

S&P CNX Nifty Index : August 2010

Sr. No	Security Symbol	Security Name	Industry	Equity Capital (In Rs.)	Free Float Market Capitalisation for Aug. 2010 (Rs. Crores)	Weightage %	Beta	R2	Volatility %	Monthly Return	Avg. Impact Cost Aug. 2010 %
1	ABB	ABB Ltd.	ELECTRICAL EQUIPMENT	423816750	4128.5	0.26	0.59	0.3	1.19	-0.18	0.08
2	ACC	ACC Ltd.	CEMENT AND CEMENT PRODUCTS	187744866	8791.66	0.56	0.68	0.46	1.36	0.22	0.06
3	AMBUJACEM	Ambuja Cements Ltd.	CEMENT AND CEMENT PRODUCTS	3049899822	10262.04	0.66	0.75	0.44	2.37	0.32	0.08
4	AXISBANK	Axis Bank Ltd.	BANKS	4079539080	33802.45	2.16	1.13	0.66	1.11	-0.04	0.06
5	BHEL	Bharat Heavy Electricals Ltd.	ELECTRICAL EQUIPMENT	4895200000	38026.62	2.43	0.67	0.57	0.91	-0.05	0.05
6	BPCL	Bharat Petroleum Corporation Ltd.	REFINERIES	3615421240	9836.37	0.63	0.28	0.13	2.65	0.81	0.07
7	BHARTIARTL	Bharti Airtel Ltd.	TELECOMMUNICATION - SERVICES	18987650480	39941.62	2.55	0.62	0.27	1.63	0.31	0.08
8	CAIRN	Cairn India Ltd.	OIL EXPLORATION/PRODUCTION	18973604790	14322.07	0.91	1.07	0.63	2.17	0	0.07
9	CIPLA	Cipla Ltd.	PHARMACEUTICALS	1605842714	15387.97	0.98	0.38	0.25	1.23	-0.32	0.06
10	DLF	DLF Ltd.	CONSTRUCTION	3394813100	10948.71	0.7	1.66	0.71	1.94	0.03	0.07
11	GAIL	GAIL (India) Ltd.	GAS	12684774000	20754.39	1.33	0.57	0.36	1.38	0.25	0.08
12	HCLTECH	HCL Technologies Ltd.	COMPUTERS - SOFTWARE	1357567624	9006.25	0.58	0.99	0.48	1.73	-0.1	0.07
13	HDFCBANK	HDFC Bank Ltd.	BANKS	4601330170	74994.38	4.79	0.79	0.63	1.12	0.02	0.06
14	HEROHONDA	Hero Honda Motors Ltd.	AUTOMOBILES - 2 AND 3 WHEELERS	399375000	17096.41	1.09	0.65	0.41	1.31	-0.05	0.06
15	HINDALCO	Hindalco Industries Ltd.	ALUMINIUM	1913493834	21626.86	1.38	1.94	0.74	1.91	0.19	0.08
16	HINDUNILVR	Hindustan Unilever Ltd.	DIVERSIFIED	2182080402	27692.21	1.77	0.37	0.27	1.02	0.24	0.06
17	HDFC	Housing Development Finance Corporation Ltd.	FINANCE - HOUSING	2909906740	80762.19	5.16	0.98	0.67	1.5	0.24	0.09
18	ITC	I T C Ltd.	CIGARETTES	7649590760	85365.55	5.45	0.6	0.43	1.43	0.26	0.08
19	ICICIBANK	ICICI Bank Ltd.	BANKS	11152793050	109040.86	6.96	1.57	0.81	1.95	0.37	0.06
20	IDEA	Idea Cellular Ltd.	TELECOMMUNICATION - SERVICES	33002313060	5648.08	0.36	0.71	0.3	2.05	0.08	0.09
21	INFOSYSTCH	Infosys Technologies Ltd.	COMPUTERS - SOFTWARE	2869505505	130757.74	8.35	0.77	0.59	1.16	-0.12	0.05
22	IDFC	Infrastructure Development Finance Co. Ltd.	FINANCIAL INSTITUTION	14597996190	20346.95	1.3	1.22	0.62	1.21	-0.19	0.07
23	JPASSOCIAT	Jaiprakash Associates Ltd.	DIVERSIFIED	4249269266	12517.34	0.8	1.7	0.72	1.81	-0.35	0.07
24	JINDALSTEL	Jindal Steel & Power Ltd.	STEEL AND STEEL PRODUCTS	933943010	26568.59	1.7	1.23	0.64	1.55	0.44	0.07
25	KOTAKBANK	Kotak Mahindra Bank Ltd.	BANKS	3489861600	14344.85	0.92	1.25	0.68	1.5	0.34	0.07
26	LT	Larsen & Toubro Ltd.	ENGINEERING	1206334244	95899.07	6.13	0.92	0.67	1.06	0.05	0.06
27	M&M	Mahindra & Mahindra Ltd.	AUTOMOBILES - 4 WHEELERS	2892172390	26713.02	1.71	1.21	0.61	1.11	-0.24	0.06
