

FACT BOOK

2015



May prosperity always bloom

Fact Book 2015



NATIONAL STOCK EXCHANGE OF INDIA LIMITED

Fact Book

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**National Stock Exchange
of India**

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Table 1-1: Trading Value of Different market segments

(₹ Crores)

Segment/Year	2010-11	2011-12	2012-13	2013-14	2014-15
Capital Market	3,577,410	2,810,893	2,708,279	2,808,488	4,329,655
Equity Futures & Options	29,248,221	31,349,732	31,533,004	38,211,408	55,606,453
Wholesale Debt Market	559,447	633,179	792,214	851,434	772,369
Currency F&O *	3,449,788	4,674,990	5,274,465	4,012,513	3,023,908
Interest Rate Futures **	62	3,959	0.22	30,173	421,558
Total	36,834,927	39,472,753	40,307,962	45,914,017	64,153,943

Note: *Trading in Currency Futures commenced on August 28, 2008

** Trading in Interest Rate Futures were Relunched on January 21,2010

Table 1-2: Market Capitalisation of different market segments

(₹ Crores)

Segment/Year	Mar-11	Mar-12	Mar-13	Mar-14	Mar-15
CM	6,702,616	6,096,518	6,239,035	7,277,720	9,930,122
WDM	3,594,877	4,272,736	4,928,332	5,128,733	5,739,273
Total	10,297,493	10,369,254	11,167,366	12,406,453	15,669,395

**Table 1-3: Records reached in different market segments
(data from inception to March 31, 2015)**

Parameter	Date	Magnitude
Capital Market Segment		
Number of trades	16-May-14	11,805,386
Traded Quantity (in lakhs)	26-May-14	21,060
Turnover (₹ Crores)	19-May-09	40,152
Market Capitalisation (₹ Crores)	5-Nov-10	7,560,607
Futures & Options Segment		
Number of contracts traded	24-Dec-14	24,041,817
Turnover (₹ Crores)	26-Feb-15	581,564

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Parameter	Date	Magnitude
Currency Derivatives Segment		
Number of trades	20-Jun-13	390,049
Number of contracts traded	20-Jun-13	11,534,563
Turnover (₹ Crores)	20-Jun-13	69,324
Wholesale Debt Market Segment		
No. of trades	25-Aug-03	2,074
Turnover (₹ Crores)	25-Aug-03	13,912

Table 1-4: Board of Directors of NSEIL

S.No.	Name & Company	Designation
1	Mr. S. B. Mathur Former Chairman Life Insurance Corporation of India	Chairman
2	Mr. Ravi Narain Former Managing Director & CEO National Stock Exchange of India Limited	Vice Chairman [Shareholder Director]
3	Ms. Chitra Ramkrishna National Stock Exchange of India Limited	Managing Director & CEO
4	Mr. Abhay Havaladar Managing Director - General Atlantic LLC	Shareholder Director
5	Mr. S. B. Mainak Managing Director Life Insurance Corporation of India	Shareholder Director
6	Mr. Y. H. Malegam Chairman Emeritus M/s. S. B. Billimoria & Co., Chartered Accountants	Public Interest Director
7	Dr. KRS Murthy Professor & Former Director Indian Institute of Management, Bangalore	Public Interest Director
8	Mr. Prakash Parthasarathy Chief Investment Officer Azim Premji Investment Private Limited	Shareholder Director
9	Dr. S. Sadagopan Director Indian Institute of Information Technology, Bangalore	Public Interest Director
10	Mr. Justice B.N. Srikrishna (Retd.) Former Judge, Supreme Court of India	Public Interest Director
11	Mrs. Pratima M. Umarji Former Principal Secretary (Legislation) Government of Maharashtra	Public Interest Director

Membership

2

Table 2-1: Eligibility Criteria for Membership

CORPORATES					
Particulars/ Segments	CM	CM and F&O	WDM	CM and WDM	CM, WDM and F&O
Minimum Paid-up capital	30	30	30	30	30
Net Worth	100	100 (Membership in CM segment and Trading/Trading and self clearing membership in F&O segment)	200	200	200 (Membership in WDM segment, CM segment and Trading/Trading and Self Clearing membership in F&O segment)
Interest Free Security Deposit (IFSD) with NSEIL	85	110	50	135	160
Interest Free Security Deposit (IFSD) with NSCCL	15	15 *	NIL	15	15 *
Collateral Security Deposit (CSD) with NSCCL	25	25**	NIL	25	25**
Annual Subscription Advance Minimum	1	1	NIL	1	1
Transaction Charges for Futures Segment	NIL	1	NIL	NIL	1
Education	Two directors should be HSC. Dealers should have passed SEBI approved certification test	Two directors should be HSC. SEBI approved certification test of CM- NCFM, FO - NISM Series VIII or Series XIII	Two directors should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of NCFM.	Two directors should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of certification test Capital MarketModule of CM-NCFM.	Two directors should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of approved certification test Capital Market Module of CM- NCFM, FO - NISM Series VIII or Series XIII

Experience -----Two year's experience in securities market-----

Other eligibility criteria The applicant must be engaged solely in the business of securities and must not be engaged in any fund-based activity. The Directors/Shareholders of the applicant company should not be defaulters on any stock exchange and should not be debarred by SEBI for being associated with capital market as intermediaries.

Note: Net worth requirement for Professional Clearing members in F&O segment is ₹ 300 lakhs. Further a Professional Clearing member needs to bring Interest Free Security Deposit (IFSD) of ₹ 25 lakhs with NSCCL and Collateral Security Deposit (CSD) of ₹ 25 lakhs with NSCCL as deposits.

*Additional Interest Free Security Deposit (IFSD) of ₹ 25 lakhs with NSCCL is required for Trading and Clearing Member (TM-CM) and for Trading and Self clearing Member (TM/SCM).

** Additional Collateral Security Deposit (CSD) of ₹ 25 lakhs with NSCCL is required for Trading and Clearing Member (TM-CM) and for Trading and Self clearing Member (TM/SCM).

In addition, a member clearing for others is required to bring in IFSD of ₹ 2 lakh and CSD of ₹ 8 lakh per trading member he undertakes to clear in the F&O segment.

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INDIVIDUALS/PARTNERSHIP FIRMS

Particulars	(Amount in ₹ lakh)				
	CM	CM and F&O	WDM	CM and WDM	CM, WDM and F&O
Net Worth	75	75 (Membership in CM segment and Trading membership in F&O segment) 100 (Membership in CM segment and Trading and Self clearing membership in F&O segment) 300 (Membership in CM segment and Trading and Clearing membership in F&O segment)	200	200	200 (Membership in WDM segment, CM segment and Trading/Trading and Self Clearing membership in F&O segment) 300 (Membership in WDM segment, CM segment and Trading and clearing membership in F&O segment)
Interest Free Security Deposit (IFSD) with NSEIL	26.5	51.5	50	76.5	101.5
Interest Free Security Deposit (IFSD) with NSCCL	6	6 *	NIL	6	6 *
Collateral Security Deposit (CSD) with NSCCL	17.5	17.5 **	NIL	17.5	17.5 **
Annual Subscription	0.5	0.5	NIL	0.5	0.5
Advance Minimum Transaction Charges for Futures Segment	NIL	1	NIL	NIL	1
Education	Proprietor / Two Partners should be HSC. Dealers should have passed SEBI approved certification test Capital Market Module of NCFM.	Proprietor / Two Partners should be HSC. Dealers should have passed SEBI approved certification test Capital Market Module of CM- NCFM. FO - NISM Series VIII or Series XIII	Proprietor / Two Partners should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of NCFM.	Proprietor / Two Partners should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of NCFM & SEBI approved certification test Capital Market Module of CM- NCFM.	Proprietor / Two Partners should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of NCFM & SEBI approved certification test Capital Market Module of CM- NCFM. FO - NISM Series VIII or Series XIII

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Particulars	CM	CM and F&O	WDM	CM and WDM	CM, WDM and F&O
Experience	-----Two year's experience in securities market-----				
Other eligibility criteria	The applicant should not be engaged in any fund based activity. The Proprietor/Partners should not be defaulters on any stock exchange and should not be debarred by SEBI for being associated with capital market as intermediaries. Further, Partnership firms should not be engaged in any business other than Securities.				

Note: *Additional Interest Free Security Deposit (IFSD) of ₹ 25 lakhs with NSCCL is required for Trading and Clearing Member (TM-CM) and for Trading and Self clearing Member (TM/SCM).

** Additional Collateral Security Deposit (CSD) of ₹ 25 lakhs with NSCCL is required for Trading and Clearing Member (TM-CM) and for Trading and Self clearing Member (TM/SCM).

In addition, a member clearing for others is required to bring in IFSD of ₹ 2 lakh and CSD of ₹ 8 lakh per trading member he undertakes to clear in the F&O segment.

CURRENCY DERIVATIVES- Corporates, Individuals and Firms

(Amount in ₹ lakh)

Particulars	NSE Members			New Applicants			
	Trading Membership	Trading Cum Self Clearing Membership	Trading Cum Clearing Membership	Trading Membership	Trading cum Self Clearing Membership	Trading cum Clearing Membership	Professional Clearing Membership
Networth	100	500	1000	100	500	1000	1000
Cash to NSEIL	2	2	2	2	2	2	-
Non-cash to NSEIL	8	8	8	13	18	18	-
Cash to NSCCL	-	25	25	-	25	25	25
Non cash to NSCCL	-	25	25	-	25	25	25
Advance Minimum Transaction Charges	0.5	0.5	0.5	0.5	0.5	0.5	0.5

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Particulars	NSE Members			New Applicants			
	Trading Membership	Trading Cum Self Clearing Membership	Trading Cum Clearing Membership	Trading Membership	Trading cum Self Clearing Membership	Trading cum Clearing Membership	Professional Clearing Membership
Education	Proprietor/Two Partners/Two directors should be HSC. Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Examination and IRF - Series IV	Proprietor/Two Partners/Two directors should be HSC. Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Examination and IRF - Series IV	Proprietor/Two Partners/Two directors should be HSC. Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Examination and IRF - Series IV	Proprietor/Two Partners/Two directors should be HSC. Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Examination and IRF - Series IV	Proprietor/Two Partners/Two directors should be HSC. Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Examination and IRF - Series IV	Proprietor/Two Partners/Two directors should be HSC. Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Examination and IRF - Series IV	Proprietor/Two Partners/Two directors should be HSC. Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Examination and IRF - Series IV

Experience -----Two year's experience in securities market-----

Other eligibility criteria Proprietor/Partners/Directors/Shareholders should not be defaulters on any stock exchange and must not be debarred by SEBI for being associated with capital market as intermediaries. The applicant must be engaged solely in the business of securities and must not be engaged in any fund-based activity.*

Note: * In addition to the individuals, corporates and partnership firms, Banks which are authorized by the Reserve Bank of India under section 10 of the Foreign Exchange Management Act, 1999 as 'AD Category- I bank' are permitted to become trading and clearing members of the currency derivatives market of the recognized stock exchanges, on their own account and on behalf of their clients, subject to minimum prudential requirements of minimum net worth of ₹ 500 crores, minimum CRAR of 10 per cent, net NPA not exceeding 3 per cent and net profit should have been made for the last 3 years.

The AD Category-I banks which fulfill the prudential requirements are required to lay down detailed guidelines with the approval of their Boards for trading and clearing of currency derivatives contracts and management of risks. AD Category-I banks which do not meet the above minimum prudential requirements and AD Category-I banks which are Urban Co-operative banks or State Co-operative banks can participate in the currency derivatives market only as clients, subject to approval therefore from the respective regulatory Departments of the Reserve Bank.

In case the member is opting for membership of any other segment(s) in combination with the membership of Currency Derivatives segment, the applicable net worth will be the minimum net worth required for the other segment(s) or the minimum net worth required for Currency Derivatives Segment, whichever is higher.

The eligibility condition for applicants planning to apply for new membership of the Exchange is that either the proprietor/one designated director/partner or the Compliance Officer of the applicant entity should be successfully certified either in Securities Market (Basic) Module or Compliance Officers (Brokers) Module or the relevant module pertaining to the segments wherein membership of the Exchange had been sought.

Table 2-2: Growth and Distribution of Members

Month/Year (end of period)	CM	WDM	FO	CDS	CM/WDM/F&O/ CDS/Debt	TOTAL
Apr-14	93	5	7	53	1,264	1,422
May-14	91	5	9	53	1,263	1,421
Jun-14	92	5	11	53	1,264	1,425
Jul-14	91	5	11	53	1,266	1,426
Aug-14	89	5	11	53	1,265	1,423
Sep-14	88	5	11	53	1,264	1,421
Oct-14	88	5	11	52	1,261	1,417
Nov-14	89	5	11	52	1,265	1,422
Dec-14	88	5	11	52	1,264	1,420
Jan-15	88	5	11	53	1,264	1,421
Feb-15	86	6	12	53	1,264	1,421
Mar-15	87	6	13	53	1,268	1,427

Listing of Securities

3

Table 3-1: Listing Criteria for Companies on the CM Segment of NSE

Criteria	Initial Public Offerings (IPOs)	Companies listed on other exchanges
Paid-up Equity Capital (PUEC)/Market Capitalisation (MC) /Net Worth	PUEC \geq ₹10 Crores and MC \geq ₹ 25 Crores	PUEC \geq ₹ 10 Crores and MC \geq ₹ 25 Crores OR PUEC \geq ₹ 25 Crores OR MC \geq ₹ 50 Crores OR The company shall have a net worth of not less than ₹ 50 crores in each of the preceding three financial year
Company/Promoter's Track Record	Atleast 3 years track record of either a) the applicant seeking listing OR b) the promoters/promoting company incorporated in or outside India OR c) Partnership firm and subsequently converted into Company not in existence as a Company for three years) and approaches the Exchange for listing. The Company subsequently formed would be considered for listing only on fulfillment of conditions stipulated by SEBI in this regard.	Atleast three years track record of either a) the applicant seeking listing; OR b) the promoters/promoting company, incorporated in or outside India.
Dividend Record / Net worth / Distributable Profits	--	Dividend paid in at least 2 out of the last 3 financial years immediately preceding the year in which the application has been made OR The networth of the applicants atleast ₹ 50 Crores OR The applicant has distributable profits in at least two out of the last three financial year
Listing		Listed on any other stock exchange for at least last three years OR listed on the exchange having nationwide trading terminals for at least one year.
Other Requirements	(a) No disciplinary action by other stock exchanges/regulatory authority in past 3 years (b) Satisfactory redressal mechanism for investor grievances, (c) distribution of shareholding (d) details of litigation record in past 3 years (e) Track record of Directors of the Company	(a) No disciplinary action by other stock exchanges/regulatory authority in past 3 years (b) Satisfactory redressal mechanism for investor grievances, (c) distribution of shareholding and (d) details of litigation record in past 3 years (e) Track record of Directors of the Company (f) Change in control of a Company/ Utilisation of funds raised from public

- Note:**
- In case of IPOs, Paid up Equity Capital means post issue paid up equity capital.
 - In case of Existing companies listed on other exchanges, the existing paid up equity capital as well as the paid up equity capital after the proposed issue for which listing is sought shall be taken into account.
 - In case of IPOs, market capitalisation is the product of the issue price and the post-issue number of equity shares.
 - In case of Existing companies listed on other stock exchanges the market capitalisation shall be calculated by using a 12 month moving average of the market capitalisation over a period of six months immediately preceding the date of application.

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For the purpose of calculating the market capitalisation over a 12 month period, the average of the weekly high and low of the closing prices of the shares as quoted on the National Stock Exchange during the last twelve months and if the shares are not traded on the National Stock Exchange such average price on any of the recognised Stock Exchanges where those shares are frequently traded shall be taken into account while determining market capitalisation after making necessary adjustments for Corporate Action such as Rights / Bonus Issue/Split.

3. In case of Existing companies listed on other stock exchanges, the requirement of ₹ 25 Crores market capital shall not be applicable to listing of securities issued by Government Companies, Public Sector Undertakings, Financial Institutions, Nationalised Banks, Statutory Corporations and Banking Companies who are otherwise bound to adhere to all the relevant statutes, guidelines, circulars, clarifications etc. that may be issued by various regulatory authorities from time to time
4. Net worth means paid-up equity capital + reserves excluding revaluation reserve - miscellaneous expenses not written off - negative balance in profit and loss account to the extent not set off.
5. Promoters mean one or more persons with minimum 3 years of experience of each of them in the same line of business and shall be holding at least 20 % of the post issue equity share capital individually or severally.
6. In case a company approaches the Exchange for listing within six months of an IPO, the securities may be considered as eligible for listing if they were otherwise eligible for listing at the time of the IPO. If the company approaches the Exchange for listing after six months of an IPO, the norms for existing listed companies may be applied and market capitalisation be computed based on the period from the IPO to the time of listing.

Table 3-2: Listing fees in the CM segment

The listing fee applicable from April 1, 2014 is as follows:

Particulars	Amount (₹)
Initial Listing Fees	50,000
Annual Listing Fees (based on paid up share, bond and/or debenture capital)	
a) Upto ₹ 10 Crore	90,000
b) Above ₹ 10 Crore and upto ₹ 25 Crores	1,20,000
c) Above ₹ 25 Crore and upto ₹ 50 Crores	1,40,000
d) Above ₹ 50 Crore and upto ₹ 100 Crores	2,40,000
e) Above ₹ 100 Crore and upto ₹ 200 Crores	3,15,000
f) Above ₹ 200 Crores and upto ₹ 300 Crores	4,05,000
g) Above ₹ 300 Crore and upto ₹ 400 Crores	4,90,000
h) Above ₹ 400 Crore and upto ₹ 500 Crores	6,50,000

Note: Companies which have a paid up share, bond and/or debenture and/or debt capital, etc of more than ₹ 500 crores will have to pay a minimum fees of ₹ 6,50,000/- and an additional listing fees of ₹ 4,250/- for every increase of ₹ 5 crores or part thereof in the paid up share, bond and/ debenture and/or debt capital etc.

Companies which have a paid up share, bond and/or debenture and/or debt capital, etc. of more than ₹ 1,000 crores will have to pay minimum fees of ₹ 10,75,000/- and an additional listing fees of ₹ 4,625/- for every increase of ₹ 5 crores or part thereof in the paid up share, bond and/or debenture and/or debt capital etc.

The listing fees depend on the paid up share capital of the Company.

**Table 3-3: Companies Listed, Permitted to Trade,
Available for Trading on the CM Segment**

Month/Year	No. of Companies Listed *	No. of Companies Permitted *	No. of Companies Available for Trading * @	Market Capitalisation (₹ Crores) *
Mar-11	1,574	61	1,484	6,702,616
Mar-12	1,646	73	1,563	6,096,518
Mar-13	1,666	76	1,582	6,239,035
Mar-14	1,688	75	1,586	7,277,720
Mar-15	1,733	4	1,544	9,930,122

Note: * At the end of the period.

@ Excludes suspended companies.

CNX Nifty Index commenced from November 3, 1995.

CNX Nifty Junior commenced from November 4, 1996.

