

FACT BOOK

2018



May prosperity always bloom

Fact Book 2018



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	2013-14	2014-15	2015-16	2016-17	2017-18
Capital Market	2,808,488	4,329,655	4,236,983	5,055,913	7,234,826
Equity Futures & Options	38,211,408	55,606,453	64,825,834	94,370,302	164,984,859
Wholesale Debt Market	851,434	772,369	569,495	682,426	517,889
Currency F&O *	4,012,513	3,023,908	4,501,886	4,857,076	5,028,502
Interest Rate Futures **	30,173	421,558	526,425	307,809	321,208
Total	45,914,017	64,153,943	74,660,623	105,273,526	178,087,284

Note:

*Trading in Currency Futures commenced on August 28, 2008. Cross Currency derivatives contracts on EURUSD, GBPUSD and USDJPY were introduced wef February 27, 2018

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

Table 1-2: Market Capitalisation of Different Market Segments

(₹ Crores)

Segment/Year	Mar-14	Mar-15	Mar-16	Mar-17	Mar-18
CM	7,277,720	9,930,122	9,310,471	11,978,421	14,044,152
Debt	5,128,733	5,739,273	5,965,056	6,611,684	7,267,230
Total	12,406,453	15,669,395	15,275,527	18,590,105	21,311,381

**Table 1-3: Records Reached in Different Market Segments
(Data from Inception to March 31, 2018)**

Parameter	Date	Magnitude
Capital Market Segment		
Record Number of trades	2-Feb-18	15,763,261
Traded Quantity (in lakhs)	29-Dec-17	32,706
Turnover (₹ Crores)	25-Oct-17	55,954
Market Capitalization (₹ Crores)	31-Mar-18	14,044,152
Futures & Options Segment		
No. of trades	24-Aug-15	7,738,349
No. of contracts traded	30-Apr-15	27,205,109
Turnover (₹ Crores)	25-Jan-18	1,750,208

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Parameter	Date	Magnitude
Currency Derivatives Segment		
No. of trades	24-Jun-16	418,468
No. of contracts traded	20-Jun-13	11,534,563
Turnover (₹ Crores)	20-Jun-13	69,324
Negotiated Trade Reporting Platform		
No. of trades	25-Aug-03	2,074
Turnover (₹ Crores)	25-Aug-03	13,911.6
Interest Rate Futures Segment		
No. of trades	29-Jan-15	66,002
No. of contracts traded	26-Feb-15	448,861
Turnover (₹ Crores)	26-Feb-15	9,393

Table 1-4: Board of Directors of NSEIL as on March 31, 2018

Sr.No.	Name & Company	Designation
1	Mr. Ashok Chawla Former Secretary, Ministry of Finance Government of India	Chairman [Public Interest Director]
2	Mr. Vikram Limaye	Managing Director & CEO
3	Mr. Abhay Havaladar Former Advisory Director - General Atlantic LLC	Shareholder Director
4	Mr. Dinesh Kanabar Former Dy. CEO of KPMG in India & CEO of Dhruva Advisors LLP	Public Interest Director
5	Ms. Anshula Kant Dy. Managing Director & Chief Financial Officer State Bank of India	Shareholder Director
6	Mr. Naved Masood Former Secretary, Ministry of Corporate Affairs Government of India	Public Interest Director
7	Mr. T. V. Mohandas Pai Chairman of Manipal Global Education Services Private Limited & Former CFO - Infosys Technologies Limited	Public Interest Director
8	Mr. Prakash Parthasarathy Former Chief Investment Officer PremjiInvest	Shareholder Director
9	Ms. Dharmishta Raval Advocate & Former Executive Director SEBI	Public Interest Director
10	Ms. Sunita Sharma Managing Director & CEO, LIC Housing Finance Limited	Shareholder Director

Membership

2

Table 2-1: Eligibility Criteria for Membership

CORPORATES / LLP		(Amount in ₹ lakh)				
Particulars/ Segments	CM	CM and F&O	Debt	CM and Debt	CM, Debt 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)	50 (Membership as Trading Member) 100 (Membership as Trading and self clearing membership)	100 (Membership in CM segment and Trading/Trading and self clearing membership in Debt segment) 300 (Membership in CM segment and Trading and Clearing membership in Debt segment)	100 (Membership in Debt segment, CM segment and Trading/Trading and Self Clearing membership in F&O segment) 300 (Membership in Debt segment, CM segment and Trading and Clearing membership in F&O segment)	
Interest Free Security Deposit (IFSD) with NSEIL	85	110	BMC*	85 (BMC requirement to be met)	110 (BMC requirement to be met) 15*	
Interest Free Security Deposit (IFSD) with NSCCL	15	15*	10	15	15*	
Collateral Security Deposit (CSD) with NSCCL	25	25**	NIL	25	25**	
Annual Subscription	1	1	NIL	1	1	
Advance Minimum Transaction Charges for Futures Segment	NIL	1	NIL	NIL	1	
Education	Two directors should be HSC. Dealers should also have passed SEBI approved certification test for Capital Market - Capital Market Module of NCFM.	Two directors should be HSC. Dealers should also have passed SEBI approved certification test for Capital Market & Derivatives.	Two directors should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of NCFM & SEBI approved certification test for Capital Market - Capital Market Module of NCFM.	Two directors should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of NCFM & SEBI approved certification test for Capital Market & Derivatives.	Two directors should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of NCFM and SEBI approved certification test for Capital Market & Derivatives.	
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 Rs. 300 lakhs. Further a Professional Clearing member needs to bring Interest Free Security Deposit (IFSD) of Rs. 25 lakhs with NSCCL and Collateral Security Deposit (CSD) of Rs. 25 lakhs with NSCCL as deposits.
* Additional Interest Free Security Deposit (IFSD) of Rs. 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 Rs. 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 Rs. 2 lakh and CSD of Rs. 8 lakh per trading member he undertakes to clear in the F&O segment. **Contd...**

INDIVIDUALS/PARTNERSHIP FIRMS

(Amount in ₹ lakh)

Particulars	CM	CM and F&O	Debt	CM and Debt	CM, Debt and F&O
<i>Net Worth</i>	75	75 (Membership in CM segment and Trading membership in F&O segment)	50 (Membership as Trading Member)	75 (Membership in CM segment and Trading membership in Debt segment)	100 (Membership in Debt segment, CM segment and Trading/Trading and Self Clearing membership in F&O segment)
Interest Free Security Deposit (IFSD) with NSEIL	26.5	100 (Membership in CM segment and Trading and Self clearing membership in F&O segment)	100 (Membership as Trading and self clearing membership)	100 (Membership in CM segment and Trading and Self clearing membership in Debt segment)	300 (Membership in Debt segment, CM segment and Trading and clearing membership in F&O segment)
Interest Free Security Deposit (IFSD) with NSCCL	6	300 (Membership in CM segment and Trading and Clearing membership in F&O segment)	300 (Membership as Trading and clearing membership)	300 (Membership in CM segment and Trading and Clearing membership in Debt segment)	51.5 (BMC requirement to be met)
Collateral Security Deposit (CSD) with NSCCL	17.5	6 *	10	6	6 *
Annual Subscription	0.5	17.5 **	NIL	17.5	17.5 **
Advance Minimum Transaction Charges for Futures Segment	NIL	0.5	NIL	0.5	0.5
		1	NIL	NIL	1

Contd...

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Particulars	CM	CM and F&O	Debt	CM and Debt	CM, Debt and F&O
Education	Proprietor / Two Partners should be HSC. Dealers should also have passed SEBI approved certification test for Capital Market - Capital Market Module of NCFM.	Proprietor / Two Partners should be HSC. Dealers should also have passed SEBI approved certification test for Capital Market & Derivatives.	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 for Capital Market 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 for Capital Market & Derivatives.
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, Partnerships firms should not be engaged in any business other than Securities.				

Note:

- * Additional Interest Free Security Deposit (IFSD) of Rs. 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 Rs. 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 Rs. 2 lakh and CSD of Rs. 8 lakh per trading member he undertakes to clear in the F&O segment.

CURRENCY DERIVATIVES- Corporates, LLPs, Individuals and Firms

(Amount in ₹ lakh)

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

Contd...

Contd...

Particulars	NSE Members			New Applicants		
	0.5	0.5	0.5	0.5	0.5	0.5
Advance Minimum Transaction Charges	0.5	0.5	0.5	0.5	0.5	0.5
Education	Proprietor/Two Partners/Two directors should be HSC.	Proprietor/Two Partners/Two directors should be HSC.	Proprietor/Two Partners/Two directors should be HSC.	Proprietor/Two Partners/Two directors should be HSC.	Proprietor/Two Partners/Two directors should be HSC.	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 Certification Examination	Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Certification Examination	Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Certification Examination	Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Certification Examination	Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Certification Examination	Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Certification Examination
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 Rs. 500 crores, minimum CRAI 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: Distribution of Registered Trading Members

Month/Year (end of period)	CM	Debt	FO	CDS	CM/Debt/ F&O/CDS	TOTAL
Apr-17	88	9	14	55	1242	1408
May-17	87	9	14	55	1242	1407
Jun-17	85	9	14	55	1241	1404
Jul-17	85	9	14	54	1241	1403
Aug-17	85	9	14	54	1240	1402
Sep-17	85	9	14	54	1241	1403
Oct-17	86	8	14	54	1242	1404
Nov-17	85	8	16	55	1244	1408
Dec-17	85	8	17	54	1243	1407
Jan-18	86	8	17	54	1240	1405
Feb-18	86	8	16	53	1244	1407
Mar-18	87	8	16	52	1243	1406

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 cr. and MC \geq ₹ 25 cr.	The net worth of the applicant company shall be more than 100 crores* in each of the three preceding financial years. The Company shall submit a certificate from the statutory auditors in respect of networth as stipulated above * Explanation 1 Networth means Paid up equity capital + Free Reserves i.e. reserve, the utilization of which is not restricted in any manner may be taken into consideration excluding revaluation reserves - Miscellaneous Expenses not written off - Balance in profit and loss account to the extent not set off.
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	--	The applicant company has paid dividend in at least 2 out of last 3 financial years immediately preceding the year in which listing application has been made
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 pattern on March 31 of last three calendar years (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 pattern on March 31 of last three calendar years (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. 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

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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 (Applicable from April 1, 2018)

Panel A: Listing Fee Structure based on Paid up Capital Slabs (applicable for new listing):

Particulars	Amount (₹)
Initial Listing fees	50,000
Annual Listing fees (on paid-up share, bond and/ or debenture and/or debt capital, etc.)	
a) Upto ₹ 100 Crores	290,000
b) Above ₹ 100 Crores and upto ₹ 200 Crores	380,000
c) Above ₹ 200 Crores and upto ₹ 300 Crores	490,000
d) Above ₹ 300 Crores and upto ₹ 400 Crores	595,000
e) Above ₹ 400 Crores and upto ₹ 500 Crores	730,000

Note:

Companies which have a paid up capital, bond and/ or debenture and/ or debt capital, etc. of more than ₹ 500 crore will pay minimum fees of ₹ 7,35,000/- and an additional listing fees of ₹ 4,800/- for every increase of ₹ 5 crore or part thereof in the paid up share, bond and/ or 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 crore will pay minimum fees of ₹ 12,20,000/- and an additional listing fees of ₹ 5,125/- for every increase of ₹ 5 crore or part thereof in the paid up share, bond and/ or debenture and/ or debt capital, etc.

Panel B: Fee structure based on Market Capitalisation

1)	Incremental Fee shall be levied for listed companies with market capitalization above ₹2500 crores as follows - ₹4000 per ₹1000 Crores
2)	The incremental fee due to market capitalization is capped at ₹15 lakhs (excluding the component towards paid up capital)
3)	For the purpose of this computation, Market Capitalization shall be deduced as follows:
a.)	Monthly average market capitalization = Average of Highest market capitalization during the month and Lowest market capitalization during the month
b.)	Average of the above for the twelve months period preceding the invoicing date i.e. from April 1, XXXX to March 31, XXXX.

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-14	1,688	75	1,586	7,277,720
Mar-15	1,733	4	1,544	9,930,122
Mar-16	1,808	4	1,613	9,310,471
Mar-17	1,817	4	1,696	11,978,421
Mar-18	1,931	4	1,817	14,044,152

Note:

* At the end of the period.