28	MARUTI	Maruti Suzuki India Ltd.	AUTOMOBILES - 4 WHEELERS	1444550300	16635.67	1.06	0.66	0.38	0.87	0.22	0.06
29	NTPC	NTPC Ltd.	POWER	82454644000	25044.46	1.6	0.62	0.56	0.86	-0.06	0.05
30	ONGC	Oil & Natural Gas Corporation Ltd.	OIL EXPLORATION/PRODUCTION	21388725300	45110.69	2.88	0.57	0.4	1.32	0.35	0.07
31	POWERGRID	Power Grid Corporation of India Ltd.	POWER	42088412300	6244.41	0.4	0.5	0.43	1.57	0.38	0.07
32	PNB	Punjab National Bank	BANKS	3153025000	15704.54	1	0.77	0.58	1.52	0.46	0.06
33	RANBAXY	Ranbaxy Laboratories Ltd.	PHARMACEUTICALS	2103770785	7457.28	0.48	0.88	0.5	1.37	0.41	0.06
34	RELCAPITAL	Reliance Capital Ltd.	FINANCE	2456328000	8566.17	0.55	1.36	0.68	1.32	-0.14	0.06
35	RCOM	Reliance Communications Ltd.	TELECOMMUNICATION - SERVICES	10320134405	10396.14	0.66	1.15	0.46	1.6	-0.6	0.07
36	RELIANCE	Reliance Industries Ltd.	REFINERIES	32870418690	155482.25	9.93	1.15	0.72	0.96	-0.42	0.04
37	RELINFRA	Reliance Infrastructure Ltd.	POWER	2448702620	14050.81	0.9	1.27	0.64	1.44	-0.45	0.07
38	RPOWER	Reliance Power Ltd.	POWER	23968000000	5555.91	0.35	1.06	0.59	1.03	-0.32	0.07
39	SIEMENS	Siemens Ltd.	ELECTRICAL EQUIPMENT	674320400	10466.52	0.67	1.1	0.63	0.87	-0.04	0.06
40	SBIN	State Bank of India	BANKS	6348835090	71283.59	4.55	1.13	0.67	1.97	0.47	0.05
41	SAIL	Steel Authority of India Ltd.	STEEL AND STEEL PRODUCTS	41304005450	10935.23	0.7	1.41	0.71	0.89	-0.4	0.06
42	STER	Sterlite Industries (India) Ltd.	METALS	3361567444	23960.8	1.53	1.72	0.74	1.66	-0.65	0.07
43	SUNPHARMA	Sun Pharmaceutical Industries Ltd.	PHARMACEUTICALS	1035581955	13244.53	0.85	0.4	0.27	1.08	-0.01	0.06
44	SUZLON	Suzlon Energy Ltd.	ELECTRICAL EQUIPMENT	3490746130	3787.81	0.24	1.18	0.47	2.04	-0.88	0.08
45	TCS	Tata Consultancy Services Ltd.	COMPUTERS - SOFTWARE	1957220996	42732.42	2.73	0.8	0.51	1.42	0.03	0.06
46	TATAMOTORS	Tata Motors Ltd.	AUTOMOBILES - 4 WHEELERS	5064818640	32229.55	2.06	1.5	0.62	2.07	0.83	0.06
47	TATAPOWER	Tata Power Co. Ltd.	POWER	2373072360	19781.69	1.26	0.72	0.54	0.81	-0.35	0.05
48	TATASTEEL	Tata Steel Ltd.	STEEL AND STEEL PRODUCTS	8873890170	31853.53	2.03	1.73	0.76	1.61	-0.11	0.06
49	UNITECH	Unitech Ltd.	CONSTRUCTION	5035715656	10434.16	0.67	1.86	0.7	2.33	-0.18	0.08
50	WIPRO	Wipro Ltd.	COMPUTERS - SOFTWARE	4898080190	20083.31	1.28	0.86	0.54	1.44	-0.12	0.07
			Total		1565624.21						0.06

* Beta & R2 are calculated for the period 01-Sep-2009 to 31-Aug-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 (R2) measures the strength of relationship between two variables the return on a security versus that of the market.

* Volatility is the Std. deviation of the daily returns for the period 01-Aug-2010 to 31-Aug-2010

* Last day of trading was 31-Aug-2010

* Impact Cost for S&P CNX Nifty is for a portfolio of Rs. 50 Lakhs

* Impact Cost for S&P CNX Nifty is the weightage average impact cost