No. Of Companies Traded excludes Mutual Funds and ETFs

Table 3-4: Shareholding Pattern at the end of March 2015 for companies listed at NSE

Sectors	PROMOTERS		PUBLIC						Shares held by Custodians and against which Depository Receipts have been issued	
			INSTITUTIONAL			NON-INSTITUTIONAL				
	Indian Promoters	Foreign Promoters	Financial Institutions/Banks/Central Government/State Government/Insurance Companies	Foreign Institutional Investors	Mutual Funds	Venture Capital Funds including Foreign Venture Capital Funds	Bodies Corporate	Individuals		Any other
Banks	45.0%	0.3%	10.9%	19.3%	5.1%	0.1%	3.0%	9.0%	1.5%	5.8%
Engineering	40.2%	0.5%	8.4%	9.1%	9.4%	0.5%	8.3%	17.5%	5.6%	0.6%
Financial Services	44.8%	1.1%	4.4%	23.6%	2.9%	0.0%	4.7%	13.4%	5.0%	0.1%
FMCG	26.9%	3.1%	10.8%	15.4%	6.4%	0.1%	4.7%	14.8%	17.6%	0.3%
Infrastructure	68.9%	1.1%	5.6%	8.7%	1.3%	0.8%	2.9%	7.8%	2.8%	0.1%
IT	41.6%	5.1%	3.3%	11.4%	1.9%	0.1%	10.3%	20.7%	4.1%	1.5%
Manufacturing	49.4%	6.1%	6.7%	10.1%	2.3%	0.0%	6.4%	14.4%	3.0%	1.6%
Media and Entertainment	53.0%	5.7%	0.3%	14.7%	2.8%	0.0%	6.6%	9.9%	6.1%	1.0%
Miscellaneous	54.5%	2.4%	1.6%	13.2%	1.4%	0.1%	9.1%	12.2%	5.0%	0.4%
Petrochemicals	54.0%	6.5%	6.7%	9.0%	2.0%	0.0%	8.3%	6.4%	2.8%	4.5%
Pharmaceuticals	49.0%	3.8%	2.5%	14.7%	2.3%	0.1%	4.8%	17.1%	4.2%	1.5%
Services	49.4%	9.6%	4.6%	11.1%	3.8%	0.1%	7.6%	9.9%	3.7%	0.1%
Telecommunication	49.1%	5.9%	8.8%	14.1%	1.3%	0.0%	3.4%	8.7%	8.6%	0.1%
Grand Total	50.4%	4.2%	6.5%	12.4%	2.7%	0.2%	5.7%	12.2%	4.1%	1.7%

Table 3-5: Pledged shares data as of March 2015

Sector Classification	Indian Promoters	Foreign Promoters	Total Promoters Holding	Percentage of promoters' ownership pledged
Banks	45.0%	0.3%	45.3%	0.1%
Engineering	40.2%	0.5%	40.7%	22.9%
Financial Services	44.8%	1.1%	45.9%	5.6%
FMCG	26.9%	3.1%	30.0%	8.6%
Infrastructure	68.9%	1.1%	70.1%	17.8%
Information Technology	41.6%	5.1%	46.7%	10.7%
Manufacturing	48.3%	7.2%	55.5%	20.1%
Media and Entertainment	53.0%	5.7%	58.7%	18.0%
Miscellaneous	54.5%	2.4%	56.9%	23.4%
Petrochemicals	54.0%	6.5%	60.5%	8.0%
Pharmaceuticals	49.0%	3.8%	52.8%	6.8%
Services	49.4%	9.6%	59.0%	26.0%
Telecommunication	49.1%	5.9%	55.0%	13.5%
Total	50.0%	4.6%	54.6%	15.3%

Table 3-6: Eligibility criteria for securities on WDM segment

The security proposed for listing on the WDM segment of NSE should comply with the requirements as indicated hereunder:

Issuer	Eligibility Criteria for listing	
	Public Issue /Private Placement	
	Non-Structured Product/ Non-Market Linked Debentures	Structured Product/ Market Linked Debentures
Corporates (Public limited companies and Private limited companies)	<ul style="list-style-type: none"> Paid-up capital of ₹ 10 crores; or Market capitalisation of ₹ 25 crores (In case of unlisted companies Network more than ₹ 25 crores) Credit rating 	<ul style="list-style-type: none"> Networth of ₹ 100 crores Credit Rating prefix of 'PP-MLD' denoting Principal protected market linked debentures followed by the standardized rating symbols
Public Sector Undertaking, Statutory Corporation established/ constituted under Special Act of Parliament / State Legislature, Local bodies/ authorities	<ul style="list-style-type: none"> Credit rating Qualifies for listing under the respective Acts, Rules or Regulations under which the securities are issued. 	<ul style="list-style-type: none"> Networth of ₹ 100 crores Credit Rating prefix of 'PP-MLD' denoting Principal protected market linked debentures followed by the standardized rating symbols Qualifies for listing under the respective Acts, Rules or Regulations under which the securities are issued.

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Issuer	Eligibility Criteria for listing	
	Public Issue /Private Placement	
	Non-Structured Product/ Non-Market Linked Debentures	Structured Product/ Market Linked Debentures
Mutual Funds: Units of any SEBI registered Mutual Fund/scheme: Investment objective to invest predominantly in debt or Scheme is traded in secondary market as debt instrument	Qualifies for listing under the respective Acts, Rules or Regulations under which the securities are issued.	<ul style="list-style-type: none"> • Networth of ₹ 100 crores • Credit Rating prefix of 'PP-MLD' denoting Principal protected market linked debentures followed by the standardized rating symbols • Qualifies for listing under the respective Acts, Rules or Regulations under which the securities are issued.
Infrastructure companies : Tax exemption and recognition as infrastructure company under related statutes/regulations	<ul style="list-style-type: none"> • Credit rating • Qualifies for listing under the respective Acts, Rules or Regulations under which the securities are issued. 	<ul style="list-style-type: none"> • Networth of ₹ 100 crores • Credit Rating prefix of 'PP-MLD' denoting Principal protected market linked debentures followed by the standardized rating symbols • Qualifies for listing under the respective Acts, Rules or Regulations under which the securities are issued.
Financial Institutions u/s. 4A of Companies Act, 1956 including Industrial Development Corporations	<ul style="list-style-type: none"> • Qualifies for listing under the respective Acts, Rules or Regulations under which the securities are issued. • Credit rating 	<ul style="list-style-type: none"> • Networth of ₹ 100 crores • Credit Rating prefix of 'PP-MLD' denoting Principal protected market linked debentures followed by the standardized rating symbols • Qualifies for listing under the respective Acts, Rules or Regulations under which the securities are issued.
Banks	Scheduled banks <ul style="list-style-type: none"> • Networth of ₹ 50 crores or above • Qualifies for listing under the respective Acts, Rules or Regulations under which the securities are issued 	Scheduled banks <ul style="list-style-type: none"> • Networth of ₹100 crores • Credit Rating prefix of 'PP-MLD' denoting Principal protected market linked debentures followed by the standardized rating symbols • Qualifies for listing under the respective Acts, Rules or Regulations under which the securities are issued.

Note: An Issuer shall ensure compliance with SEBI circulars/guidelines and any other law, guidelines/directions of Central Government, other Statutory or local authority issued on regulating the listing of debt instruments from time to time

Table 3-7: Securities Available for Trading on WDM Segment (as on March 31)

Securities	2011			2012			2013			2014			2015		
	Number	Amount (₹ Crores)	Amount (US \$ mn)	Number	Amount (₹ Crores)	Amount (US \$ mn)	Number	Amount (₹ Crores)	Amount (US \$ mn)	Number	Amount (₹ Crores)	Amount (US \$ mn)	Number	Amount (₹ Crores)	Amount (US \$ mn)
Government Securities	1,508	2,840,182	636,099	1,548	3,303,037	645,673	1,618	3,682,242	677,016	1,753	3,882,320	649,674	1,892	4,124,905	659,027
T-Bills	54	140,418	31,449	52	266,684	52,131	52	301,051	55,351	52	338,675	56,674	52	363,704	58,108
PSU Bonds	852	191,542	42,899	971	246,645	48,214	1,052	304,846	56,049	1,006	361,742	60,534	1,092	442,065	70,628
Institutional Bonds	361	103,973	23,286	443	146,589	28,655	539	173,105	31,827	497	156,928	26,261	473	158,117	25,262
Bank Bonds	518	182,616	40,900	509	189,289	37,002	495	209,413	38,503	467	213,006	35,645	466	241,694	38,615
Corporate Bonds	1,166	169,337	37,925	1,605	201,459	39,381	1,948	259,734	47,755	2,043	286,969	48,022	2,538	358,198	57,229
Others	20	3,517.8	788	20	3,517.8	688	20	3,517.8	647	19	3,008.83	504	33	4,055	648
Total	4,479	3,631,587	813,345	5,148	4,357,221	851,743	5,724	4,933,910	907,147	5,837	5,242,649	877,313	6,546	5,692,738	909,517

Table 3-8: Funds Mobilisation on the Exchange

Particulars	2012-13			2013-14			2014-15		
	No. of Issues	Amount	Amount	No. of Issues	Amount	Amount	No. of Issues	Amount	Amount
		₹ Crores	US \$ bn		₹ Crores	US \$ bn		₹ Crores	US \$ bn
Equity Public Issues									
IPOs	12	6,289	1.16	5	1,230	0.21	8	1,462	0.23
FPOs	-	-	-	1	6,959	1.16	-	-	-
IDR issue	0	-	-	-	-	-	-	-	-
Rights Issues	12	7,725	1.42	10	2,968	0.50	15	7,329	1.17
QIP*	14	13,964	2.57	17	13,663	2.29	40	28,014	4.48
Preferential Allotment	209	42,881	7.88	189	53,523	8.96	197	19,456	3.11
Non-Convertible Debentures									
Public Issue	9	11,905	2.19	22	24,371	4.08	22	6,546	1.05
Total	256	82,763	15.22	244	102,713	17.19	282	62,808	10.03

Note: *Amount includes amount raised by Housing Development Finance Corporation Limited from Conversion of warrants issued on QIP basis

Table 3-9: Initial Public Offerings (IPOs) of Equity Shares during 2014-15

Sr. No.	Company Name	Issue Size (₹ Crores)	Issue Price (₹)	Date of Listing
1	Wonderla Holidays Limited	181.25	125.00	9-May-2014
2	Sharda Cropchem Limited	351.86	156.00	23-Sep-2014
3	Shemaroo Entertainment Limited	120	170.00	1-Oct-2014
4	Snowman Logistics Limited	197.4	47.00	12-Sep-2014
5	Momai Apparels Limited	30	78.00	16-Oct-14
6	Monte Carlo Fashions Limited	350.43	645.00	19-Dec-14
7	Supreme (India) Impex Limited	7.87	60.00	31-Mar-15
8	Ortel Communications Ltd	66.11	181.00	19-Mar-15
	Total	1,304.92		

Table 3-10: Resource Mobilisation through public issue of NCDs during 2014-15

S.No.	Name of the Company	Date	Amount Mobilised (₹ Crores)	Amount Mobilised (US \$ mn)
1	India Infoline Housing Finance Limited	7-Apr-2014	200.00	31.95
2	Rural Electrification Corporation Limited	8-May-2014	1,059.40	169.26
3	Srei International Finance Ltd	30-May-2014	150.00	23.97
4	ECL Finance Limited	1-Jul-2014	400.00	63.91
5	Shriram Transport Finance Company Limited	18-Jul-2014	1,974.85	315.52

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S.No.	Name of the Company	Date	Amount Mobilised (₹ Crores)	Amount Mobilised (US \$ mn)
6	IFCI Limited	4-Dec-2014	176.79	28.24
7	IFCI Limited	4-Dec-2014	11.22	1.79
8	IFCI Limited	4-Dec-2014	606.17	96.85
9	IFCI Limited	4-Dec-2014	41.82	6.68
10	IFCI Limited	4-Dec-2014	57.19	9.14
11	IFCI Limited	4-Dec-2014	296.54	47.38
12	IFCI Limited	4-Dec-2014	19.46	3.11
13	IFCI Limited	18-Feb-2015	401.13	64.09
14	IFCI Limited	18-Feb-2015	36.58	5.84
15	IFCI Limited	18-Feb-2015	302.81	48.38
16	IFCI Limited	18-Feb-2015	22.55	3.60
17	ECL Finance Limited	13-Mar-2015	51.15	8.17
18	ECL Finance Limited	13-Mar-2015	588.13	93.96
19	ECL Finance Limited	13-Mar-2015	9.15	1.46
20	ECL Finance Limited	13-Mar-2015	41.98	6.71
21	ECL Finance Limited	13-Mar-2015	75.40	12.05
22	ECL Finance Limited	13-Mar-2015	23.46	3.75
	Total		6,545.78	1,045.81

Table 3-11: Rights Issues during 2014-15

S. No.	Company Name	Date of Listing	Amount Mobilised (₹ Crores)	Amount Mobilised (US \$ mn)
1	Tata Power Company Limited	30-Apr-2014	1,989.32	317.83
2	Easun Reyrolle Limited	26-May-2014	58.92	9.41
3	IL&FS Transportation Networks Limited	27-May-2014	524.52	83.80
4	Ramco Systems Limited	3-Jun-2014	123.35	19.71
5	Easun Reyrolle Limited	26-May-2014	58.92	9.41
6	IL&FS Transportation Networks Limited	27-May-2014	524.52	83.80
7	Ramco Systems Limited	3-Jun-2014	123.35	19.71
8	The Indian Hotels Company Limited	4-Sep-2014	999.91	159.75
9	Lakshmi Vilas Bank Limited	5-Sep-2014	406.30	64.91
10	MIRC Electronics Limited	30-Oct-2014	32.69	5.22
11	NCC Limited	5-Nov-2014	598.70	95.65
12	Neuland Laboratories Limited	3-Nov-2014	24.94	3.98
13	Future Retail Limited	11-Feb-2015	1,537.81	245.69
14	Future Retail Limited	11-Feb-2015	49.98	7.99
15	Can Fin Homes Limited	13-Mar-2015	276.07	44.11
	Total		7,329.33	1,170.99

Table 3-12: Preferential Allotments by NSE Listed Companies during 2014-15

S.No.	Company Name	Amount Raised	Amount Raised
		₹ Crores	US \$ mn
1	Banswara Syntex Limited	0.71	0.11
2	Bharati Shipyard Limited	93.73	14.98
3	Capital First Limited	178.52	28.52
4	Dena Bank	366.00	58.48
5	FCS Software Solutions Limited	40.00	6.39
6	Ind-Swift Laboratories Limited	9.31	1.49
7	Jindal Stainless Limited	40.47	6.47
8	Orbit Exports Limited	3.06	0.49
9	Sanghvi Forging and Engineering Limited	2.25	0.36
10	Somany Ceramics Limited	50.00	7.99
11	Supreme Tex Mart Limited	37.60	6.01
12	UCO Bank	1,823.00	291.26
13	UCO Bank	200.00	31.95
14	Ashapura Minechem Limited	14.73	2.35
15	Aurionpro Solutions Limited	2.34	0.37
16	Bal Pharma Limited	3.70	0.59
17	Celebrity Fashions Limited	5.85	0.93
18	Deep Industries Limited	10.03	1.60
19	Delta Magnets Limited	1.29	0.21
20	Dhanlaxmi Bank Limited	29.64	4.74
21	Diamond Power Infra Ltd	52.70	8.42
22	Everonn Education Limited	4.33	0.69
23	Filatex India Limited	10.60	1.69
24	Hindustan Construction Company Limited	64.00	10.23
25	Indiabulls Securities Limited	18.39	2.94
26	IFB Agro Industries Limited	6.81	1.09
27	Industrial Investment Trust Limited	25.20	4.03
28	Jain Irrigation Systems Limited	64.73	10.34
29	Moser-Baer (I) Limited	10.00	1.60
30	Orbit Exports Limited	1.15	0.18
31	Patel Engineering Limited	40.13	6.41
32	Sri Adhikari Brothers Television Network Limited	21.18	3.38
33	Sri Adhikari Brothers Television Network Limited	19.07	3.05
34	Sakthi Sugars Limited	180.00	28.76
35	Shilpi Cable Technologies Limited	15.12	2.42
36	Siti Cable Network Limited	137.00	21.89
37	Store One Retail India Limited	13.42	2.14
38	Suzlon Energy Limited	128.04	20.46

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S.No.	Company Name	Amount Raised	Amount Raised
		₹ Crores	US \$ mn
39	Uniply Industries Limited	2.95	0.47
40	Arshiya Limited	152.98	24.44
41	Bhartiya International Limited	0.78	0.13
42	Bhartiya International Limited	0.09	0.01
43	Celestial Biolabs Limited	3.00	0.48
44	Dynamatic Technologies Limited	10.00	1.60
45	Electrosteel Castings Limited	25.00	3.99
46	Indiabulls Securities Limited	17.06	2.73
47	Igarashi Motors India Limited	60.01	9.59
48	Jayaswal Neco Industries Limited	172.00	27.48
49	Kesar Enterprises Limited	2.90	0.46
50	Nahar Industrial Enterprises Limited	30.09	4.81
51	Nicco Corporation Limited	1.20	0.19
52	Peacock Industries Limited	5.50	0.88
53	Religare Enterprises Limited	404.84	64.68
54	Shree Renuka Sugars Limited	517.04	82.61
55	Ramkrishna Forgings Limited	4.29	0.69
56	Ramkrishna Forgings Limited	8.58	1.37
57	Sri Adhikari Brothers Television Network Limited	11.00	1.76
58	Sri Adhikari Brothers Television Network Limited	11.60	1.85
59	State Bank Of Travancore	385.00	61.51
60	Shilpa Medicare Limited	75.00	11.98
61	Shriram City Union Finance Limited	789.58	126.15
62	Sintex Industries Limited	113.18	18.08
63	Siti Cable Network Limited	187.00	29.88
64	Suzlon Energy Limited	116.13	18.55
65	Suzlon Energy Limited	47.00	7.51
66	Autolite (India) Limited	0.56	0.09
67	D-Link (India) Limited	16.50	2.64
68	Everonn Education Limited	4.33	0.69
69	Future Lifestyle Fashions Limited	125.00	19.97
70	Gujarat NRE Coke Limited	13.39	2.14
71	Gujarat NRE Coke Limited	36.52	5.83
72	Hanung Toys and Textiles Limited	23.55	3.76
73	Indo Count Industries Limited	1.10	0.18
74	Idea Cellular Limited	750.00	119.83
75	KEI Industries Limited	4.90	0.78
76	Rainbow Papers Limited	2.13	0.34
77	Religare Enterprises Limited	503.81	80.49

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S.No.	Company Name	Amount Raised	Amount Raised
		₹ Crores	US \$ mn
78	Sri Adhikari Brothers Television Network Limited	8.07	1.29
79	Sathavahana Ispat Limited	45.00	7.19
80	Shasun Pharmaceuticals Limited	38.50	6.15
81	Sunil Hitech Engineers Limited	9.86	1.57
82	United Bank of India	274.77	43.90
83	Uttam Value Steels Limited	197.00	31.47
84	Vivimed Labs Limited	5.00	0.80
85	Central Bank of India	581.61	92.92
86	Duncans Industries Limited	5.25	0.84
87	Dynamatic Technologies Limited	17.33	2.77
88	IOL Chemicals and Pharmaceuticals Limited	20.01	3.20
89	IOL Chemicals and Pharmaceuticals Limited	9.38	1.50
90	Jai Balaji Industries Limited	32.53	5.20
91	Bank of Maharashtra	588.00	93.94
92	Bank of Maharashtra	400.00	63.91
93	Orbit Exports Limited	3.45	0.55
94	Rainbow Papers Limited	56.58	9.04
95	Sri Adhikari Brothers Television Network Limited	4.18	0.67
96	Suzlon Energy Limited	132.59	21.18
97	United Bank of India	300.00	47.93
98	ANG Industries Limited	1.37	0.22
99	Gujarat Sidhee Cement Limited	5.00	0.80
100	Celebrity Fashions Limited	2.65	0.42
101	Aban Offshore Limited	43.99	7.03
102	Apollo Tyres Limited	43.10	6.89
103	Supreme Tex Mart Limited	21.93	3.50
104	Dhanlaxmi Bank Limited	200.00	31.95
105	Aban Offshore Limited	53.76	8.59
106	La Opala RG Limited	55.27	8.83
107	Hitech Plast Limited	11.40	1.82
108	Radha Madhav Corporation Limited	28.13	4.49
109	Arshiya Limited	65.70	10.50
110	Burnpur Cement Limited	10.42	1.66
111	Dynamatic Technologies Limited	22.67	3.62
112	Electrosteel Steels Limited	222.50	35.55
113	Future Retail Limited	200.00	31.95
114	Future Retail Limited	100.00	15.98
115	Gitanjali Gems Limited	39.00	6.23
116	Gujarat NRE Coke Limited	3.24	0.52
117	Hathway Cable & Datacom Limited	300.80	48.06