@ Excludes suspended companies.

No. Of Companies Traded excludes Mutual Funds and ETFs

Table 3-4: Shareholding Pattern at the End of March 2018 for Companies Listed at NSE

Sectors	Promoters		Public							Shares Held by Custodians	Shares Held by Employee Trust		
	Indian Promoters	Foreign Promoters	Institutional			Public							
			Alternate Investment Funds	Financial Institutions/ Banks/ Insurance Companies	Foreign Portfolio Investors	Mutual Funds	Venture Capital Funds including Foreign Venture Capital Funds	Any other	Non-institutional Individuals			Any other	Central Government/ State Government
Banks	54.3	0.2	0.1	8.1	14.7	6.8	0.0	0.5	8.5	3.4	0.4	3.1	-
Engineering	33.5	3.5	-	3.2	5.9	3.0	-	4.3	28.1	18.5	-	-	-
Financial Services	51.5	4.3	0.4	3.2	14.9	4.9	0.0	1.6	11.3	7.0	0.7	0.1	0.1
FMCG	32.9	8.2	0.1	11.1	10.7	3.4	0.1	0.4	17.8	14.9	0.0	0.2	0.0
Infrastructure	46.6	4.7	0.0	8.2	10.2	5.1	0.0	0.2	15.8	8.8	0.1	0.1	0.1
IT	39.9	5.1	0.0	5.2	14.7	3.2	0.4	1.1	19.0	11.1	0.0	0.0	0.2
Manufacturing	46.3	6.9	0.1	7.2	8.9	4.3	0.0	0.8	14.1	10.0	1.3	0.1	0.1
Media and Entertainment	44.0	2.4	0.1	0.7	11.9	3.4	0.0	8.2	14.7	14.3	0.1	-	0.2
Petrochemicals	49.4	2.6	0.0	6.2	13.1	4.0	-	0.0	6.6	17.0	0.2	0.8	0.0
Pharmaceuticals	49.9	3.6	0.2	2.9	12.4	5.6	0.0	0.7	16.8	7.2	0.0	0.4	0.1
Services	46.9	7.4	0.2	3.8	12.0	4.9	0.2	1.5	10.4	12.6	0.1	0.0	0.1
Telecommunication	37.8	4.1	0.0	29.0	10.8	2.1	0.0	0.0	7.9	8.1	0.1	0.0	0.1
Miscellaneous*	37.6	1.2	0.0	4.9	4.1	2.1	0.2	0.2	13.9	35.5	0.2	0.0	0.0

Note:

*Miscellaneous category includes companies from sectors such as Chemicals, Fertilisers, Pesticides, Oil, Gas, Hardware, Power, Aerospace & Defence, etc.

Table 3-5: Pledged Shares Data as of March 2018

Sector Classification	Indian Promoters	Foreign Promoters	Total Promoters Holding	%age of promoters' ownership pledged
Banks	54.3	0.2	54.5	0.1
Engineering	33.5	3.5	37.0	43.0
Financial Services	51.5	4.3	55.9	2.3
FMCG	32.9	8.2	41.1	13.3
Infrastructure	46.6	4.7	51.2	32.5
Information Technology	39.9	5.1	44.9	3.1
Manufacturing	46.3	6.9	53.2	15.1
Media and Entertainment	44.0	2.4	46.4	24.8
Petrochemicals	49.4	2.6	52.0	0.9
Pharmaceuticals	49.9	3.6	53.6	4.5
Services	46.9	7.4	54.3	20.1
Telecommunication	37.8	4.1	41.9	28.2
Miscellaneous*	37.6	1.2	38.8	15.3
Total	43.5	3.7	47.2	13.0

Note:

*Miscellaneous category includes companies from sectors such as Chemicals, Fertilisers, Pesticides, Oil, Gas, Hardware, Power, Aerospace & Defence, etc.

Table 3-6: Eligibility Criteria for Securities on the Debt Segment

The security proposed for listing on the Debt 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"> • Network 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"> • Network 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 Debt Segment (as on March 31)

Securities	2016		2017		2018	
	Number	Amount (₹ Crores)	Number	Amount (₹ Crores)	Number	Amount (₹ Crores)
Total		Amount (US \$ mn)	Amount (US \$ mn)	Amount (US \$ mn)	Amount (US \$ mn)	Amount (US \$ mn)
Government Securities	2,044	4,241,335	2,394	4,462,085	2,669	4,928,407
T-Bills	49	348,714	52	325,309	80	406,825
PSU Bonds	1109	489,077	1166	611,113	1105	647,146
Institutional. Bonds	214	104,605	207	98,867	207	112,601
Bank Bonds	563	298,086	599	359,324	540	381,092
Corporate Bonds	3075	432,875	3631	590,856	3477	700,653
Others	35	4,493	34	4,343	33	3,758
Total	7,089	5,919,185	8,083	6,451,897	8,111	7,180,482
		892,345	995,070	1,071,681		

Table 3-8: Funds Mobilisation on the Exchange

Particulars	2015-16			2016-17			2017-18		
	No. of Issues	Amount ₹ Crores	Amount US \$ bn	No. of Issues	Amount ₹ Crores	Amount US \$ bn	No. of Issues	Amount ₹ Crores	Amount US \$ bn
Equity Public Issues									
IPOs	32	15,432	2.33	26	28,400	4.15	41	76,351	11.85
FPOs	0		-	0	-	-	-	-	-
IDR issue			-	0	-	-	-	-	-
Rights Issues	8	10,497	1.58	9	3,357	0.49	14	15,902	2.47
QIP	18	13,976	2.11	20	8,464	1.24	51	66,347	10.29
Preferential Allotment	208	48,756	7.35	222	41,293	6.04	218	56,909	8.83
Non-Convertible Debentures									-
Public Issue	33**	21,392	3.22	8**	25,683	3.76	26**	1,390	0.22
Total	299	110,053	16.59	285	81,514	15.67	350	216,899	33.65

Note: Dollar conversions are done using average exchange rate for the financial year 2017-18

** Number of ISINs Listed

Table 3-9: Initial Public Offerings (IPOs) of Equity Shares during 2017-18

Sr. No.	Company Name	Issue Size (₹ Crores)	Issue Price (₹)	Date of Listing
1	Shankara Building Products Limited	345	460	5-Apr-2017
2	S Chand And Company Limited	729	670	9-May-2017
3	Housing & Urban Development Corporation Limited	1,210	60	19-May-2017
4	PSP Projects Limited	212	210	29-May-2017
5	Tejas Networks Limited	777	257	22-Jun-2017
6	Eris Lifesciences Limited	1,741	603	27-Jun-2017
7	Central Depository Services (India) Limited	524	149	29-Jun-2017
8	GTPL Hathway Limited	485	170	4-Jul-2017
9	AU Small Finance Bank Limited	1,913	358	10-Jul-2017
10	Salasar Techno Engineering Limited	36	108	25-Jul-2017
11	Security and Intelligence Services (India) Limited	780	815	10-Aug-2017
12	Cochin Shipyard Limited	1,443	432	11-Aug-2017
13	Apex Frozen Foods Limited	152	175	4-Sep-2017
14	Bharat Road Network Limited	601	205	18-Sep-2017
15	Dixon Technologies (India) Limited	599	1,766	18-Sep-2017
16	Matrimony.Com Limited	497	985	21-Sep-2017
17	Capacit'e Infraprojects Limited	400	250	25-Sep-2017
18	ICICI Lombard General Insurance Company Limited	5,701	661	27-Sep-2017
19	Prataap Snacks Limited	482	938	5-Oct-2017
20	General Insurance Corporation of India	11,176	912	25-Oct-2017
21	Godrej Agrovet Limited	1,157	460	16-Oct-2017

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Sr. No.	Company Name	Issue Size (₹ Crores)	Issue Price (₹)	Date of Listing
22	Indian Energy Exchange Limited	1,001	1,650	23-Oct-2017
23	MAS Financial Services Limited	460	459	18-Oct-2017
24	SBI Life Insurance Company Limited	8,400	700	3-Oct-2017
25	Reliance Nippon Life Asset Management Limited	1,542	252	06-Nov-2017
26	Mahindra Logistics Limited	829	429	10-Nov-2017
27	The New India Assurance Company Limited	9,600	800	13-Nov-2017
28	Khadim India Limited	543	750	14-Nov-2017
29	HDFC Standard Life Insurance Company Limited	8,695	290	17-Nov-2017
30	Shalby Limited	505	248	15-Dec-2017
31	Future Supply Chain Solutions Limited	650	664	18-Dec-2017
32	Astron Paper & Board Mill Limited	70	50	29-Dec-2017
33	Apollo Micro Systems Limited	156	275	22-Jan-2018
34	Newgen Software Technologies Limited	425	245	29-Jan-2018
35	Amber Enterprises India Limited	600	859	30-Jan-2018
36	Galaxy Surfactants Limited	937	1,480	08-Feb-2018
37	Aster DM Healthcare Limited	980	190	26-Feb-2018
38	H.G. Infra Engineering Limited	462	270	09-Mar-2018
39	Bharat Dynamics Limited	953	428	23-Mar-2018
40	Bandhan Bank Limited	4,473	375	27-Mar-2018
41	Hindustan Aeronautics Limited	4,113	1,215	28-Mar-2018
	Total	76,351		

Table 3-10: Resource Mobilisation through Public Issue of NCDs during 2017-18

S.No.	Name of the Company	Date of Listing	Amount Mobilised (₹ Crores)	Amount Mobilised (Us \$ mn)
1	SREI Equipment Finance Limited	11-Aug-17	176.48	27.52
2	SREI Equipment Finance Limited	11-Aug-17	150.53	23.47
3	SREI Equipment Finance Limited	11-Aug-17	30.91	4.82
4	SREI Equipment Finance Limited	11-Aug-17	9.32	1.45
5	SREI Equipment Finance Limited	11-Aug-17	11.51	1.79
6	SREI Equipment Finance Limited	11-Aug-17	2.81	0.44
7	SREI Equipment Finance Limited	11-Aug-17	116.64	18.19
8	SREI Equipment Finance Limited	11-Aug-17	45.78	7.14
9	SREI Equipment Finance Limited	11-Aug-17	17.99	2.81
10	SREI Infrastructure Finance Limited	21-Mar-18	28.57	4.38
11	SREI Infrastructure Finance Limited	21-Mar-18	10.09	1.55
12	SREI Infrastructure Finance Limited	21-Mar-18	22.35	3.43
13	SREI Infrastructure Finance Limited	21-Mar-18	59.66	9.15
14	SREI Infrastructure Finance Limited	21-Mar-18	30.80	4.72

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S.No.	Name of the Company	Date of Listing	Amount Mobilised (₹ Crores)	Amount Mobilised (Us \$ mn)
15	SREI Infrastructure Finance Limited	21-Mar-18	36.86	5.65
16	SREI Infrastructure Finance Limited	21-Mar-18	90.15	13.83
17	SREI Infrastructure Finance Limited	21-Mar-18	31.28	4.80
18	SREI Infrastructure Finance Limited	21-Mar-18	12.26	1.88
19	SREI Infrastructure Finance Limited	21-Mar-18	11.60	1.78
20	SREI Infrastructure Finance Limited	21-Mar-18	3.16	0.48
21	Edelweiss Retail Finance Limited	26-Mar-18	16.40	2.53
22	Edelweiss Retail Finance Limited	26-Mar-18	298.43	46.01
23	Edelweiss Retail Finance Limited	26-Mar-18	23.43	3.61
24	Edelweiss Retail Finance Limited	26-Mar-18	64.08	9.88
25	Edelweiss Retail Finance Limited	26-Mar-18	40.92	6.31
26	Edelweiss Retail Finance Limited	26-Mar-18	48.35	7.45

Note: Dollar conversions are done using the exchange rate as on the date of Listing

