N.A.	N.A.
Magadh (Patna)	N.A.	N.A.	N.A.	N.A.
NSE	27,52,023	41,38,023	17,67,713	3,29,869
OTCEI	N.A.	N.A.	N.A.	N.A.
Pune	N.A.	N.A.	N.A.	N.A.
SKSE	N.A.	N.A.	N.A.	N.A.
Uttar Pradesh	89	25	1	0
Vadodara	N.A.	N.A.	N.A.	N.A.

N.A: Not Available.
$As on September 30, 2010.
Source: Various Exchanges.

Table 8: Cash Segment of BSE

Month/ Year	No. of Companies Listed	No. of Companies Permitted	No. of companies traded	No. of Trading Days	No. of Trades (Lakh)	Traded Quantity (Lakh)	Turnover (₹ crore)	Average Daily Turnover (₹ crore)	Average Trade Size (₹)	Demat Securities Traded (Lakh)	Demat Turnover (₹ crore)	Market Capitalisation (₹ crore)	BSE Sensex		
													High	Low	Close
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
2008-09	**4,929**	**66**	**3,194**	**243**	**5,408**	**7,39,600**	**11,00,074**	**4,527**	**20,342**	**7,39,287**	**10,99,871**	**30,86,075**	**17735.7**	**7697.4**	**9708.5**
2009-10	**4,975**	**86**	**3,297**	**244**	**6,056**	**11,36,513**	**13,78,809**	**5,651**	**22,768**	**11,35,750**	**13,78,529**	**61,65,619**	**17793.0**	**9546.3**	**17527.8**
2010-11$	**4,997**	**91**	**3,055**	**244**	**2,791**	**5,25,826**	**5,87,825**	**4,557**	**21,058**	**5,25,049**	**5,87,011**	**71,25,807**	**20268.0**	**15960.2**	**20069.1**
Apr-10	4,977	86	3,187	20	453	85,792	93,929	4,696	20,747	85,719	93,902	62,83,196	18047.9	17276.8	17558.7
May-10	4,978	86	3,182	22	431	75,466	86,680	3,940	20,090	75,352	86,645	60,91,264	17536.9	15960.2	16944.6
Jun-10	4,986	86	2,965	22	443	78,970	92,493	4,204	20,871	78,895	92,460	63,94,001	17919.6	16318.4	17700.9
Jul-10	4,990	87	3,029	22	453	87,762	92,957	4,225	20,538	87,628	92,794	65,10,777	18237.6	17395.6	17868.3
Aug-10	4,996	88	3,010	22	517	93,849	1,12,882	5,131	21,820	93,631	1,12,614	65,62,025	18475.3	17820.0	17971.1
Sep-10	4,997	91	3,055	21	494	1,03,987	1,08,885	5,185	22,035	1,03,823	1,08,598	71,25,807	20268.0	18027.1	20069.1

$As on September 30, 2010.

Source: BSE .

Table 9: Cash Segment of NSE

Month /Year	No. of Companies Listed	No. of Companies Permitted	No. of Companies Available for Trading	No. of Trading Days	No. of Trades (Lakh)	Traded Quantity (Lakh)	Turnover (₹ crore)	Average Daily Turnover (₹ crore)	Average Trade Size (₹)	Demat Securities Traded (Lakh)	Demat Turnover (₹ crore)	Market Capitalisation (₹ crore)	S&P CNX Nifty Index		
													High	Low	Close
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
2008-09	**1,432**	**37**	**1,291**	**243**	**13,650**	**14,26,355**	**27,52,023**	**11,325**	**20,161**	**14,26,355**	**27,52,023**	**28,96,194**	**5298.9**	**2252.8**	**3021.0**
2009-10	**1,470**	**37**	**1,359**	**244**	**16,816**	**22,15,530**	**41,38,023**	**16,959**	**24,608**	**22,15,530**	**41,38,023**	**60,09,173**	**5329.6**	**2965.7**	**5249.1**
2010-11$	**1,512**	**54**	**1,412**	**129**	**7,651**	**8,92,657**	**17,67,713**	**13,703**	**23,104**	**8,92,657**	**17,67,713**	**69,58,534**	**6073.5**	**4786.5**	**6030.0**
Apr-10	1,478	36	1,367	20	1,205	1,44,060	2,76,566	13,828	22,947	1,44,060	2,76,566	61,17,858	5399.7	5160.9	5278.0
May-10	1,484	36	1,374	22	1,249	1,39,812	2,84,625	12,937	22,788	1,39,812	2,84,625	59,32,578	5278.7	4786.5	5086.3
Jun-10	1,490	45	1,388	22	1,248	1,43,616	2,86,109	13,005	22,931	1,43,616	2,86,109	62,29,136	5366.8	4961.1	5312.5
Jul-10	1,497	45	1,392	22	1,219	1,39,417	2,78,551	12,661	22,850	1,39,417	2,78,551	63,40,120	5477.5	5225.6	5367.6
Aug-10	1,504	54	1,408	22	1,361	1,52,467	3,11,994	14,182	22,925	1,52,467	3,11,994	63,93,418	5549.8	5348.9	5402.4
Sep-10	1,512	54	1,412	21	1,369	1,73,285	3,29,869	15,708	24,095	1,73,285	3,29,869	69,58,534	6073.5	5403.1	6030.0

$As on September 30, 2010.

Source: NSE.

Table 10: Trends in Cash Segment of BSE during September 2010

Date	No. of Companies Listed	No. of Trades (Lakh)	Traded Quantity (Lakh)	Turn-over (₹ crore)	Average Trade Size (₹)	Demat Securities Traded (Lakh)	Demat Turnover (₹ crore)	Market Capitalisation (₹ crore)	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
1-Sep-10	4,995	22	3,627	5,160	23,285	3,616	5,140	66,69,055	18227.1	18027.1	18205.9	9770.2	9665.6	9759.4
2-Sep-10	4,995	23	4,126	5,270	22,511	4,117	5,255	66,84,404	18355.8	18215.3	18238.3	9837.4	9776.4	9785.2
3-Sep-10	4,995	23	4,115	4,778	20,464	4,111	4,775	67,21,465	18316.3	18206.5	18221.4	9821.1	9773.5	9784.4
6-Sep-10	4,996	25	4,973	5,443	22,018	4,967	5,437	68,18,114	18600.3	18124.3	18560.1	9969.9	9828.4	9950.5
7-Sep-10	4,996	26	5,362	5,644	21,673	5,356	5,637	68,48,500	18711.2	18571.4	18645.1	10024.3	9964.4	9991.0
8-Sep-10	4,996	25	4,980	6,160	24,737	4,969	6,145	68,61,159	18721.2	18540.7	18666.7	10027.3	9943.9	9995.2
9-Sep-10	4,997	24	5,370	5,160	21,071	5,363	5,153	68,90,711	18823.2	18669.1	18799.7	10064.6	10002.8	10052.6
13-Sep-10	4,997	22	4,630	4,974	22,157	4,621	4,958	69,88,845	19243.4	18845.3	19208.3	10269.5	10113.5	10253.5
14-Sep-10	4,997	24	4,683	5,453	22,320	4,669	5,419	70,06,647	19487.0	19218.1	19347.0	10383.6	10272.2	10307.8
15-Sep-10	4,997	23	5,598	5,290	22,667	5,585	5,256	70,45,402	19554.5	19341.0	19502.1	10423.1	10323.4	10393.6
16-Sep-10	4,997	24	4,811	5,264	22,193	4,807	5,260	69,97,529	19636.7	19383.5	19417.5	10462.5	10323.0	10342.0
17-Sep-10	4,997	23	4,833	4,988	21,279	4,818	4,949	70,70,291	19639.2	19436.7	19594.8	10461.6	10388.4	10447.0
20-Sep-10	4,998	24	5,430	5,229	21,520	5,422	5,218	71,40,053	19927.3	19445.4	19906.1	10602.2	10464.0	10595.1
21-Sep-10	5,000	25	5,035	5,432	22,071	5,027	5,420	71,27,113	20089.0	19860.9	20001.6	10686.3	10556.5	10622.5
22-Sep-10	5,000	24	4,789	5,241	22,103	4,784	5,233	71,02,638	20105.5	19804.0	19941.7	10677.2	10521.8	10589.1
23-Sep-10	5,000	22	4,637	4,597	20,594	4,632	4,587	70,82,183	19998.3	19771.6	19861.0	10619.0	10501.9	10542.7
24-Sep-10	4,995	23	5,046	5,689	24,585	5,037	5,672	71,40,542	20071.8	19833.5	20045.2	10647.8	10538.4	10635.9
27-Sep-10	4,995	23	5,105	4,948	21,674	5,099	4,943	71,73,059	20268.0	20082.3	20117.4	10742.4	10660.0	10674.3
28-Sep-10	4,995	22	5,725	4,847	22,044	5,717	4,830	71,78,518	20157.5	19982.0	20104.9	10705.0	10611.0	10672.0
29-Sep-10	4,997	23	6,321	4,719	20,411	6,318	4,712	71,30,854	20234.1	19923.1	19956.3	10734.5	10585.6	10601.9
30-Sep-10	4,997	22	4,792	4,599	21,211	4,789	4,597	71,25,807	20114.7	19864.5	20069.1	10646.9	10542.8	10627.4

Source: BSE.

Table 11: Trends in Cash Segment of NSE during September 2010

Date	No. of Securities Traded	No. of Trades (Lakh)	Traded Quantity (Lakh)	Turnover (₹ crore)	Average Trade Size (₹)	Demat Securities Traded (Lakh)	Demat Turnover (₹ crore)	Market Capitalisation (₹ crore)	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
1-Sep-10	1,426	62	6,082	13,399	21,494	6,082	13,399	64,97,065	5478.6	5403.1	5471.9	11999.0	11825.8	11983.2
2-Sep-10	1,437	62	7,640	13,337	21,487	7,640	13,337	65,10,687	5514.0	5471.9	5486.2	12100.6	12015.3	12038.8
3-Sep-10	1,434	61	7,238	12,437	20,431	7,238	12,437	65,32,653	5510.4	5473.7	5479.4	12110.4	12014.3	12078.6
6-Sep-10	1,429	63	7,501	14,893	23,516	7,501	14,893	66,27,754	5589.4	5479.6	5577.0	12259.2	12126.2	12239.6
7-Sep-10	1,438	66	8,138	15,245	22,973	8,138	15,245	66,56,879	5625.5	5571.7	5604.0	12317.5	12207.4	12231.9
8-Sep-10	1,430	65	7,950	14,112	21,635	7,950	14,112	66,68,885	5625.3	5567.8	5607.9	12269.6	12144.8	12229.8
9-Sep-10	1,438	65	8,865	15,246	23,515	8,865	15,246	66,97,750	5647.5	5608.1	5640.1	12335.4	12229.2	12295.4
13-Sep-10	1,436	64	7,582	15,782	24,737	7,582	15,782	68,22,031	5770.6	5639.2	5760.0	12520.4	12342.1	12509.4
14-Sep-10	1,441	69	8,518	17,129	24,772	8,518	17,129	68,38,479	5838.5	5760.3	5795.6	12598.8	12439.1	12483.4
15-Sep-10	1,437	68	8,098	17,225	25,489	8,098	17,225	68,77,365	5869.5	5792.2	5861.0	12588.3	12477.2	12539.5
16-Sep-10	1,440	66	8,135	16,362	24,693	8,135	16,362	68,24,691	5901.7	5815.8	5828.7	12585.5	12365.6	12398.3
17-Sep-10	1,435	68	9,212	16,982	25,100	9,212	16,982	68,98,053	5898.4	5828.7	5885.0	12606.5	12428.0	12583.3
20-Sep-10	1,439	70	8,944	16,169	22,967	8,944	16,169	69,69,682	5989.5	5885.1	5980.5	12706.6	12545.9	12697.2
21-Sep-10	1,438	70	8,769	17,933	25,443	8,769	17,933	69,60,412	6032.8	5961.9	6009.1	12773.3	12564.9	12644.6
22-Sep-10	1,433	72	8,930	17,059	23,846	8,930	17,059	69,36,332	6037.4	5946.5	5991.0	12719.9	12506.6	12609.5
23-Sep-10	1,430	62	8,079	14,484	23,290	8,079	14,484	69,12,002	6006.8	5932.4	5959.6	12660.5	12530.8	12590.6
24-Sep-10	1,437	65	8,715	16,012	24,521	8,715	16,012	69,68,596	6029.1	5951.2	6018.3	12707.5	12566.3	12691.3
27-Sep-10	1,433	61	8,170	15,387	25,101	8,170	15,387	69,99,192	6073.5	6018.3	6035.7	12776.5	12701.5	12725.8
28-Sep-10	1,425	61	8,003	15,127	24,628	8,003	15,127	70,02,775	6049.8	5991.3	6029.5	12767.8	12667.0	12745.5
29-Sep-10	1,439	64	9,563	15,532	24,110	9,563	15,532	69,59,815	6071.6	5979.7	5991.3	12811.9	12677.4	12707.9
30-Sep-10	1,435	63	9,152	20,014	32,020	9,152	20,014	69,58,534	6048.5	5963.6	6030.0	12714.5	12564.9	12585.3

Source: NSE.