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S.No.	Company Name	Amount Raised	Amount Raised
		₹ Crores	US \$ mn
118	Indiabulls Infrastructure and Power Limited	17.12	2.74
119	Indosolar Limited	22.99	3.67
120	Ind-Swift Limited	7.29	1.17
121	Jayaswal Neco Industries Limited	100.00	15.98
122	Omkar Speciality Chemicals Limited	14.25	2.28
123	Punjab & Sind Bank	740.00	118.23
124	Sadbhav Engineering Limited	92.60	14.79
125	Sunflag Iron And Steel Company Limited	55.87	8.93
126	Suryalakshmi Cotton Mills Limited	16.13	2.58
127	Tree House Education & Accessories Limited	1.13	0.18
128	Union Bank of India	111.00	17.73
129	C. Mahendra Exports Limited	13.34	2.13
130	Filatex India Limited	9.40	1.50
131	Hathway Cable & Datacom Limited	150.40	24.03
132	Hindustan Motors Limited	22.55	3.60
133	Hotel Leela Venture Limited	35.00	5.59
134	Kajaria Ceramics Limited	100.00	15.98
135	Kiri Industries Limited	30.60	4.89
136	Next Mediaworks Limited	6.50	1.04
137	Huhtamaki PPL Limited	134.41	21.47
138	Ramkrishna Forgings Limited	17.82	2.85
139	Radha Madhav Corporation Limited	17.01	2.72
140	RattanIndia Power Limited	359.91	57.50
141	Sanghvi Forging and Engineering Limited	2.25	0.36
142	Suzlon Energy Limited	6.36	1.02
143	Tree House Education & Accessories Limited	5.12	0.82
144	Tree House Education & Accessories Limited	2.67	0.43
145	Tree House Education & Accessories Limited	5.46	0.87
146	Trident Limited	60.00	9.59
147	ABG Shipyard Limited	36.33	5.80
148	Cubex Tubings Limited	6.75	1.08
149	Future Lifestyle Fashions Limited	145.00	23.17
150	Globus Spirits Limited	81.22	12.98
151	Gujarat NRE Coke Limited	65.38	10.45
152	Hatsun Agro Product Limited	30.00	4.79
153	Jyoti Structures Limited	19.79	3.16
154	Sunil Hitech Engineers Limited	12.05	1.92
155	Suzlon Energy Limited	131.70	21.04
156	Themis Medicare Limited	3.40	0.54
157	AZZ INFRA ENGINEERING LIMITED	12.34	1.97

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S.No.	Company Name	Amount Raised	Amount Raised
		₹ Crores	US \$ mn
158	Arshiya Limited	14.60	2.33
159	Burnpur Cement Limited	2.00	0.32
160	Central Bank of India	626.23	100.05
161	DCW Limited	10.00	1.60
162	JM Financial Limited	22.19	3.54
163	JM Financial Limited	22.19	3.54
164	Jindal Stainless Limited	41.42	6.62
165	Lanco Infratech Limited	34.00	5.43
166	Natco Pharma Limited	19.41	3.10
167	Reliance Communications Limited	1,300.00	207.70
168	Supreme Infrastructure India Limited	37.00	5.91
169	3i Infotech Limited	2.85	0.46
170	Aban Offshore Limited	34.80	5.56
171	ABG Shipyard Limited	35.38	5.65
172	Ahluwalia Contracts (India) Limited	49.86	7.97
173	ANG Industries Limited	1.05	0.17
174	Future Consumer Enterprise Limited	58.50	9.35
175	Gujarat Sidhee Cement Limited	1.20	0.19
176	Indo Count Industries Limited	5.00	0.80
177	IOL Chemicals and Pharmaceuticals Limited	6.86	1.10
178	IVRCL Limited	214.58	34.28
179	JK Tyre & Industries Limited	49.49	7.91
180	Kopran Limited	13.53	2.16
181	Orchid Chemicals & Pharmaceuticals Limited	73.74	11.78
182	PAE Limited	0.43	0.07
183	PSL Limited	118.66	18.96
184	Shriram EPC Limited	160.00	25.56
185	Shriram EPC Limited	50.00	7.99
186	Transport Corporation of India Limited	59.76	9.55
187	Astec LifeSciences Limited	10.00	1.60
188	Autolite (India) Limited	0.78	0.12
189	Cera Sanitaryware Limited	70.60	11.28
190	Cigniti Technologies Limited	64.72	10.34
191	Garden Silk Mills Limited	9.41	1.50
192	Good Luck Steel Tubes Limited	6.00	0.96
193	GSS Infotech Limited	11.48	1.83
194	Gujarat NRE Coke Limited	7.11	1.14
195	IVRCL Limited	94.37	15.08
196	Reliance Capital Limited	371.00	59.27
197	United Bank of India	525.23	83.91

Table 3-13: Amount raised through QIP during 2014-15

Sr.No	Name of the company	Amount Raised (₹ Crores)	Amount Raised (US \$ mn)
1	Ashiana Housing Limited	200.00	31.95
2	Aban Offshore Limited	750.00	119.83
3	Ashok Leyland Limited	666.72	106.52
4	Astral Poly Technik Limited	240.89	38.49
5	Capital First Limited	300.00	47.93
6	CEAT Limited	400.00	63.91
7	CESC Limited	490.80	78.41
8	City Union Bank Limited	350.00	55.92
9	Cox & Kings Limited	1,000.00	159.77
10	DCB BANK LIMITED	250.00	39.94
11	Dewan Housing Finance Corporation Limited	809.61	129.35
12	Dynamatic Technologies Limited	54.00	8.63
13	Gammon Infrastructure Projects Limited	258.89	41.36
14	GMR Infrastructure Limited	1,476.77	235.94
15	HDFC Bank Limited	2,000.00	319.54
16	HSIL Limited	250.00	39.94
17	Idea Cellular Limited	3,000.00	479.30
18	IDFC Limited	1,000.10	159.78
19	Indian Terrain Fashions Limited	75.00	11.98
20	Info Edge (India) Limited	750.00	119.83
21	IRB Infrastructure Developers Limited	440.01	70.30
22	ITD Cementation India Limited	144.00	23.01
23	J.Kumar Infraprojects Limited	137.17	21.91
24	Jaiprakash Associates Limited	1,499.37	239.55
25	Jyoti Structures Limited	100.21	16.01
26	Karur Vysya Bank Limited	625.00	99.85
27	KSK Energy Ventures Limited	400.00	63.91
28	MBL Infrastructures Limited	117.35	18.75
29	MPS Limited	150.00	23.97
30	Prestige Estates Projects Limited	612.50	97.86
31	Reliance Communications Limited	4,808.40	768.23
32	Sadbhav Engineering Limited	250.00	39.94
33	Sarla Performance Fibers Limited	46.69	7.46
34	Siti Cable Network Limited	221.11	35.33
35	SKS Microfinance Limited	397.59	63.52

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Sr.No	Name of the company	Amount Raised (₹ Crores)	Amount Raised (US \$ mn)
36	Supreme Infrastructure India Limited	100.03	15.98
37	Suven Life Sciences Limited	200.00	31.95
38	Texmaco Rail & Engineering Limited	300.00	47.93
39	Tree House Education & Accessories Limited	200.00	31.95
40	Yes Bank Limited	2,942.07	470.05
	Total	28,014.30	4,475.79

Table 3-14: Companies Delisted during 2014-15

Compulsory / Voluntary Delisting Details				
Sr.No	Name of the company	Symbol	Date of Delisting	Details
1	Novopan Industries Limited	NOVOPANIND	10-Nov-14	Delisting of equity shares of the company on account of Voluntary delisting pursuant to SEBI (Delisting of Equity Shares) Regulations, 2009.
2	Reliance Media Works Limited	RELMEDIA	6-May-14	Delisting of equity shares of the company on account of Voluntary delisting pursuant to SEBI (Delisting of Equity Shares) Regulations, 2009.
3	JD Orgochem Limited	JDORGOCHEM	18-Jul-14	Delisting of equity shares of the company on account of Voluntary delisting pursuant to SEBI (Delisting of Equity Shares) Regulations, 2009.
4	Manjushree Technopack Limited	MANJUSHREE	24-Mar-15	Delisting of equity shares of the company on account of Voluntary delisting pursuant to SEBI (Delisting of Equity Shares) Regulations, 2009.
5	Piramal Glass Limited	PIRGLASS	28-Jul-14	Delisting of equity shares of the company on account of Voluntary delisting pursuant to SEBI (Delisting of Equity Shares) Regulations, 2009.
6	Winsome Diamonds and Jewellery Limited	WINSOMEDJ	31-Mar-15	Delisting of equity shares of the company on account of Voluntary delisting pursuant to SEBI (Delisting of Equity Shares) Regulations, 2009.

Capital Market Segment

4

Capital Market Segment

4

Table 4-1: Business Growth of CM Segment

Month & Year	No. of Trading Days	No. of companies Traded	No. of Trades (lakh)	Traded Quantity (lakh)	Trading Value		Turn-over Ratio (%)	Demat Traded Quantity (lakh)	Demat Trading Value		Market Capitalisation			
					(₹ Crores)	(US \$ bn)			(₹ Crores)	(US \$ bn)	(₹ Crores)	(US \$ bn)		
2010-11	255	1,483	15,507	1,824,515	3,577,410	801	14,029	3,142	53.37	1,824,515	3,577,410	801	6,702,616	1,501
2011-12	249	1,551	14,377	1,616,978	2,810,893	549	11,289	2,207	46.11	1,616,978	2,810,893	549	6,096,518	1,192
2012-13	250	1,577	13,605	1,659,160	2,708,279	498	10,833	1,992	43	1,659,160	2,708,279	498	6,239,035	1,147
2013-14	251	1,586	14,432	1,533,716	2,808,488	470	11,189	1,872	39	1,533,716	2,808,488	470	7,277,720	1,218
Apr-14	18	1,551	1,245	162,762	272,703	44	15,150	2,421		162,762	272,703	44	7,346,737	1,174
May-14	21	1,551	1,812	267,896	436,022	70	20,763	3,317		267,896	436,022	70	8,251,346	1,318
Jun-14	21	1,553	1,790	265,607	421,688	67	20,080	3,208		265,607	421,688	67	8,854,702	1,415
Jul-14	22	1,555	1,643	215,580	391,428	63	17,792	2,843		215,580	391,428	63	8,831,139	1,411
Aug-14	19	1,554	1,273	154,647	294,758	47	15,514	2,479		154,647	294,758	47	9,060,960	1,448
Sep-14	22	1,555	1,673	226,512	383,261	61	17,421	2,783		226,512	383,261	61	9,172,838	1,466
Oct-14	18	1,555	1,194	135,771	271,191	43	15,066	2,407		135,771	271,191	43	9,490,520	1,516
Nov-14	18	1,558	1,367	171,279	329,638	53	18,313	2,926		171,279	329,638	53	9,739,570	1,556
Dec-14	22	1,551	1,525	177,522	354,473	57	16,112	2,574		177,522	354,473	57	9,600,459	1,534
Jan-15	21	1,549	1,610	190,136	383,872	61	18,280	2,920		190,136	383,872	61	10,100,218	1,614
Feb-15	20	1,503	1,584	204,018	392,718	63	19,636	3,137		204,018	392,718	63	10,212,614	1,632
Mar-15	21	1,514	1,612	190,047	397,903	64	18,948	3,027		190,047	397,903	64	9,930,122	1,587
2014-15	243	1,603	18,328	2,361,779	4,329,655	692	17,818	2,847	44	2,361,779	4,329,655	692	9,930,122	1,587

Table 4-2: Frequency Distribution of Companies Traded

Trading Frequency (Range of Days)	2010-11		2011-12		2012-13		2013-14		2014-15	
	No. of Companies Traded	Percentage of Total	No. of Companies Traded	Percentage of Total	No. of Companies Traded	Percentage of Total	No. of Companies Traded	Percentage of Total	No. of Companies Traded	Percentage of Total
Above 100	1,444	93.7	1,530	94.0	1,561	95.4	1,469	89.1	1,564	92.5
91-100	7	0.5	5	0.3	3	0.2	17	1.0	6	0.4
81-90	5	0.3	8	0.5	6	0.4	15	0.9	8	0.5
71-80	7	0.5	7	0.4	5	0.3	15	0.9	10	0.6
61-70	11	0.7	5	0.3	5	0.3	25	1.5	8	0.5
51-60	5	0.3	6	0.4	9	0.5	15	0.9	5	0.3
41-50	6	0.4	3	0.2	3	0.2	17	1.0	-	-
31-40	8	0.5	3	0.2	3	0.2	13	0.8	15	0.9
21-30	8	0.5	8	0.5	6	0.4	14	0.8	7	0.4
11-20	11	0.7	8	0.5	4	0.2	13	0.8	11	0.7
1-10	29	1.9	44	2.7	32	2.0	35	2.1	57	3.4
Total	1,541	100.0	1,627	100.0	1,637	100.0	1,648	100.0	1,691	100.0

Table 4-3: Trading Frequency of Companies in Cash Segment during 2014-15

Month/ Year	Companies Available for Trading*	No. of companies Traded	Percent of Traded to Available for Trading
Apr-14	1,588	1,551	97.7
May-14	1,588	1,551	97.7
Jun-14	1,588	1,553	97.8
Jul-14	1,594	1,555	97.6
Aug-14	1,589	1,554	97.8
Sep-14	1,587	1,555	98.0
Oct-14	1,597	1,555	97.4
Nov-14	1,590	1,558	98.0
Dec-14	1,583	1,551	98.0
Jan-15	1,546	1,549	100.2
Feb-15	1,530	1,503	98.2
Mar-15	1,544	1,514	98.1

Note : *At the end of the period; Includes listed/permitted to trade companies but excludes suspended companies.

**Table 4-4: Advances/ Declines in Cash Segment of NSE during 2014-15
(No. of Securities)**

Month/Date	NSE		
	Advances	Declines	Advance / Decline Ratio
Apr-14	1,316	219	6.0
May-14	1,241	306	4.1
Jun-14	1,432	118	12.1
Jul-14	894	654	1.4
Aug-14	639	953	0.7
Sep-14	1,121	468	2.4
Oct-14	516	1,071	0.5
Nov-14	1,012	548	1.8
Dec-14	552	1,007	0.5
Jan-15	977	576	1.7
Feb-15	593	913	0.6
Mar-15	470	1,042	0.5

Note: Advance/Decline Ratio is calculated based on the average price methodology.
Only stocks which have been traded in both months have been considered

Table 4-5: City-wise Turnover of NSE in the CM segment (in %)

City	2010-11	2011-12	2012-13	2013-14	2014-15
Ahmedabad	6.2	6.1	4.7	3.8	2.9
Bangalore	0.6	0.5	0.4	1.6	3.5
Baroda	0.5	0.4	0.4	0.4	0.4
Bhubaneshwar	0.0	0.0	0.0	0.0	0.0
Chennai	1.6	1.4	1.4	1.3	1.3
Cochin	1.7	1.7	0.0	0.0	1.4
Coimbatore	0.3	0.2	0.2	0.2	0.2
Delhi	10.8	8.4	8.0	9.0	10.7
Guwahati	0.0	0.0	0.0	0.0	0.0
Hyderabad	1.6	1.4	3.0	4.2	4.2
Indore	0.6	0.4	0.4	0.5	0.6
Jaipur	0.5	0.4	0.4	0.4	0.7
Kanpur	0.1	0.1	0.1	0.1	0.2
Kolkata/Howrah	7.5	8.6	7.7	7.4	6.5
Ludhiana	0.1	0.1	0.1	0.1	0.1
Mangalore	0.0	0.0	0.0	0.0	0.0

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City	2010-11	2011-12	2012-13	2013-14	2014-15
Mumbai / Thane	58.6	60.4	61.7	59.5	57.1
Patna	0.0	0.0	0.0	0.0	0.0
Pune	0.2	0.2	0.2	0.2	0.2
Rajkot	1.6	1.4	1.2	1.0	1.3
Others	7.5	8.2	10.0	10.2	9.0
Total	100	100	100	100	100

Table 4-6: Internet Trading Value in the CM segment in comparison with total trading volumes at NSE

Year	Enabled Members*	Registered Clients*	Internet Trading Value	Internet Trading Value	% of total trading volume
			(₹ Crores)	(US \$ bn)	
2010-11	387	5,640,513	765,271	171.39	10.70
2011-12	428	6,148,447	597,430	116.78	10.63
2012-13	445	6,268,798	583,073	107.20	10.76
2013-14	459	6,874,574	627,478	105.00	10.99
2014-15	480	6,359,312	1,005,984	160.72	11.62

Note: * At the end of the financial year

Trading volumes are calculated as buy side + sell side turnover

** Above data is based on statistics on Internet Based Trading uploaded by members.

Table 4-7: Name of Asset Management Companies Listed on NSE as of March 2015

Sr.No	Name of the AMC
1	AIG Global Asset Management Company (India) Private Limited
2	Axis Asset Management Company Limited
3	Baroda Pioneer Asset Management Company Limited
4	Birla Sun Life Asset Management Company Limited
5	BNP Paribas Asset Management India Private Limited
6	BOI AXA Investment Managers Private Limited
7	Canara Robeco Asset Management Company Limited
8	Deutsche Asset Management (India) Private Limited
9	DSP BlackRock Investment Managers Private Limited
10	Franklin Templeton Asset Management (India) Private Limited
11	Goldman Sachs Asset Management (India) Private Limited

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Sr.No	Name of the AMC
12	HDFC Asset Management Company Limited
13	HSBC Asset Management (India) Private Limited
14	ICICI Prudential Asset Management Company Limited
15	IDBI Asset Management Limited
16	IDFC Asset Management Company Limited
17	India Infoline Asset Management Company Limited
18	JM Financial Asset Management Private Limited
19	JPMorgan Asset Management India Private Limited
20	Kotak Mahindra Asset Management Company Limited
21	L&T Investment Management Limited
22	LIC NOMURA Mutual Fund Asset Management Company Limited
23	Motilal Oswal Asset Management Company Limited
24	Principal Pnb Asset Management Company Private Limited
25	Quantum Asset Management Company Private Limited
26	Reliance Capital Asset Management Limited
27	Religare Invesco Asset Management Company Private Limited
28	Sahara Asset Management Company Private Limited
29	SBI Funds Management Private Limited
30	Sundaram Asset Management Company Limited
31	Union KBC Asset Management Company Private Limited
32	UTI Asset Management Company Limited
33	Edelweiss Asset Management Limited