Table 3-11: Rights Issues during 2017-18

S. No.	Company Name	Date of Listing	Amount Mobilised (₹ Crores)	Amount Mobilised (US \$ mn)
1	Kingfa Science & Technology (India) Limited	26-Apr-2017	149.99	22.93
2	Mahindra Lifespace Developers Limited	11-May-2017	299.69	46.55
3	Vardhman Special Steels Limited	19-May-2017	67.85	10.50
4	Intellect Design Arena Limited	28-Aug-2017	198.97	31.13
5	The Indian Hotels Company Limited	14-Nov-2017	1,499.88	229.27
6	Karur Vysya Bank Limited	27-Nov-2017	891.61	138.23
7	Hind Rectifiers Limited	12-Dec-2017	12.05	1.87
8	HCL Infosystems Limited	14-Dec-2017	499.09	77.57
9	VIP Clothing Limited	27-Dec-2017	42.95	6.70
10	The Lakshmi Vilas Bank Limited	9-Jan-2018	786.87	123.50
11	Sumeet Industries Limited	31-Jan-2018	59.70	9.39
12	Indiabulls Ventures Limited	21-Mar-2018	497.69	76.84
13	Piramal Enterprises Limited	15-Mar-2018	1,781.57	274.38
14	Tata Steel Limited	19-Mar-2018	9,114.29	1,398.38
	Total		15,902.20	2,447.22

Note: Dollar conversions are done using the exchange rate as on the date of Listing

Table 3-12: Preferential Allotments by NSE Listed Companies during 2017-18

S.No.	Company Name	₹ Crores	US \$ mn
		Amount Raised	Amount Raised
1	Celebrity Fashions Limited	3.50	0.54
2	IL&FS Engineering and Construction Company Limited	53.00	8.22
3	The Jammu & Kashmir Bank Limited	250.00	38.79
4	JHS Svendgaard Laboratories Limited	8.00	1.24
5	Usher Agro Limited	43.93	6.82
6	Vikas EcoTech Limited	43.62	6.77
7	Wanbury Limited	12.22	1.90
8	Murudeshwar Ceramics Limited	7.06	1.10
9	A2Z Infra Engineering Limited	30.19	4.68
10	Adani Power Limited	127.05	19.71
11	Adani Power Limited	90.09	13.98
12	Adani Power Limited	89.67	13.91
13	Adani Power Limited	89.19	13.84
14	Agarwal Industrial Corporation Limited	9.80	1.52
15	Arvind SmartSpaces Limited	22.66	3.52
16	Indiabulls Ventures Limited	66.46	10.31
17	Infibeam Incorporation Limited	60.00	9.31
18	PIL Italica Lifestyle Limited	11.40	1.77
19	Sambhaav Media Limited	4.01	0.62
20	Venus Remedies Limited	7.99	1.24
21	Lanco Infratech Limited	321.45	49.87
22	Shree Rama Newsprint Limited	29.17	4.53
23	Shree Renuka Sugars Limited	27.22	4.22
24	3i Infotech limited	27.92	4.33
25	Godawari Power and Ispat Ltd.	31.00	4.81
26	Rama Steel Tubes Limited	13.42	2.08
27	3i Infotech limited	13.47	2.09
28	Next Mediaworks Ltd	3.50	0.54
29	Swan Energy Ltd.	450.00	69.82
30	Cyber Media (India) Ltd.	1.07	0.17
31	Cyber Media (India) Ltd.	1.30	0.20
32	MIC Electronics Limited	86.59	13.43
33	Satin Creditcare Network Limited	64.30	9.98
34	Indiabulls Ventures Limited	226.97	35.21
35	Adani Power Limited	110.10	17.08
36	Adani Power Limited	69.89	10.84
37	Adani Power Limited	73.95	11.47
38	Adani Power Limited	56.53	8.77
39	L&T Finance Holdings Limited	472.28	73.27
40	Empee Distilleries Ltd	7.53	1.17

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S.No.	Company Name	₹ Crores	US \$ mn
		Amount Raised	Amount Raised
41	Adani Power Limited	89.25	13.85
42	Adani Power Limited	133.38	20.69
43	Adani Power Limited	93.27	14.47
44	Shree Rama Newsprint Limited	0.19	0.03
45	Electrotherm (India) Ltd	28.59	4.44
46	Amttek Auto Ltd	117.50	18.23
47	Reliance Defence and Engineering Limited	8.22	1.28
48	Dhanlaxmi Bank Limited	120.00	18.62
49	Indiabulls Ventures Limited	448.78	69.63
50	3i Infotech Limited	48.86	7.58
51	Bank Of India	221.92	34.43
52	Subex Limited	77.13	11.97
53	Dynacons Systems & Solutions Limited	0.91	0.14
54	Bhartiya International Limited	24.00	3.72
55	PIL Italice Lifestyle Limited	15.00	2.33
56	Alphageo (India) Limited	12.58	1.95
57	Aurionpro Solutions Limited	3.30	0.51
58	Rama Steel Tubes Limited	7.32	1.14
59	Rama Steel Tubes Limited	1.95	0.30
60	Kesoram Industries Limited	90.00	13.96
61	Jindal Stainless Limited	236.83	36.74
62	Bombay Rayon Fashions Limited	24.55	3.81
63	Bombay Rayon Fashions Limited	55.52	8.61
64	Bombay Rayon Fashions Limited	1,567.56	243.20
65	GTL Infrastructure Limited	1,692.22	262.54
66	Metalyt Forgings Limited	40.00	6.21
67	Metalyt Forgings Limited	4.00	0.62
68	Metalyt Forgings Limited	24.00	3.72
69	IZMO Limited	3.12	0.48
70	Adlabs Entertainment Limited	11.86	1.84
71	IDBI Bank Ltd	91.00	14.12
72	Ind-Swift Laboratories Ltd.	9.31	1.44
73	Jammu and Kashmir Bank Ltd.	282.00	43.75
74	CMI Limited	7.50	1.16
75	Jai Balaji Industries Limited	1.90	0.29
76	Ashapura Intimates Fashion Limited	16.25	2.52
77	Tanla Solutions Ltd.	17.15	2.66
78	JHS Svendgaard Laboratories Ltd.	1.42	0.22
79	Rushil Decor Limited	5.04	0.78
80	Rushil Decor Limited	1.68	0.26
81	Sree Rayalaseema Hi-Strength Hypo Limited	7.61	1.18

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S.No.	Company Name	₹ Crores	US \$ mn
		Amount Raised	Amount Raised
82	Indosolar Limited	9.50	1.47
83	Sterling Tools Limited	44.42	6.89
84	Palred Technologies Limited	22.03	3.42
85	United Bank of India	418.00	64.85
86	Bank Of India	1,500.00	232.72
87	Allahabad Bank	418.00	64.85
88	Balaji Telefilms Limited	413.28	64.12
89	RBL Bank Limited	1,680.00	260.64
90	Union Bank of India	541.00	83.93
91	Premier Explosives Limited	5.20	0.81
92	Max Ventures and Industries Limited	26.90	4.17
93	Jai Balaji Industries Limited	4.60	0.71
94	Satin Creditcare Network Limited	30.00	4.65
95	Patel Integrated Logistics Limited	7.47	1.16
96	Murudeshwar Ceramics Limited	7.43	1.15
97	PIL Italica Lifestyle Limited	11.10	1.72
98	Future Consumer Limited	67.00	10.39
99	Hindustan Construction Company Limited	19.80	3.07
100	Ind-Swift Laboratories Ltd.	2.25	0.35
101	Shriram EPC Limited	265.00	41.11
102	Dena Bank	792.33	122.93
103	Bank of maharashtra	300.00	46.54
104	Central Bank of India	100.00	15.51
105	Andhra Bank	1,100.00	170.66
106	IDBI Bank Ltd	2,203.00	341.79
107	Cerebra Integrated Technologies Ltd.	47.60	7.38
108	Indian Overseas Bank	1,100.00	170.66
109	Ballarpur Industries Ltd.,	1,009.85	156.67
110	UCO Bank	1,150.00	178.42
111	Tanla Solutions Ltd.	6.67	1.03
112	Tanla Solutions Ltd.	5.03	0.78
113	Rane (Madras) Limited	60.00	9.31
114	Jet Freight Logistics Limited	2.80	0.43
115	Ind-Swift Laboratories Limited	6.52	1.01
116	Talwalkars Better Value Fitness Limited	41.38	6.42
117	IDBI Bank Ltd	1,861.00	288.73
118	Autolite (India) Limited	1.08	0.17
119	Arvind SmartSpaces Limited	27.94	4.33
120	Mcnally Bharat Engineering Company Limited	30.00	4.65
121	PC Jeweller Limited	427.00	66.25
122	PC Jeweller Limited	514.75	79.86
123	Pioneer Embroideries Limited	1.28	0.20

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S.No.	Company Name	₹ Crores	US \$ mn
		Amount Raised	Amount Raised
124	Pioneer Embroideries Limited	1.28	0.20
125	Shriram EPC Limited	0.03	0.00
126	Shriram EPC Limited	9.63	1.49
127	Krebs Biochemicals & Industries Ltd.	3.51	0.54
128	Central Bank of India	583.00	90.45
129	Texmo Pipes and Products Limited	2.64	0.41
130	V2 Retail Limited	76.00	11.79
131	Bharat Gears Ltd.,	5.11	0.79
132	JHS Svendgaard Laboratories Ltd.	0.46	0.07
133	Jai Balaji Industries Limited	3.61	0.56
134	3i Infotech limited	47.08	7.30
135	Bombay Rayon Fashions Ltd.	271.31	42.09
136	Shriram EPC Limited	33.52	5.20
137	Shriram EPC Limited	11.19	1.74
138	NCL Industries Limited	3.95	0.61
139	Mahindra & Mahindra Financial Services Limited	1,055.00	163.68
140	Pioneer Embroideries Limited	0.99	0.15
141	Dollar Industries Limited	107.50	16.68
142	Paramount Communications Limited	9.28	1.44
143	Arshiya Limited	214.00	33.20
144	Arshiya Limited	131.00	20.32
145	Arshiya Limited	58.35	9.05
146	Arshiya Limited	87.00	13.50
147	Arshiya Limited	65.87	10.22
148	Axis Bank Limited	8,679.77	1,346.63
149	Future Retail Limited	500.00	77.57
150	Sakar Healthcare Limited	7.50	1.16
151	Mcnally Bharat Engineering Company Limited	25.08	3.89
152	Sunteck Realty Limited	150.99	23.43
153	Orchid Pharma Limited	18.43	2.86
154	Arshiya Limited	14.59	2.26
155	Arshiya Limited	49.60	7.69
156	Sphere Global Services Limited	3.00	0.47
157	Kiri Industries Limited	87.12	13.52
158	Repro India Limited	39.99	6.20
159	V2 Retail Limited	7.50	1.16
160	Future Consumer Limited	340.17	52.78
161	Jain Irrigation Systems Limited	289.60	44.93
162	Hotel Leela Venture Limited	275.10	42.68
163	Arshiya Limited	187.67	29.12
164	ITI Limited	80.00	12.41
165	Shriram EPC Limited	35.00	5.43

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S.No.	Company Name	₹ Crores	US \$ mn
		Amount Raised	Amount Raised
166	B L Kashyap and Sons Ltd	33.33	5.17
167	Oriental Trimex Limited	1.00	0.16
168	Hindusthan National Glass & Industr	45.85	7.11
169	Autoline Industries Ltd.	10.25	1.59
170	Autoline Industries Ltd.	3.00	0.47
171	Autoline Industries Ltd.	3.00	0.47
172	Autoline Industries Ltd.	3.00	0.47
173	Autoline Industries Ltd.	8.00	1.24
174	Autoline Industries Ltd.	13.00	2.02
175	Shoppers Stop Ltd	179.26	27.81
176	Jindal Steel & Power Ltd	19.92	3.09
177	Adlabs Entertainment Limited	50.00	7.76
178	UFO Moviez India Limited	30.01	4.66
179	HealthCare Global Enterprises Limited	35.00	5.43
180	Ind-Swift Ltd.	6.68	1.04
181	Indosolar Limited	5.21	0.81
182	Goldstone Infratech Limited	100.13	15.53
183	DCW Ltd.,	1.50	0.23
184	DCW Ltd.,	1.50	0.23
185	Themis Medicare Ltd.	6.25	0.97
186	Rushil Decor Limited	6.67	1.03
187	Krebs Biochemicals and Industries Limited	3.67	0.57
188	Jet Knitwears Limited	2.43	0.38
189	Perfect Infraengineers Limited	4.67	0.72
190	Lanco Infratech Ltd.	25.69	3.99
191	Pioneer Embroideries Ltd.	2.53	0.39
192	Pioneer Embroideries Ltd.	2.32	0.36
193	Pioneer Embroideries Ltd.	2.32	0.36
194	Opto Circuits (India) Ltd.	67.76	10.51
195	Mirc Electronics Ltd	72.06	11.18
196	Satin Creditcare Network Limited	100.00	15.51
197	Kridhan Infra Limited	78.42	12.17
198	Housing Development Finance Corp.Lt	4,303.66	667.69
199	Housing Development Finance Corp.Lt	5,200.00	806.76
200	Idea Cellular Ltd	3,250.00	504.22
201	Aurionpro Solutions Ltd.	20.57	3.19
202	Eon Electric Ltd	5.62	0.87
203	Sun Pharma Advanced Research Company Ltd.	133.33	20.69
204	Goodluck India Limited	12.50	1.94
205	Future Consumer Limited	151.98	23.58
206	Orient Press Ltd.	11.55	1.79
207	3i Infotech limited	263.91	40.94