Table 12: Turnover and Market Capitalisation at BSE and NSE during September 2010

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
1-Sep-10	738	1,506	5,160	14.3	29.2	1,767	13,399	44	13.2	12.8	14,21,225	20,40,622	66,69,055	21.3	30.6	15,85,755	3,21,100	64,97,065	24.4	4.9
2-Sep-10	673	1,247	5,270	12.8	23.7	1,620	13,337	38	12.1	13.5	14,23,757	20,46,009	66,84,404	21.3	30.6	15,89,908	3,22,590	65,10,687	24.4	5.0
3-Sep-10	478	993	4,778	10.0	20.8	1,509	12,437	34	12.1	12.0	14,22,440	20,50,230	67,21,465	21.2	30.5	15,87,951	3,23,656	65,32,653	24.3	5.0
6-Sep-10	941	1,515	5,443	17.3	27.8	1,649	14,893	43	11.1	13.4	14,48,874	20,85,031	68,18,114	21.3	30.6	16,16,218	3,27,971	66,27,754	24.4	4.9
7-Sep-10	781	1,486	5,644	13.8	26.3	1,664	15,245	40	10.9	13.9	14,55,510	20,93,528	68,48,500	21.3	30.6	16,24,052	3,27,764	66,56,879	24.4	4.9
8-Sep-10	1,510	2,089	6,160	24.5	33.9	1,602	14,112	40	11.4	11.2	14,57,200	20,94,405	68,61,159	21.2	30.5	16,25,177	3,27,706	66,68,885	24.4	4.9
9-Sep-10	883	1,468	5,160	17.1	28.4	1,903	15,246	41	12.5	12.6	14,67,578	21,06,430	68,90,711	21.3	30.6	16,34,502	3,29,464	66,97,750	24.4	4.9
13-Sep-10	1,091	1,772	4,974	21.9	35.6	1,992	15,782	48	12.6	11.2	15,04,269	21,53,944	69,88,845	21.5	30.8	16,74,966	3,41,870	68,22,031	24.6	5.0
14-Sep-10	1,247	2,205	5,453	22.9	40.4	2,342	17,129	47	13.7	13.8	15,15,125	21,65,346	70,06,647	21.6	30.9	16,85,298	3,41,160	68,38,479	24.6	5.0
15-Sep-10	1,119	2,027	5,290	21.1	38.3	2,353	17,225	51	13.7	17.7	15,27,275	21,84,199	70,45,402	21.7	31.0	17,04,314	3,42,693	68,77,365	24.8	5.0
16-Sep-10	1,217	2,102	5,264	23.1	39.9	2,027	16,362	48	12.4	16.3	15,20,649	21,73,349	69,97,529	21.7	31.1	16,94,939	3,38,834	68,24,691	24.8	5.0
17-Sep-10	910	1,637	4,988	18.2	32.8	2,033	16,982	47	12.0	18.3	15,34,531	21,95,407	70,70,291	21.7	31.1	17,11,296	3,43,890	68,98,053	24.8	5.0
20-Sep-10	1,076	1,846	5,229	20.6	35.3	2,044	16,169	47	12.6	13.5	15,58,913	22,26,543	71,40,053	21.8	31.2	17,39,072	3,47,002	69,69,682	25.0	5.0
21-Sep-10	1,068	1,935	5,432	19.7	35.6	2,366	17,933	50	13.2	15.1	15,66,388	22,32,303	71,27,113	22.0	31.3	17,47,390	3,45,565	69,60,412	25.1	5.0
22-Sep-10	996	1,691	5,241	19.0	32.3	2,329	17,059	47	13.7	13.5	15,61,703	22,25,271	71,02,638	22.0	31.3	17,42,139	3,44,604	69,36,332	25.1	5.0
23-Sep-10	725	1,413	4,597	15.8	30.7	2,165	14,484	42	14.9	13.0	15,55,382	22,15,525	70,82,183	22.0	31.3	17,32,996	3,44,089	69,12,002	25.1	5.0
24-Sep-10	953	1,778	5,689	16.7	31.2	2,131	16,012	45	13.3	13.4	15,69,805	22,36,363	71,40,542	22.0	31.3	17,50,081	3,46,842	69,68,596	25.1	5.0
27-Sep-10	894	1,549	4,948	18.1	31.3	2,055	15,387	43	13.4	13.1	15,75,460	22,44,428	71,73,059	22.0	31.3	17,55,124	3,47,785	69,99,192	25.1	5.0
28-Sep-10	748	1,329	4,847	15.4	27.4	2,088	15,127	45	13.8	15.5	15,74,479	22,43,944	71,78,518	21.9	31.3	17,53,325	3,48,322	70,02,775	25.0	5.0
29-Sep-10	881	1,405	4,719	18.7	29.8	2,290	15,532	45	14.7	13.4	15,62,848	22,29,200	71,30,854	21.9	31.3	17,42,226	3,47,294	69,59,815	25.0	5.0
30-Sep-10	854	1,368	4,599	18.6	29.8	3,033	20,014	50	15.2	13.6	15,71,680	22,34,556	71,25,807	22.1	31.4	17,53,457	3,43,945	69,58,534	25.2	4.9

Note: BSE Sensex, BSE 100, S&P CNX Nifty & CNX Nifty Junior have free float market capitlisation.
A# = percentage share of Sensex securities in total BSE turnover .
B# = percentage share of BSE-100 Index securities in total BSE turnover.
C# = percentage share of S&P CNX Nifty securities in total NSE turnover.
D# = percentage share of CNX Nifty Junior securities in total NSE turnover .
E# = percentage share of Sensex securiririties in total BSE Market Capitalisation .
F# = percentage share of BSE-100 Index securities in total BSE Market Capitalisation.
G# = percentage share of S&P CNX Nifty securities in total NSE Market Capitalisation .
H# = percentage share of CNX Nifty Junior securities in total NSE Market Capitalisation.
Source: BSE and NSE.

Table 13: Component Stocks: BSE Sensex during September 2010

Sl. No.	Name of Security	Issued Capital (₹ crore)	Market Capitalisation (₹ crore)	Weightage (Percent)	Beta	R^2	Daily Volatility (Percent)	Monthly Return (Percent)	Impact Cost (Percent)
1	2	3	4	5	6	7	8	9	10
1	RELIANCE	3,271	1,77,453	11.3	1.2	0.6	1.7	7.3	0.0
2	INFOSYS TECH	287	1,48,345	9.4	0.8	0.4	1.4	12.3	0.1
3	ICICI BANK L	1,147	1,27,357	8.1	1.5	0.6	2.0	13.6	0.1
4	LARSEN & TOU	121	1,11,324	7.1	0.9	0.4	1.4	12.8	0.1
5	HOUSING DEVE	291	95,635	6.1	1.0	0.5	1.5	16.8	0.1
6	I T C Ltd.	766	95,463	6.1	0.6	0.2	1.5	9.5	0.2
7	STATE BANK O	635	92,388	5.9	1.1	0.4	1.8	16.9	0.0
8	HDFC BANK LT	461	91,538	5.8	0.8	0.4	1.3	16.3	0.1
9	ONG CORP Ltd.	2,139	59,955	3.8	0.6	0.2	1.5	4.7	0.0
10	TCS Ltd..	196	54,169	3.4	0.8	0.3	1.6	9.3	0.1
11	BHARTI ARTL	1,899	48,633	3.1	0.7	0.1	2.5	11.8	0.0
12	BHEL	490	42,552	2.7	0.7	0.3	1.2	3.1	0.1
13	TATA STL	902	41,158	2.6	1.7	0.6	2.4	24.8	0.1
14	TATA MOTORS	506	36,116	2.3	1.4	0.4	2.4	8.9	0.1
15	NTPC Ltd.	8,245	35,769	2.3	0.6	0.3	1.2	10.8	0.2
16	HIND UNI LT	218	33,608	2.1	0.4	0.1	1.5	16.5	0.2
17	MAHINDRA & M	289	30,099	1.9	1.1	0.4	2.0	10.7	0.1
18	JINDAL STEEL	93	29,728	1.9	1.1	0.4	1.9	3.2	0.1
19	HINDALCO IN	192	26,410	1.7	2.0	0.6	2.7	18.2	0.0
20	STERLITE IN	336	25,225	1.6	1.7	0.5	2.5	10.4	0.1
21	TATA POWER	237	22,497	1.4	0.7	0.3	1.4	10.6	0.3
22	WIPRO Ltd..	490	21,969	1.4	0.8	0.3	1.6	12.1	0.3
23	MARUTISUZUK	144	20,815	1.3	0.7	0.2	1.8	14.7	0.1
24	HEROHONDA M	40	18,490	1.2	0.6	0.1	1.6	3.4	0.1
25	CIPLA Ltd..	161	16,787	1.1	0.4	0.1	1.6	6.0	0.2
26	DLF Ltd.	339	16,011	1.0	1.6	0.5	2.5	25.0	0.1
27	REL INFRA	244	15,684	1.0	1.3	0.4	2.1	6.9	0.1
28	JAIPRAK ASSO	425	14,116	0.9	1.7	0.5	2.4	10.8	0.1
29	REL COM Ltd.	1,032	12,155	0.8	1.1	0.2	2.6	7.9	0.2
30	ACC Ltd.	188	10,230	0.7	0.7	0.2	1.6	13.6	0.1

Beta & R^2 are calculated for the period Oct 09- Sept 2010, 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 Oct 09- September 2010.

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 Rs. 5 lakh. It is calculated for the period Sept 1, 2010 to Sept 30, 2010.

Source: BSE.