Table 4-8: NSE CM transaction charges

Total Traded Value in a month	Revised Transaction Charges (₹ per lakh of Traded Value)
Up to First ₹ 1250 crores	₹ 3.25 each side
More than ₹ 1250 crores up to ₹ 2500 crores (on incremental volume)	₹ 3.20 each side
More than ₹ 2500 crores up to ₹ 5000 crores (on incremental volume)	₹ 3.15 each side
More than ₹ 5000 crores up to ₹ 10000 crores (on incremental volume)	₹ 3.10 each side
More than ₹ 10000 crores up to ₹ 15000 crores (on incremental volume)	₹ 3.05 each side
Exceeding ₹ 15000 crores (on incremental volume)	₹ 3.00 each side

Table 4-9: The existing rates of Securities Transaction Tax (STT) for CM segment

Sr.No	Taxable securities transaction	Rate (%)	Payable by
1	Purchase of an equity share in a company or a unit of an equity oriented fund, where - (a) the transaction of such purchase is entered into in a recognised stock exchange; and (b) the contract for the purchase of such share or unit is settled by the actual delivery or transfer of such share or unit.	0.1	Purchaser
2	Sale of an equity share in a company or a unit of an equity oriented fund, where - (a) the transaction of such sale is entered into in a recognised stock exchange; and (b) the contract for the sale of such share or unit is settled by the actual delivery or transfer of such share or unit.	0.1	Seller
3	Sale of an equity share in a company or a unit of an equity oriented fund, where - (a) the transaction of such sale is entered into in a recognised stock exchange; and (b) the contract for the sale of such share or unit is settled otherwise than by the actual delivery or transfer of such share or unit.	0.025	Seller

Table 4-10: Percentage Share of Top 'N' Securities/Members in Turnover

Year	No. of Securities/Members				
	5	10	25	50	100
Securities					
2010-11	15.25	23.03	38.73	53.58	68.93
2011-12	17.17	27.14	44.28	59.79	75.74
2012-13	16.18	26.22	44.30	60.54	76.82
2013-14	15.29	26.24	46.63	64.85	82.05
2014-15	11.40	18.98	34.13	51.32	70.85
Members					
2010-11	14.35	23.83	42.85	58.61	73.04
2011-12	14.80	25.26	46.30	62.16	76.98
2012-13	14.25	24.68	46.66	63.07	77.18
2013-14	13.90	24.92	45.95	63.69	78.75
2014-15	14.93	25.90	47.82	64.88	79.46

Table 4-11: '50' Most Active Securities during 2014-15 in Terms of Trading Value

Rank	Name of Security	Trading Value		% Share in Total Trading Value	Market Capitalisation as on March 31,2015		% Share in Total Market Capitalisation
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
1	STATE BANK OF INDIA	122,250.71	19.53	5.50	199,372	31.85	3.78
2	INFOSYS LIMITED	112,661.29	18.00	5.07	254,771	40.70	4.83
3	ICICI BANK LTD.	103,619.20	16.56	4.66	182,843	29.21	3.46
4	RELIANCE INDUSTRIES LTD	78,150.53	12.49	3.52	267,254	42.70	5.06
5	HDFC LTD	77,059.41	12.31	3.47	206,944	33.06	3.92
6	LARSEN & TOUBRO LTD.	74,941.85	11.97	3.37	159,821	25.53	3.03
7	TATA CONSULTANCY SERV LTD	68,112.60	10.88	3.07	500,249	79.92	9.48
8	ITC LTD	65,363.46	10.44	2.94	260,764	41.66	4.94
9	TATA MOTORS LIMITED	62,733.67	10.02	2.82	150,574	24.06	2.85
10	AXIS BANK LIMITED	56,880.10	9.09	2.56	132,588	21.18	2.51
11	YES BANK LIMITED	56,863.47	9.08	2.56	34,072	5.44	0.65
12	TATA STEEL LIMITED	55,169.12	8.81	2.48	30,763	4.91	0.58
13	OIL AND NATURAL GAS CORP.	48,501.35	7.75	2.18	262,097	41.87	4.97
14	HDFC BANK LTD	45,878.46	7.33	2.06	256,217	40.94	4.85
15	DLF LIMITED	45,554.38	7.28	2.05	28,199	4.51	0.53
16	RELIANCE CAPITAL LTD	44,784.72	7.16	2.02	10,428	1.67	0.20
17	SUN PHARMACEUTICALS IND.	44,643.76	7.13	2.01	212,066	33.88	4.02
18	HCL TECHNOLOGIES LTD	43,121.27	6.89	1.94	137,790	22.01	2.61
19	BHARTI AIRTEL LIMITED	41,324.63	6.60	1.86	157,218	25.12	2.98
20	JAIPRAKASH ASSOCIATES LTD	40,151.86	6.41	1.81	6,032	0.96	0.11
21	TECH MAHINDRA LIMITED	38,917.34	6.22	1.75	60,476	9.66	1.15
22	UNITECH LTD	38,130.05	6.09	1.72	4,225	0.68	0.08
23	UNITED SPIRITS LIMITED	37,964.45	6.07	1.71	47,836	7.64	0.91
24	COAL INDIA LTD	37,589.33	6.01	1.69	229,221	36.62	4.34
25	HOUSING DEV & INFRA LTD	37,298.29	5.96	1.68	4,263	0.68	0.08
26	HERO MOTOCORP LIMITED	36,860.47	5.89	1.66	52,714	8.42	1.00
27	SESA STERLITE LIMITED	36,447.76	5.82	1.64	56,181	8.98	1.06
28	WOCKHARDT LIMITED	36,062.31	5.76	1.62	20,547	3.28	0.39
29	HINDALCO INDUSTRIES LTD	34,637.68	5.53	1.56	26,638	4.26	0.50
30	RELIANCE INFRASTRUCTURE LTD	34,489.81	5.51	1.55	11,409	1.82	0.22
31	AUROBINDO PHARMA LTD	34,205.18	5.46	1.54	35,646	5.70	0.68
32	ADANI ENTERPRISES LIMITED	33,634.03	5.37	1.51	67,677	10.81	1.28
33	MAHINDRA & MAHINDRA LTD	32,904.65	5.26	1.48	73,773	11.79	1.40
34	BHEL	32,275.47	5.16	1.45	57,604	9.20	1.09

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Rank	Name of Security	Trading Value		% Share in Total Trading Value	Market Capitalisation as on March 31, 2015		% Share in Total Market Capitalisation
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
35	JINDAL STEEL & POWER LTD	31,238.44	4.99	1.41	14,346	2.29	0.27
36	IDFC LIMITED	29,823.82	4.76	1.34	26,578	4.25	0.50
37	BANK OF BARODA	29,798.46	4.76	1.34	35,105	5.61	0.67
38	KOTAK MAHINDRA BANK LTD	29,541.32	4.72	1.33	101,393	16.20	1.92
39	LIC HOUSING FINANCE LTD	28,286.94	4.52	1.27	22,084	3.53	0.42
40	CANARA BANK	27,189.95	4.34	1.22	16,965	2.71	0.32
41	NTPC LTD	26,957.18	4.31	1.21	121,085	19.35	2.29
42	DR. REDDY'S LABORATORIES	26,883.93	4.30	1.21	59,441	9.50	1.13
43	PUNJAB NATIONAL BANK	26,524.37	4.24	1.19	26,141	4.18	0.50
44	WIPRO LTD	26,243.13	4.19	1.18	155,262	24.81	2.94
45	BANK OF INDIA	26,044.46	4.16	1.17	12,579	2.01	0.24
46	ADANI PORT & SEZ LTD	25,574.60	4.09	1.15	63,799	10.19	1.21
47	BHARAT PETROLEUM CORP LTD	25,387.09	4.06	1.14	58,628	9.37	1.11
48	HINDUSTAN UNILEVER LTD.	25,385.21	4.06	1.14	188,969	30.19	3.58
49	MARUTI SUZUKI INDIA LTD.	24,045.47	3.84	1.08	111,690	17.84	2.12
50	IDEA CELLULAR LIMITED	24,027.99	3.84	1.08	66,198	10.58	1.25
Total		2,222,135	355.03	100.00	5,278,537	843.34	100.00

Table 4-12: Top '50' Companies by Market Capitalisation as on March 31, 2015

Rank	Name of Security and Industry	Market Capitalisation		% Share in Total Market Capitalisation	Trading Volume During 2014-15		% Share in Total Trading Volume
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
1	TATA CONSULTANCY SERV LTD	500,249.33	79.92	8.25	68,113	10.88	3.75
2	RELIANCE INDUSTRIES LTD	267,253.83	42.70	4.41	78,151	12.49	4.30
3	OIL AND NATURAL GAS CORP.	262,097.44	41.87	4.32	48,501	7.75	2.67
4	ITC LTD	260,763.69	41.66	4.30	65,363	10.44	3.59
5	HDFC BANK LTD	256,217.19	40.94	4.23	45,878	7.33	2.52
6	INFOSYS LIMITED	254,771.36	40.70	4.20	112,661	18.00	6.19
7	COAL INDIA LTD	229,220.86	36.62	3.78	37,589	6.01	2.07
8	SUN PHARMACEUTICALS IND.	212,066.47	33.88	3.50	44,644	7.13	2.45
9	HDFC LTD	206,943.65	33.06	3.41	77,059	12.31	4.24
10	STATE BANK OF INDIA	199,372.34	31.85	3.29	122,251	19.53	6.72
11	HINDUSTAN UNILEVER LTD.	188,969.08	30.19	3.12	25,385	4.06	1.40
12	ICICI BANK LTD.	182,843.19	29.21	3.02	103,619	16.56	5.70

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Rank	Name of Security and Industry	Market Capitalisation		% Share in Total Market Capitalisation	Trading Volume During 2014-15		% Share in Total Trading Volume
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
13	LARSEN & TOUBRO LTD.	159,821.05	25.53	2.64	74,942	11.97	4.12
14	BHARTI AIRTEL LIMITED	157,217.75	25.12	2.59	41,325	6.60	2.27
15	WIPRO LTD	155,262.34	24.81	2.56	26,243	4.19	1.44
16	TATA MOTORS LIMITED	150,573.96	24.06	2.48	62,734	10.02	3.45
17	HCL TECHNOLOGIES LTD	137,789.84	22.01	2.27	43,121	6.89	2.37
18	AXIS BANK LIMITED	132,588.47	21.18	2.19	56,880	9.09	3.13
19	NTPC LTD	121,084.64	19.35	2.00	26,957	4.31	1.48
20	MARUTI SUZUKI INDIA LTD.	111,689.57	17.84	1.84	24,045	3.84	1.32
21	KOTAK MAHINDRA BANK LTD	101,393.06	16.20	1.67	29,541	4.72	1.62
22	LUPIN LIMITED	90,249.41	14.42	1.49	20,732	3.31	1.14
23	INDIAN OIL CORP LTD	89,506.47	14.30	1.48	9,554	1.53	0.53
24	BOSCH LIMITED	79,820.24	12.75	1.32	13,214	2.11	0.73
25	ULTRATECH CEMENT LIMITED	78,970.91	12.62	1.30	17,520	2.80	0.96
26	ASIAN PAINTS LIMITED	77,819.72	12.43	1.28	21,290	3.40	1.17
27	POWER GRID CORP. LTD.	75,988.84	12.14	1.25	16,271	2.60	0.89
28	MAHINDRA & MAHINDRA LTD	73,773.35	11.79	1.22	32,905	5.26	1.81
29	BHARTI INFRA TEL LTD.	72,825.25	11.64	1.20	10,188	1.63	0.56
30	HINDUSTAN ZINC LIMITED	68,513.55	10.95	1.13	5,578	0.89	0.31
31	ADANI ENTERPRISES LIMITED	67,676.81	10.81	1.12	33,634	5.37	1.85
32	NESTLE INDIA LIMITED	66,983.37	10.70	1.11	4,362	0.70	0.24
33	IDEA CELLULAR LIMITED	66,198.37	10.58	1.09	24,028	3.84	1.32
34	ADANI PORT & SEZ LTD	63,798.99	10.19	1.05	25,575	4.09	1.41
35	TECH MAHINDRA LIMITED	60,476.32	9.66	1.00	38,917	6.22	2.14
36	DR. REDDY'S LABORATORIES	59,441.23	9.50	0.98	26,884	4.30	1.48
37	BHARAT PETROLEUM CORP LTD	58,627.67	9.37	0.97	25,387	4.06	1.40
38	BAJAJ AUTO LIMITED	58,353.75	9.32	0.96	19,819	3.17	1.09
39	BHEL	57,604.27	9.20	0.95	32,275	5.16	1.77
40	CIPLA LTD	57,206.92	9.14	0.94	23,065	3.68	1.27
41	SESA STERLITE LIMITED	56,180.86	8.98	0.93	36,448	5.82	2.00
42	HERO MOTOCORP LIMITED	52,713.51	8.42	0.87	36,860	5.89	2.03
43	NMDC LTD.	51,045.72	8.16	0.84	10,582	1.69	0.58
44	SIEMENS LTD	49,741.04	7.95	0.82	8,058	1.29	0.44
45	GAIL (INDIA) LTD	49,191.55	7.86	0.81	17,143	2.74	0.94
46	UNITED SPIRITS LIMITED	47,835.64	7.64	0.79	37,964	6.07	2.09
47	INDUSIND BANK LIMITED	46,892.86	7.49	0.77	17,078	2.73	0.94

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Rank	Name of Security and Industry	Market Capitalisation		% Share in Total Market Capitalisation	Trading Volume During 2014-15		% Share in Total Trading Volume
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
48	DABUR INDIA LTD	46,644.18	7.45	0.77	7,674	1.23	0.42
49	MOTHERSON SUMI SYSTEMS LTD	45,414.44	7.26	0.75	17,004	2.72	0.93
50	EICHER MOTORS LTD	43,122.67	6.89	0.71	13,704	2.19	0.75
Total		6,060,807	968	100	1,818,719	291	100

Table 4-13: NSE's 10 Most Active Trading days during the year 2014-15

Sr No.	Date	Highest Single Day Trading Value	
		(₹ Crores)	(US \$ bn)
1	16-May-2014	36,320	5.80
2	19-May-2014	30,553	4.88
3	26-May-2014	30,160	4.82
4	6-Jun-2014	26,999	4.31
5	4-Mar-2015	26,326	4.21
6	9-Jun-2014	26,169	4.18
7	30-May-2014	26,093	4.17
8	23-May-2014	26,018	4.16
9	10-Jul-2014	25,925	4.14
10	27-Feb-2015	25,714	4.11

Table 4-14: Individual Securities Single day Trading Records in 2014-15

Rank	Symbol	Name of Company	Date	Traded Value	
				(₹ Crores)	(US \$ mn)
1	INFY	INFOSYS LIMITED	8-Dec-14	8,268.51	1,321.04
2	HEROMOTOCO	HERO MOTOCORP LIMITED	7-Nov-14	3,359.30	536.71
3	HEROMOTOCO	HERO MOTOCORP LIMITED	18-Feb-15	2,832.48	452.54
4	ZEEL	ZEE ENTERTAINMENT ENT LTD	25-Nov-14	2,402.75	383.88
5	SBIN	STATE BANK OF INDIA	23-May-14	2,380.21	380.28
6	INFY	INFOSYS LIMITED	9-Jan-15	2,285.44	365.14
7	BOSCHLTD	BOSCH LIMITED	27-Feb-15	2,223.40	355.23
8	INFY	INFOSYS LIMITED	10-Oct-14	2,204.99	352.29
9	SBIN	STATE BANK OF INDIA	13-Feb-15	2,110.82	337.24
10	SBIN	STATE BANK OF INDIA	16-May-14	1,949.98	311.54

Table 4-15: Composition of CNX Nifty Index as on March 31, 2015

Sl. No.	Name of Security	Issued Capital (₹ crores)	Free Float Market Capitalisation (₹ crores)	Weight-age (Percent)	Beta	R ²	Daily Volatility (Percent)	Monthly Return (Percent)	Impact Cost (Percent)
1	2	3	4	5	6	7	8	9	10
1	ACC Ltd.	188.2	14,617.65	0.50	1.11	0.35	1.69	(6.87)	0.07
2	Ambuja Cements Ltd.	309.9	19,643.75	0.67	1.35	0.40	1.92	(6.17)	0.07
3	Asian Paints Ltd.	95.9	36,737.13	1.25	0.90	0.17	1.69	(0.89)	0.06
4	Axis Bank Ltd.	473.4	95,145.49	3.23	1.44	0.42	2.23	(8.55)	0.07
5	Bajaj Auto Ltd.	289.4	27,062.78	0.92	0.52	0.11	1.21	(6.35)	0.05
6	Bank of Baroda	429.4	15,356.23	0.52	1.45	0.31	1.78	(11.72)	0.08
7	Bharti Airtel Ltd.	1,998.7	54,439.79	1.85	0.56	0.07	2.74	10.40	0.07
8	Bharat Heavy Electricals Ltd.	489.5	21,279.13	0.72	1.66	0.27	2.31	(10.22)	0.08
9	Bharat Petroleum Corporation Ltd.	723.1	20,953.24	0.71	1.31	0.25	2.38	8.66	0.07
10	Cairn India Ltd.	1,874.8	12,146.55	0.41	1.06	0.22	2.26	(16.07)	0.06
11	Cipla Ltd.	160.6	36,153.97	1.23	0.73	0.14	1.70	4.46	0.06
12	Coal India Ltd.	6,316.4	46,643.92	1.58	1.05	0.20	1.78	(7.88)	0.06
13	Dr. Reddy's Laboratories Ltd.	85.2	44,292.63	1.50	0.37	0.04	1.34	4.17	0.05
14	GAIL (India) Ltd.	1,268.5	18,027.08	0.61	1.02	0.20	1.67	(6.16)	0.06
15	Grasim Industries Ltd.	91.9	23,045.17	0.78	1.12	0.30	1.84	(3.49)	0.08
16	HCL Technologies Ltd.	281.1	53,146.78	1.80	0.37	0.03	1.55	(2.96)	0.07
17	Housing Development Finance Corporation Ltd.	314.6	206,943.65	7.03	1.30	0.37	2.02	(1.46)	0.07
18	HDFC Bank Ltd.	501.1	198,642.62	6.75	0.97	0.45	1.24	(4.53)	0.06
19	Hero MotoCorp Ltd.	39.9	31,671.01	1.08	0.83	0.20	1.12	(1.67)	0.04
20	Hindalco Industries Ltd.	206.5	16,597.60	0.56	1.61	0.28	2.96	(15.60)	0.07
21	Hindustan Unilever Ltd.	216.3	61,893.61	2.10	0.26	0.02	1.78	(4.02)	0.06
22	ICICI Bank Ltd.	1,159.1	182,843.19	6.21	1.55	0.57	1.69	(8.85)	0.06
23	Idea Cellular Ltd.	3,597.7	20,605.83	0.70	0.83	0.10	3.30	20.34	0.07
24	IDFC Ltd.	1,592.0	22,210.99	0.75	1.51	0.36	1.96	(3.64)	0.06
25	IndusInd Bank Ltd.	529.3	38,300.12	1.30	1.02	0.31	1.60	(3.33)	0.07
26	Infosys Ltd.	574.2	21,448.28	7.52	0.46	0.06	1.39	(3.40)	0.06
27	I T C Ltd.	800.3	182,063.38	6.18	0.52	0.08	1.69	(9.82)	0.05
28	Kotak Mahindra Bank Ltd.	386.0	56,473.30	1.92	0.87	0.20	1.31	(6.00)	0.07
29	Larsen & Toubro Ltd.	185.9	140,617.75	4.78	1.47	0.46	1.87	(2.74)	0.06
30	Lupin Ltd.	89.9	48,139.04	1.63	0.48	0.09	1.60	14.97	0.05
31	Mahindra & Mahindra Ltd.	310.5	54,780.85	1.86	0.80	0.15	1.66	(8.06)	0.06
32	Maruti Suzuki India Ltd.	151.0	48,912.88	1.66	0.97	0.34	0.93	2.11	0.05