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S.No.	Company Name	₹ Crores	US \$ mn
		Amount Raised	Amount Raised
208	Nitin Spinners Ltd.	4.00	0.62
209	A2Z Infra Engineering Limited	70.50	10.94
210	Housing Development Finance Corp.Lt	1,600.00	248.23
211	AI Champdany Industries Limited	7.00	1.09
212	L&T Finance Holdings Limited	2,000.00	310.29
213	Lambodhara Textiles Limited	4.00	0.62
214	Agarwal Industrial Corporation Limited	3.45	0.54
215	Rushil Decor Limited	6.61	1.03
216	Radha Madhav Corporation Ltd.	20.00	3.10
217	Blue Blends (India) Ltd	4.99	0.77
218	MSP Steel & Power Ltd.	297.32	46.13
	Total	56,909.19	8,829.21

Note: Dollar conversions are done using average exchange rate for the financial year 2017-18

Table 3-13: Amount Raised through QIP during 2017-18

Sr.No	Name of the Company	Amount Raised	Amount Raised
		(₹ Crores)	(US \$ mn)
1	Yes Bank Limited	4,906.65	761.25
2	Minda Industries Limited	300.00	46.54
3	DCB Bank Limited	378.80	58.77
4	Brigade Enterprises Ltd.	500.00	77.57
5	Delta Corp Ltd.	550.00	85.33
6	Kotak Mahindra Bank Ltd	5,803.20	900.34
7	Premier Explosives Ltd.	66.04	10.25
8	State Bank Of India	15,000.00	2,327.18
9	Federal Bank Limited	2,500.00	387.86
10	Veer Energy & Infrastructure Limited	5.63	0.87
11	Aksharchem (India) Limited	69.04	10.71
12	Ramkrishna Forgings Limited	200.00	31.03
13	Vijaya Bank	700.00	108.60
14	Bajaj Finance Limited	4,500.00	698.16
15	Granules India Ltd.	300.15	46.57
16	Apollo Tyres Limited	1,500.00	232.72
17	Sundaram Multi Pap Limited	7.93	1.23
18	Satin Creditcare Network Limited	150.00	23.27
19	Dena Bank	401.26	62.25
20	Bodal Chemicals Limited	225.00	34.91
21	Piramal Enterprises Limited	4,996.19	775.14
22	Camlin Fine Sciences Limited	150.00	23.27
23	Edelweiss Financial Services Limited	1,527.75	237.02
24	Mercator Limited	145.41	22.56

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Sr.No	Name of the Company	Amount Raised	Amount Raised
		(₹ Crores)	(US \$ mn)
25	Muthoot Capital Services Limited	165.03	25.60
26	Navkar Corporation Limited	144.77	22.46
27	Nitin Spinners Limited	107.94	16.75
28	Sunteck Realty Limited	500.00	77.57
29	Bank of Maharashtra	313.55	48.65
30	LT Foods Limited	399.31	61.95
31	Mahindra & Mahindra Financial Services Limited	1,056.00	163.83
32	Natco Pharma Limited	915.00	141.96
33	NCL Industries Limited	201.88	31.32
34	Punjab National Bank	5,000.00	775.73
35	Syndicate Bank	1,150.80	178.54
36	Union Bank of India	2,000.00	310.29
37	Srikalahasthi Pipes Limited	250.00	38.79
38	Kridhan Infra Limited	128.78	19.98
39	Control Print Limited	30.00	4.65
40	Sanghi Industries Limited	400.17	62.08
41	Vardhman Special Steels Ltd.	50.01	7.76
42	Idea Cellular Limited	3,500.00	543.01
43	JM Financial Limited	649.99	100.84
44	ITD Cementation India Limited	336.83	52.26
45	Majesco Limited	231.08	35.85
46	NCC Limited	549.99	85.33
47	Nath Bio-Genes (India) Limited	136.50	21.18
48	Deepak Nitrite Limited	150.00	23.27
49	Housing Development Finance Corporation Limited	1,896.00	294.16
50	Gayatri Projects Limited	200.00	31.03
51	L&T Finance Holdings Limited	1,000.00	155.15
	Total	66,346.68	10,293.40

Table 3-14: Companies Delisted during 2017-18

Sr.No	Name of the Company	Symbol	Date of Delisting	Details
1	Ankur Drugs and Pharma Limited	ANKURDRUGS	12-May-17	Delisting - Liquidation
2	Ashco Niulab Industries Limited	ASHCONIUL	12-May-17	Delisting - Liquidation
3	Coral Hub Limited	CORAL-HUB	12-May-17	Compulsory Delisting
4	Crew B.O.S. Products Limited	CREWBOS	12-May-17	Delisting - Liquidation
5	Deccan Chronicle Holdings Limited	DCHL	12-May-17	Compulsory Delisting
6	Dhanus Technologies Limited	DHANUS	12-May-17	Delisting - Liquidation
7	Evinix Accessories Limited (currently known as Evinix Industries Limited)	EVINIX	12-May-17	Compulsory Delisting
8	IOL Netcom Limited	IOLN	12-May-17	Delisting - Liquidation
9	Koutons Retail India Limited	KOUTONS	12-May-17	Delisting - Liquidation

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Sr.No	Name of the Company	Symbol	Date of Delisting	Details
10	Nuchem Limited	NUCHEM	12-May-17	Compulsory Delisting
11	Parekh Platinum Limited	PAREKHPLAT	12-May-17	Compulsory Delisting
12	Pasupati Fabrics Limited	PASUPATI	12-May-17	Compulsory Delisting
13	Polar Industries Limited	POLARIND	12-May-17	Compulsory Delisting
14	Spanco Limited	SPANCO	12-May-17	Compulsory Delisting
15	Taksheel Solutions Limited	TAKSHEEL	12-May-17	Compulsory Delisting
16	Teledata Technology Solutions Limited	TELEDATAIT	12-May-17	Delisting - Liquidation
17	Teledata Marine Solutions Limited	TELEMARINE	12-May-17	Delisting - Liquidation
18	Vikash Metal & Power Limited	VIKASHMET	12-May-17	Compulsory Delisting
19	Krishna Filament Limited	KRISNAFILA	02-May-17	Voluntary Delisting
20	Advance Metering Technology Limited	AMTL	02-May-17	Voluntary Delisting
21	SRG Infotec (India) Limited	SRGINFOTEC	30-Jun-17	Voluntary Delisting
22	Hindustan Organic Chemicals Limited	HOCL	24-Aug-17	Voluntary Delisting
23	Aravali Industries Limited	ARAVALIIND	15-Sep-17	Compulsory Delisting
24	Growth Techno Projects Limited	GROWTECHNO	15-Sep-17	Compulsory Delisting
25	Namaste Exports Limited	NAMASTEEXP	15-Sep-17	Compulsory Delisting
26	NEPC Agro Foods Limited	NEPCAGRO	15-Sep-17	Compulsory Delisting
27	NEPC Textiles Limited	NEPCTEX	15-Sep-17	Compulsory Delisting
28	ORG Informatics Limited	ORGINFO	15-Sep-17	Compulsory Delisting
29	SB&T International Limited	SB&TINTL	15-Sep-17	Compulsory Delisting
30	Padmalaya Telefilms Limited	PADMALAYAT	25-Sep-17	Voluntary Delisting
31	Pearl Engineering Polymers Limited	PEPL	26-Feb-18	Compulsory Delisting
32	Ispat Profile (I) Limited	ISPATPROF	26-Feb-18	Delisting - Liquidation
33	Maars Software International Limited	MAARSOFTW	26-Mar-18	Compulsory Delisting
34	Emtex Industries (India) Limited	EMTEXIND	26-Mar-18	Compulsory Delisting

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)	Trading Value		Average Daily Trading Value (₹ Crores)	Turnover Ratio (%)	Demat Traded Quantity (lakh)	Demat Trading Value		Market Capitalisation			
				(₹ Crores)	(US \$ bn)				(₹ Crores)	(US \$ bn)	(₹ Crores)	(US \$ bn)		
2013-14	251	1,586	14,432	1,533,716	2,808,488	470	11,189	187	39	1,533,716	2,808,488	470	7,277,720	1,218
2014-15	243	1,603	18,328	2,361,779	4,329,655	692	17,818	2,847	44	2,361,779	4,329,779	692	9,930,122	1,587
2015-16	247	1,607	18,518	2,201,771	4,236,983	639	17,154	2,586	46	2,201,771	4,236,983	639	9,310,471	1,404
2016-17	248	1,698	19,760	2,624,534	5,055,913	739	20,387	2,981	42	2,624,534	5,055,913	739	11,978,421	1,751
Apr-17	18	1,668	1,673	249,260	472,110	73	26,228	4,066	4	249,260	472,110	73	12,303,875	1,908
May-17	22	1,669	2,093	295,182	588,502	91	26,750	4,151	5	295,182	588,502	91	12,416,789	1,925
Jun-17	21	1,666	1,802	254,139	486,305	75	23,157	3,593	4	254,139	486,305	75	12,430,129	1,927
Jul-17	21	1,685	1,838	317,988	543,944	84	25,902	4,019	4	317,988	543,944	84	13,121,441	2,034
Aug-17	21	1,692	1,914	280,390	553,829	87	26,373	4,123	4	280,390	553,829	87	13,055,208	2,024
Sep-17	21	1,690	2,068	296,603	600,092	93	28,576	4,433	5	296,603	600,092	93	13,045,716	2,023
Oct-17	20	1,712	2,007	290,190	607,452	93	30,373	4,669	4	290,190	607,452	93	14,208,617	2,203
Nov-17	22	1,731	2,504	363,846	735,187	113	33,418	5,153	5	363,846	735,187	113	14,392,501	2,231
Dec-17	20	1,750	2,104	348,526	598,032	93	29,902	4,655	4	348,526	598,032	93	14,982,296	2,323
Jan-18	22	1,772	2,690	466,955	814,839	128	37,038	5,819	5	466,955	814,839	128	15,140,453	2,347
Feb-18	19	1,781	2,203	303,453	639,683	99	33,668	5,224	4	303,453	639,683	99	14,564,091	2,258
Mar-18	19	1,788	2,016	305,304	594,852	91	31,308	4,814	4	305,304	594,852	91	14,044,152	2,177
2017-18	246	1,850	24,914	3,771,836	7,234,826	1,122	29,410	4,563	52	3,771,836	7,234,826	1,122	14,044,152	2,177

Note: Dollar conversions are done using monthly average exchange rates (for April, 2017 to March, 2018) and average exchange rate for the financial year 2017-18

Table 4-2: Frequency Distribution of Companies Traded

Trading Frequency (Range of Days)	2013-14		2014-15		2015-16		2016-17		2017-18	
	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	1,469	89.1	1,564	92.5	1551	91.1	1633	90.9	1730	88.5
91-100	17	1.0	6	0.4	10	0.6	9	0.5	22	1.1
81-90	15	0.9	8	0.5	12	0.7	9	0.5	18	0.9
71-80	15	0.9	10	0.6	15	0.9	11	0.6	10	0.5
61-70	25	1.5	8	0.5	7	0.4	14	0.8	20	1.0
51-60	15	0.9	5	0.3	6	0.4	7	0.4	14	0.7
41-50	17	1.0	-	-	9	0.5	14	0.8	16	0.8
31-40	13	0.8	15	0.9	10	0.6	11	0.6	17	0.9
21-30	14	0.8	7	0.4	8	0.5	11	0.6	21	1.1
11-20	13	0.8	11	0.7	14	0.8	14	0.8	21	1.1
1-10	35	2.1	57	3.4	61	3.6	63	3.5	65	3.3
Total	1,648	100.0	1,691	100.0	1703	100.0	1796	100.0	1954	100.0