Table 14: Component Stocks : S&P CNX Nifty Index during September 2010

Sl. No.	Name of Security	Issued Capital (₹ crore)	Market Capitalisation (₹ crore)	Weightage (Percent)	Beta	R^2	Daily Volatility (Percent)	Monthly Return (Percent)	Impact Cost (Percent)
1	2	3	4	5	6	7	8	9	10
1	ABB	42	4,884	0.3	0.0	0.0	1.6	18.3	0.1
2	ACC	19	9,999	0.6	0.6	0.2	2.0	13.7	0.1
3	AMBUJACEM	305	11,495	0.7	0.6	0.2	2.3	12.0	0.1
4	AXISBANK	408	39,083	2.2	1.3	0.7	1.4	15.5	0.1
5	BHEL	490	39,163	2.2	0.5	0.4	0.9	3.0	0.1
6	BPCL	362	9,685	0.6	1.2	0.6	1.6	-1.5	0.1
7	BHARTIARTL	1,899	44,694	2.6	1.2	0.5	1.8	11.9	0.1
8	CAIRN	1,897	14,428	0.8	0.7	0.4	1.2	0.7	0.1
9	CIPLA	161	16,357	0.9	0.7	0.5	1.1	6.3	0.1
10	DLF	339	13,714	0.8	1.3	0.6	1.8	25.3	0.1
11	GAIL	1,268	21,451	1.2	1.1	0.6	1.5	3.4	0.1
12	HCLTECH	136	9,913	0.6	0.8	0.4	1.6	10.0	0.1
13	HDFCBANK	461	87,681	5.0	0.7	0.4	1.2	16.6	0.1
14	HEROHONDA	40	17,731	1.0	0.3	0.1	1.7	3.7	0.1
15	HINDALCO	191	25,610	1.5	2.4	0.8	2.3	18.4	0.1
16	HINDUNILVR	218	32,360	1.9	0.3	0.2	1.4	16.8	0.1
17	HDFC	292	94,658	5.4	1.2	0.5	1.8	16.9	0.1
18	ITC	766	93,412	5.3	1.0	0.5	1.6	9.3	0.1
19	ICICIBANK	1,147	1,27,638	7.3	1.7	0.8	1.5	13.8	0.1
20	IDEA	3,301	5,815	0.3	0.0	0.0	1.5	2.9	0.1
21	INFOSYSTCH	287	1,46,978	8.4	1.1	0.7	1.3	12.4	0.1
22	IDFC	1,460	23,176	1.3	1.1	0.5	1.7	13.9	0.1
23	JPASSOCIAT	425	13,878	0.8	1.2	0.5	1.8	10.8	0.1
24	JINDALSTEL	93	27,462	1.6	0.6	0.4	1.1	3.4	0.1
25	KOTAKBANK	366	17,297	1.0	1.1	0.5	1.8	15.0	0.1
26	LT	121	1,08,883	6.2	0.5	0.4	1.0	13.2	0.1
27	M&M	289	29,496	1.7	0.4	0.3	1.1	10.3	0.1
28	MARUTI	144	19,062	1.1	0.6	0.3	1.3	14.6	0.1
29	NTPC	8,245	27,728	1.6	0.4	0.3	1.1	10.7	0.1
30	ONGC	2,139	47,353	2.7	0.5	0.4	1.0	5.0	0.1
31	POWERGRID	4,209	6,112	0.4	0.1	0.1	1.0	-2.1	0.1
32	PNB	315	17,207	1.0	0.6	0.5	0.9	9.6	0.1
33	RANBAXY	210	8,452	0.5	0.5	0.2	2.0	13.3	0.1
34	RELCAPITAL	246	8,815	0.5	1.1	0.5	1.6	2.9	0.1
35	RCOM	1,032	11,226	0.6	1.4	0.5	2.2	8.0	0.1
36	RELIANCE	3,288	1,67,019	9.5	1.8	0.8	1.6	7.4	0.1
37	RELINFRA	245	14,993	0.9	1.5	0.7	1.7	6.7	0.1
38	RPOWER	2,397	5,866	0.3	1.0	0.6	1.2	5.6	0.1
39	SIEMENS	67	12,444	0.7	0.5	0.3	1.3	18.9	0.1
40	SBIN	635	83,514	4.8	0.7	0.3	1.6	17.1	0.1
41	SAIL	4,130	12,013	0.7	0.8	0.6	1.0	9.9	0.1
42	STER	336	26,484	1.5	1.8	0.5	2.7	10.5	0.1
43	SUNPHARMA	104	15,184	0.9	0.1	0.1	1.3	14.6	0.1
44	SUZLON	349	4,291	0.2	0.6	0.2	2.8	13.3	0.1
45	TCS	196	46,946	2.7	1.0	0.5	1.6	9.9	0.1
46	TATAMOTORS	506	35,029	2.0	0.2	0.1	1.4	8.7	0.1
47	TATAPOWER	237	21,931	1.3	0.4	0.3	1.1	10.9	0.1
48	TATASTEEL	902	40,395	2.3	1.3	0.6	1.6	24.7	0.1
49	UNITECH	504	11,881	0.7	1.2	0.5	1.9	13.9	0.1
50	WIPRO	490	22,570	1.3	0.1	0.1	1.3	12.3	0.1

Beta & R^2 are calculated for the period Oct 09- Sept 2010, 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 Oct 09- Sept 2010.

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 Rs. 5 lakh. It is calculated for the period Sept 1, 2010 to Sept 30, 2010.

Source: NSE.

Table 15: Volatility* of Major Indices

(Percent)

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
2007-08	**1.9**	**2.0**	**2.2**	**2.0**	**2.4**	**2.2**
2008-09	**2.8**	**2.7**	**3.0**	**2.7**	**2.8**	**3.0**
2009-10	**1.9**	**1.8**	**2.1**	**1.9**	**2.0**	**2.2**
2010-11$	**1.0**	**0.9**	**1.2**	**1.0**	**0.9**	**1.4**
Apr-10	0.8	0.8	1.0	0.8	0.8	1.1
May-10	1.5	1.5	2.0	1.6	1.6	2.3
Jun-10	1.2	1.1	1.3	1.2	0.9	1.7
Jul-10	0.6	0.6	0.6	0.6	0.4	0.8
Aug-10	0.7	0.6	0.9	0.7	0.7	0.9
Sep-10	0.8	0.7	0.8	0.8	0.8	0.9

*** Volatility is calculated as the standard deviation of the natural log of daily returns in indices for the respective period.**
$As on September 30, 2010.
Source: BSE and NSE.

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

(Percentage share in Turnover)

Sl. No	City	BSE				NSE			
		2008-09	2009-10	Aug-10	Sep-10	2008-09	2009-10	Aug-10	Sep-10
1	2	3	4	5	6	7	8	9	10
1	Ahmedabad	4.8	5.0	4.1	4.3	5.3	5.6	5.4	5.5
2	Bangalore	0.5	0.5	0.4	0.4	0.6	0.6	0.6	0.6
3	Baroda	0.3	0.9	0.3	0.3	0.7	0.6	0.6	0.5
4	Bhubaneshwar	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
5	Chennai	0.4	0.4	0.5	0.5	2.0	1.6	1.8	1.7
6	Cochin	0.3	0.5	0.4	0.4	0.8	1.7	1.7	1.7
7	Coimbatore	0.0	0.0	0.0	0.0	0.3	0.3	0.3	0.2
8	Delhi	2.9	3.1	3.6	3.2	15.0	12.9	10.9	10.7
9	Guwahati	0.1	0.0	0.0	0.0	0.0	0.0	0.0	0.0
10	Hyderabad	0.3	0.3	0.3	0.3	1.7	1.8	1.7	1.6
11	Indore	0.6	0.5	0.5	0.5	0.5	0.6	0.7	0.7
12	Jaipur	0.9	0.9	0.9	1.0	0.6	0.5	0.5	0.5
13	Kanpur	0.3	0.4	0.6	0.6	0.1	0.1	0.2	0.2
14	Kolkata	0.8	0.7	1.0	1.1	9.2	7.0	7.3	7.0
15	Ludhiana	0.1	0.1	0.1	0.1	0.2	0.1	0.2	0.1
16	Mangalore	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
17	Mumbai	72.4	72.9	74.3	74.9	55.9	57.5	58.2	59.6
18	Patna	0.1	0.1	0.1	0.1	0.0	0.0	0.0	0.0
19	Pune	0.7	0.6	0.5	0.4	0.2	0.2	0.2	0.2
20	Rajkot	3.8	3.2	2.7	2.6	1.3	1.4	1.7	1.6
21	Others	11.0	9.9	9.6	9.3	5.7	7.4	8.1	7.6
	Total	**100.0**	**100.0**	**100.0**	**100.0**	**100.0**	**100.0**	**100.0**	**100.0**

Source: BSE and NSE.

Table 17: Advances/Declines in Cash Segment of BSE and NSE

Month/Date	BSE			NSE		
	Advances	Declines	Advance / Decline Ratio	Advances	Declines	Advance / Decline Ratio
1	2	3	4	5	6	7
Oct-09	1,602	1,461	4.5	632	630	1.0
Nov-09	1,217	1,873	1.1	518	751	0.7
Dec-09	2,358	737	0.7	671	607	1.1
Jan-10	2,455	570	3.2	673	614	1.1
Feb-10	1,115	1,908	4.3	1,057	224	4.7
Mar-10	1,552	1,207	0.6	655	597	1.1
Apr-10	2,425	725	1.3	836	484	1.7
May-10	1,125	2,035	3.3	1,029	261	8.0
Jun-10	1,500	1,678	0.9	955	285	10.0
Jul-10	2,343	863	2.7	1,129	258	4.4
Aug-10	1,838	1,391	1.3	802	593	1.4
Sep-10	1,918	1,314	1.5	937	478	2.0

Note: Advance/Decline is calculated based on the average price methodology.
Source: BSE and NSE.

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

Month/ Year	BSE			NSE		
	Scrips Listed	Scrips Traded	Percent of Traded to Listed	Companies Available for Trading	Companies Traded	Percent of Traded to Available for Trading
1	2	3	4	5	6	7
Oct-09	7,768	2,844	36.6	1,291	1,274	98.7
Nov-09	7,887	2,896	36.7	1,292	1,286	99.5
Dec-09	7,831	2,999	38.3	1,303	1,297	99.5
Jan-10	7,882	2,923	37.1	1,338	1,320	98.7
Feb-10	7,974	2,907	36.5	1,342	1,328	99.0
Mar-10	8,072	2,963	36.7	1,359	1,343	98.8
Apr-10	8,155	3,039	37.3	1,367	1,346	98.5
May-10	8,155	2,937	36.0	1,374	1,349	98.2
Jun-10	8,214	3,024	36.8	1,388	1,364	98.3
Jul-10	8,239	3,080	37.4	1,392	1,373	98.6
Aug-10	7,639	3,072	40.2	1,408	1,389	98.7
Sep-10	7,633	3,114	40.8	1,412	1,395	98.8

Source: BSE and NSE.

Table 19: Percentage Share of Top 'N' Securities/Members

(Percent)

Month/Year	BSE					NSE				
Top	5	10	25	50	100	5	10	25	50	100
1	2	3	4	5	6	7	8	9	10	11
Securities										
2008-09	**18.5**	**29.6**	**49.0**	**66.0**	**79.6**	**20.5**	**32.6**	**56.4**	**74.7**	**87.7**
2009-10	**15.3**	**22.2**	**35.3**	**47.8**	**62.4**	**13.7**	**23.0**	**41.0**	**58.5**	**74.4**
2010-11$	**11.5**	**17.6**	**26.7**	**38.2**	**53.0**	**14.3**	**22.4**	**37.3**	**51.5**	**67.2**
Apr-10	10.9	16.9	28.4	40.3	55.0	14.5	24.4	41.0	55.5	70.3
May-10	14.1	23.4	38.4	50.8	64.1	16.6	26.8	47.7	63.3	77.9
Jun-10	11.4	19.6	36.0	49.7	63.5	13.8	23.5	43.9	61.7	76.1
Jul-10	8.6	14.9	27.8	40.3	54.5	11.9	20.2	38.7	55.9	70.3
Aug-10	11.2	18.6	29.6	40.7	53.6	15.1	21.6	36.5	52.2	66.9
Sep-10	11.5	17.6	26.7	38.2	53.0	14.3	22.4	37.3	51.5	67.2
Members										
2008-09	**14.3**	**21.7**	**38.2**	**55.8**	**73.3**	**13.6**	**23.6**	**43.6**	**61.2**	**75.4**
2009-10	**13.3**	**21.1**	**37.3**	**53.3**	**71.5**	**14.9**	**24.0**	**41.8**	**57.8**	**72.6**
2010-11$	**13.8**	**22.6**	**37.8**	**52.5**	**70.4**	**14.9**	**25.0**	**43.5**	**58.7**	**73.2**
Apr-10	13.6	21.1	36.7	52.7	70.9	14.8	24.3	42.3	58.4	72.8
May-10	14.8	21.8	37.7	54.1	71.9	14.7	24.6	43.5	60.0	74.2
Jun-10	14.7	22.1	38.3	54.2	72.0	14.6	24.4	41.9	58.1	72.8
Jul-10	13.7	21.1	36.7	52.8	70.9	14.7	24.3	42.7	57.9	72.5
Aug-10	13.7	22.3	38.2	53.5	71.2	14.8	24.2	41.7	57.0	72.0
Sep-10	13.8	22.6	37.8	52.5	70.4	14.9	25.0	43.5	58.7	73.2

$As on September 30, 2010.
Source: BSE and NSE.