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Sl. No.	Name of Security	Issued Capital (₹ crores)	Free Float Market Capitalisation (₹ crores)	Weight-age (Percent)	Beta	R ²	Daily Volatility (Percent)	Monthly Return (Percent)	Impact Cost (Percent)
1	2	3	4	5	6	7	8	9	10
33	NMDC Ltd.	396.5	10,206.90	0.35	0.90	0.16	1.88	(7.44)	0.06
34	NTPC Ltd.	8,245.5	30,322.26	1.03	1.06	0.23	2.52	(5.81)	0.08
35	Oil & Natural Gas Corporation Ltd.	4,277.7	54,965.50	1.87	1.34	0.28	1.38	(5.72)	0.06
36	Punjab National Bank	362.1	10,750.72	0.37	1.44	0.31	1.90	(12.78)	0.07
37	Power Grid Corporation of India Ltd.	5,231.6	31,995.02	1.09	0.90	0.26	1.02	(7.40)	0.07
38	Reliance Industries Ltd.	3,235.5	136,116.65	4.62	1.22	0.46	1.53	(4.53)	0.06
39	State Bank of India	746.6	82,548.72	2.80	1.57	0.45	1.48	(11.47)	0.06
40	Sesa Sterlite Ltd.	296.5	20,857.60	0.71	1.50	0.26	2.65	(12.91)	0.08
41	Sun Pharmaceutical Industries Ltd.	207.1	77,081.07	2.62	0.42	0.04	2.11	12.39	0.07
42	Tata Motors Ltd.	547.3	98,879.51	3.36	1.46	0.43	1.73	(7.27)	0.06
43	Tata Power Co. Ltd.	270.5	13,963.00	0.47	1.56	0.36	1.60	(11.23)	0.07
44	Tata Steel Ltd.	971.2	21,117.77	0.72	1.43	0.37	1.50	(10.84)	0.06
45	Tata Consultancy Services Ltd.	195.9	130,585.09	4.43	0.51	0.08	1.42	(4.53)	0.05
46	Tech Mahindra Ltd.	480.2	38,256.11	1.30	0.38	0.05	1.54	(12.03)	0.06
47	UltraTech Cement Ltd.	274.4	29,464.44	1.00	1.24	0.31	2.51	(8.22)	0.06
48	Wipro Ltd.	493.8	41,299.78	1.40	0.51	0.08	1.76	(4.60)	0.04
49	Yes Bank Ltd.	417.7	26,547.96	0.90	1.57	0.38	1.69	(5.36)	0.06
50	Zee Entertainment Enterprises Ltd.	96.0	18,686.16	0.63	0.72	0.11	1.70	(1.36)	0.07
TOTAL			2,944,480	100.0					0.06

Note: * Beta & R² are calculated for the period 01-Apr-2014 to 31-Mar-2015

* 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-Mar-2015 to 31-Mar-2015

* Last day of trading was 31-Mar-2015

* Impact Cost for CNX Nifty is for a portfolio of ₹ 50 Lakhs

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

Table 4-16: Composition of CNX Nifty Junior Index as on March 31, 2015

Sl. No.	Name of Security	Issued Capital (₹ Crores)	Free Float Market Capitalisation (₹ Crores)	Weight-age (Percent)	Beta	R ²	Daily Volatility (Percent)	Monthly Return (Percent)	Impact Cost (Percent)
1	Aditya Birla Nuvo Ltd.	130.14	9,029.17	1.69	1.18	0.29	1.84	(3.32)	0.08
2	Adani Enterprises Ltd.	109.98	16,058.90	3.00	1.40	0.17	2.17	(11.78)	0.09
3	Adani Ports and Special Economic Zone Ltd.	414.01	15,949.75	2.98	1.77	0.32	1.72	(6.82)	0.10
4	Apollo Hospitals Enterprises Ltd.	69.56	10,439.17	1.95	0.78	0.11	2.39	4.19	0.10
5	Aurobindo Pharma Ltd.	29.18	16,374.46	3.06	0.60	0.04	2.62	12.75	0.08
6	Bajaj Finserv Ltd.	79.58	8,414.48	1.57	0.73	0.10	2.27	0.51	0.08
7	Bajaj Holdings & Investment Ltd.	111.29	7,840.34	1.47	0.43	0.04	1.80	(7.38)	0.09
8	Bank of India	642.26	4,189.14	0.78	1.85	0.35	1.49	(16.41)	0.08
9	Bharat Forge Ltd.	46.56	15,829.94	2.96	1.10	0.18	1.96	1.79	0.08
10	Bosch Ltd.	31.40	23,004.99	4.30	0.66	0.09	1.64	(1.79)	0.07
11	Canara Bank	461.26	5,259.54	0.98	1.93	0.35	1.66	(11.48)	0.07
12	Colgate Palmolive (India) Ltd.	13.60	13,422.59	2.51	0.4	0.1	1.8	3.5	0.09
13	Container Corporation of India Ltd.	194.97	11,797.77	2.21	0.70	0.08	2.57	2.45	0.09
14	Crompton Greaves Ltd.	125.35	6,827.50	1.28	1.77	0.27	1.90	(6.14)	0.09
15	Cummins India Ltd.	55.44	11,961.64	2.24	0.77	0.13	1.70	(1.77)	0.08
16	Dabur India Ltd.	175.65	14,853.79	2.78	0.46	0.06	1.83	0.74	0.06
17	Divi's Laboratories Ltd.	26.55	11,356.11	2.12	0.49	0.07	1.19	3.74	0.08
18	Eicher Motors Ltd.	27.11	15,792.13	2.95	0.88	0.11	1.49	(2.14)	0.06
19	Exide Industries Ltd.	85.00	8,159.53	1.53	1.04	0.17	1.81	(1.09)	0.07
20	Federal Bank Ltd.	171.45	11,319.75	2.12	1.37	0.27	2.10	(7.46)	0.10
21	Glaxosmithkline Pharmaceuticals Ltd.	84.70	7,254.07	1.36	0.17	0.01	1.44	10.18	0.10
22	Glenmark Pharmaceuticals Ltd.	27.13	11,025.18	2.06	0.28	0.02	2.13	(0.47)	0.07
23	Godrej Consumer Products Ltd.	34.04	13,006.44	2.43	0.85	0.10	2.40	(8.29)	0.11
24	GlaxoSmithkline Consumer Healthcare Ltd.	42.06	7,297.62	1.36	0.36	0.05	1.42	8.59	0.08
25	Hindustan Petroleum Corporation Ltd.	338.63	10,757.47	2.01	1.43	0.21	2.08	4.71	0.07
26	Indiabulls Housing Finance Ltd.	71.11	14,312.50	2.68	0.86	0.08	1.67	(10.47)	0.07
27	Bharti Infratel Ltd.	1,891.56	16,582.45	3.10	0.27	0.01	1.46	4.75	0.08

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Sl. No.	Name of Security	Issued Capital (₹ Crores)	Free Float Market Capitalisation (₹ Crores)	Weight-age (Percent)	Beta	R ²	Daily Volatility (Percent)	Monthly Return (Percent)	Impact Cost (Percent)
28	JSW Steel Ltd.	241.72	9,951.54	1.86	1.41	0.33	1.68	(10.32)	0.07
29	LIC Housing Finance Ltd.	100.93	13,181.42	2.46	1.52	0.34	1.98	(8.64)	0.06
30	Mahindra & Mahindra Financial Services Ltd.	113.75	6,925.34	1.29	0.72	0.07	1.89	2.40	0.08
31	United Spirits Ltd.	130.79	18,533.82	3.47	0.37	0.02	2.86	6.93	0.07
32	Motherson Sumi Systems Ltd.	88.19	15,625.79	2.92	0.67	0.07	2.16	13.90	0.09
33	Oracle Financial Services Software Ltd.	42.30	7,022.20	1.31	0.48	0.06	0.85	(0.52)	0.09
34	Oil India Ltd.	601.14	6,414.93	1.20	0.91	0.19	1.06	(8.58)	0.07
35	Petronet LNG Ltd.	750.00	5,146.50	0.96	0.69	0.08	1.33	(4.40)	0.08
36	Power Finance Corporation Ltd.	1,320.04	9,804.83	1.83	2.04	0.31	2.50	(6.84)	0.09
37	Reliance Communications Ltd.	1,244.49	6,157.19	1.15	1.47	0.26	2.71	(13.50)	0.09
38	Rural Electrification Corporation Ltd.	987.46	11,305.17	2.11	1.78	0.27	3.01	0.80	0.08
39	Reliance Capital Ltd.	245.63	4,782.57	0.89	1.88	0.31	3.22	(7.00)	0.07
40	Reliance Infrastructure Ltd.	262.99	5,872.05	1.10	2.08	0.39	2.61	(8.76)	0.08
41	Reliance Power Ltd.	2,805.13	3,964.78	0.74	1.67	0.37	1.84	(9.53)	0.08
42	Steel Authority of India Ltd.	4,130.53	6,960.80	1.30	1.41	0.25	1.62	(4.33)	0.08
43	Siemens Ltd.	71.22	12,435.26	2.32	1.60	0.34	2.27	4.46	0.09
44	Shriram Transport Finance Co. Ltd.	226.88	18,696.51	3.50	1.48	0.26	2.06	(8.61)	0.11
45	Tata Chemicals Ltd.	254.76	7,798.96	1.46	1.10	0.27	1.75	(2.23)	0.08
46	Tata Global Beverages Ltd.	61.84	5,971.57	1.12	1.12	0.30	1.74	(3.94)	0.08
47	Titan Company Ltd.	88.78	16,321.04	3.05	0.87	0.14	1.21	(7.07)	0.09
48	United Breweries Ltd.	26.44	6,659.06	1.24	0.81	0.14	1.16	0.15	0.10
49	Union Bank of India	635.78	3,933.39	0.74	1.94	0.29	1.09	(8.75)	0.08
50	UPL Ltd.	85.72	13,303.23	2.49	0.90	0.08	1.74	6.34	0.08
Total			534,884	100					0.08

Note: * 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-Mar-2015 to 31-Mar-2015

* Last day of trading was 31-Mar-2015

* Impact Cost for CNX Nifty Junior is for a portfolio of ₹ 25 Lakhs

* Impact Cost for CNX Nifty Junior is the weightage average impact cost

**Table 4-17: Industry-wise Weightages of CNX NIFTY Securities
as on 31 March, 2015**

Sl. No.	Industry	FF Market Cap (₹ Crores)	Weightage
1	ALUMINIUM	16,598	0.56
2	BANKS	706,608	24.00
3	CEMENT	86,771	2.95
4	CIGARETTES	182,063	6.18
5	COMPUTERS - SOFTWARE	446,480	15.16
6	COPPER & COPPER PRODUCTS	20,858	0.71
7	DIVERSIFIED	61,894	2.10
8	ENGINEERING-DESIGNING-CONSTRUCTION	140,618	4.78
9	FINANCIAL INSTITUTION	22,211	0.75
10	GAS TRANSMISSION/MARKETING	18,027	0.61
11	HOUSING FINANCE	206,944	7.03
12	INDUSTRIAL MINERALS	56,851	1.93
13	MOTOR CYCLES/SCOOTERS	58,734	1.99
14	OIL EXPLORATION	67,112	2.28
15	PAINTS	36,737	1.25
16	PASSENGER/UTILITY VEHICLES	202,573	6.88
17	PHARMACEUTICALS	205,667	6.98
18	POWER	44,285	1.50
19	POWER EQUIPMENT	21,279	0.72
20	POWER- TRANSMISSION	31,995	1.09
21	REFINERIES/MARKETING	157,070	5.33
22	SOFTWARE - TELECOM	38,256	1.30
23	STEEL	21,118	0.72
24	TELECOM - SERVICES	75,046	2.55
25	TV BROADCASTING & SOFTWARE PRODUCTION	18,686	0.63
	Total Nifty	2,944,480	100.00

Table 4-18: CNX NIFTY Index*

Month & Year	Open	High	Low	Close	Volatility (%)	Price To Earning Ratio#
2010-11	5,249.20	6,338.50	4,786.45	5,833.75	1.12	22.14
2011-12	5,835.00	5,944.45	4,531.15	5,295.55	1.29	18.71
2012-13	5,296.35	6,111.80	4,770.35	5,682.55	0.82	17.57
2013-14	5,697.35	6,730.05	5,118.85	6,704.20	1.13	18.86
Apr-14	6,729.50	6,869.85	6,650.40	6,696.40	0.70	18.79

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Month & Year	Open	High	Low	Close	Volatility (%)	Price To Earning Ratio#
May-14	6,709.95	7,563.50	6,638.55	7,229.95	0.96	19.82
Jun-14	7,264.05	7,700.05	7,239.50	7,611.35	0.87	20.65
Jul-14	7,629.00	7,840.95	7,422.15	7,721.30	0.82	20.56
Aug-14	7,662.50	7,968.25	7,540.10	7,954.35	0.74	20.80
Sep-14	7,990.35	8,180.20	7,841.80	7,964.80	0.79	20.82
Oct-14	7,960.50	8,330.75	7,723.85	8,322.20	0.91	21.58
Nov-14	8,348.15	8,617.00	8,290.25	8,588.25	0.44	21.94
Dec-14	8,605.10	8,626.95	7,961.35	8,282.70	0.81	21.16
Jan-15	8,272.80	8,996.60	8,065.45	8,808.90	1.13	22.48
Feb-15	8,802.50	8,941.10	8,470.50	8,901.85	0.79	23.80
Mar-15	8,953.85	9,119.20	8,269.15	8,491.00	0.93	22.70
2014-15	6,729.50	9,119.20	6,638.55	8,491.00	0.86	22.70

Note : * CNX Nifty commenced from November 3, 1995

At the end of the period

Volatility is calculated as standard deviation of the Natural Log of returns for the respective month/year

Table 4-19: CNX NIFTY Junior Index*

Month & Year	Open	High	Low	Close	Volatility (%)	Price To Earning Ratio#
2010-11	10,777.00	13,624.10	10,037.90	11,279.55	1.14	16.18
2011-12	11,319.20	11,758.15	8,224.15	10,450.20	1.26	15.87
2012-13	10,449.80	12,744.00	9,268.50	11,222.80	0.86	16.84
2013-14	11,238.05	13,488.20	9,951.40	13,469.05	1.14	17.28
Apr-14	13,529.30	13,981.80	13,328.25	13,587.30	0.97	17.39
May-14	13,673.40	16,395.60	13,522.05	15,511.95	1.40	18.98
Jun-14	15,576.00	16,783.10	15,571.75	16,486.20	1.17	21.88
Jul-14	16,542.55	17,037.05	15,538.00	16,285.70	1.42	20.96
Aug-14	16,152.25	17,088.45	15,963.05	16,764.70	0.87	20.38
Sep-14	16,804.90	17,674.10	16,520.65	17,003.85	1.24	20.48
Oct-14	17,000.30	17,723.05	16,271.45	17,715.65	1.22	20.67
Nov-14	17,766.35	18,773.00	17,696.80	18,568.00	0.66	20.66
Dec-14	18,629.25	19,080.90	17,040.35	18,677.70	1.23	20.70
Jan-15	18,655.65	19,834.15	18,133.70	19,546.45	0.89	21.48
Feb-15	19,572.50	19,862.80	18,638.50	19,704.35	1.02	21.10
Mar-15	19,839.25	20,275.70	18,757.40	19,441.70	1.00	22.81
2014-15	13,529.30	20,275.70	13,328.25	19,441.70	1.14	22.81

Note : * CNX Nifty Junior commenced from November 4, 1996

At the end of period

Volatility is calculated as standard deviation of the Natural Log of returns for the respective month/year

Table 4-20: Performance of NSE Indices during the year 2014-15

Indices	Record high		Closing index values (31-03-15)	Avg. Daily Volatility (%)	Y-o-Y Returns
	Value	Date			
CNX 100	9,105.40	4-Mar-15	8,519.50	0.88	29.14
CNX 500	7,428.10	4-Mar-15	6,978.15	0.89	33.56
CNX FMCG	22,716.70	28-Feb-15	19,879.60	1.07	9.92
CNX IT Index	12,908.10	4-Mar-15	12,083.00	1.18	29.95
CNX Midcap	13,521.65	4-Mar-15	13,001.25	1.13	50.96
CNX Nifty	9,119.20	4-Mar-15	8,491.00	0.86	26.65
CNX Nifty Junior	20,275.70	4-Mar-15	19,441.70	1.14	44.34
IISL CNX Finance*	8,817.40	3-Mar-15	8,229.68	1.21	60.90
Nifty Midcap 50	3,573.05	4-Mar-15	3,373.65	1.55	36.85
IISL CNX Petrochemicals*	24,510.01	8-Dec-14	21,099.02	1.93	82.62
IISL CNX Pharmaceuticals*	20,496.12	25-Mar-15	20,445.41	1.02	69.76

Note : * Closing Record High, Other - Record Intra-day High

Volatility is calculated as standard deviation of the Natural Log of returns for the respective year

Table 4-21: Mutual Funds/ETFs: No of Trades and Trading Value

Month & Year	Mutual Funds (MF's)			Exchange traded funds (ETF's)		
	No. of Trades	Trading Value		No. of Trades	Trading Value	
		(₹ Crores)	(US \$ mn)		(₹ Crores)	(US \$ mn)
Apr-14	33,935	267.57	42.75	153,329	690.46	110.31
May-14	41,669	246.52	39.39	275,699	1,385.84	221.41
Jun-14	34,987	145.30	23.21	233,046	1,326.22	211.89
Jul-14	22,257	82.08	13.11	166,177	1,075.77	171.87
Aug-14	23,746	69.43	11.09	134,003	901.12	143.97
Sep-14	19,844	87.96	14.05	212,906	1,113.79	177.95
Oct-14	9,836	32.78	5.24	211,865	871.12	139.18
Nov-14	7,635	28.94	4.62	204,711	911.66	145.65
Dec-14	8,854	22.63	3.62	235,408	1,161.91	185.64
Jan-15	8,682	64.97	10.38	190,648	850.64	135.90
Feb-15	6,889	101.44	16.21	165,411	1,095.30	174.99
Mar-15	5,161	27.20	4.35	209,003	1,389.94	222.07
2014-15	223,495	1,176.8	188.0	2,392,206	12,773.8	2,040.8