Table 4-3: Trading Frequency of Companies in Cash Segment during 2017-18

Month/ Year	Companies Available for Trading*	No. of companies Traded	Percent of Traded to Available for Trading
Apr-17	1,706	1,668	97.8
May-17	1,707	1,669	97.8
Jun-17	1,710	1,666	97.4
Jul-17	1,721	1,685	97.9
Aug-17	1,732	1,692	97.7
Sep-17	1,745	1,690	96.8
Oct-17	1,761	1,712	97.2
Nov-17	1,785	1,731	97.0
Dec-17	1,786	1,750	98.0
Jan-18	1,796	1,772	98.7
Feb-18	1,806	1,781	98.6
Mar-18	1,817	1,788	98.4

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 2017-18
(No. of Securities)**

Month/Date	NSE		
	Advances	Declines	Advance / Decline Ratio
Apr-17	1,327	351	3.78
May-17	766	931	0.82
Jun-17	668	1,022	0.65
Jul-17	1,060	634	1.67
Aug-17	484	1,237	0.39
Sep-17	1,060	660	1.61
Oct-17	986	741	1.33
Nov-17	1,179	576	2.05
Dec-17	1,089	685	1.59
Jan-18	1,357	444	3.06
Feb-18	237	1,587	0.15
Mar-18	269	1,560	0.17

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

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

City	2013-14	2014-15	2015-16	2016-17	2017-18
Ahmedabad	3.8	2.9	2.7	3.0	3.1
Bangalore	1.6	3.5	4.6	6.3	4.4
Bhubaneshwar	0.0	0.0	0.0	0.0	0.0
Chennai	1.3	1.3	1.2	1.0	0.9
Cochin/Ernakulam/Parur/Kalamerry/ Alwaye	0.0	1.4	1.2	1.1	0.9
Coimbatore	0.2	0.2	0.1	0.1	0.1
Delhi/Ghaziabad	9.0	10.7	8.5	6.7	6.8
Guwahati	0.0	0.0	0.0	0.0	0.0
Hyderabad/Secunderabad/Kukatpally	4.2	4.2	4.1	3.6	3.5
Indore	0.5	0.6	0.4	0.5	0.5
Jaipur	0.4	0.7	0.6	0.5	0.5
Kanpur	0.1	0.2	0.1	0.1	0.1
Kolkata / Howrah	7.4	6.5	5.6	4.8	5.0
Ludhiana	0.1	0.1	0.1	0.1	0.1
Mangalore	0.0	0.0	0.0	0.0	0.0
Mumbai / Thane	59.5	57.1	58.1	60.0	62.1
Patna	0.0	0.0	0.0	0.0	0.0
Pune	0.2	0.2	0.2	0.1	0.1
Rajkot	1.0	1.3	1.2	1.2	1.3
Vadodara	0.4	0.4	0.3	0.3	0.4
Others	10.2	9.0	11.2	10.9	10.3
Total	100.0	100.0	100.0	100.0	100.0

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)	
2013-14	459	6,874,574	627,478	105.0	11.0
2014-15	480	6,359,312	1,005,984	160.7	11.6
2015-16	506	9,461,175	1,025,706	154.6	24.2
2016-17	525	9,119,044	1,306,188	191.0	25.8
2017-18	548	7,460,817	2,125,258	329.7	29.4

Note: *At the end of the financial year

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

Trading volumes are calculated as buy side + sell side turnover

Dollar conversions are done using average exchange rate for the financial year 2017-18.

Table 4-7: Name of Asset Management Companies with MFs Listed on NSE as of March 2018

Sr.No	Name of the AMC
1	Axis Asset Management Company Limited
2	Baroda Pioneer Asset Management Company Limited
3	Birla Sun Life Asset Management Company Limited
4	BNP Paribas Asset Management India Private Limited
5	BOI AXA Investment Managers Private Limited
6	Canara Robeco Asset Management Company Limited
7	Deutsche Asset Management (India) Private Limited
8	DSP BlackRock Investment Managers Private Limited
9	Goldman Sachs Asset Management (India) Private Limited
10	HDFC Asset Management Company Limited
11	HSBC Asset Management (India) Private Limited
12	ICICI Prudential Asset Management Company Limited
13	IDBI Asset Management Limited
14	IDFC Asset Management Company Limited
15	India Infoline Asset Management Company Limited
16	J.P. Morgan Asset Management India Private Limited
17	Kotak Mahindra Asset Management Company Limited
18	L&T Investment Management Limited
19	LIC Nomura Mutual Fund Asset Management Company Limited
20	Motilal Oswal Asset Management Company Limited
21	Principal PNB Asset Management Company Private Limited
22	Quantum Asset Management Company Private Limited

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Sr.No	Name of the AMC
23	Reliance Capital Asset Management Limited
24	Religare Invesco Asset Management Company Private Limited
25	SBI Funds Management Private Limited
26	Sundaram Asset Management Company Limited
27	Union KBC Asset Management Company Private Limited
28	UTI Asset Management Company Limited
29	Franklin Templeton Asset Management (India) Private Limited
30	Edelweiss Asset Management Limited

Table 4-8: NSE Capital Market Transaction Charges

Total Traded Value in a Month	Revised Transaction Charges (Rs 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:	0.1 per cent	Purchaser
	(a) the transaction of such purchase is entered into in a recognized 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		
2	Sale of an equity share in a Company or a unit of an equity-oriented fund, where:	0.1 per cent	Seller
	(a) the transaction of such sale is entered into in recognized 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]		
3	Sale of an equity share in a company or a unit of an equity oriented fund, where:	0.025 per cent	Seller
	(a) the transaction of such sale is entered into in a recognized 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		

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

Year	No. of Securities/Members				
	5	10	25	50	100
Securities					
2013-14	15.3	26.2	46.6	64.9	82.0
2014-15	11.4	19.0	34.1	51.3	70.9
2015-16	11.8	21.0	37.3	53.4	71.7
2016-17	10.5	18.8	33.4	48.6	67.2
2017-18	9.1	15.5	29.1	43.0	61.3
Members					
2013-14	13.9	24.9	45.9	63.7	78.8
2014-15	14.9	25.9	47.8	64.9	79.5
2015-16	17.7	29.1	50.5	67.8	81.5
2016-17	18.5	28.9	50.8	68.0	81.7
2017-18	19.8	30.9	51.5	68.4	82.0

Table 4-11: '50' Most Active Securities during 2017-18 in Terms of Trading Value

Rank	Name of Security	Trading Value		% Share in Total Trading Value	Market Capitalisation as on March 31, 2018		% Share in Total Market Capitalisation
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
1	RELIANCE INDUSTRIES LTD	152,022	23.6	4.9%	574,203	88.1	9.6%
2	STATE BANK OF INDIA	137,979	21.4	4.4%	215,715	33.1	3.6%
3	INFOSYS LIMITED	123,565	19.2	4.0%	259,974	39.9	4.4%
4	ICICI BANK LTD.	122,527	19.0	3.9%	178,749	27.4	3.0%
5	HDFC LTD	120,712	18.7	3.9%	291,560	44.7	4.9%
6	AXIS BANK LIMITED	98,930	15.3	3.2%	130,898	20.1	2.2%
7	YES BANK LIMITED	95,636	14.8	3.1%	70,043	10.7	1.2%
8	MARUTI SUZUKI INDIA LTD.	94,757	14.7	3.0%	267,676	41.1	4.5%
9	TATA STEEL LIMITED	88,605	13.7	2.8%	64,335	9.9	1.1%
10	ITC LTD	84,349	13.1	2.7%	311,409	47.8	5.2%
11	TATA CONSULTANCY SERV LT	83,235	12.9	2.7%	545,409	83.7	9.1%
12	PUNJAB NATIONAL BANK	75,821	11.8	2.4%	23,116	3.5	0.4%
13	TATA MOTORS LIMITED	75,367	11.7	2.4%	94,373	14.5	1.6%
14	VEDANTA LIMITED	75,010	11.6	2.4%	103,282	15.8	1.7%
15	RELIANCE CAPITAL LTD	72,870	11.3	2.3%	10,697	1.6	0.2%
16	INDIABULLS REAL EST. LTD	72,736	11.3	2.3%	8,613	1.3	0.1%
17	SUN PHARMACEUTICAL IND L	70,065	10.9	2.3%	118,790	18.2	2.0%

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Rank	Name of Security	Trading Value		% Share in Total Trading Value	Market Capitalisation as on March 31, 2018		% Share in Total Market Capitalisation
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
18	HDFC BANK LTD	69,672	10.8	2.2%	488,135	74.9	8.2%
19	LARSEN & TOUBRO LTD.	69,362	10.8	2.2%	183,661	28.2	3.1%
20	BHARTI AIRTEL LIMITED	65,622	10.2	2.1%	159,376	24.5	2.7%
21	HINDALCO INDUSTRIES LTD	54,293	8.4	1.7%	48,164	7.4	0.8%
22	DEWAN HOUSING FIN CORP LT	50,891	7.9	1.6%	15,999	2.5	0.3%
23	INDIAN OIL CORP LTD	50,305	7.8	1.6%	171,511	26.3	2.9%
24	BANK OF BARODA	49,639	7.7	1.6%	32,788	5.0	0.6%
25	DLF LIMITED	49,108	7.6	1.6%	35,904	5.5	0.6%
26	KOTAK MAHINDRA BANK LTD	48,472	7.5	1.6%	199,545	30.6	3.3%
27	INDIABULLS HSG FIN LTD	46,952	7.3	1.5%	52,699	8.1	0.9%
28	INDUSIND BANK LIMITED	45,839	7.1	1.5%	107,691	16.5	1.8%
29	JINDAL STEEL & POWER LTD	44,813	7.0	1.4%	20,079	3.1	0.3%
30	BHARAT PETROLEUM CORP LT	44,794	6.9	1.4%	92,725	14.2	1.6%
31	AUROBINDO PHARMA LTD	44,644	6.9	1.4%	32,683	5.0	0.5%
32	LUPIN LIMITED	44,423	6.9	1.4%	33,258	5.1	0.6%
33	JET AIRWAYS (INDIA) LTD.	43,941	6.8	1.4%	6,915	1.1	0.1%
34	JAIPRAKASH ASSOCIATES LTD	43,365	6.7	1.4%	4,597	0.7	0.1%
35	HINDUSTAN PETROLEUM CORP	42,241	6.6	1.4%	52,549	8.1	0.9%
36	MAHINDRA & MAHINDRA LTD	41,676	6.5	1.3%	91,859	14.1	1.5%
37	RELIANCE COMMUNICATIONS L	40,984	6.4	1.3%	6,015	0.9	0.1%
38	BAJAJ FINANCE LIMITED	39,625	6.1	1.3%	101,902	15.6	1.7%
39	BHARAT FIN INCLUSION LTD	39,569	6.1	1.3%	15,240	2.3	0.3%
40	FORTIS HEALTHCARE LTD	39,567	6.1	1.3%	6,397	1.0	0.1%
41	PC JEWELLER LTD	37,963	5.9	1.2%	12,627	1.9	0.2%
42	BHARTI INFRATEL LTD.	36,529	5.7	1.2%	62,175	9.5	1.0%
43	GAIL (INDIA) LTD	36,475	5.7	1.2%	74,090	11.4	1.2%
44	TITAN COMPANY LIMITED	35,958	5.6	1.2%	83,656	12.8	1.4%
45	JUBILANT FOODWORKS LTD	35,484	5.5	1.1%	15,347	2.4	0.3%
46	ADANI PORT & SEZ LTD	35,430	5.5	1.1%	73,332	11.3	1.2%
47	HINDUSTAN UNILEVER LTD.	35,425	5.5	1.1%	288,601	44.3	4.8%
48	UNITED SPIRITS LIMITED	34,930	5.4	1.1%	45,482	7.0	0.8%
49	DR. REDDY'S LABORATORIES	34,246	5.3	1.1%	34,514	5.3	0.6%
50	ASHOK LEYLAND LTD	34,023	5.3	1.1%	42,575	6.5	0.7%
	Total	3,110,446	482.6	100.0%	5,960,933	914.6	100.0%