Table 20: Settlement Statistics for Cash Segment of BSE

Month/ Year	No. of Trades (Lakh)	Traded Quantity (Lakh)	Delivered Quantity (Lakh)	Percent of Delivered Quantity to Traded Quantity	Turnover (₹ crore)	Delivered Value (₹ crore)	Percent of Delivered Value to Total Turnover	Delivered Quantity in Demat Mode (Lakh)	Percent of Demat Delivered Quantity to Total Delivered Quantity	Delivered Value in Demat Mode (₹ crore)	Percent of Demat Delivered Value to Total Delivered Value	Short Delivery (Auctioned quantity) (Lakh)	Percent of Short Delivery to Delivery	Unrectified Bad Delivery (Auctioned quantity) (Lakh)	Percent of Unrectified Bad Delivery to Delivery	Funds Pay-in (₹ crore)	Securities Pay-in (₹ crore)	Settle-ment Guarantee Fund (₹ crore)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
2008-09	**5,408**	**7,39,601**	**1,96,630**	**26.6**	**11,00,074**	**2,30,332**	**20.9**	**1,96,096**	**99.7**	**2,30,173**	**99.9**	**740**	**0.4**	**0.1**	**0.0**	**84,841**	**2,30,332**	**3,624**
2009-10	**6,056**	**11,36,513**	**3,63,578**	**32.0**	**13,78,809**	**3,11,364**	**22.6**	**3,63,500**	**100.0**	**3,11,352**	**100.0**	**1,769**	**0.5**	**0.0**	**0.0**	**99,102**	**3,11,364**	**4,398**
2010-11$	**2,791**	**5,25,825**	**2,01,273**	**38.3**	**5,87,825**	**1,64,000**	**27.9**	**1,98,703**	**98.7**	**1,63,964**	**100.0**	**670**	**0.3**	**0.0**	**0.0**	**42,634**	**1,64,000**	**4,454**
Apr-10	453	85,792	32,311	37.7	93,929	25,724	27.4	32,309	100.0	25,724	100.0	107	0.3	0.0	0.0	6,465	25,724	4,438
May-10	431	75,466	28,953	38.4	86,680	22,185	25.6	28,949	100.0	22,183	100.0	68	0.2	0.0	0.0	7,410	22,185	4,395
Jun-10	443	78,970	28,701	36.3	92,493	23,698	25.6	28,699	100.0	23,697	100.0	120	0.4	0.0	0.0	7,476	23,698	4,308
Jul-10	453	87,762	35,061	39.9	92,957	26,298	28.3	32,684	93.2	26,270	99.9	110	0.3	0.0	0.0	6,959	26,298	4,336
Aug-10	517	93,849	36,428	38.8	1,12,882	32,778	29.0	36,243	99.5	32,773	100.0	143	0.4	0.0	0.0	6,794	32,778	4,402
Sep-10	494	1,03,987	39,819	38.3	1,08,885	33,317	30.6	39,818	100.0	33,317	100.0	123	0.3	0.0	0.0	7,531	33,317	4,454

$As on September 30, 2010.
Source: BSE.

Table 21: Settlement Statistics for Cash Segment of NSE

Month/ Year	No. of Trades (Lakh)	Traded Quantity (Lakh)	Delivered Quantity (Lakh)	Percent of Delivered Quantity to Traded Quantity	Turnover (₹ crore)	Delivered Value (₹ crore)	Percent of Delivered Value to Total Turnover	Delivered Quantity in Demat Mode (Lakh)	Percent of Demat Delivered Quantity to Total Delivered Quantity	Delivered Value in Demat Mode (₹ crore)	Percent of Demat Delivered Value to Total Delivered Value	Short Delivery (Auctioned quantity) (Lakh)	Percent of Short Delivery to Delivery	Unrectified Bad Delivery (Auctioned quantity) (Lakh)	Percent of Unrectified Bad Delivery to Delivery	Funds Pay-in (₹ crore)	Securities Pay-in (₹ crore)	Settlement Guarantee Fund (₹ crore)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
2008-09	**13,639**	**14,18,928**	**3,03,299**	**21.4**	**27,49,450**	**6,10,498**	**22.2**	**3,03,299**	**100.0**	**6,10,498**	**100.0**	**625**	**0.2**	**0.0**	**0.0**	**2,20,704**	**6,10,498**	**4,844**
2009-10	**16,788**	**22,05,878**	**4,73,952**	**21.5**	**41,29,214**	**9,16,460**	**22.2**	**4,73,952**	**100.0**	**9,16,460**	**100.0**	**862**	**0.2**	**0.0**	**0.0**	**2,78,387**	**9,16,460**	**5,547**
2010-11$	**7,567**	**8,74,062**	**2,38,514**	**27.3**	**17,40,172**	**4,72,763**	**27.2**	**2,38,514**	**100.0**	**4,72,763**	**100.0**	**475**	**0.2**	**0.0**	**0.0**	**1,34,281**	**4,73,413**	**5,449**
Apr-10	1,197	1,40,723	38,893	27.6	2,73,344	74,642	27.3	38,893	100.0	74,642	100.0	69	0.2	0.0	0.0	19,310	74,744	5,427
May-10	1,254	1,41,599	37,276	26.3	2,87,931	76,040	26.4	37,276	100.0	76,040	100.0	52	0.1	0.0	0.0	23,541	76,122	5,233
Jun-10	1,236	1,41,008	34,547	24.5	2,82,748	70,710	25.0	34,547	100.0	70,710	100.0	60	0.2	0.0	0.0	22,292	70,801	5,210
Jul-10	1,224	1,40,128	38,654	27.6	2,76,734	76,665	27.7	38,654	100.0	76,665	100.0	60	0.2	0.0	0.0	20,145	76,753	5,226
Aug-10	1,361	1,53,694	44,245	28.8	3,16,431	87,358	27.6	44,245	100.0	87,358	100.0	146	0.3	0.0	0.0	21,675	87,521	5,201
Sep-10	1,295	1,56,909	44,898	28.6	3,02,984	87,348	28.8	44,898	100.0	87,348	100.0	88	0.2	0.0	0.0	27,316	87,471	5,449

$As on September 30, 2010.
Source: NSE.

Table 22: Equity 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 Con-tracts	Turn over (₹ crore)	No. of Con-tracts	Turn over (₹ crore)	No. of Contracts	Turn over (₹ crore)	No. of Con-tracts	Turn over (₹ crore)	No. of Con-tracts	Turn over (₹ crore)	No. of Con-tracts	Turn over (₹ crore)	No. of Con-tracts	Turn over (₹ crore)	No. of Con-tracts	Value (₹ crore)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
2008-09	**243**	**4,95,830**	**11,757**	**299**	**9**	**251**	**6**	**122**	**3**	**0**	**0**	**0**	**0**	**4,96,502**	**11,775**	**22**	**0**
2009-10	**244**	**3,744**	**96**	**6**	**0**	**5,276**	**138**	**0**	**0**	**0**	**0**	**0**	**0**	**9,026**	**234**	**0**	**0**
2010-11$	**128**	**571**	**15**	**0**	**0**	**0**	**0**	**10**	**0**	**0**	**0**	**0**	**0**	**581**	**16**	**6**	**0**
Apr-10	20	54	1	0	0	0	0	0	0	0	0	0	0	54	1	10	0
May-10	21	148	4	0	0	0	0	10	0	0	0	0	0	158	4	0	0
Jun-10	22	93	2	0	0	0	0	0	0	0	0	0	0	93	2	10	0
Jul-10	22	40	1	0	0	0	0	0	0	0	0	0	0	40	1	0	0
Aug-10	22	114	3	0	0	0	0	0	0	0	0	0	0	114	3	2	0
Sep-10	21	122	4	0	0	0	0	0	0	0	0	0	0	122	4	6	0

Note: 1. Notional Turnover = (Strike Price + Premium) * Quantity.

2. Index Futures, Index Options, Stock Options and Stock Futures were introduced in September 2000, September 2001, September 2001 and November 2001, respectively.

$As on September 30, 2010.

Source: BSE.

Table 23: Equity Derivatives Segment at NSE

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 (₹ crore)	No. of Contracts	Turnover (₹ crore)	No. of Contracts	Turnover (₹ crore)	No. of Contracts	Turnover (₹ crore)	No. of Contracts	Turnover (₹ crore)	No. of Contracts	Turnover (₹ crore)	No. of Contracts	Turnover (₹ crore)	No. of Contracts	Turnover (₹ crore)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
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**	**65,73,90,497**	**1,10,10,482**	**32,27,759**	**57,705**
2009-10	**244**	**17,83,06,889**	**39,34,389**	**14,55,91,240**	**51,95,247**	**16,76,83,928**	**40,49,266**	**17,36,95,595**	**39,78,699**	**1,06,14,147**	**3,89,158**	**34,02,123**	**1,16,907**	**67,92,93,922**	**1,76,63,665**	**34,89,790**	**97,978**
2010-11$	**128**	**79,897,214**	**2,019,876**	**88,825,701**	**2,738,550**	**124,983,671**	**3,449,846**	**141,683,680**	**3,732,316**	**11,623,577**	**387,022**	**3,813,812**	**124,134**	**450,827,655**	**12,451,744**	**45,06,084**	**1,33,859**
Apr-10	20	1,07,85,388	2,79,572	1,14,18,975	4,09,844	1,63,03,127	4,41,522	1,77,73,216	4,63,950	14,65,075	57,692	4,84,789	19,039	5,82,30,570	16,71,620	37,49,538	1,03,280
May-10	21	1,68,43,664	3,95,613	1,38,86,580	4,31,593	2,35,02,366	6,11,699	2,43,89,036	6,05,759	16,96,094	58,537	6,42,775	21,296	8,09,60,515	21,24,496	40,12,872	1,04,437
Jun-10	22	1,54,34,326	3,72,266	1,41,56,191	4,21,843	2,05,96,147	5,49,698	2,46,13,415	6,20,245	16,57,220	52,297	6,20,790	19,250	7,70,78,089	20,35,599	46,32,680	1,22,173
Jul-10	22	1,15,30,614	2,89,423	1,48,77,996	4,23,422	1,82,31,436	5,01,798	2,06,57,577	5,41,556	18,79,794	56,723	5,79,390	16,988	6,77,56,807	18,29,910	45,65,614	1,21,864
Aug-10	22	1,15,66,700	2,99,130	1,66,20,194	4,96,267	1,90,36,006	5,32,013	2,34,00,978	6,25,453	23,40,573	76,820	7,47,574	24,045	7,37,12,025	20,53,728	57,18,501	1,53,948
Sep-10	21	1,37,36,522	3,83,872	1,78,65,765	5,55,581	2,73,14,589	8,13,116	3,08,49,458	8,75,353	25,84,821	84,954	7,38,494	23,516	9,30,89,649	27,36,392	45,06,084	1,33,859

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.