Table 4-22: Settlement Statistics for CM Segment

Month/ Year	No. of Trades (Lakh)	Traded Quantity (Lakh)	Delivered Quantity (Lakh)	% of De- livered Quantity to Traded Quantity	Turnover (₹ Crores)	Delivered Value (₹ Crores)	% of De- livered Value to Total Turnover	Delivered Quantity in Demat Mode (Lakh)	% of Demat Delivered Quantity to Total Delivered Quantity	Delivered Value in Demat Mode (₹ Crores)	Short Delivery (Auctioned quantity) (Lakh)	% of Short Delivery to Deliver- able	Funds Pay-in (₹ Crores)	Securities Pay-in (₹ Crores)
2010-11	15,480	1,810,910	497,367	27.47	3,565,195	978,015	27.43	497,367	100.00	978,015	903	0.18	293,357	979,269
2011-12	14,372	1,605,205	443,232	27.61	2,803,889	784,407	27.98	443,232	100.00	784,407	702	0.16	251,754	785,268
2012-13	13,574	1,644,259	459,349	27.94	2,700,656	796,784	29.50	459,349	100.00	796,784	661	0.14	251,034	797,504
2013-14	14,257	1,505,133	423,417	28.13	2,771,238	822,446	29.68	423,330	100.00	822,386	600	0.14	271,841	823,042
Apr-14	1,311	168,622	47,632	28.25	290,004	85,343	29.43	47,562	100.00	85,281	70	0.15	25,538	85,343
May-14	1,771	257,402	68,657	26.67	414,178	117,080	28.27	68,562	100.00	116,983	95	0.14	33,487	117,080
Jun-14	1,819	263,188	67,132	25.51	435,703	123,987	28.46	67,058	100.00	123,900	74	0.11	36,170	123,987
Jul-14	1,613	205,813	52,935	25.72	380,588	104,665	27.50	52,871	100.00	104,582	65	0.12	28,834	104,665
Aug-14	1,286	154,198	42,408	27.50	299,956	88,794	29.60	42,353	100.00	88,732	55	0.13	25,208	88,794
Sep-14	1,680	220,299	62,814	28.51	386,176	115,933	30.02	62,717	100.00	113,836	97	0.15	30,129	115,933
Oct-14	1,161	130,001	36,309	27.93	257,852	75,254	29.19	36,262	100.00	75,188	47	0.13	21,623	75,254
Nov-14	1,385	172,186	49,987	29.03	328,682	100,887	30.69	49,935	100.00	100,819	52	0.10	28,687	100,887
Dec-14	1,547	178,489	52,114	29.20	368,511	116,592	31.64	52,114	100.00	116,503	73	0.14	37,872	116,592
Jan-15	1,530	177,694	50,008	28.14	356,160	108,387	30.43	50,008	100.00	108,309	74	0.15	30,944	108,387
Feb-15	1,520	190,966	50,519	26.45	371,644	108,957	29.32	50,519	100.00	108,957	70	0.14	30,011	108,957
Mar-15	1,716	206,960	58,167	28.11	435,721	130,981	30.06	58,167	100.00	130,981	135	0.23	37,570	130,981
2014-15	18,338	2,325,818	638,683	27.46	4,325,175	1,276,859	29.52	638,129	100.00	1,274,071	907	0.14	366,074	1,276,859

Wholesale Debt Market Segment

5

Wholesale Debt Market Segment

5

Table 5-1: Business Growth of WDM Segment

Month/ Year	All Trades										Retail Trade		
	No. of active securities	Number of Trades	Trading Volume		Average Daily Trading Volume		Average Trade Size	Number of Trades	Trading Volume		Share in Total Trading Volume		
			(₹ Crores)	(US \$ mn)	(₹ Crores)	(US \$ mn)			(₹ Crores)	(US \$ mn)		(%)	
2010-11	1,111	20,383	559,447	125,296	2,256	505	27.45	1397	305.24	68.36	0.05		
2011-12	1,140	23,447	633,179	123,773	2,649	518	27.00	1281	292.73	57.22	0.05		
2012-13	1,421	26,974	792,214	145,656	3,260	599	29.37	1103	202.26	37.19	0.03		
2013-14	1,585	21,143	851,434	142,480	3,504	586	40.27	1004	195.00	32.63	0.05		
Apr-14	287	1,208	48,573	7,760	2,857	456	40.21	120	23.77	3.80	0.05		
May-14	363	1,931	91,036	14,545	4,552	727	47.14	94	18.66	2.98	0.02		
Jun-14	311	1,620	76,103	12,159	3,624	579	46.98	42	10.82	1.73	0.01		
Jul-14	339	1,356	56,112	8,965	2,551	407	41.38	13	2.72	0.43	0.00		
Aug-14	263	1,169	59,908	9,571	3,328	532	51.25	47	14.11	2.25	0.02		
Sep-14	368	1,723	59,253	9,467	2,693	430	34.39	155	22.94	3.67	0.04		
Oct-14	332	1,478	55,986	8,945	3,293	526	37.88	45	9.33	1.49	0.02		
Nov-14	416	1,798	66,073	10,556	3,671	586	36.75	62	16.92	2.70	0.03		
Dec-14	429	1,873	70,106	11,201	3,187	509	37.43	63	11.4	1.82	0.02		
Jan-15	437	1,812	79,877	12,762	3,804	608	44.08	27	7.4	1.18	0.01		
Feb-15	339	1,302	48,711	7,782	2,706	432	37.41	32	6.99	1.12	0.01		
Mar-15	322	1,519	60,631	9,687	2,887	461	39.92	90	24.09	3.85	0.04		
2014-15	1,553	18,789	772,369	123,400	3,017	482	41.11	790	169.15	27.02	0.02		

Table 5-2: Security-wise Distribution of WDM Trades

Month & Year	Turnover (In ₹ Crores)					Turnover (In %)				
	Government Securities	T-Bills	PSU /Inst. Bonds	Others	Total Turnover	Government Securities	T-Bills	PSU /Inst. Bonds	Others	
2010-11	304,836	98,713	109,586	46,312	559,447	54.49	17.64	19.59	8.28	
2011-12	324,867	139,519	119,903	48,890	633,179	51.31	22.03	18.94	7.72	
2012-13	417,927	179,902	127,870	66,515	792,214	52.75	22.71	16.14	8.40	
2013-14	353,257	278,814	154,646	64,716	851,434	41.49	32.75	18.16	7.60	
Apr-14	20,573	15,412	9,180	3,408	48,573	42.36	31.73	18.90	7.02	
May-14	48,435	20,384	14,628	7,590	91,036	53.20	22.39	16.07	8.34	
Jun-14	49,679	16,060	7,143	3,222	76,103	65.28	21.10	9.39	4.23	
Jul-14	28,047	13,220	7,879	6,965	56,112	49.98	23.56	14.04	12.41	
Aug-14	33,276	14,294	9,143	3,196	59,908	55.54	23.86	15.26	5.33	
Sep-14	24,967	13,297	15,199	5,790	59,253	42.14	22.44	25.65	9.77	
Oct-14	29,352	8,858	12,105	5,671	55,986	52.43	15.82	21.62	10.13	
Nov-14	34,445	10,332	13,942	7,354	66,073	52.13	15.64	21.10	11.13	
Dec-14	44,976	9,807	10,616	4,707	70,106	64.15	13.99	15.14	6.71	
Jan-15	36,271	21,769	15,763	6,073	79,877	45.41	27.25	19.73	7.60	
Feb-15	25,606	9,518	10,234	3,353	48,711	52.57	19.54	21.01	6.88	
Mar-15	35,067	13,729	8,579	3,256	60,631	57.84	22.64	14.15	5.37	
2014-15	410,694	166,680	134,410	60,585	772,369	53.17	21.58	17.40	7.84	

Note : Figures Under cloumn D = (PSU+Int. Bonds)

: Figures Under cloumn E = Others

Table 5-3: Participant wise Distribution of WDM Turnover

Month/ Year	Turnover (in ₹ Crores)							Turnover (In %)				
	Trading Members	FIs/MFs/ Corporates	Primary Dealers	Indian Banks	Foreign Banks	Total Turnover	Trading Members	FIs/MFs/ Corporates	Primary Dealers	Indian Banks	Foreign Banks	
2010-11	299,366	13,417	23,579	73,239	149,846	559,447	53.51	2.41	4.21	13.09	26.78	
2011-12	345,167	28,509	26,377	96,566	136,559	633,179	54.51	4.51	4.17	15.25	21.57	
2012-13	422,768	34,438	29,309	130,621	175,078	792,214	53.37	4.35	3.70	16.49	22.10	
2013-14	530,017	28,268	32,184	75,182	185,783	851,434	62.25	3.32	3.78	8.83	21.82	
Apr-14	30,955	2,424	1,681	3,274	10,239	48,573	63.73	4.99	3.46	6.74	21.08	
May-14	50,716	4,260	2,422	10,815	22,823	91,036	55.71	4.68	2.66	11.88	25.07	
Jun-14	41,796	5,320	2,808	10,244	15,936	76,103	54.92	6.99	3.69	13.46	20.94	
Jul-14	30,519	5,258	1,436	6,638	12,260	56,112	54.39	9.37	2.56	11.83	21.85	
Aug-14	39,072	2,199	2,810	3,571	12,257	59,908	65.22	3.67	4.69	5.96	20.46	
Sep-14	32,660	4,343	1,410	7,229	13,610	59,253	55.12	7.33	2.38	12.2	22.97	
Oct-14	30,372	5,733	1,142	7,995	10,744	55,986	54.25	10.24	2.04	14.28	19.19	
Nov-14	37,206	4,513	1,559	10,578	12,217	66,073	56.31	6.83	2.36	16.01	18.49	
Dec-14	38,355	6,933	1,746	13,369	9,703	70,106	54.71	9.89	2.49	19.07	13.84	
Jan-15	40,761	4,713	2,372	14,450	17,581	79,877	51.03	5.9	2.97	18.09	22.01	
Feb-15	24,935	4,730	360	6,557	12,129	48,711	51.19	9.71	0.74	13.46	24.9	
Mar-15	34,857	5,257	1,031	10,071	9,416	60,631	57.49	8.67	1.7	16.61	15.53	
2014-15	432,218	55,611	20,777	104,810	158,954	772,369	55.96	7.2	2.69	13.57	20.58	

Table 5-4: Share of Top 'N' Securities/Trading Members/Participants in Turnover in WDM Segment.

Year	In Percent				
	Top 5	Top 10	Top 25	Top 50	Top 100
Securities					
2010-11	26.65	38.63	51.69	61.49	74.22
2011-12	36.35	44.22	52.63	61.54	72.09
2012-13	34.02	44.36	53.04	62.32	73.29
2013-14	17.83	29.24	41.81	53.82	67.82
2014-15	29.00	37.30	49.94	60.74	71.94
Trading Members					
2010-11	73.58	86.08	98.72	100.00	-
2011-12	77.50	89.14	99.41	100.00	-
2012-13	81.83	91.18	99.46	100.00	-
2013-14	82.13	92.14	99.82	100.00	-
2014-15	79.20	91.75	99.98	100.00	-
Participants					
2010-11	23.52	35.89	44.63	46.51	-
2011-12	20.60	33.77	44.64	45.50	-
2012-13	21.73	34.52	45.64	46.65	-
2013-14	21.11	29.89	37.22	37.72	-
2014-15	21.28	31.77	43.54	44.02	-

Table 5-5: Market Capitalisation of WDM Securities

Month/Year	Govt. securities	PSU bonds	State loans	T-bills	Others	Total	Total	Total	Govt. securities	PSU bonds	State loans	T-bills	Others
	(₹ Crores)						(US \$ bn)	(in percent)					
Mar-10	1,950,436	162,979	536,996	135,696	379,823	3,165,929	701.36	61.61	5.15	16.96	4.29	12.00	
Mar-11	2,185,721	190,922	622,069	137,677	458,488	3,594,877	805.12	60.80	5.31	17.30	3.83	12.75	
Mar-12	2,472,179	244,165	757,281	259,271	539,841	4,272,736	835.23	57.86	5.71	17.72	6.07	12.63	
Mar-13	2,769,002	305,606	904,143	298,488	651,093	4,928,332	906.12	56.19	6.20	18.35	6.06	13.21	
Mar-14	2,697,539	370,992	1,068,115	328,407	663,680	5,128,733	858.25	52.60	7.23	20.83	6.40	12.94	
Apr-14	2,648,675	370,851	1,075,211	372,457	665,046	5,132,240	819.97	51.61	7.23	20.95	7.26	12.96	
May-14	2,665,083	371,419	1,086,403	362,741	662,675	5,148,321	822.54	51.77	7.21	21.10	7.05	12.87	
Jun-14	2,694,857	371,647	1,097,658	377,205	663,870	5,205,237	831.63	51.77	7.14	21.09	7.25	12.75	
Jul-14	2,771,366	375,035	1,113,749	403,192	667,640	5,330,982	851.72	51.99	7.03	20.89	7.56	12.52	
Aug-14	2,815,241	381,424	1,125,882	397,159	676,615	5,396,322	862.16	52.17	7.07	20.86	7.36	12.54	
Sep-14	2,817,730	395,418	1,143,349	381,202	696,370	5,434,068	868.19	51.85	7.28	21.04	7.02	12.81	
Oct-14	2,831,487	397,449	1,166,181	367,248	708,210	5,470,574	874.02	51.76	7.27	21.32	6.71	12.95	
Nov-14	2,817,930	406,350	1,186,051	387,692	713,471	5,511,495	880.56	51.13	7.37	21.52	7.03	12.95	
Dec-14	2,856,454	415,261	1,207,618	391,332	725,487	5,596,151	894.09	51.04	7.42	21.58	6.99	12.96	
Jan-15	2,894,792	428,372	1,240,436	376,605	739,415	5,679,621	907.42	50.97	7.54	21.84	6.63	13.02	
Feb-15	2,894,164	435,306	1,266,732	364,409	748,588	5,709,200	912.15	50.69	7.62	22.19	6.38	13.11	
Mar-15	2,884,023	444,864	1,287,823	355,521	767,042	5,739,273	916.95	50.25	7.75	22.44	6.19	13.36	

Table 5-6: FIMMDA NSE MIBID/MIBOR Rates 2014-15

Month/ Date	Overnight at 9:40 a.m		3 Day at 9:40 a.m.*		14 day at 11:30 a.m.		1 month rate 11:30 a.m.		3 month rate at 11:30 a.m.	
	MIBID	MIBOR	MIBID	MIBOR	MIBID	MIBOR	MIBID	MIBOR	MIBID	MIBOR
Apr-11	6.82	6.89	6.82	6.89	7.31	7.67	7.79	8.24	8.68	9.06
May-11	7.34	7.40	7.40	7.45	7.87	8.18	8.51	8.90	9.31	9.70
Jun-11	7.70	7.75	7.70	7.75	8.32	8.64	8.75	9.07	9.15	9.43
Jul-11	7.97	8.04	7.96	8.03	8.35	8.66	8.78	9.05	9.16	9.41
Aug-11	8.01	8.06	7.97	8.02	8.34	8.67	8.71	9.05	9.12	9.50
Sep-11	8.27	8.32	8.27	8.33	8.73	9.01	8.96	9.24	9.23	9.51
Oct-11	8.53	8.58	8.53	8.58	8.65	8.98	8.99	9.27	9.3	9.57
Nov-11	8.56	8.60	8.62	8.67	8.79	9.06	9.05	9.31	9.34	9.63
Dec-11	8.91	8.99	8.91	8.97	9.50	9.69	9.53	9.80	9.55	9.84
Jan-12	9.00	9.08	9.11	9.19	9.25	9.45	9.43	9.68	9.62	9.91
Feb-12	8.96	9.02	8.72	8.76	9.25	9.53	9.68	9.97	9.99	10.28
Mar-12	11.37	11.99	14.02	14.96	10.48	10.90	10.90	11.32	10.71	11.09
Apr-12	8.32	8.37	8.32	8.38	8.89	9.06	9.11	9.33	9.32	9.64
May-12	8.08	8.14	8.16	8.22	8.84	9.11	9.08	9.33	9.42	9.78
Jun-12	8.23	8.28	8.30	8.36	8.95	9.15	9.08	9.30	9.21	9.41
Jul-12	8.01	8.06	7.98	8.03	8.32	8.55	8.61	8.88	8.93	9.24
Aug-12	7.99	8.04	8.00	8.04	8.25	8.43	8.47	8.66	8.71	8.95
Sep-12	8.02	8.07	8.05	8.10	8.28	8.45	8.46	8.67	8.59	8.81
Oct-12	8.05	8.10	8.06	8.10	8.12	8.28	8.26	8.45	8.44	8.66
Nov-12	8.05	8.09	8.05	8.10	8.06	8.27	8.23	8.46	8.45	8.73
Dec-12	8.19	8.23	8.13	8.18	8.35	8.50	8.52	8.70	8.7	8.92
Jan-13	7.80	7.85	8.05	8.09	8.06	8.20	8.22	8.36	8.64	8.81
Feb-13	7.85	7.90	7.89	7.95	8.16	8.27	8.61	8.74	9.39	9.63
Mar-13	8.78	8.98	13.49	14.44	9.49	9.90	9.30	9.63	9.47	9.78
Apr-13	7.57	7.62	7.55	7.60	8.02	8.18	8.21	8.34	8.53	8.65
May-13	7.26	7.30	7.25	7.29	7.74	7.92	7.94	8.11	8.24	8.42
Jun-13	7.26	7.33	7.28	7.34	7.83	7.99	8.05	8.22	8.36	8.52
Jul-13	10.11	10.17	10.00	10.11	9.9	10.27	10.22	10.61	10.25	10.75
Aug-13	10.29	10.36	10.30	10.36	10.63	10.77	10.94	11.14	11.18	11.41
Sep-13	9.93	10.00	9.51	9.56	9.74	9.86	9.83	9.94	9.96	10.08
Oct-13	8.67	8.72	9.00	9.05	8.86	8.93	8.91	8.98	9.07	9.12

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Month/ Date	Overnight at 9:40 a.m		3 Day at 9:40 a.m.*		14 day at 11:30 a.m.		1 month rate 11:30 a.m.		3 month rate at 11:30 a.m.	
	MIBID	MIBOR	MIBID	MIBOR	MIBID	MIBOR	MIBID	MIBOR	MIBID	MIBOR
Nov-13	7.63	7.72	7.67	7.75	8.81	8.95	8.87	9.03	9.07	9.21
Dec-13	8.98	9.07	8.75	8.80	8.77	8.91	8.90	9.02	8.98	9.06
Jan-14	8.07	8.12	8.09	8.14	8.59	8.68	8.87	8.93	9.23	9.40
Feb-14	8.03	8.08	8.05	8.10	8.6	8.67	8.72	8.82	9.46	9.68
Mar-14	7.78	8.53	12.25	13.24	9.81	9.99	9.65	9.89	9.58	9.77
Apr-14	8.65	8.70	8.64	8.70	8.61	8.77	8.76	8.98	9.03	9.23
May-14	7.86	7.92	8.00	8.04	8.33	8.44	8.52	8.65	8.89	9.01
Jun-14	8.97	9.02	8.36	8.45	8.33	8.44	8.54	8.66	8.68	8.79
Jul-14	8.07	8.12	8.96	9.02	8.44	8.56	8.57	8.69	8.76	8.87
Aug-14	7.97	8.02	8.02	8.07	8.22	8.36	8.53	8.67	8.77	8.91
Sep-14	8.15	8.19	8.00	8.05	8.32	8.50	8.57	8.77	8.73	8.90
Oct-14	7.33	7.39	7.90	7.96	8.20	8.42	8.31	8.54	8.56	8.75
Nov-14	7.98	8.02	7.98	8.03	8.12	8.28	8.35	8.48	8.53	8.66
Dec-14	8.94	9.01	8.15	8.2	8.39	8.52	8.46	8.59	8.54	8.65
Jan-15	7.45	7.53	7.86	7.9	8.13	8.23	8.25	8.35	8.48	8.59
Feb-15	7.75	7.79	7.76	7.8	8.11	8.23	8.26	8.38	8.54	8.66
Mar-15	8.28	8.35	13.83	14.93	8.44	8.65	8.59	8.76	8.48	8.64