Note: Dollar conversions are done using average exchange rate for FY 2017-18 for Trading Value and exchange rate as on March 31, 2018 for Market Capitalisation

Table 4-12: Top '50' Companies by Market Capitalisation as on March 31, 2018

Rank	Name of Security		Market Capitalisation		% Share in Total Market Capitalisation	Trading Volume During 2017-18		% Share in Total Trading Volume
			(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
1	RELIANCE	RELIANCE INDUSTRIES LTD	574,203	88.1	4.1%	152,022	23.6	2.1%
2	TCS	TATA CONSULTANCY SERV LT	545,409	83.7	3.9%	83,235	12.9	1.2%
3	HDFCBANK	HDFC BANK LTD	488,135	74.9	3.5%	69,672	10.8	1.0%
4	ITC	ITC LTD	311,409	47.8	2.2%	84,349	13.1	1.2%
5	HDFC	HDFC LTD	291,560	44.7	2.1%	120,712	18.7	1.7%
6	HINDUNILVR	HINDUSTAN UNILEVER LTD.	288,601	44.3	2.1%	35,425	5.5	0.5%
7	MARUTI	MARUTI SUZUKI INDIA LTD.	267,676	41.1	1.9%	94,757	14.7	1.3%
8	INFY	INFOSYS LIMITED	259,974	39.9	1.9%	123,565	19.2	1.7%
9	ONGC	OIL AND NATURAL GAS CORP.	228,175	35.0	1.6%	31,355	4.9	0.4%
10	SBIN	STATE BANK OF INDIA	215,715	33.1	1.5%	137,979	21.4	1.9%
11	KOTAKBANK	KOTAK MAHINDRA BANK LTD	199,545	30.6	1.4%	48,472	7.5	0.7%
12	LT	LARSEN & TOUBRO LTD.	183,661	28.2	1.3%	69,362	10.8	1.0%
13	ICICIBANK	ICICI BANK LTD.	178,749	27.4	1.3%	122,527	19.0	1.7%
14	COALINDIA	COAL INDIA LTD	175,856	27.0	1.3%	29,058	4.5	0.4%
15	IOC	INDIAN OIL CORP LTD	171,511	26.3	1.2%	50,305	7.8	0.7%
16	BHARTIARTL	BHARTI AIRTEL LIMITED	159,376	24.5	1.1%	65,622	10.2	0.9%
17	NTPC	NTPC LTD	139,926	21.5	1.0%	25,616	4.0	0.4%
18	HCLTECH	HCL TECHNOLOGIES LTD	134,841	20.7	1.0%	33,750	5.2	0.5%
19	AXISBANK	AXIS BANK LIMITED	130,898	20.1	0.9%	98,930	15.3	1.4%
20	WIPRO	WIPRO LTD	127,174	19.5	0.9%	20,739	3.2	0.3%
21	HINDZINC	HINDUSTAN ZINC LIMITED	126,992	19.5	0.9%	14,533	2.3	0.2%
22	SUNPHARMA	SUN PHARMACEUTICAL IND L	118,790	18.2	0.8%	70,065	10.9	1.0%
23	ULTRACEMCO	ULTRATECH CEMENT LIMITED	108,448	16.6	0.8%	22,113	3.4	0.3%
24	INDUSINDBK	INDUSIND BANK LIMITED	107,691	16.5	0.8%	45,839	7.1	0.6%
25	ASIANPAINT	ASIAN PAINTS LIMITED	107,469	16.5	0.8%	22,280	3.5	0.3%
26	VEDL	VEDANTA LIMITED	103,282	15.8	0.7%	75,010	11.6	1.0%
27	BAJFINANCE	BAJAJ FINANCE LIMITED	101,902	15.6	0.7%	39,625	6.1	0.5%
28	POWERGRID	POWER GRID CORP. LTD.	101,100	15.5	0.7%	28,415	4.4	0.4%
29	TATAMOTORS	TATA MOTORS LIMITED	94,373	14.5	0.7%	75,367	11.7	1.0%
30	BPCL	BHARAT PETROLEUM CORP LT	92,725	14.2	0.7%	44,794	6.9	0.6%
31	M&M	MAHINDRA & MAHINDRA LTD	91,859	14.1	0.7%	41,676	6.5	0.6%
32	HDFCLIFE	HDFC STAND LIFE IN CO LTD	91,298	14.0	0.7%	17,105	2.7	0.2%
33	TITAN	TITAN COMPANY LIMITED	83,656	12.8	0.6%	35,958	5.6	0.5%
34	DMART	AVENUE SUPERMARTS LIMITED	82,679	12.7	0.6%	25,920	4.0	0.4%

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Rank	Name of Security		Market Capitalisation		% Share in Total Market Capitalisation	Trading Volume During 2017-18		% Share in Total Trading Volume
			(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
35	BAJAJFINSV	BAJAJ FINSERV LTD.	82,298	12.6	0.6%	18,711	2.9	0.3%
36	BAJAJ-AUTO	BAJAJ AUTO LIMITED	79,423	12.2	0.6%	20,141	3.1	0.3%
37	NESTLEIND	NESTLE INDIA LIMITED	79,095	12.1	0.6%	8,635	1.3	0.1%
38	EICHERMOT	EICHER MOTORS LTD	77,278	11.9	0.6%	30,930	4.8	0.4%
39	GODREJCP	GODREJ CONSUMER PRODUCTS	74,514	11.4	0.5%	14,493	2.2	0.2%
40	GAIL	GAIL (INDIA) LTD	74,090	11.4	0.5%	36,475	5.7	0.5%
41	ADANIPTS	ADANI PORT & SEZ LTD	73,332	11.3	0.5%	35,430	5.5	0.5%
42	HEROMOTOCO	HERO MOTOCORP LIMITED	70,752	10.9	0.5%	30,096	4.7	0.4%
43	YESBANK	YES BANK LIMITED	70,043	10.7	0.5%	95,636	14.8	1.3%
44	JSWSTEEL	JSW STEEL LIMITED	69,652	10.7	0.5%	28,169	4.4	0.4%
45	GRASIM	GRASIM INDUSTRIES LTD	69,079	10.6	0.5%	31,357	4.9	0.4%
46	SBILIFE	SBI LIFE INSURANCE CO LTD	67,825	10.4	0.5%	6,662	1.0	0.1%
47	MOTHERSUMI	MOTHERSON SUMI SYSTEMS LT	65,464	10.0	0.5%	22,784	3.5	0.3%
48	GICRE	GENERAL INS CORP OF INDIA	64,395	9.9	0.5%	3,874	0.6	0.1%
49	TATASTEEL	TATA STEEL LIMITED	64,335	9.9	0.5%	88,605	13.7	1.2%
50	TECHM	TECH MAHINDRA LIMITED	62,407	9.6	0.4%	30,183	4.7	0.4%
		Total	7,628,638	1,170.4	100.0%	2,558,339	396.9	100.0%

Note: Dollar conversions are done using March 31, 2018 exchange rate

Table 4-13: NSE's 10 Most Active Trading Days during the Year 2017-18

Sr No.	Date	Highest Single Day Trading Value	
		(₹ Crores)	(US \$ bn)
1	25-Oct-2017	55,954	8.6
2	26-Oct-2017	52,070	8.0
3	30-Nov-2017	49,597	7.7
4	2-Feb-2018	47,473	7.4
5	25-Jan-2018	45,562	7.2
6	13-Mar-2018	44,692	6.9
7	28-Mar-2018	43,435	6.7
8	18-Jan-2018	42,554	6.7
9	23-Jan-2018	42,483	6.7
10	24-Jan-2018	42,329	6.6

Note: Dollar conversions are done using the exchange rate as on the corresponding trading date

Table 4-14: Individual Securities Single Day Trading Records - 2017-18

Rank	Symbol	Name of Company	Date	Traded Value	
				(₹ Crores)	(US \$ mn)
1	TCS	Tata Consultancy Serv Ltd	13-03-18	12,684	1,955
2	SBIN	State Bank Of India	25-10-17	8,163	1,258
3	INFY	Infosys Limited	18-08-17	7,663	1,195
4	HDFCLIFE	HDFC STAND LIFE IN CO LTD	17-11-17	5,525	850
5	INFRATEL	Bharti Infratel Ltd	14-11-17	5,259	804
6	BANDHANBNK	Bandhan Bank Limited	27-03-18	4,389	675
7	PCJEWELLER	PC Jeweller Ltd	02-02-18	4,386	685
8	ITC	ITC Ltd	18-07-17	4,255	661
9	INFY	Infosys Limited	21-08-17	4,017	626
10	ICICIBANK	ICICI Bank Ltd	31-05-17	3,801	589.17

Note: Dollar conversions are done using the exchange rate as on the corresponding trading date
Data has been compiled for all markets except Auction Market & Retail Debt Market

Table 4-15: Composition of Nifty 50 Index as on March 31, 2018

Sl. No.	Name of Security	Issued Capital (₹ crores)	Free Float Market Capitalisation (₹ crores)	Weightage (%)	Beta	R ²	Daily Volatility (%)	Monthly Return (%)	Impact Cost (%)
1	Adani Ports and Special Economic Zone Ltd.	4,141,903,522	27,133	0.70	1.29	0.21	2.20	(13.29)	0.03
2	Ambuja Cements Ltd.	3,971,290,458	17,115	0.44	0.96	0.19	1.49	(7.69)	0.03
3	Asian Paints Ltd.	959,197,790	50,510	1.29	0.66	0.12	1.20	0.24	0.02
4	Aurobindo Pharma Ltd.	585,882,409	15,688	0.40	0.98	0.09	1.25	(9.13)	0.02
5	Axis Bank Ltd.	5,128,223,384	81,157	2.08	1.24	0.22	1.64	(3.45)	0.03
6	Bajaj Auto Ltd.	2,893,670,200	37,329	0.96	1.07	0.31	1.20	(9.13)	0.03
7	Bajaj Finance Ltd.	1,153,034,616	41,780	1.07	1.34	0.20	1.64	7.76	0.02
8	Bharat Petroleum Corporation Ltd.	21,692,527,440	33,381	0.86	0.93	0.12	2.15	(0.49)	0.02
9	Bharti Airtel Ltd.	19,987,000,510	52,594	1.35	1.22	0.16	2.23	(6.97)	0.03
10	Bharti Infratel Ltd.	18,496,082,460	26,113	0.67	0.84	0.07	1.98	(3.04)	0.03
11	Bosch Ltd.	305,207,400	16,497	0.42	0.78	0.14	1.40	(3.58)	0.04
12	Cipla Ltd.	1,609,889,380	27,661	0.71	0.75	0.09	0.92	(7.50)	0.02
13	Coal India Ltd.	62,074,091,770	36,930	0.95	0.71	0.10	1.76	(8.36)	0.03
14	Dr. Reddy's Laboratories Ltd.	829,436,320	25,195	0.65	0.71	0.06	1.14	(7.00)	0.03
15	Eicher Motors Ltd.	272,367,080	37,866	0.97	0.90	0.14	1.38	3.41	0.02
16	GAIL (India) Ltd.	22,550,709,330	28,154	0.72	0.81	0.09	1.49	(4.25)	0.02
17	HCL Technologies Ltd.	2,784,248,928	53,936	1.38	0.27	0.02	1.53	3.01	0.02
18	HDFC Bank Ltd.	5,176,128,234	385,626	9.88	0.78	0.32	1.01	0.10	0.03
19	Hero MotoCorp Ltd.	399,414,042	45,989	1.18	0.86	0.20	1.33	(1.50)	0.02