$As on September 30, 2010.
Source: NSE.

Table 24: Equity Derivatives Trading at NSE during September 2010

Date	Index Futures		Stock Futures		Index Options				Stock Options				Total Turnover		Open Interest at the end of the day	
					Calls		Puts		Calls		Puts					
	No. of Contracts	Turnover (₹crore)	No. of Contracts	Turnover (₹crore)	No. of Contracts	Turnover (₹crore)	No. of Contracts	Turnover (₹crore)	No. of Contracts	Turnover (₹crore)	No. of Contracts	Turnover (₹crore)	No. of Contracts	Turnover (₹crore)	No. of contracts	Value (₹ crore)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
1-Sep-10	5,57,777	14,209	5,96,177	17,894	9,35,784	26,289	11,41,177	30,225	90,162	2,847	23,337	703	33,44,414	92,166	58,92,804	1,60,826
2-Sep-10	4,63,206	12,135	5,84,760	17,571	8,63,889	24,354	9,94,274	26,566	90,483	2,816	21,874	646	30,18,486	84,089	60,62,482	1,66,060
3-Sep-10	3,10,347	8,122	5,08,023	15,057	6,27,555	17,660	8,01,934	21,465	79,205	2,425	18,180	526	23,45,244	65,255	62,05,616	1,69,943
6-Sep-10	5,59,069	14,494	6,36,113	19,192	12,17,794	34,534	15,41,612	41,373	1,26,366	3,902	30,942	904	41,11,896	1,14,399	64,20,391	1,78,625
7-Sep-10	4,30,124	11,423	6,56,457	19,425	9,95,736	28,440	12,46,945	33,826	1,18,817	3,681	31,319	943	34,79,398	97,739	66,46,899	1,85,715
8-Sep-10	5,20,535	13,841	6,53,689	20,146	9,13,001	26,061	10,55,858	28,757	1,09,248	3,556	29,408	903	32,81,739	93,264	67,20,133	1,88,042
9-Sep-10	4,58,424	12,226	6,39,957	19,842	9,66,768	27,780	12,39,506	33,682	1,20,864	3,970	39,441	1,265	34,64,960	98,766	68,99,737	1,94,265
13-Sep-10	6,81,517	18,647	6,98,769	21,827	17,88,146	52,120	18,18,153	50,377	1,47,874	4,816	44,532	1,387	51,78,991	1,49,175	70,71,729	2,03,063
14-Sep-10	7,82,196	21,754	8,29,927	27,015	18,28,439	54,148	16,79,480	46,969	1,52,573	5,154	41,268	1,336	53,13,883	1,56,375	70,38,584	2,03,087
15-Sep-10	6,85,381	19,134	7,70,424	24,883	14,56,901	43,525	14,86,652	42,011	1,52,849	5,092	42,556	1,382	45,94,763	1,36,027	72,20,698	2,10,378
16-Sep-10	8,55,795	24,001	8,03,429	26,064	14,04,735	42,016	17,24,604	49,013	1,50,882	5,137	47,922	1,544	49,87,367	1,47,776	72,66,145	2,10,601
17-Sep-10	5,39,434	15,197	7,59,871	23,707	10,49,668	31,473	14,23,994	40,646	1,37,988	4,378	37,075	1,136	39,48,030	1,16,537	73,33,341	2,14,692
20-Sep-10	6,93,069	19,695	8,55,591	26,525	14,77,970	44,773	16,47,793	47,463	1,54,447	4,967	38,776	1,215	48,67,646	1,44,639	73,75,315	2,19,234
21-Sep-10	7,78,067	22,207	8,82,805	27,934	16,64,754	51,075	16,96,372	49,479	1,35,524	4,569	38,203	1,263	51,95,725	1,56,526	74,33,807	2,21,706
22-Sep-10	8,56,055	24,502	9,07,469	28,006	15,68,026	48,005	16,54,094	48,241	1,22,218	4,096	38,084	1,253	51,45,946	1,54,103	74,17,873	2,20,588
23-Sep-10	5,84,393	16,715	8,15,621	25,112	10,16,825	30,995	12,44,067	36,085	1,09,588	3,550	34,633	1,093	38,05,127	1,13,549	74,35,712	2,19,980
24-Sep-10	6,78,222	19,437	10,00,791	30,918	12,67,946	38,675	17,46,364	51,061	1,18,592	3,944	33,683	1,088	48,45,598	1,45,122	74,27,265	2,21,644
27-Sep-10	6,54,233	19,136	11,16,145	35,232	12,84,233	39,497	13,84,904	40,885	1,23,448	4,203	38,987	1,297	46,01,950	1,40,251	73,87,625	2,21,346
28-Sep-10	7,95,530	23,246	12,46,679	38,575	12,98,102	39,696	14,74,259	43,689	1,05,646	3,533	31,574	1,038	49,51,790	1,49,777	74,26,024	2,22,382
29-Sep-10	8,35,036	24,273	13,34,098	42,023	14,85,621	45,311	17,60,690	52,067	1,22,472	4,327	36,283	1,251	55,74,200	1,69,252	73,52,135	2,18,781
30-Sep-10	10,18,112	29,476	15,68,970	48,633	22,02,696	66,689	20,86,726	61,474	1,15,575	3,990	40,417	1,343	70,32,496	2,11,605	45,06,084	1,33,859

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 September 2000, September 2001, September 2001 and November 2001, respectively.
Open interest value is computed as Underlying close price*Quantity.
Source: NSE.

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

(₹ 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
2008-09	**110**	**3**	**0**	**0**	**113**	**81**	**75,194**	**1,498**	**10,960**	**4,188**	**91,840**	**23,656**
2009-10	**0**	**0**	**0**	**0**	**0**	**72**	**60,656**	**1,395**	**11,011**	**3,881**	**76,943**	**31,572**
2010-11$	**1**	**0**	**0**	**0**	**1**	**70**	**26,497**	**545**	**6,128**	**1,032**	**34,203**	**34,459**
Apr-10	0	0	0	0	0	68	3,295	83	795	105	4,278	33,274
May-10	0	0	0	0	0	70	7,062	203	1,037	152	8,455	31,955
Jun-10	0	0	0	0	0	70	5,117	48	945	201	6,310	33,276
Jul-10	0	0	0	0	0	71	3,382	57	796	133	4,367	31,980
Aug-10	1	0	0	0	1	71	3,466	49	932	127	4,575	32,559
Sep-10	0	0	0	0	0	70	4,175	105	1,623	314	6,218	34,459

$As on September 30, 2010.
Source: BSE and NSE.

Table 26: Trading in the Corporate Debt Market

Month/Year	BSE		NSE		FIMMDA	
	No. of Trades	Traded Value (₹ crore)	No. of Trades	Traded Value (₹ crore)	No. of Trades	Traded Value (₹ crore)
1	2	3	4	5	6	7
2008-09	**8,327**	**37,320**	**4,902**	**49,505**	**9,501**	**61,535**
2009-10	**7,408**	**53,323**	**12,522**	**1,51,920**	**18,300**	**1,95,955**
2010-11$	**2,611**	**23,269**	**5,159**	**92,888**	**18,596**	**2,44,661**
Apr-10	497	3,881	902	19,655	3,206	43,312
May-10	784	5,701	1,048	22,380	3,683	44,630
Jun-10	435	4,378	893	13,294	3,071	36,731
Jul-10	435	4,587	593	12,107	3,418	47,088
Aug-10	251	2,033	861	12,486	2,654	35,883
Sep-10	209	2,689	862	12,964	2,564	37,017

$As on September 30, 2010.

Table 27: Trading Statistics of Currency Derivatives Segment

Month/ Year	NSE					MCX-SX					USE#				
	No. of Contracts	Traded Value (₹crore)	Avg Daily Trading Value (₹ crore)	Open Interest at the end of		No. of Contracts	Traded Value (₹crore)	Avg Daily Trading Value (₹ crore)	Open Interest at the end of		No. of Contracts	Traded Value (₹crore)	Avg Daily Trading Value (₹crore)	Open Interest at the end of	
				No. of Contracts	Traded Value (₹crore)				No. of Contracts	Traded Value (₹crore)				No. of Contracts	Traded Value (₹ crore)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
2008-09*	**3,27,38,566**	**1,62,563**	**1,170**	**2,57,554**	**1,313**	**2,98,47,569**	**1,48,826**	**1,305**	**1,94,265**	**990**	**NA**	**NA**	**NA**	**NA**	**NA**
2009-10	**37,86,06,983**	**17,82,608**	**7,428**	**4,27,873**	**1,964**	**40,81,66,278**	**19,44,654**	**8,103**	**4,23,314**	**1,951**	**NA**	**NA**	**NA**	**NA**	**NA**
2010-11$	**37,38,18,536**	**17,32,291**	**13,970**	**8,42,910**	**3,876**	**46,63,63,720**	**21,98,763**	**17,732**	**9,00,451**	**4,115**	**4,72,80,718**	**2,17,627**	**27,203**	**1,33,256**	**606**
Apr-10	7,70,85,167	3,45,932	18,207	5,91,253	2,679	8,16,07,363	3,73,372	19,651	5,54,539	2,522	**NA**	**NA**	**NA**	**NA**	**NA**
May-10	7,77,44,870	3,59,680	17,984	7,88,154	3,702	8,97,51,764	4,23,075	21,154	5,57,883	2,644	**NA**	**NA**	**NA**	**NA**	**NA**
Jun-10	6,98,37,533	3,27,382	14,881	9,77,138	4,600	8,88,14,522	4,25,088	19,322	8,32,531	3,929	**NA**	**NA**	**NA**	**NA**	**NA**
Jul-10	4,49,24,854	2,13,353	9,698	8,58,180	4,057	6,64,15,185	3,20,016	14,546	7,80,189	3,693	**NA**	**NA**	**NA**	**NA**	**NA**
Aug-10	4,26,39,638	2,01,239	9,583	9,44,422	4,514	6,09,67,200	2,91,018	13,858	7,93,594	3,808	**NA**	**NA**	**NA**	**NA**	**NA**
Sep-10	6,15,86,474	2,84,704	14,235	8,42,910	3,876	7,88,07,686	3,66,195	18,310	9,00,451	4,115	4,72,80,718	2,17,627	27,203	1,33,256	606

*** Currency Futures trading statred at NSE on September 29, 2008 and at MCX-SX on October 07, 2008.**
 # Currency Futures trading started at USE on September 20, 2010.
NA implies Not Available.
$As on September 30, 2010.
Source: NSE, MCX-SX and USE.