Note: * last 3 day rate for each month

**Table 5-7: 1-day Value-at-Risk (99%) for Government of India Securities
Traded as on March 31, 2015**

Sec_type	Security	Issue_Name	Normal	Weighted Normal	Historical_ Simulation	Weighted Historical_ Simulation	EVT	Clean Price (off NSE-ZCYC)	Accrued Interest
GS	CG2020	8.12%	1.139	0.449	1.243	1.243	0.992	100.768	2.5037
GS	CG2020	8.27%	1.111	0.462	1.27	0.385	0.987	101.32	2.5729
GS	CG2022	8.08%	1.249	0.432	1.351	0.411	1.056	100.775	1.3242
GS	CG2022	8.13%	1.259	0.432	1.363	0.424	1.066	101.08	0.2258
GS	CG2023	7.16%	1.355	0.449	1.452	0.363	1.127	95.421	2.6054
GS	CG2024	8.40%	1.436	0.463	1.513	0.399	1.198	103.029	1.47
GS	CG2026	8.15%	1.786	0.54	1.925	0.63	1.546	101.606	2.8751
GS	CG2027	8.28%	1.92	0.566	2.129	0.598	1.683	102.684	0.23
GS	CG2028	8.60%	2.023	0.583	2.267	0.574	1.791	105.32	2.8428

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Sec_type	Security	Issue_Name	Normal	Weighted Normal	Historical_Simulation	Weighted Historical_Simulation	EVT	Clean Price (off NSE-ZCYC)	Accrued Interest
GS	CG2030	9.20%	2.423	0.655	2.847	1.126	2.09	111.027	0.0256
GS	CG2033	8.24%	3.211	0.836	4.114	1.126	2.88	102.592	3.2273
GS	CG2040	8.30%	4.545	1.296	5.982	0.969	4.385	103.081	2.0519
GS	CG2041	8.83%	4.685	1.369	6.148	0.998	4.625	108.854	2.6735
GS	CG2043	9.23%	4.924	1.49	6.506	1.181	4.867	113.377	2.5126
TB	182D	2/7/2015	0.288	0.117	0.368	0.095	0.305	98.011	0
TB	182D	4/6/2015	0.214	0.084	0.273	0.063	0.225	98.605	0
TB	364D	3/9/2015	0.429	0.183	0.553	0.15	0.46	96.688	0
TB	364D	10/12/2015	0.595	0.27	0.743	0.194	0.633	94.669	0
TB	364D	11/6/2015	0.233	0.092	0.295	0.069	0.247	98.456	0
TB	364D	29/10/2015	0.531	0.235	0.671	0.169	0.57	95.529	0
TB	91D	4/6/2015	0.214	0.084	0.273	0.063	0.225	98.605	0

Note: 1-day VaR(99%) measure for Gov Securities that traded on NSE-WDM

Table 5-8: Corporate Bond trades at NSE (2014-15)

Month/Year	No. of Trades	Traded Value (₹ Crores)
2011-12	11,977	193,550
Apr-12	1,233	12,155
May-12	1,342	14,220
Jun-12	1,623	18,918
Jul-12	1,969	19,504
Aug-12	1,893	18,375
Sep-12	2,051	23,373
Oct-12	1,850	25,659
Nov-12	1,456	18,091
Dec-12	1,686	19,319
Jan-13	2,702	31,349
Feb-13	1,407	19,240
Mar-13	1,932	21,908
2012-13	21,144	242,112
Apr-13	2,422	29,911.07
May-13	2,299	35,030.64
Jun-13	1,934	30,309.19
Jul-13	2,266	36,076.16
Aug-13	1,541	20,816.91
Sep-13	1,390	17,615.75

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Month/Year	No. of Trades	Traded Value (₹ Crores)
Oct-13	1,551	19,019.70
Nov-13	1,324	19,084.84
Dec-13	1,300	13,244.08
Jan-14	1,901	24,768.24
Feb-14	1,187	11,811.06
Mar-14	1,697	18,028.92
2013-14	20,812	275,717
Apr-14	3,670	60,148.96
May-14	4,477	78,871.25
Jun-14	4,176	54,783.47
Jul-14	4,290	66,853.98
Aug-14	3,843	57,269.69
Sep-14	5,807	94,513.79
Oct-14	4,706	72,488.17
Nov-14	5,400	86,349.88
Dec-14	5,694	85,033.94
Jan-15	5,706	95,149.97
Feb-15	4,329	63,587.98
Mar-15	5,993	71,501.88
2014-15	58,091	886,553

Equity Futures & Options Segment

6

Equity Futures & Options Segment

6

Table 6-1: Business Growth of Futures & Options Segment

Month/ Year	Index Futures		Stock Futures		Index Options				Stock Options				Total		Average Daily Turnover		
	No. of Contracts Traded	Turnover (₹ Crores)	No. of Contracts Traded	Turnover (₹ Crores)	Call		Put		Call		Put		No. of Contracts Traded	Turnover (₹ Crores)	No. of Contracts Traded	Turnover (US \$ bn)	Average Daily Turnover
					No. of Contracts Traded	Notional Turnover (₹ Crores)	No. of Contracts Traded	Notional Turnover (₹ Crores)	No. of Contracts Traded	Notional Turnover (₹ Crores)	No. of Contracts Traded	Notional Turnover (₹ Crores)					
Apr-13	7,222,107	208,590	12,251,753	365,064	36,668,657	1,073,820	39,652,676	1,118,649	4,859,702	151,074	3,193,888	92,965	103,848,783	3,010,163	503.73	150,508	25.19
May-13	7,991,561	245,783	14,019,161	409,851	41,096,623	1,280,250	44,829,941	1,341,397	4,752,926	144,984	2,831,968	81,537	115,522,180	3,503,801	586.33	152,339	25.49
Jun-13	8,501,380	246,351	12,719,906	343,493	43,050,058	1,277,075	40,628,761	1,160,862	3,695,971	105,949	2,117,135	57,156	110,713,211	3,190,887	533.97	159,544	26.70
Jul-13	8,704,083	253,644	15,223,466	428,504	35,370,256	1,070,559	40,580,664	1,180,855	5,086,783	155,403	3,190,614	91,427	108,155,866	3,180,393	532.21	138,278	23.14
Aug-13	12,433,264	327,735	16,977,082	410,088	50,629,713	1,423,125	55,170,680	1,477,853	4,316,576	110,018	2,696,559	65,102	142,223,874	3,813,921	638.23	190,696	31.91
Sep-13	11,286,692	317,154	14,861,402	387,799	41,362,175	1,243,097	45,689,156	1,281,648	3,579,164	97,933	2,133,578	53,926	118,912,167	3,381,558	565.88	169,078	28.29
Oct-13	10,051,520	297,026	14,628,837	416,432	36,633,979	1,145,230	38,338,438	1,136,579	4,249,659	133,376	2,607,973	77,423	106,510,406	3,206,066	536.51	152,670	25.55
Nov-13	8,491,211	254,056	14,428,865	397,676	34,395,126	1,073,927	33,441,596	1,006,011	3,838,994	109,671	2,103,999	57,164	96,699,791	2,898,504	485.04	144,925	24.25
Dec-13	7,621,855	233,973	14,144,654	424,128	31,945,068	1,021,710	31,008,576	946,911	3,486,395	106,258	1,884,237	54,981	90,090,785	2,787,962	466.54	132,760	22.22
Jan-14	8,786,901	263,691	14,731,248	485,233	36,969,492	1,165,583	37,874,225	1,155,109	4,574,874	160,244	2,777,200	94,513	105,713,940	3,324,374	556.31	144,538	24.19
Feb-14	6,205,265	181,724	11,347,588	359,910	29,950,230	924,190	32,088,664	955,903	3,240,516	105,930	1,904,559	58,742	84,736,822	2,586,398	432.81	136,126	22.78
Mar-14	7,974,690	255,570	15,080,224	521,103	33,975,691	1,124,492	37,214,730	1,182,504	4,618,465	163,055	2,432,696	80,658	101,296,496	3,327,382	556.81	158,447	26.51
2013-14	105,270,529	3,085,297	170,414,186	4,949,282	452,047,068	13,823,059	476,518,107	13,944,282	50,300,025	1,543,894	29,874,406	865,594	1,284,424,321	38,211,408	6,394.36	1,829,910	306.22
Apr-14	6,561,718	220,282	14,684,079	541,303	24,308,260	841,842	26,927,791	889,742	3,834,234	149,891	1,890,378	68,024	78,206,460	2,711,084	433.14	150,616	24.06
May-14	10,606,833	383,587	22,571,501	808,882	39,276,005	1,482,882	32,215,520	1,121,082	5,074,172	189,634	2,496,110	86,386	112,240,141	4,072,452	650.65	193,926	30.98
Jun-14	8,961,673	339,666	21,479,352	834,723	39,386,497	1,523,445	37,162,670	1,374,368	5,290,089	213,745	2,176,410	82,241	114,456,691	4,368,187	697.90	208,009	33.23

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Month/ Year	Index Futures		Stock Futures		Index Options				Stock Options				Total			Average Daily Turnover		
	No. of Contracts Traded	Turnover (₹ Crores)	No. of Contracts Traded	Turnover (₹ Crores)	Call		Put		Call	Put	No. of Contracts Traded	Notional Turnover (₹ Crores)	No. of Contracts Traded	Notional Turnover	No. of Contracts Traded	Turnover (₹ Crores)	(US \$ bn)	(US \$ bn)
					No. of Contracts Traded	Notional Turnover	No. of Contracts Traded	Notional Turnover										
Jul-14	9,554,373	366,322	20,623,544	804,572	45,455,235	1,791,155	42,665,214	1,605,395	5,086,637	205,523	2,407,827	91,008	125,792,830	4,863,975	777.11	221,090	35.32	
Aug-14	7,370,447	286,261	15,750,587	609,162	38,246,760	1,521,659	38,675,751	1,486,726	4,221,191	168,328	2,188,275	82,712	106,453,011	4,154,849	663.81	218,676	34.94	
Sep-14	8,275,270	332,662	18,598,889	734,203	46,152,041	1,893,485	46,023,582	1,831,347	5,267,835	212,052	2,622,800	98,536	126,940,417	5,102,285	815.18	231,922	37.05	
Oct-14	7,242,848	278,779	14,906,874	554,556	39,369,465	1,538,062	39,389,871	1,491,130	4,658,191	180,100	2,494,343	90,118	108,061,592	4,132,744	660.28	229,597	36.68	
Nov-14	9,984,456	261,335	20,521,972	628,954	61,739,870	1,427,993	68,133,114	1,520,564	5,497,875	181,306	2,851,166	90,369	168,728,453	4,110,522	656.73	228,362	36.48	
Dec-14	13,529,076	354,147	20,709,029	635,492	94,217,969	2,151,350	89,667,817	1,985,605	5,192,378	169,307	2,606,426	80,874	225,922,695	5,376,775	859.04	244,399	39.05	
Jan-15	15,301,599	408,681	22,662,120	714,699	87,220,158	2,051,164	94,256,509	2,113,676	5,895,450	200,648	3,126,149	101,036	228,461,985	5,589,904	893.09	266,186	42.53	
Feb-15	15,942,356	438,473	22,961,513	726,572	89,989,220	2,217,736	77,136,198	1,773,570	5,734,818	190,392	2,756,587	85,409	214,520,692	5,432,152	867.88	271,608	43.39	
Mar-15	15,983,669	439,276	22,135,281	698,648	96,055,190	2,330,666	84,972,156	1,958,018	5,451,603	182,458	2,658,265	82,457	227,256,164	5,691,524	909.32	271,025	43.30	
2014-15	129,314,318	4,109,472	237,604,741	8,291,766	701,416,670	20,771,439	677,226,193	19,151,225	61,204,473	2,243,382	30,274,736	1,039,170	1,837,041,131	55,606,453	8,884.13	228,833	36.56	

**Table 6-2: Benchmark Indices Contracts & Trading Volume
in F&O Segment of NSE (2014-15)**

Products	Underlying	No. of Contracts	Turnover	
			(₹ Crores)	US \$ bn
BANKNIFTY	BANKNIFTY	131,151,460	5,636,150.91	900.48
CNXINFRA	CNXINFRA	69	2.10	0.00
CNXIT	CNXIT	185,010	5,163.51	0.82
CNXPSE	CNXPSE	68	1.71	0.00
DJIA	DJIA	114,844	4,902.02	0.78
FTSE100	FTSE100	1,646	55.40	0.01
INDIAVIX	INDIAVIX	11,274	2,256.45	0.36
NFTYMCAP50	NFTYMCAP50	3,341	122.55	0.02
NIFTY	NIFTY	1,376,422,836	38,380,182.07	6,131.92
S&P500	S&P500	66,633	3,298.40	0.53
TOTAL		1,507,957,181	44,032,135.12	7,034.92

Table 6-3: Internet Trading in the F&O Segment of the Exchange

Year	Enabled members *	Registered clients *	Internet Trading Value	Internet Trading Value	% of Total Trading Volume
			(₹ Crores)	(US \$ bn)	
2010-11	380	4,363,400	4,318,184	967.12	7.38
2011-12	421	4,151,677	4,910,582	959.91	7.83
2012-13	437	3,833,149	5,905,158	704.76	9.36
2013-14	451	4,116,039	7,652,572	688.78	10.01
2014-15	472	4,695,396	11,613,948	1,855.54	10.44

Note: * At the end of financial year.

Table 6-4: Records Achieved in the F&O Segment : 2014-15

Product	(₹ in Crores)	(US \$ mn)	Date
Index Futures	52,135	8,329.53	16-May-14
Stock Futures	79,214	12,655.93	28-Jan-15
Index Options	461,864	73,791.09	26-Feb-15
Stock Options	25,710	4,107.61	10-Oct-14
Total F&O Traded Value	581,564	92,915.23	26-Feb-15

Table 6-5: Participant wise Trading Value in the F&O Segment (2014-15)

Month/ Year	Institutional investors			Retail			Proprietary		
	Gross Traded Value		% to Gross Turn-over	Gross Traded Value		% to Gross Turn-over	Gross Traded Value		% to Gross Turn-over
	₹ Crores	US \$ bn		₹ Crores	US \$ bn		₹ Crores	US \$ bn	
2010-11	7,423,695	1,662.64	12.69	28,762,436	6,441.75	49.17	22,310,313	4,996.71	38.14
2011-12	10,170,705	1,988.15	16.22	25,374,513	4,960.17	40.47	27,154,245	5,308.07	43.31
2012-13	9,908,947	1,821.86	16.63	23,150,983	4,256.53	38.85	26,529,718	4,877.75	44.52
2013-14	12,611,623	2,110.45	16.50	27,350,424	4,576.86	35.79	36,460,769	6,101.40	47.71
Apr-14	836,279	133.61	15.42	1,998,768	319.34	36.86	2,587,121	413.34	47.71
May-14	1,289,811	206.07	15.84	2,832,702	452.57	34.78	4,022,390	642.65	49.39
Jun-14	1,144,811	182.90	13.10	3,184,081	508.71	36.45	4,407,481	704.17	50.45
Jul-14	1,204,445	192.43	12.38	3,425,039	547.21	35.21	5,098,466	814.57	52.41
Aug-14	978,739	156.37	11.78	3,000,929	479.45	36.11	4,330,029	691.80	52.11
Sep-14	1,258,225	201.02	12.33	3,679,485	587.86	36.06	5,266,861	841.48	51.61
Oct-14	962,907	153.84	11.65	3,036,167	485.08	36.73	4,266,414	681.64	51.62
Nov-14	1,066,755	170.43	12.98	2,958,129	472.61	35.98	4,196,160	670.41	51.04
Dec-14	1,364,938	218.07	12.69	3,890,697	621.61	36.18	5,497,915	878.39	51.13
Jan-15	1,382,593	220.89	12.37	4,083,694	652.44	36.53	5,713,522	912.84	51.11
Feb-15	1,310,672	209.40	12.06	3,953,088	631.58	36.39	5,600,545	894.79	51.55
Mar-15	1,456,199	232.65	12.79	4,127,755	659.48	36.26	5,799,093	926.51	50.94
2014-15	14,256,375	2,277.71	12.82	40,170,535	6,417.96	36.12	56,785,997	9,072.58	51.06

Table 6-6: Number of members in different turnover brackets in Futures and Options Segment

	Upto ₹ 10 crores	₹ 10 crores upto ₹ 50 crores	₹ 50 crores upto ₹ 250 crores	₹ 250 crores upto ₹ 500 crores	₹ 500 crores upto ₹ 1000 crores	₹ 1000 crores and more
2010-11	17	22	82	57	59	844
2011-12	15	34	78	75	70	831
2012-13	18	21	87	61	85	811
2013-14	19	29	73	57	87	808
Apr-14	69	121	211	116	124	366
May-14	59	89	214	97	120	434
Jun-14	56	83	197	108	124	450
Jul-14	57	81	199	111	106	466
Aug-14	61	94	219	97	115	431
Sep-14	45	98	198	99	112	461

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	Upto ₹ 10 crores	₹ 10 crores upto ₹ 50 crores	₹ 50 crores upto ₹ 250 crores	₹ 250 crores upto ₹ 500 crores	₹ 500 crores upto ₹ 1000 crores	₹ 1000 crores and more
Oct-14	61	108	207	102	123	412
Nov-14	63	102	208	93	129	421
Dec-14	56	97	197	101	112	457
Jan-15	59	92	201	88	118	463
Feb-15	51	101	191	104	121	449
Mar-15	50	92	203	105	113	456
2014-15	13	21	62	37	65	850

Table 6-7: Number of members in different turnover brackets in Futures and Options Segment

Month	Futures Segment						Options Segment					
	Number of Members						Number of Members					
	Upto ₹ 10 Crores	₹ 10 Crores upto ₹ 50 Crores	₹ 50 Crores upto ₹ 250 Crores	₹ 250 Crores upto ₹ 500 Crores	₹ 500 Crores upto ₹ 1000 Crores	₹ 1000 Crores and more	Upto ₹ 10 Crores	₹ 10 Crores upto ₹ 50 Crores	₹ 50 Crores upto ₹ 250 Crores	₹ 250 Crores upto ₹ 500 Crores	₹ 500 Crores upto ₹ 1000 Crores	₹ 1000 Crores and more
2010-11	26	32	118	69	83	753	83	71	108	77	84	658
2011-12	30	52	121	93	117	690	89	70	131	60	92	661
2012-13	35	41	128	99	120	660	88	68	110	79	90	648
2013-14	35	41	138	80	124	655	74	66	116	73	77	667
Apr-14	109	163	245	144	124	212	150	154	211	94	100	244
May-14	84	137	250	121	142	274	133	143	208	92	95	293
Jun-14	71	143	242	123	146	285	131	132	196	83	101	314
Jul-14	78	137	242	136	135	284	127	121	189	87	96	340
Aug-14	92	154	258	127	137	241	114	137	182	87	103	316
Sep-14	73	150	243	130	140	268	113	125	190	76	108	339
Oct-14	97	175	252	133	123	226	132	134	174	99	107	302
Nov-14	94	170	242	137	126	239	138	123	183	97	99	305
Dec-14	102	145	251	131	127	258	120	114	181	88	108	341
Jan-15	95	152	241	125	121	281	121	109	201	67	99	362
Feb-15	85	139	254	126	126	279	122	129	189	85	91	344
Mar-15	94	134	267	121	121	277	112	115	206	79	105	340
2014-15	15	36	102	72	104	714	51	50	95	57	92	679

Table 6-8: Segment wise Contribution of Top 'N' Members to turnover on Futures and Options segment

(in percent)