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Sl. No.	Name of Security	Issued Capital (₹ crores)	Free Float Market Capitalisation (₹ crores)	Weightage (%)	Beta	R ²	Daily Volatility (%)	Monthly Return (%)	Impact Cost (%)
20	Hindalco Industries Ltd.	2,244,889,146	31,307	0.80	1.71	0.33	2.26	(12.57)	0.03
21	Hindustan Petroleum Corporation Ltd.	15,238,226,250	25,749	0.66	1.18	0.11	2.14	(9.29)	0.02
22	Hindustan Unilever Ltd.	2,164,478,571	95,238	2.44	0.79	0.19	0.86	1.18	0.02
23	Housing Development Finance Corporation Ltd.	3,194,124,080	291,560	7.47	1.07	0.28	1.29	0.93	0.01
24	I T C Ltd.	12,188,208,322	217,986	5.59	1.06	0.18	1.29	(3.60)	0.02
25	ICICI Bank Ltd.	12,843,505,078	178,749	4.58	1.48	0.26	1.88	(11.14)	0.03
26	Indiabulls Housing Finance Ltd.	851,865,488	40,051	1.03	1.20	0.18	1.57	(1.34)	0.03
27	Indian Oil Corporation Ltd.	97,118,099,280	36,017	0.92	0.84	0.09	2.25	(6.88)	0.03
28	IndusInd Bank Ltd.	5,993,676,140	91,538	2.35	0.81	0.19	0.84	6.90	0.02
29	Infosys Ltd.	11,484,966,335	226,177	5.80	0.69	0.09	1.02	(3.48)	0.02
30	Kotak Mahindra Bank Ltd.	9,522,077,710	139,681	3.58	0.81	0.21	0.96	(3.92)	0.02
31	Larsen & Toubro Ltd.	2,802,063,242	161,622	4.14	1.30	0.37	1.27	(0.55)	0.03
32	Lupin Ltd.	903,920,698	17,626	0.45	0.84	0.08	1.33	(10.26)	0.02
33	Mahindra & Mahindra Ltd.	6,215,962,720	68,895	1.77	0.80	0.16	1.26	1.45	0.02
34	Maruti Suzuki India Ltd.	1,510,400,300	117,778	3.02	1.04	0.31	1.16	0.11	0.02
35	NTPC Ltd.	82,454,644,000	51,772	1.33	0.66	0.13	1.39	3.95	0.03
36	Oil & Natural Gas Corporation Ltd.	64,166,175,900	50,198	1.29	0.82	0.13	1.23	(5.58)	0.03
37	Power Grid Corporation of India Ltd.	52,315,896,480	42,462	1.09	0.48	0.07	0.87	(2.25)	0.02
38	Reliance Industries Ltd.	65,050,705,050	304,327	7.80	1.18	0.28	1.37	(7.53)	0.02
39	State Bank of India	8,632,053,793	92,757	2.38	1.75	0.20	2.33	(6.75)	0.02
40	Sun Pharmaceutical Industries Ltd.	2,399,309,346	54,643	1.40	0.89	0.08	1.56	(7.52)	0.02
41	Tata Consultancy Services Ltd.	1,914,287,591	141,806	3.63	0.39	0.03	1.54	(6.13)	0.02
42	Tata Motors Ltd.	5,774,697,388	60,399	1.55	1.41	0.27	1.78	(11.64)	0.03
43	Tata Steel Ltd.	11,266,104,310	44,391	1.14	1.57	0.30	2.24	(14.97)	0.02
44	Tech Mahindra Ltd.	4,885,459,220	39,940	1.02	0.53	0.03	1.94	4.25	0.02
45	UPL Ltd.	1,016,713,494	26,728	0.68	1.31	0.26	1.41	0.21	0.03
46	UltraTech Cement Ltd.	2,745,519,210	41,210	1.06	1.12	0.26	1.51	(4.95)	0.03
47	Vedanta Ltd.	3,717,194,239	51,641	1.32	1.72	0.28	2.54	(15.74)	0.02
48	Wipro Ltd.	9,046,701,874	31,794	0.81	0.28	0.02	1.59	(3.98)	0.02
49	Yes Bank Ltd.	4,595,212,580	56,034	1.44	1.32	0.22	2.09	(5.41)	0.03
50	Zee Entertainment Enterprises Ltd.	960,453,620	31,506	0.81	0.73	0.10	1.31	1.80	0.02
TOTAL			3,902,239.7	100					

Please Note :

* Beta & R² are calculated for the period 01-Apr-2017 to 28-Mar 2018

* 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-Apr-2017 to 28-Mar 2018

* Last day of trading was 28-Mar 2018

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

* Impact Cost for Nifty 50 is the weightage average impact cost

Table 4-16: Composition of Nifty Next 50 Index as on March 31, 2018

Sl. No.	Name of Security	Issued Capital (₹ Crores)	Free Float Market Capitalisation (₹ Crores)	Weightage (%)	Beta	R ²	Daily Volatility (%)	Monthly Return (%)	Impact Cost (%)
1	ABB India Ltd.	423,816,750	6,859	0.98	0.74	0.09	1.05	(15.48)	0.07
2	ACC Ltd.	1,877,871,730	12,739	1.83	1.02	0.19	1.17	(7.12)	0.03
3	Ashok Leyland Ltd.	2,927,104,101	20,862	2.99	1.15	0.15	1.53	2.79	0.03
4	Avenue Supermarts Ltd.	6,240,844,860	9,095	1.30	0.97	0.08	1.78	(1.73)	0.04
5	Bajaj Finserv Ltd.	795,675,485	31,273	4.49	1.17	0.20	1.39	2.37	0.04
6	Bank of Baroda	4,608,319,196	13,443	1.93	1.87	0.16	3.13	0.25	0.04
7	Bharat Electronics Ltd.	2,456,990,723	11,121	1.60	1.26	0.22	1.44	(8.36)	0.04
8	Bharat Heavy Electricals Ltd.	7,342,800,000	11,051	1.59	1.35	0.21	1.33	(9.51)	0.04
9	Britannia Industries Ltd.	240,118,296	29,242	4.19	0.58	0.10	0.87	(0.47)	0.03
10	Cadila Healthcare Ltd.	1,023,742,595	9,671	1.39	0.96	0.10	1.74	(6.73)	0.04
11	Colgate Palmolive (India) Ltd.	271,985,634	14,086	2.02	0.41	0.05	0.76	1.52	0.04
12	Container Corporation of India Ltd.	2,437,177,390	13,655	1.96	0.79	0.09	1.54	(4.53)	0.04
13	Cummins India Ltd.	554,400,000	9,511	1.36	0.82	0.09	1.10	(12.02)	0.05
14	DLF Ltd.	3,568,120,260	8,976	1.29	1.94	0.20	2.32	(11.05)	0.03
15	Dabur India Ltd.	1,761,520,510	18,511	2.66	0.62	0.11	0.97	1.03	0.02
16	Emami Ltd.	226,967,619	6,550	0.94	0.57	0.06	1.18	(1.03)	0.06
17	GlaxoSmithkline Consumer Healthcare Ltd.	420,555,380	7,183	1.03	0.39	0.03	2.35	(8.91)	0.09
18	Glaxosmithkline Pharmaceuticals Ltd.	847,030,170	4,421	0.63	0.32	0.04	1.01	(12.43)	0.07
19	Glenmark Pharmaceuticals Ltd.	282,168,156	7,871	1.13	0.69	0.05	1.37	(3.35)	0.03
20	Godrej Consumer Products Ltd.	681,329,518	27,570	3.95	0.70	0.06	1.16	2.17	0.04
21	Havells India Ltd.	625,148,473	11,589	1.66	1.03	0.14	0.92	(3.90)	0.04
22	Hindustan Zinc Ltd.	8,450,638,000	7,620	1.09	1.32	0.24	1.51	(7.93)	0.03
23	ICICI Prudential Life Insurance Company Ltd.	14,354,679,600	10,599	1.52	0.70	0.06	1.47	(5.86)	0.05
24	Idea Cellular Ltd.	43,584,478,820	13,563	1.95	1.23	0.09	2.18	(9.54)	0.05
25	InterGlobe Aviation Ltd.	3,843,130,580	11,902	1.71	0.78	0.08	1.66	(3.39)	0.04
26	JSW Steel Ltd.	2,417,220,440	29,950	4.30	1.56	0.27	1.93	(7.70)	0.04
27	LIC Housing Finance Ltd.	1,009,326,000	16,182	2.32	1.23	0.26	2.13	5.24	0.02
28	MRF Ltd.	42,411,430	17,837	2.56	0.87	0.14	1.25	(1.20)	0.04
29	Marico Ltd.	1,290,771,198	16,834	2.41	0.68	0.11	1.57	5.81	0.03
30	Motherson Sumi Systems Ltd.	2,105,289,491	24,222	3.47	1.19	0.22	1.61	(5.77)	0.03
31	NHPC Ltd.	102,593,000,000	5,968	0.86	0.90	0.13	1.32	1.47	0.10
32	NMDC Ltd.	3,163,890,474	10,502	1.51	1.50	0.26	2.30	(8.35)	0.05
33	Oil India Ltd.	11,349,039,110	5,893	0.85	0.44	0.03	2.24	(7.24)	0.04
34	Oracle Financial Services Software Ltd.	426,667,385	8,310	1.19	0.40	0.04	1.13	(4.98)	0.05
35	Petronet LNG Ltd.	15,000,000,880	17,321	2.48	0.80	0.09	1.48	(6.61)	0.04
36	Pidilite Industries Ltd.	512,810,330	14,120	2.03	0.72	0.12	0.89	1.87	0.03

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Sl. No.	Name of Security	Issued Capital (₹ Crores)	Free Float Market Capitalisation (₹ Crores)	Weightage (%)	Beta	R ²	Daily Volatility (%)	Monthly Return (%)	Impact Cost (%)
37	Piramal Enterprises Ltd.	360,601,252	21,055	3.02	1.27	0.17	1.95	(5.80)	0.04
38	Power Finance Corporation Ltd.	26,400,814,080	7,688	1.10	1.26	0.14	2.24	(18.51)	0.04
39	Procter & Gamble Hygiene & Health Care Ltd.	324,607,360	8,995	1.29	0.20	0.02	0.92	1.74	0.12
40	Punjab National Bank	4,851,174,610	9,940	1.43	2.39	0.14	2.16	(6.02)	0.05
41	Rural Electrification Corporation Ltd.	19,749,180,000	10,097	1.45	1.09	0.09	2.42	(13.58)	0.04
42	Shree Cement Ltd.	348,372,250	19,748	2.83	0.84	0.11	1.75	(2.57)	0.06
43	Shriram Transport Finance Co. Ltd.	2,268,827,360	20,904	3.00	0.97	0.09	1.99	7.93	0.03
44	Siemens Ltd.	712,240,510	9,552	1.37	1.21	0.23	1.38	(8.14)	0.05
45	Steel Authority of India Ltd.	41,305,252,890	7,249	1.04	2.17	0.26	3.62	(15.63)	0.05
46	Sun TV Network Ltd.	1,970,423,100	8,361	1.20	1.52	0.18	2.05	(8.54)	0.04
47	Tata Power Co. Ltd.	2,704,773,510	14,316	2.05	0.99	0.17	1.07	(6.51)	0.04
48	Titan Company Ltd.	887,786,160	39,318	5.64	1.09	0.08	1.31	15.46	0.02
49	Torrent Pharmaceuticals Ltd.	846,113,600	6,133	0.88	0.68	0.06	1.01	(8.69)	0.04
50	United Spirits Ltd.	1,453,277,430	17,738	2.54	1.10	0.08	2.30	(4.93)	0.03
TOTAL			697,196	100					

Please Note :

* Beta & R² are calculated for the period 01-Apr-2017 to 28-Mar 2018

* 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-Apr-2017 to 28-Mar 2018

* Last day of trading was 28-Mar 2018

* Impact Cost for Nifty Next 50 is for a portfolio of ₹ 25 Lakhs

* Impact Cost for Nifty Next 50 is the weightage average impact cost

Table 4-17: Industry-wise Weightages of NIFTY 50 Securities as on 31 March, 2018

Sl. No.	Industry	FF Market Cap (₹ Crores)	Weightage (%)
1	Aluminium	31,307	0.8
2	Auto Ancillaries	16,497	0.4
3	Banks	1,025,543	26.3
4	Cement	58,325	1.5
5	Cigarettes	217,986	5.6
6	Commercial Vehicles	37,866	1.0
7	Computers - Software	453,713	11.6
8	Diversified	95,238	2.4
9	Engineering-Designing-Construction	161,622	4.1
10	Gas Transmission/Marketing	28,154	0.7
11	Housing Finance	331,611	8.5