Table 28: Daily Trends of Currency Derivatives Trading during September 2010

Date	NSE				MCX-SX				USE#			
	No. of Contracts	Traded Value (₹ crore)	Open Interest at the end of		No. of Contracts	Traded Value (₹ crore)	Open Interest at the end of		No. of Contracts	Traded Value (₹ crore)	Open Interest at the end of	
			No. of Contracts	Traded Value (₹ crore)			No. of Contracts	Traded Value (₹ crore)			No. of Contracts	Traded Value (₹ crore)
1	2	3	4	5	6	7	8	9	10	11	12	13
1-Sep-10	20,11,188	9,543	8,89,548	4,236	34,82,908	16,661	7,46,736	3,567	NA	NA	NA	NA
2-Sep-10	19,52,613	9,265	8,56,591	4,077	26,98,954	12,942	7,53,024	3,592	NA	NA	NA	NA
3-Sep-10	14,05,308	6,632	8,13,121	3,862	22,68,574	10,862	7,74,271	3,688	NA	NA	NA	NA
6-Sep-10	16,27,845	7,646	8,25,810	3,921	22,36,126	10,649	7,48,963	3,564	NA	NA	NA	NA
7-Sep-10	20,25,440	9,568	9,08,795	4,331	30,14,254	14,373	7,45,973	3,565	NA	NA	NA	NA
8-Sep-10	22,23,256	10,479	8,67,552	4,121	34,64,752	16,515	7,62,627	3,635	NA	NA	NA	NA
9-Sep-10	22,79,691	10,715	9,11,912	4,324	31,28,377	14,786	7,93,953	3,772	NA	NA	NA	NA
13-Sep-10	25,15,933	11,760	9,50,154	4,495	33,56,526	15,754	8,32,402	3,942	NA	NA	NA	NA
14-Sep-10	26,16,046	12,233	9,35,541	4,432	38,32,003	17,961	8,51,367	4,037	NA	NA	NA	NA
15-Sep-10	22,76,610	10,669	9,41,512	4,437	32,80,535	15,416	8,53,909	4,033	NA	NA	NA	NA
16-Sep-10	28,59,171	13,322	10,07,698	4,737	41,15,982	19,203	9,06,217	4,262	NA	NA	NA	NA
17-Sep-10	31,53,481	14,568	10,82,007	5,055	43,58,754	20,140	9,97,188	4,656	NA	NA	NA	NA
20-Sep-10	45,81,600	21,035	10,57,295	4,922	45,42,311	20,870	10,31,397	4,794	98,78,023	45,486	69,242	320
21-Sep-10	42,65,254	19,578	10,81,440	5,027	47,31,060	21,724	10,23,125	4,751	53,58,459	25,067	60,458	280
22-Sep-10	39,26,225	17,999	11,33,070	5,269	52,74,980	24,198	10,91,444	5,067	59,35,645	27,355	89,740	416
23-Sep-10	42,91,667	19,691	11,35,280	5,292	46,24,628	21,280	11,28,877	5,253	47,79,611	22,040	1,08,310	500
24-Sep-10	48,45,764	22,125	12,10,231	5,588	52,00,831	23,790	11,45,186	5,291	56,45,957	26,536	1,90,442	872
27-Sep-10	47,00,243	21,365	8,11,869	3,728	53,26,990	24,234	11,87,499	5,454	56,32,636	25,586	1,92,384	873
28-Sep-10	37,62,313	17,153	8,38,731	3,871	48,70,407	22,192	9,48,301	4,355	49,50,470	22,514	1,32,540	603
29-Sep-10	42,66,826	19,355	8,42,910	3,876	49,98,734	22,644	9,00,451	4,115	50,99,917	23,041	1,33,256	606

 # Currency Futures trading started at USE on September 20, 2010.

NA implies Not Available.

Source: NSE, MCX-SX and USE.

Table 29: Settlement Statistics of Currency Derivatives Segment

(₹ crore)

Month/Year	NSE		MCX-SX		USE#	
	Currency Futures		Currency Futures		Currency Futures	
	MTM Settlement	Final Settlement	MTM Settlement	Final Settlement	MTM Settlement	Final Settlement
1	2	3	4	5	4	5
2008-09*	**361.8**	**5.6**	**237.2**	**5.2**	**NA**	**NA**
2009-10	**1,050.2**	**29.0**	**913.4**	**24.2**	**NA**	**NA**
2010-11$	**1,086.9**	**32.4**	**1055.0**	**26.5**	**8.9**	**1.3**
Apr-10	74.8	4.0	71.8	2.0	**NA**	**NA**
May-10	303.7	12.3	325.6	9.7	**NA**	**NA**
Jun-10	233.8	4.7	217.6	4.2	**NA**	**NA**
Jul-10	187.2	3.2	177.8	3.5	**NA**	**NA**
Aug-10	113.6	0.4	98.0	0.4	**NA**	**NA**
Sep-10	173.7	7.8	164.2	6.7	8.9	1.3

*** Currency Futures trading statred at NSE on August 29, 2008 and at MCX-SX on October 07, 2008.**
 # Currency Futures trading started at USE on September 20, 2010.
NA implies Not Available.
$As on September 30, 2010.
Source: NSE, MCX-SX and USE.

Table 30: Trading Statistics of Interest Rate Futures Segment at NSE

Month/ Year	No. of Contracts Traded	Trading Value (₹ crore)	Average Daily Trading Value (₹ crore)	Number of Trading Days	Open Interest at the end of	
					No. of Contracts	Trading Value (₹ crore)
1	2	3	4	5	6	7
2009-10 #	**1,60,894**	**2,975**	**21.2**	**140**	**758**	**14**
2010-11$	**2,811**	**52**	**0.4**	**124**	**0**	**0.0**
Apr-10	407	7	0.4	19	838	15.5
May-10	1,177	22	1.1	20	1,004	18.9
Jun-10	917	17	0.8	22	63	1.2
Jul-10	205	4	0.2	22	63	1.2
Aug-10	26	0	0.0	21	62	1.1
Sep-10	79	1	0.1	20	0	0.0

 # Interest Rate Futures trading started on September 31, 2009.
$As on September 30, 2010.
Source: NSE.

Table 31: Interest Rate Futures trading at NSE during September 2010

Date	No. of Contracts Traded	Trading Value (₹ crore)	Open Interest	
			No. of contracts	Value (₹ crore)
1	2	3	4	5
1-Sep-10	1	0.0	62	1.1
2-Sep-10	3	0.1	60	1.1
3-Sep-10	5	0.1	65	1.2
6-Sep-10	6	0.1	59	1.1
7-Sep-10	1	0.0	60	1.1
8-Sep-10	4	0.1	56	1.0
9-Sep-10	1	0.0	55	1.0
13-Sep-10	1	0.0	56	1.0
14-Sep-10	1	0.0	55	1.0
15-Sep-10	43	0.8	12	0.2
16-Sep-10	1	0.0	12	0.2
17-Sep-10	1	0.0	13	0.2
20-Sep-10	1	0.0	13	0.2
21-Sep-10	4	0.1	12	0.2
22-Sep-10	1	0.0	13	0.2
23-Sep-10	1	0.0	12	0.2
24-Sep-10	1	0.0	13	0.2
27-Sep-10	1	0.0	1	0.0
28-Sep-10	1	0.0	0	0.0
29-Sep-10	1	0.0	0	0.0

Source: NSE.

Table 32: Settlement Statistics in Interest Rate Futures Segment at NSE

(₹ crore)

Month/Year	MTM Settlement	Final Settlement
1	2	3
2009-10 #	**27.8**	**109.7**
2010-11$	**2.2**	**12.6**
Apr-10	0.7	0.0
May-10	0.9	0.0
Jun-10	0.5	12.4
Jul-10	0.0	0.0
Aug-10	0.0	0.0
Sep-10	0.0	0.2

 # Interest Rate Futures trading started on September 31, 2009.
$As on September 30, 2010.
Source: NSE.

Table 33: Trends in Foreign Institutional Investment

Period	Gross Purchase (₹ crore)	Gross Sales (₹ crore)	Net Investment (₹crore)	Net Investment (US $ mn.)	Cumulative Net Investment (US $ mn.)
1	2	3	4	5	6
2008-09	**6,14,576**	**6,60,386**	**-45,811**	**-9,837**	**59,081**
2009-10	**8,46,437**	**7,03,779**	**1,42,658**	**30,252**	**89,333**
2010-11$	**4,63,823**	**3,75,089**	**88,735**	**19,251**	**1,08,583**
Apr-10	74,374	61,981	12,393	2,783	92,116
May-10	71,569	78,555	-6,986	-1,505	90,611
Jun-10	68,976	57,727	11,249	2,424	93,035
Jul-10	80,671	55,947	24,724	5,285	98,320
Aug-10	75,396	60,710	14,686	3,163	1,01,483
Sep-10	92,837	60,169	32,668	7,100	1,08,583

The data presented above is compiled on the basis of reports submitted to SEBI by custodians.
$As on September 30, 2010.

Table 34: Daily Trends in Foreign Institutional Investment during September 2010

Date	Equity				Debt				Total			
	Gross Purchase (₹ crore)	Gross Sales (₹ crore)	Net Invest-ment *(US $ mn.)**	Net Invest-ment *(US $ mn.)**	Gross Purchase (₹ crore)	Gross Sales (₹ crore)	Net Investment *(US $ mn.)**	Net Investment (US $ mn)*	Gross Purchase (₹ crore)	Gross Sales (₹ crore)	Net Invest-ment *(US $ mn.)**	Net Invest-ment *(US $ mn.)**
1	2	3	4	5	6	7	8	9	10	11	12	13
1-Sep-10	3,180.3	2,641.9	538.4	114.4	756.5	2,129.5	-1,373.0	-291.6	3,936.8	4,771.4	-834.6	-177.3
2-Sep-10	2,730.0	2,203.2	526.8	112.4	1,159.2	380.2	779.0	166.2	3,889.2	2,583.4	1,305.8	278.6
3-Sep-10	2,051.1	1,903.2	147.9	31.6	970.8	145.0	825.8	176.5	3,021.9	2,048.2	973.7	208.1
6-Sep-10	2,172.5	1,686.3	486.2	104.2	1,240.2	149.1	1,091.1	233.8	3,412.7	1,835.4	1,577.3	338.0
7-Sep-10	2,758.9	1,719.4	1,039.6	223.7	223.0	594.8	-371.9	-80.0	2,981.9	2,314.2	667.7	143.7
8-Sep-10	2,650.1	2,448.8	201.3	43.1	593.9	198.8	395.0	84.6	3,244.0	2,647.6	596.3	127.7
9-Sep-10	2,424.9	1,962.3	462.7	99.1	798.7	519.3	279.4	59.8	3,223.6	2,481.6	742.1	158.9
13-Sep-10	2,626.0	1,449.5	1,176.6	252.7	375.6	20.6	355.0	76.3	3,001.6	1,470.1	1,531.6	329.0
14-Sep-10	4,592.2	1,955.8	2,636.3	569.3	466.7	363.4	103.3	22.3	5,058.9	2,319.2	2,739.6	591.6
15-Sep-10	4,098.0	2,374.7	1,723.3	371.7	604.5	304.6	299.9	64.7	4,702.5	2,679.3	2,023.2	436.3
16-Sep-10	4,959.0	2,598.9	2,360.1	509.0	387.8	278.3	109.5	23.6	5,346.8	2,877.2	2,469.6	532.6
17-Sep-10	3,506.6	2,363.0	1,143.6	247.0	1,679.3	945.2	734.1	158.6	5,185.9	3,308.2	1,877.7	405.6
20-Sep-10	5,386.9	3,671.1	1,715.8	373.3	807.7	383.4	424.3	92.3	6,194.6	4,054.5	2,140.1	465.5
21-Sep-10	4,547.5	2,668.9	1,878.6	411.9	1,739.4	1,095.9	643.5	141.1	6,286.9	3,764.8	2,522.1	553.0
22-Sep-10	6,431.9	3,119.3	3,312.6	724.4	1,076.4	708.0	368.4	80.6	7,508.3	3,827.3	3,681.0	804.9
23-Sep-10	4,630.3	3,124.9	1,505.4	330.6	1,774.6	501.7	1,273.0	279.6	6,404.9	3,626.6	2,778.4	610.2
24-Sep-10	3,043.6	2,460.9	582.6	127.8	1,442.9	669.7	773.2	169.6	4,486.5	3,130.6	1,355.8	297.4
27-Sep-10	4,286.5	2,947.8	1,338.7	294.0	2,215.5	696.4	1,519.1	333.6	6,502.0	3,644.2	2,857.8	627.5
28-Sep-10	3,669.6	2,362.5	1,307.2	290.2	1,230.1	795.6	434.5	96.5	4,899.7	3,158.1	1,741.7	386.7
29-Sep-10	3,541.4	2,646.5	894.8	198.3	6.9	980.7	-973.7	-215.8	3,548.3	3,627.2	-78.9	-17.5
Total	73,287.3	48,308.9	24,978.5	5,428.4	19,549.7	11,860.2	7,689.5	1,672.1	92,837.0	60,169.1	32,668.0	7,100.5