Month	Futures Segment				Options Segment			
	Top 5 Members	Top 10 Members	Top 15 Members	Top 25 Members	Top 5 Members	Top 10 Members	Top 15 Members	Top 25 Members
2010-11	14	22	29	39	26	35	42	53
2011-12	13	22	29	42	22	34	41	52
2012-13	14	24	32	43	17	28	38	51
2013-14	16	27	35	46	19	32	41	54
Apr-14	15	25	33	46	19	32	41	55
May-14	17	27	35	48	21	35	44	56
Jun-14	16	26	34	46	23	36	45	58
Jul-14	15	26	34	46	24	37	46	58
Aug-14	15	25	34	45	23	36	45	57
Sep-14	16	26	35	46	24	37	46	58
Oct-14	16	27	36	47	23	36	46	58
Nov-14	16	26	34	46	25	39	48	59
Dec-14	16	26	34	46	27	41	50	60
Jan-15	16	26	34	47	26	41	49	60
Feb-15	16	27	35	47	28	42	51	63
Mar-15	16	27	35	48	26	42	51	63
2014-15	15	26	34	46	24	37	47	58

Table 6-9: Top 20 Futures contracts according to number of contracts in 2014-15

S.No.	Name of the Contract	Number of Contracts	Turnover	Percentage of contracts to Top 20 contracts
			(₹ Crores)	
1	NIFTY March-15	12,759,109	280,059	10.89
2	NIFTY January-15	12,469,067	264,664	10.64
3	NIFTY February-15	11,516,906	253,325	9.83
4	NIFTY December-14	9,955,658	209,586	8.50
5	NIFTY May-14	7,691,505	273,356	6.56
6	NIFTY November-14	7,199,703	166,038	6.14
7	NIFTY July-14	7,042,116	269,632	6.01
8	NIFTY June-14	6,293,881	235,938	5.37
9	NIFTY October-14	5,218,470	208,065	4.45
10	NIFTY August-14	5,094,245	198,155	4.35
11	NIFTY September-14	4,695,196	189,177	4.01

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S.No.	Name of the Contract	Number of Contracts	Turnover	Percentage of contracts to Top 20 contracts
			(₹ Crores)	
12	BANKNIFTY March-15	3,473,056	166,691	2.96
13	BANKNIFTY May-14	3,447,033	122,666	2.94
14	NIFTY April-15	3,154,335	67,768	2.69
15	BANKNIFTY February-15	3,104,194	149,852	2.65
16	BANKNIFTY July-14	3,051,147	116,325	2.60
17	BANKNIFTY January-15	3,012,652	145,014	2.57
18	NIFTY April-14	2,728,537	92,507	2.33
19	BANKNIFTY June-14	2,649,075	100,887	2.26
20	BANKNIFTY December-14	2,622,352	120,873	2.24
	TOTAL	117,178,237	3,630,578	100.00

Table 6-10: Top 20 Option contracts according to No. of Contracts traded in 2014-15

S.No.	Name of the Contract	Number of Contracts	Turnover (₹ Crores)	Percentage of contracts to Top 20 contracts
1	NIFTY November-2014 CE 8500	19,224,332	413,551.36	7.31
2	NIFTY December-2014 PE 8200	15,468,518	318,495.51	5.88
3	NIFTY February-2015 CE 8900	15,202,523	340,301.42	5.78
4	NIFTY December-2014 CE 8300	15,158,765	316,340.39	5.76
5	NIFTY February-2015 CE 8800	14,329,247	317,575.59	5.45
6	NIFTY November-2014 PE 8400	14,315,455	302,108.20	5.44
7	NIFTY March-2015 PE 8600	14,183,805	306,921.51	5.39
8	NIFTY February-2015 CE 9000	14,049,423	317,689.78	5.34
9	NIFTY February-2015 PE 8700	13,629,874	298,101.02	5.18
10	NIFTY March-2015 PE 8500	13,621,761	290,746.06	5.18
11	NIFTY December-2014 PE 8300	12,361,693	258,025.82	4.70
12	NIFTY November-2014 CE 8400	12,022,080	259,470.93	4.57
13	NIFTY March-2015 PE 8700	11,936,013	262,067.14	4.54
14	NIFTY February-2015 PE 8800	11,753,549	260,782.73	4.47
15	NIFTY March-2015 CE 8800	11,662,225	258,343.32	4.43
16	NIFTY January-2015 CE 8900	11,169,818	249,344.50	4.24
17	NIFTY December-2014 CE 8400	11,033,356	233,280.41	4.19
18	NIFTY July-2014 CE 7800	10,869,591	425,919.23	4.13
19	NIFTY November-2014 PE 8300	10,598,743	221,510.54	4.03
20	NIFTY March-2015 CE 9000	10,541,302	239,435.37	4.01
	TOTAL	263,132,073	5,890,011	100.00

Table 6-11: Number of trades in the Futures & Options Segment

Month/Year	Index Futures	Stock Futures	Index Options	Stock Options	Total
2010-11	54,099,706	143,556,091	147,150,524	25,923,625	370,729,946
2011-12	57,713,350	122,687,746	217,338,496	27,365,782	425,105,374
2012-13	38,006,692	116,343,124	186,345,210	47,114,197	387,809,223
2013-14	44,819,943	136,505,248	249,713,197	58,506,897	489,545,285
Apr-14	2,943,452	11,743,172	15,245,444	4,388,145	34,320,213
May-14	4,696,376	17,862,358	23,610,939	5,656,141	51,825,814
Jun-14	4,015,255	16,938,431	23,253,961	5,686,968	49,894,615
Jul-14	4,332,684	16,253,860	26,796,911	5,678,534	53,061,989
Aug-14	3,323,645	12,264,671	22,525,932	4,924,594	43,038,842
Sep-14	3,718,189	14,799,426	26,977,342	6,115,963	51,610,920
Oct-14	3,136,634	11,442,363	22,964,704	5,279,513	42,823,214
Nov-14	3,463,999	15,223,406	26,918,296	6,071,837	51,677,538
Dec-14	4,886,693	15,676,542	39,752,522	5,793,385	66,109,142
Jan-15	5,487,987	17,156,736	38,916,593	6,632,420	68,193,736
Feb-15	5,777,628	17,348,067	38,135,092	6,236,832	67,497,619
Mar-15	5,718,032	16,500,975	42,165,359	5,790,514	70,174,880
2014-15	51,500,574	183,210,007	347,263,095	68,254,846	650,228,522

Table 6-12: Settlement Statistics in F&O Segment

Month/Year	Index/Stock Futures		Index/Stock Options		Total	
	MTM Settlement	Final Settlement	Premium Settlement	Exercise Settlement	₹ Crores)	(US \$ mn)
	(₹ Crores)	(₹ Crores)	(₹ Crores)	(₹ Crores)		
Apr-14	3,382.06	52.94	1,106.04	93.62	4,634.66	740.47
May-14	6,998.01	211.53	1,985.56	335.80	9,530.90	1,522.73
Jun-14	8,459.33	129.92	1,321.55	270.76	10,181.56	1,626.69
Jul-14	8,492.84	95.54	1,222.47	103.01	9,913.86	1,583.92
Aug-14	5,587.17	57.58	838.61	116.41	6,599.77	1,054.43
Sep-14	6,893.30	316.41	1,290.97	159.16	8,659.84	1,383.56
Oct-14	5,577.02	107.91	863.31	119.69	6,667.93	1,065.32
Nov-14	4,305.97	51.69	919.12	118.14	5,394.92	861.93
Dec-14	6,839.15	157.75	1,598.49	776.60	9,371.99	1,497.34
Jan-15	5,729.50	86.31	1,476.82	289.87	7,582.50	1,211.44
Feb-15	6,827.33	165.27	1,305.07	141.62	8,439.29	1,348.33
Mar-15	6,674.75	320.31	1,371.30	309.99	8,676.35	1,386.20
2014-15	75,766.43	1,753.16	15,299.31	2,834.67	95,653.57	15,282.37

Currency Derivatives Segment

7

Table 7-1: Business Growth of Currency Derivatives Segment at NSE

Month/Year	No. of trading days	No. of Contracts Traded	Trading Value (₹ Crores)	Trading Value (US \$ mn)	Average Daily Trading Value (₹ Crores)	Average Daily Trading Value (US \$ mn)	Open Interest		
							No. of Contracts	Trading Value (₹ Crores)	Trading Value (US \$ mn)
2010-11	249	749,602,075	3,449,788	772,629	13,855	3102.93	3,020,562	13,690	3,065.99
2011-12	240	973,344,132	4,674,990	913,860	19,479	3807.75	2,959,055	15,328	2,996.24
2012-13	245	959,243,448	5,274,465	969,761	21,528	3958.21	3,657,304	20,101	3,695.73
2013-14	244	660,192,530	4,012,513	671,460	16,445	2751.89	1,034,474	6,409	1,072.44
Apr-14	17	24,736,071	155,082	24,777	9,122	1,457	1,253,957	7,867	1,256.87
May-14	20	34,883,755	214,584	34,284	10,729	1,714	1,525,435	9,468	1,512.71
Jun-14	21	33,466,405	208,376	33,292	9,923	1,585	2,164,999	13,499	2,156.66
Jul-14	22	40,252,307	249,632	39,883	11,347	1,813	2,983,175	18,529	2,960.37
Aug-14	18	41,938,522	261,636	41,801	14,535	2,322	2,889,043	17,882	2,856.91
Sep-14	22	45,654,097	285,236	45,572	12,965	2,071	2,815,554	17,728	2,832.29
Oct-14	18	36,465,663	229,235	36,624	12,735	2,035	3,220,511	20,103	3,211.85
Nov-14	18	32,083,053	202,966	32,427	11,276	1,802	4,090,841	25,746	4,113.46
Dec-14	22	45,875,656	294,820	47,103	13,401	2,141	3,174,128	20,324	3,247.06
Jan-15	21	56,822,431	360,256	57,557	17,155	2,741	2,858,766	17,898	2,859.49
Feb-15	18	35,519,593	225,058	35,957	12,503	1,998	3,295,690	20,722	3,310.71
Mar-15	21	52,967,141	337,027	53,846	16,049	2,564	3,286,590	20,793	3,322.08
2014-15	238	480,664,694	3,023,908	483,123	12,705	2,030	3,286,590	20,793	3,322.08

Note: * Includes turnover details for August 29, 2008- the first day of trading of Currency futures at NSE. Currency Options were introduced at NSE w.e.f October 29, 2010.

Table 7-2: Records achieved in the Currency Futures & Options segment from the date of inception till 31 March 2015

CDS Segment	Date	Number/Value
Record number of trades	20-Jun-13	390,049
Record number of contracts	20-Jun-13	11,534,563
Record Daily Notional Turnover (₹ Crs)	20-Jun-13	69,323.90

Note: Trading Value :- For Futures, Value of contract = Traded Qty*Traded Price.
For Options, Value of contract = Traded Qty*(Strike Price+Traded Premium)

Table 7-3: Top 5 Currency Futures & Options Contracts on the basis of Turnover for the FY 2014-2015

Rank	Contract Name			Total Traded Quantity	Total Traded Value (₹ In Crores)	Total Traded Value (%) to Currency Futures & Options Total Traded Value
	Instrument Type	Contract Symbol	Expiry			
1	FUTCUR	USDINR	28-Jan-15	33,012,810	206,900.27	6.84
2	FUTCUR	USDINR	27-Mar-15	30,949,161	193,852.41	6.41
3	FUTCUR	USDINR	29-Dec-14	29,228,172	183,626.87	6.07
4	FUTCUR	USDINR	26-Aug-14	29,727,078	181,426.36	6.00
5	FUTCUR	USDINR	26-Sep-14	29,370,787	179,279.23	5.93

Note: Total Traded Value of Currency Futures & Options for FY 2014-15 is ₹ 3023907.67Cr

Table 7-4: Settlement Statistics of Currency Derivatives Segment at NSE

Month/Year	MTM Settlement		Final Settlement	
	₹ Crores	US \$ mn	₹ Crores	US \$ mn
Apr-14	133.53	21.33	6.66	1.06
May-14	233.42	37.29	8.91	1.42
Jun-14	240.52	38.43	8.58	1.37
Jul-14	463.37	74.03	7.02	1.12
Aug-14	541.42	86.50	17.63	2.82
Sep-14	576.54	92.11	22.26	3.56
Oct-14	498.68	79.67	9.56	1.53
Nov-14	353.41	56.46	5.20	0.83
Dec-14	702.04	112.16	23.31	3.72
Jan-15	686.35	109.66	44.05	7.04
Feb-15	358.64	57.30	20.48	3.27
Mar-15	604.67	96.61	22.82	3.65
2014-15	5,392.61	861.57	196.47	31.39

- Note:
1. Currency Futures trading started at NSE on August 29, 2008
 2. Currency Options were introduced at NSE w.e.f October 29, 2010
 3. MTM Settlement includes Futures MTM settlement as well as Option Premium settlement values
 4. Final Settlement includes Futures Final settlement as well as Options Exercise settlement values

Table 7-5: Business Growth of Interest Rate Futures

Open Interest at the end of									
Month/ Year	No. of trading days	No. of Contracts Traded	Trading Value ₹ Crores)	Trading Value (US \$ mn)	Average Daily Trading Value (₹ Crores)	Average Daily Trading Value (US \$ mn)	No. of Contracts	Trading Value (₹ Crores)	Trading Value (US \$ mn)
2010-11	249	3,348	61.90	13.86	0.25	0.06	1	0.02	0.00
2011-12	240	215,200	3,959.21	773.94	16.50	3.22	0	0.00	0.00
2012-13	244	12	0.22	0.04	0.00	0.00	0	0.00	0.00
2013-14	244	1,502,148	30,172.89	5,049.18	123.66	20.69	55,710	1,113.20	186.28
Apr-14	17	886,929	17,603.00	2,812.39	1,035.47	165.43	52,337.00	1,044.87	166.94
May-14	20	1,017,872	20,471.55	3,270.70	1,023.58	163.53	57,801.00	1,168.24	186.65
Jun-14	21	1,242,530	25,139.05	4,016.41	1,197.10	191.26	61,016.00	1,226.73	195.99
Jul-14	22	1,522,072	30,658.28	4,898.21	1,393.56	222.65	63,400.00	1,276.46	203.94
Aug-14	18	1,340,784	26,816.54	4,284.42	1,489.81	238.02	48,901.00	976.03	155.94
Sep-14	22	898,531	17,926.62	2,864.10	814.85	130.19	98,314.00	1,954.83	312.32
Oct-14	18	1,186,719	23,826.13	3,806.65	1,323.67	211.48	136,469.00	2,753.95	439.99
Nov-14	18	1,814,611	36,875.04	5,891.45	2,048.61	327.30	208,164.00	4,253.74	679.61
Dec-14	22	3,262,410	67,290.28	10,750.83	3,058.65	488.67	236,789.00	4,913.15	784.96
Jan-15	21	2,645,411	55,226.12	8,823.36	2,629.82	420.16	369,769.00	7,766.56	1,240.85
Feb-15	18	2,233,395	46,786.88	7,475.04	2,599.27	415.28	471,847.00	9,887.49	1,579.70
Mar-15	21	2,535,772	52,938.78	8,457.92	2,520.89	402.76	338,372.00	7,070.86	1,129.70
2014-15	238	20,587,036	421,558.28	67,351.48	1,771.25	282.99	338,372	7,070.86	1,129.70

Note: Trading in Interest Rate Futures on Currency Derivatives Segment was introduced on August 31, 2009

IRF includes both 10 Year GSecs and 91 DTB

Trading in Interest Rate Futures contracts in 91 Day GOI T-Bill on Currency Derivatives Segment were introduced on July 4, 2011

**Table 7-6: Records Achieved in the Interest Rate Futures : Records
(From the date of inception till 31 March 2015)**

Particulars	Date	Number/Value
Record number of trades (date and number)	26-Feb-15	28,331
Record number of contracts (date and number)	26-Feb-15	448,861
Record daily turnover (in ₹ Crs) (date and value)	26-Feb-15	9,393

Table 7-7: Top 5 IRD Contracts on the basis of Turnover for the FY 2014-2015

Rank	Contract Name			Total Traded Quantity	Total Traded Value (In ₹ Crores)	Total Traded Value (%) to Interest rate products Total Traded Value
	Instrument Type	Contract Symbol	Expiry			
1	FUTIRC	840GS2024	24-Dec-14	2,888,743	59,424.84	14.10
2	FUTIRC	840GS2024	29-Jan-15	2,788,810	57,962.94	13.75
3	FUTIRC	840GS2024	26-Mar-15	2,520,769	52,689.30	12.50
4	FUTIRC	840GS2024	26-Feb-15	2,084,185	43,646.73	10.35
5	FUTIRC	840GS2024	27-Nov-14	1,626,304	32,958.79	7.82

Note:- Total Traded Value of Interest Rates Futures for FY 2014-15 is ₹ 421558.28 Crores

Table 7-8: Settlement Statistics in Interest Rate Futures# Segment at NSE

Month/Year	MTM Settlement		Final Settlement	
	₹ Crores	US \$ mn	₹ Crores	US \$ mn
Apr-14	44.12	7.05	0.44	0.07
May-14	47.12	7.53	0.24	0.04
Jun-14	49.20	7.86	0.44	0.07
Jul-14	44.04	7.04	0.19	0.03
Aug-14	39.88	6.37	0.47	0.08
Sep-14	33.11	5.29	0.24	0.04
Oct-14	44.92	7.18	1.49	0.24
Nov-14	73.84	11.80	0.69	0.11
Dec-14	152.15	24.31	1.04	0.17
Jan-15	118.77	18.98	1.37	0.22
Feb-15	132.19	21.12	4.30	0.69
Mar-15	187.29	29.92	3.03	0.48
2014-15	966.63	154.44	13.95	2.23

Note: # Interest Rate Futures trading started on August 31, 2009.

IRF includes both 10 Year GSecs and 91 DTB

Open interest is valued at daily settlement prices

91 DTB was introduced on 04th of July 2011

Investor Services, Arbitration

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Table 8-1: Receipt and Disposal of Investor's Grievance

Year	Against Members				Against Companies			
	Pending at the beginning	Received	Disposed	Pending at the end	Pending at the beginning	Received	Disposed	Pending at the end
2008-09	967	5,191	5,020	1138	309	734	983	60
2009-10	1,138	5,892	6,226	804	60	881	772	169
2010-11	804	6,610	6,253	1,161	169	1,418	1,157	430
2011-12	1,161	5,401	5,495	1,067	430	1,334	1,651	113
2012-13	1,067	4,721	4,910	878	113	1,644	1,500	257
2013-14	878	4,846	5,178	546	257	1,570	1,640	187
2014-15	546	7,129	7,094	581	187	1,905	1,846	246

Table 8-2: Status Report of Arbitration Matters

Year	No. of Cases Received	Withdrawn	Awards	Pending
2008-09 CM	758	21	737	0
2008-09 F&O	2,433	98	2,335	0
2009-10 CM	517	52	465	0
2009-10 F&O	502	43	459	0
2010-11 CM	258	13	245	0
2010-11 F&O	276	7	268	1
2011-12 CM	286	8	278	0
2011-12 F&O	278	6	272	0
2012-13 CM	280	4	276	0
2012-13 F&O	330	7	322	1
2013-14 CM	334	11	322	1
2013-14 F&O	395	13	379	3
2013-14 CDS	25	2	23	0
2014-15 CM	265	4	193	68
2014-15 F&O	213	3	167	43
2014-15 CDS	13	0	11	2
Total	9,862	375	9,368	119



May prosperity always bloom



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