The data presented above is compiled on the basis of reports submitted to SEBI by custodians on September 31, 2010 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 35: Trends in Resource Mobilisation by Mutual Funds

(₹ 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
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	**76,98,483**	**8,81,851**	**14,38,688**	**1,00,19,023**	**76,43,555**	**8,66,198**	**14,26,189**	**99,35,942**	**54,928**	**15,653**	**12,499**	**83,080**	**6,13,979**
2010-11$	**35,74,931**	**4,23,338**	**6,75,529**	**46,73,797**	**35,56,187**	**4,32,338**	**6,85,724**	**46,74,249**	**18,744**	**-9,001**	**-10,195**	**-452**	**6,57,313**
Apr-10	8,35,640	92,844	1,59,708	10,88,192	6,80,569	79,158	1,42,510	9,02,236	1,55,071	13,686	17,198	1,85,955	8,08,541
May-10	6,21,740	67,527	96,802	7,86,069	6,72,375	74,051	1,02,603	8,49,029	-50,634	-6,524	-5,801	-62,960	7,43,116
Jun-10	4,83,015	55,663	1,14,197	6,52,876	5,73,343	71,172	1,27,810	7,72,325	-90,328	-15,509	-13,612	-119,449	6,30,185
Jul-10	5,33,781	76,866	1,10,000	7,20,647	5,03,022	74,869	1,11,102	6,88,993	30,760	1,997	-1,102	31,654	6,68,605
Aug-10	5,45,535	71,112	90,481	7,07,129	5,18,477	66,555	85,912	6,70,944	27,058	4,557	4,569	36,185	7,09,666
Sep-10	5,55,219	59,326	1,04,340	7,18,884	6,08,402	66,534	1,15,787	7,90,722	-53,183	-7,208	-11,447	-71,838	6,57,313

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 in column UTI contains information only of UTI Mutual Fund.

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

$As on September 30, 2010.

Table 36 A: Type-wise Resource Mobilisation by Mutual Funds : Open-ended and Close-ended

(₹ crore)

Scheme	2008-09			2009-10			2010-11$			Sep-2010			Net Assets Under Manage-ment $
	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	52,61,429	52,33,301	28,128	99,76,363	98,69,736	1,06,627	46,12,786	46,28,983	-16,197	7,04,210	7,79,602	-75,392	5,61,546
Close-ended	1,11,008	1,45,198	-34,191	25,551	61,683	-36,132	26,216	19,449	6,767	8,522	4,252	4,271	71,067
Interval	53,916	76,150	-22,233	17,109	4,524	12,585	34,795	25,817	8,978	6,152	6,869	-717	24,700
Total	**54,26,353**	**54,54,650**	**-28,296**	**1,00,19,023**	**99,35,942**	**83,080**	**46,73,797**	**46,74,249**	**-452**	**7,18,884**	**7,90,722**	**-71,838**	**6,57,313**

Note: Assets pertaining to Fund of Funds Schemes is not included in the above data.

$As on September 30, 2010.

Table 36 B: Scheme-wise Resource Mobilisation by Mutual Funds

(₹ crore)

Scheme	2008-09			2009-10			2010-11$			Sep-2010		
	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)	**53,83,367**	**54,15,528**	**-32,161**	**99,44,693**	**98,63,485**	**81,208**	**46,35,021**	**46,20,861**	**14,160**	**7,11,832**	**7,76,058**	**-64,225**
i. Liquid/Money Market	41,87,977	41,91,576	-3,599	70,44,818	70,56,891	-12,074	32,08,572	31,91,485	17,086	5,28,374	5,64,483	-36,109
ii. Gilt	14,696	11,090	3,606	3,974	7,271	-3,297	2,096	1,757	339	861	339	521
iii. Debt (other than assured return)	11,80,694	12,12,862	-32,168	28,95,901	27,99,323	96,578	14,24,353	14,27,619	-3,266	1,82,597	2,11,235	-28,638
iv. Debt (assured return)	0	0	0	0	0	0	0	0	0	0	0	0
B. Growth/Equity Oriented Schemes (i+ii)	**32,805**	**28,781**	**4,024**	**64,714**	**62,565**	**2,149**	**31,818**	**47,179**	**-15,361**	**5,970**	**13,250**	**-7,280**
i. ELSS	3,324	356	2,969	3600	2047	1554	1078	1815	-736	176	446	-269
ii. Others	29,481	28,425	1,055	61,114	60,519	595	30,739	45,364	-14,624	5,793	12,804	-7,011
C. Balanced Schemes	**2,695**	**2,634**	**4,693**	**4,693**	**5,386**	**-693**	**3,623**	**3,584**	**39**	**634**	**1,048**	**-414**
D. Exchange Traded Fund (i+ii)	**5,719**	**6,718**	**-998**	**3,535**	**2,752**	**783**	**3,078**	**1,657**	**1,422**	**411**	**159**	**251**
i. Gold ETF	271	187	84	997	194	803	1,205	256	950	209	33	176
ii. Other ETFs	5,448	6,530	-1,083	2,538	2,558	-20	1,873	1,401	472	202	126	76
E. Funds of Funds Investing Overseas	**1,767**	**989**	**778**	**1387**	**1754**	**-367**	**258**	**969**	**-711**	**37**	**207**	**-170**
Total (A+B+C+D+E)	**54,26,353**	**54,54,650**	**-23,664**	**1,00,19,023**	**99,35,942**	**83,080**	**46,73,797**	**46,74,249**	**-452**	**7,18,884**	**7,90,722**	**-71,838**

Note :Assets pertaining to Fund of Funds Schemes are not included in the above data.
$As on September 30, 2010.

Table 37: Trends in Transactions on Stock Exchanges by Mutual Funds

(₹ 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
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	**1,95,662**	**2,06,173**	**-10,512**	**6,24,314**	**4,43,728**	**1,80,588**	**8,19,976**	**6,49,901**	**1,70,076**
2010-11$	**76,332**	**93,374**	**-17,042**	**3,68,298**	**2,81,130**	**87,169**	**4,44,630**	**3,74,504**	**70,127**
Apr-10	12,924	14,335	-1,410	1,17,540	51,038	66,502	1,30,464	65,373	65,092
May-10	14,712	14,614	99	54,856	52,594	2,262	69,569	67,208	2,361
Jun-10	12,329	13,422	-1,093	51,075	76,718	-25,643	63,404	90,140	-26,737
Jul-10	11,364	15,595	-4,231	39,665	38,363	1,302	51,029	53,958	-2,929
Aug-10	13,324	16,494	-3,170	50,891	28,649	22,242	64,215	45,143	19,072
Sep-10	11,679	18,915	-7,236	54,271	33,767	20,505	65,950	52,682	13,268

$As on September 30, 2010.
Note : The above report is compiled on the basis of reports submitted to SEBI by custodians on February 29, 2010 and constitutes trades conducted by Mutual Funds on and upto the previous trading day.

Table 38: Substantial Acquisition of Shares and Takeovers

Year/Month	Open Offers								Automatic Exemption	
	Objectives						Total			
	Change in Control of Management		Consolidation of Holdings		Substantial Acquisition					
	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)
1	2	3	4	5	6	7	8	9	10	11
2008-09	**80**	**3,713**	**13**	**598**	**6**	**400**	**99**	**4,711**	**227**	**10,502**
2009-10	**39**	**2,053**	**7**	**1,185**	**2**	**55**	**48**	**3,293**	**206**	**13,864**
2010-11$	**5**	**288**	**5**	**859**	**8**	**68**	**18**	**1,216**	**216**	**10,266**
Apr-10	0	0	2	28	0	0	2	28	32	2,132
May-10	1	10	0	0	0	0	1	10	50	1,977
Jun-10	0	0	2	822	3	1	5	823	33	67
Jul-10	4	279	0	0	3	52	7	330	30	312
Aug-10	0	0	1	9	0	0	1	9	30	72
Sep-10	0	0	0	0	2	15	2	15	41	5,707

$As on September 30, 2010.

Table 39: Progress of Dematerialisation at NSDL and CDSL

Year/ Month	NSDL					CDSL				
	Companies Live	DPs Live	DPs Locations (Nos.)	Demat Quantity (million shares)	Demat Value (₹ crore)	Companies Live	DPs Live	DPs Locations (Nos.)	Demat Quantity (million shares)	Demat Value (₹crore)
1	2	3	4	5	6	7	8	9	10	11
2008-09	**7,801**	**275**	**8,777**	**2,82,870**	**31,06,624**	**6,213**	**461**	**6,934**	**70,820**	**4,39,703**
2009-10	**8,124**	**286**	**11,170**	**3,51,138**	**56,17,842**	**6,801**	**490**	**8,590**	**77,950**	**8,38,928**
2010-11$	**8,514**	**286**	**12,042**	**4,07,719**	**65,48,500**	**7,207**	**521**	**9,735**	**87,040**	**9,89,925**
Apr-10	8,164	286	11,288	3,62,000	57,35,000	6,869	494	8,678	78,560	8,64,619
May-10	8,226	286	11,380	3,67,474	56,23,700	6,917	506	8,925	82,220	8,27,787
Jun-10	8,309	287	11,680	3,77,184	58,36,900	6,973	508	9,153	84,440	8,64,093
Jul-10	8,374	287	11,779	3,84,928	59,48,000	7,031	513	9,365	85,630	7,41,294
Aug-10	8,451	286	11,994	3,94,364	60,36,900	7,117	514	9,555	85,600	9,14,594
Sep-10	8,514	286	12,042	4,07,719	65,48,500	7,207	521	9,735	87,040	9,89,925

$As on September 30, 2010.

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 collectio

Source: NSDL and CDSL.

Table 40 : Assets under the Custody of Custodians

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. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)
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
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	**6,998**	**9,00,869**	**70**	**1,56,616**	**919**	**1,45,555**	**115**	**17,604**	**39**	**1,011**	**1,376**	**1,071**	**1,209**	**5,84,628**	**1,491**	**29,328**	**73**	**42,597**	**189**	**7,80,610**	**98**	**24,266**	**19**	**47,607**	**10,166**	**1,31,199**	**22,762**	**28,62,961**
2010-11$	**7,260**	**11,24,353**	**73**	**1,81,673**	**974**	**1,55,022**	**91**	**17,826**	**38**	**1,074**	**1,384**	**1,166**	**1,301**	**6,14,683**	**1,485**	**41,670**	**74**	**76,854**	**206**	**9,05,220**	**91**	**29,008**	**38**	**62,028**	**9,911**	**1,47,406**	**22,926**	**33,57,981**
Apr-10	7,091	9,27,194	69	1,60,768	923	1,45,673	114	18,260	38	1,096	1,362	1,077	1,219	7,02,264	1,475	32,077	73	31,984	189	7,93,587	99	24,884	19	51,519	9,956	1,26,553	22,627	30,16,935
May-10	7,124	8,83,379	69	1,51,261	928	1,30,658	116	18,270	38	1,035	1,364	1,051	1,219	6,87,157	1,458	31,616	73	31,953	188	7,88,136	96	25,385	36	52,337	9,987	1,21,038	22,696	29,23,275
Jun-10	7,109	9,27,468	70	1,58,125	934	1,34,849	119	19,582	38	1,078	1,364	1,114	1,257	6,08,223	1,449	40,028	74	65,026	189	8,22,318	85	26,210	34	56,271	10,113	1,25,422	22,844	29,85,715
Jul-10	7,146	9,71,022	70	1,62,466	955	1,35,592	120	20,151	37	1,073	1,230	1,119	1,263	6,24,192	1,446	40,115	74	63,812	189	8,30,834	81	27,783	31	58,672	10,050	1,31,485	22,692	30,70,025
Aug-10	7,282	9,99,130	71	1,63,007	969	1,45,894	123	21,834	38	1,050	1,399	1,096	1,285	6,54,034	1,447	41,430	74	73,985	204	8,48,223	91	28,212	38	58,825	9,977	1,34,083	22,998	31,70,803
Sep-10	7,260	11,24,353	73	1,81,673	974	1,55,022	91	17,826	38	1,074	1,384	1,166	1,301	6,14,683	1,485	41,670	74	76,854	206	9,05,220	91	29,008	38	62,028	9,911	1,47,406	22,926	33,57,981

$As on September 30, 2010.

Table 41: Ratings Assigned for Long-term Corporate Debt Securities (Maturity ≥ 1 year)

Grade / Period	Investment Grade								Non-Investment Grade		Total	
	Highest Safety (AAA)		High Safety (AA)		Adequate Safety (A)		Moderate Safety (BBB)					
	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)
1	2	3	4	5	6	7	8	9	10	11	12	13
2008-09	**307**	**5,23,589**	**349**	**1,38,471**	**298**	**53,240**	**526**	**52,372**	**396**	**24,220**	**1,876**	**7,91,892**
2009-10	**275**	**5,03,347**	**321**	**1,41,089**	**249**	**42,121**	**691**	**29,550**	**1,507**	**45,942**	**3,043**	**7,62,050**
2010-11$	**132**	**3,92,721**	**155**	**99,384**	**115**	**39,986**	**292**	**48,881**	**954**	**23,908**	**1,665**	**6,15,965**
Apr-10	35	242,919	32	27,001	22	10,568	56	4,019	144	6,843	289	291,350
May-10	16	36,642	22	10,766	23	6,337	44	2,980	132	3,068	237	59,793
Jun-10	22	63,939	21	23,588	21	3,934	40	31,251	148	4,509	252	127,221
Jul-10	15	17,045	28	11,110	19	7,317	48	3,585	150	2,938	260	41,995
Aug-10	15	20,288	22	7,739	19	8,175	52	3,691	137	2,269	245	42,162
Sep-10	29	11,887	30	19,180	11	3,655	52	3,355	243	4,281	382	53,443

$As on September 30, 2010.

Source: Credit Rating Agencies.

Table 42: Review of Accepted Ratings of Corporate Debt Securities (Maturity ≥ 1 year)

Grade / Period	Upgraded		Downgraded		Reaffirmed		Rating Watch		Withdrawn/ Suspended		Not Meaningful Category		Total	
	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)	No. of issue	Amount (₹ crore)
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
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	**197**	**61,052**	**324**	**1,31,668**	**2,766**	**30,80,727**	**70**	**27,726**	**358**	**84,569**	**0**	**0**	**3,715**	**33,85,741**
2010-11$	**343**	**94,556**	**121**	**12,091**	**1,621**	**23,98,806**	**28**	**7,559**	**218**	**49,859**	**0**	**0**	**2,396**	**25,62,872**
Apr-10	34	6,987	11	2,046	181	4,59,573	3	5,323	35	2,715	0	0	264	4,76,644
May-10	20	5,886	15	2,459	156	3,56,004	1	50	20	4,901	0	0	212	3,69,300
Jun-10	63	9,968	17	832	209	3,82,133	9	1,096	23	6,842	0	0	321	4,00,871
Jul-10	70	9,992	23	1,137	312	3,30,762	10	762	32	5,943	0	0	447	3,48,596
Aug-10	74	24,126	30	4,069	396	4,93,375	0	0	37	19,533	0	0	537	5,41,103
Sep-10	82	37,598	25	1,548	367	3,76,959	5	329	71	9,926	0	0	615	4,26,359

$As on September 30, 2010.
Source: Credit Rating Agencies.

Table 43: Macro Economic Indicators

I. GDP at factor cost for 2009-10 (at 2004-05 prices) (₹crore)			**44,64,081 ***		
II. Gross Domestic Saving as a percent of GDP at current market prices in 2008-09			**32.5**		
III. Gross Domestic Capital Formation as a percent of GDP at current market prices in 2008-09			**34.9**		
IV. Monetary and Banking Indicators	**May 2010**	**June 2010**	**July 2010**	**August 2010**	**September 2010**
Cash Reserve Ratio (percent)	6.0	5.0	6.0	6.0	6.0
Bank Rate (percent)	6.0	6.0	6.0	6.0	6.0
Money Supply (M3) (₹crore)	56,72,224	56,77,076	57,91,002	58,30,510	58,72,194
Aggregate Deposit (₹crore)	45,62,451	45,17,541	46,39,595	46,70,238	47,07,293
Bank Credit (₹crore)	32,30,178	33,10,417	33,57,265	33,51,396	34,22,291
V. Interest Rate					
Call Money Rate(lending / borrowing)-Max	5.0	5.5	5.8	5.8	6.4
91-Day-Treasury Bill (maximum)	5.1	5.4	5.6	5.7	6.1
PLR (Maximum) (percent)	12.0	12.0	8.0	8.0	8.0
Deposit Rate(one year maturity) (Maximum)	7.5	7.5	7.5	7.8	7.8
VI. Capital Market Indicators (₹crore)					
Turnover (BSE+NSE)	3,71,305	3,78,602	3,71,508	4,24,876	4,38,753
Market Cap-BSE	60,91,264	63,94,001	65,10,777	65,62,025	71,25,807
Market Cap-NSE	59,32,578	62,29,136	63,40,120	63,93,418	69,58,534
Net FII Investment in Equity	-9,437	10,508	16,617	11,688	24,979
VII. Exchange Rate and Reserves					
Forex Reserves (USD million)	2,71,970	2,76,980	2,84,183	2,82,842	2,91,595
Re/ Dollar	46.5	46.6	46.5	47.1	44.9
Re/Euro	57.2	56.9	60.7	59.5	61.0
6- months Inter Bank Forward Premia of US Dollar (percentper annum)	2.5	3.7	4.9	4.7	5.9
VIII. Public Borrowing and Inflation					
Govt. Market Borrowing - Gross (₹crore)	89,000	1,36,000	1,86,000	2,65,000	2,73,000
Wholesale Price Index (Base 1993-94)	138.8	139.4	140.6	140.3	141.1
IX. Index of Industrial Production (y-o-y)percent (Base year 1993-94 = 100)					
General	312.1	308.4	335.0	309.1	NA
Mining	201.9	196.8	192.8	190.6	NA
Manufacturing	334.3	331.6	365.4	332.6	NA
Electricity	252.2	242.6	244.1	247.6	NA
X. External Sector Indicators (USD million)					
Exports	16,145	17,745	16,240	16,644	NA
Imports	27,437	28,299	29,170	29,679	NA
Trade Balance	-11,292	-10,554	-12,930	-13,035	NA

*** Indicates Revised Estimate.**
NA indicates Not Avaliable.
Source : RBI, CSO, Ministry of Commerce & Industry.

Table 44: 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	Volatility	Return	Volatility	Return	Volatility	Return	Volatility	Return	Volatility	Return	Volatility	Return	Volatility
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
2007	0.0	0.9	0.2	1.1	-0.1	1.1	0.1	1.0	0.1	1.7	0.1	1.4	0.1	1.0
2008	-0.2	2.6	-0.2	2.4	-0.2	2.6	-0.2	2.0	-0.2	3.0	-0.2	2.2	-0.1	1.1
2009	0.1	1.5	0.1	1.5	0.1	1.7	0.1	1.3	0.2	2.0	0.2	1.6	0.1	0.8
2010 (Jan- Sept)	0.0	1.1	0.0	1.2	-0.1	1.6	-0.1	1.0	0.0	1.2	0.0	0.9	0.1	0.6

Daily Return and Volatility: Select World Stock Indices (contd.)

(Percent)

Calender Year	Brazil IBOV		Mexico MEXBOL		South Africa JALSH		Japan NKY		China SHCOMP		India BSE SENSEX		India S&P CNX NIFTY	
	Return	Volatility	Return	Volatility	Return	Volatility	Return	Volatility	Return	Volatility	Return	Volatility	Return	Volatility
1	16	17	18	19	20	21	22	23	24	25	26	27	28	29
2007	0.1	1.7	0.0	1.4	0.1	1.2	-0.1	1.2	0.3	2.2	0.2	1.5	0.2	1.6
2008	-0.2	3.4	-0.2	2.4	-0.2	2.3	-0.2	2.9	-0.4	2.9	-0.2	2.8	-0.2	2.7
2009	0.3	1.8	0.2	1.6	0.1	1.5	0.1	1.6	0.2	1.9	0.3	2.1	0.3	2.1
2010 (Jan- Sept)	0.0	1.3	0.0	1.0	0.0	1.2	-0.1	1.4	-0.2	1.4	0.0	1.0	0.0	1.0

Source: Bloomberg .

Table 45: Progress Report of NSDL & CDSL as on September 30, 2010

Parameter	Unit	CDSL					NSDL				
		Sep-10	Aug-10	Sep-09	*Percent Change over Corresponding Previous year*	*Percent Change during month*	Sep-10	Aug-10	Sep-09	*Percent Change over Corresponding Previous year*	*Percent Change during month*
1	2	3	4	5	6	7	8	9	10	11	12
Number of companies signed up to make their shares available for dematerialisation	*No*	7,207	7,117	6,351	13.5	1.3	8,514	8,451	7,871	8.2	0.7
Number of Participants	*No*	519	516	483	7.5	0.6	288	286	283	1.8	0.7
Number of Stock Exchanges connected	*No*	18	18	17	5.9	0.0	8	8	8	0.0	0.0
Number of Investor Accounts	*Lakh*	69.9	69.2	60.3	15.9	1.0	109.5	108.8	101.4	8.0	0.6
Quantity of dematerialised securities	*crore*	8,704	8,560	7,620	14.2	1.7	40,772	39,436	30,950	31.7	3.4
Value of dematerialised securities	*₹ crore*	9,89,925	9,14,595	8,30,803	19.2	8.2	65,48,532	60,63,862	50,48,439	29.7	8.0
Quantity of Shares settled during the month in dematerialised form ***(single side)***	*crore*	478	465	423	13.1	2.7	797	781	790	0.9	2.0
Average Quantity of Shares settled daily in dematerialised form ***(single side)***	*crore*	16	16	14	13.1	2.7	40	36	42	-4.1	12.3
Value of Shares settled during the month in dematerialised form ***(single side)***	*₹ crore*	43,376	44,322	38,882	11.6	-2.1	1,40,720	1,39,637	1,30,000	8.2	0.8
Average Value of Shares settled daily in dematerialised form ***(single side)***	*₹ crore*	1,446	1,477	1,296	11.6	-2.1	7,036	6,347	6,842	2.8	10.9
Training Programme conducted for corporates, Participants and brokers **(cumulative)**	*no*	922	1,283	643	43.4	-28.1	827	801	486	70.2	3.3
The ratio of dematerialised **equity shares** to total outstanding shares (market value)	*percent*	13.9	13.8	14.4	-3.7	0.8	71	70	67	5.9	1.5

Source: NSDL and CDSL.

PUBLICATIONS

1. Annual Reports: 2009-10, 2008-09, 2007-08, 2006-07, 2005-06, 2004-05, 2003-04.
2. Handbook of Statistics on Indian Securities Market, 2009.

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:

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Securities and Exchange Board of India
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