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Sl. No.	Industry	FF Market Cap (₹ Crores)	Weightage (%)
12	Industrial Minerals	36,930	0.9
13	Motor Cycles/Scooters	83,318	2.1
14	Oil Exploration	50,198	1.3
15	Paints	50,510	1.3
16	Passenger/Utility Vehicles	247,071	6.3
17	Pharmaceuticals	140,813	3.6
18	Port	27,133	0.7
19	Power	51,772	1.3
20	Power - Transmission	42,462	1.1
21	Refineries/Marketing	399,474	10.2
22	Software - Telecom	39,940	1.0
23	Steel	44,391	1.1
24	Telecom - Equipment	26,113	0.7
25	Telecom - Services	52,594	1.3
26	TV Broadcasting & Software Production	31,506	0.8
27	NBFC	41,780	1.1
28	Pesticides and Agrochemicals	26,728	0.7
29	Copper & Copper Products	51,641	1.3
	Total	3,902,240	100.0

Table 4-18: NIFTY 50 Index*

Month & Year	Open	High	Low	Close	Volatility (%)	Price To Earning Ratio#
2013-14	5,697.35	6,730.05	5,118.85	6,704.20	1.1	18.9
2014-15	6,729.50	9,119.20	6,638.55	8,491.00	0.9	22.7
2015-16	8,483.70	8,844.80	6,825.80	7,738.40	1.1	20.9
2016-17	7,718.05	9,218.40	7,516.85	9,173.75	0.8	23.3
Apr-17	9,220.60	9,367.15	9,075.15	9,304.05	0.5	23.6
May-17	9,339.85	9,649.60	9,269.90	9,621.25	0.6	24.4
Jun-17	9,603.55	9,709.30	9,448.75	9,520.90	0.3	24.2
Jul-17	9,587.95	10,114.85	9,543.55	10,077.10	0.4	25.7
Aug-17	10,101.05	10,137.85	9,685.55	9,917.90	0.7	25.6
Sep-17	9,937.65	10,178.95	9,687.55	9,788.60	0.6	25.4
Oct-17	9,893.30	10,384.50	9,831.05	10,335.30	0.5	26.4
Nov-17	10,390.35	10,490.45	10,094.00	10,226.55	0.6	26.2
Dec-17	10,263.70	10,552.40	10,033.35	10,530.70	0.6	26.9

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Month & Year	Open	High	Low	Close	Volatility (%)	Price To Earning Ratio#
Jan-18	10,531.70	11,171.55	10,404.65	11,027.70	0.5	27.5
Feb-18	11,044.55	11,117.35	10,276.30	10,492.85	0.9	25.7
Mar-18	10,479.95	10,525.50	9,951.90	10,113.70	0.9	24.7
2017-18	9,220.60	11,171.55	9,075.15	10,113.70	0.6	24.7

Note: * Nifty 50 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: NIFTY Next 50 Index*

Month & Year	Open	High	Low	Close	Volatility (%)	Price To Earning Ratio#
2013-14	11238.05	13488.20	9951.40	13469.05	1.1	17.3
2014-15	13529.30	20275.70	13328.25	19441.70	1.1	22.8
2015-16	19445.80	21730.80	16607.80	18756.60	1.3	22.0
2016-17	18720.00	25161.70	18462.10	25119.45	1.0	27.2
Apr-17	25146.90	26565.65	25106.70	26323.60	0.6	28.4
May-17	26395.65	27031.65	25030.75	26027.75	1.0	29.4
Jun-17	26057.35	26819.55	25774.70	26254.50	0.5	27.5
Jul-17	26340.75	27944.35	26290.15	27922.80	0.6	29.2
Aug-17	27990.25	28601.55	26343.45	28054.40	1.2	31.5
Sep-17	28169.05	29069.90	26929.65	27558.90	0.9	31.6
Oct-17	27837.40	29785.30	27734.45	29644.15	0.5	33.9
Nov-17	29833.80	30408.40	28890.45	29768.10	0.7	36.5
Dec-17	29884.85	31058.40	29035.05	30964.65	0.8	37.8
Jan-18	31043.80	31990.80	30277.55	30500.30	0.8	37.7
Feb-18	30605.40	30701.85	28171.00	29404.00	1.1	35.8
Mar-18	29416.40	29577.30	27892.35	28545.25	0.8	34.7
2017-18	25146.90	31990.80	25030.75	28545.25	0.9	34.7

Note: * Nifty Next 50 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 4-20: Performance of NSE Indices during the year 2017-18

Indices	Record High		Closing Index Values (31-03-17)	Avg. Daily Volatility (%)	Y-o-Y Returns (%)
	Value	Date			
Nifty 100	11,552.80	29-01-2018	10,478.40	0.6	10.7
Nifty 500	9,895.00	24-01-2018	8,912.10	0.7	11.5
Nifty FMCG	29,037.85	10-07-2017	26,127.40	1.0	11.0
Nifty IT	13,553.95	24-01-2018	12,511.55	0.9	16.9
Nifty Midcap 100	21,840.85	15-01-2018	18,757.00	0.9	9.1
Nifty 50	11,171.55	29-01-2018	10,113.70	0.6	10.2
Nifty Next 50	31,990.80	09-01-2018	28,545.25	0.9	13.6
Nifty Financial Services	11,368.50	29-01-2018	10,207.60	0.8	16.9
Nifty Midcap 50	5,722.50	09-01-2018	4,975.30	1.1	13.5

Note : Record Intra-day High

Volatility is calculated as standard deviation of the Natural Log of returns for the respective month/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-17	63	0.07	0.01	269,306	1,752.68	271.74
May-17	29	0.06	0.01	290,145	1,873.53	290.74
Jun-17	20	0.02	0.00	255,488	2,329.63	361.47
Jul-17	20	0.73	0.11	250,133	2,706.71	419.93
Aug-17	46	0.50	0.08	283,718	2,845.02	444.81
Sep-17	67	0.15	0.02	294,154	2,426.35	376.39
Oct-17	21	0.03	0.00	318,541	2,545.58	391.29
Nov-17	46	0.08	0.01	408,416	4,029.27	621.28
Dec-17	151	16.48	2.56	386,517	3,012.65	468.96
Jan-18	194	1.35	0.21	366,007	2,981.53	468.40
Feb-18	176	0.53	0.08	373,974	3,170.58	491.96
Mar-18	347	34.76	5.34	288,811	4,088.52	628.60
2017-18	1180	54.75	8.49	3,785,210	33762.05	5,238.03

Note: Dollar conversions are done using monthly average exchange rates (for April, 2017 to March, 2018) and average exchange rate for the financial year 2017-18

Table 4-22: Settlement Statistics for CM Segment

Month/ Year	No. of Trades (Lakh)	Traded Quantity (Lakh)	Delivered Quantity (Lakh)	% of Delivered Quantity to Traded Quantity	Turnover (₹ cr.)	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)
2013-14	14,257	1,505,133	423,417	28.1	2,771,238	822,446	29.7	423,330	100.0	822,386	600	0.1	271,841	823,042
2014-15	18,338	2,325,818	638,683	27.5	4,325,175	1,276,859	29.5	638,129	100.0	1,274,071	907	0.1	366,074	1,276,859
2015-16	18,484	2,177,861	619,360	28.4	4,202,927	1,252,658	29.8	618,223	100.0	1,251,722	1,134	0.2	388,405	1,252,658
2016-17	19,728	2,584,979	725,682	28.1	4,998,106	1,479,963	29.6	724,495	100.0	1,478,867	1,188	0.2	409,422	1,479,963
Apr-17	1,679	249,467	72,464	29.0	474,912	143,866	30.3	72,374	100.0	143,748	90	0.1	31,735	143,866
May-17	2,051	289,353	78,718	27.2	581,637	166,371	28.6	78,619	100.0	166,252	99	0.1	39,228	166,371
Jun-17	1,847	252,857	66,112	26.1	495,032	144,967	29.3	66,014	100.0	144,867	98	0.1	37,937	144,967
Jul-17	1,830	316,019	85,405	27.0	537,173	155,964	29.0	85,212	100.0	155,843	193	0.2	39,436	155,964
Aug-17	1,908	280,300	72,133	25.7	553,001	148,406	26.8	71,885	100.0	148,253	248	0.3	39,754	148,406
Sep-17	2,035	292,472	77,362	26.5	589,712	164,303	27.9	77,254	100.0	164,174	108	0.1	40,164	164,303
Oct-17	1,991	282,107	76,300	27.0	602,655	175,443	29.1	76,157	100.0	175,296	143	0.2	43,090	175,443
Nov-17	2,476	355,488	92,837	26.1	722,943	201,298	27.8	92,737	100.0	201,169	100	0.1	48,047	201,298
Dec-17	2,116	316,681	79,870	25.2	598,895	170,094	28.4	79,745	100.0	169,931	124	0.2	42,984	170,094
Jan-18	2,654	481,298	112,157	23.3	814,868	218,612	26.8	112,033	100.0	218,473	125	0.1	54,847	218,612
Feb-18	2,226	299,686	71,276	23.8	646,853	170,123	26.3	71,190	100.0	170,018	86	0.1	45,933	170,123
Mar-18	1,989	295,123	68,177	23.1	581,105	160,448	27.6	68,088	100.0	160,351	90	0.1	46,260	160,448
2017-18	24,801	3,710,852	952,812	25.7	7,198,787	2,019,893	28.1	951,308	100.0	2,018,375	1,504	0.2	509,415	2,019,893

Note:

1. Data is for settlement type 'N', excluding CM Series 'IL' & 'BL'
2. The securities payin in (₹ Cr) is the Deliverable value

Debt Market Segment

5

Debt Market Segment

Table 5-1: Business Growth of Debt Segment

Month/ Year	All Trades				Retail Trade				
	Number of Active Securities	Number of Trades	Trading Volume		Average Trade Size (₹ Crores)	Number of Trades	Trading Volume		Share in Total Trading Volume (%)
			(₹ Crores)	(US \$ mn)			(₹ Crores)	(US \$ mn)	
2013-14	1,585	21,143	851,434	142,480	3,504	1,004	195.0	32.6	0.05
2014-15	1,553	18,789	772,369	123,400	3,017	790	169.2	27.0	0.02
2015-16	1,739	14,676	569,495	85,854	2,363	369	875.7	132.0	0.15
2016-17	1,938	16,875	682,426	99,782	2,832	876	170.0	24.9	0.02
Apr-17	328	959	35,348	5,480	1,964	19	5.3	0.8	0.01
May-17	352	1,132	43,572	6,762	2,075	29	9.0	1.4	0.02
Jun-17	452	1,476	64,671	10,035	3,080	34	10.1	1.6	0.02
Jul-17	463	1,546	65,668	10,188	3,127	51	16.8	2.6	0.03
Aug-17	416	1,086	48,771	7,625	2,439	15	5.2	0.8	0.01
Sep-17	375	923	40,742	6,320	1,940	41	12.9	2.0	0.03
Oct-17	308	792	31,227	4,800	1,644	2	1.0	0.2	0.00
Nov-17	361	1,167	49,166	7,581	2,235	42	15.1	2.3	0.03
Dec-17	349	930	40,592	6,319	2,136	30	9.3	1.4	0.02
Jan-18	302	857	33,544	5,270	1,525	53	16.1	2.5	0.05
Feb-18	287	661	25,314	3,928	1,406	17	5.7	0.9	0.02
Mar-18	374	890	39,274	6,038	2,067	35	12.8	2.0	0.03
2017-18	1,823	12,419	517,889	80,348	2,149	368	119.1	18.5	0.02

Note: Dollar conversions are done using monthly average exchange rates (for April, 2017 to March, 2018) and average exchange rate for the financial year 2017-18

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

Month & Year	Turnover (₹ Crores)				Turnover (%)				
	Government Securities	T-Bills	PSU /Inst. Bonds	Others	Total Turnover	Government Securities	T-Bills	PSU /Inst. Bonds	Others
2013-14	353,257	278,814	154,646	64,716	851,434	41.5	32.7	18.2	7.6
2014-15	410,694	166,680	134,410	60,585	772,369	53.2	21.6	17.4	7.8
2015-16	320,149	101,726	94,346	53,274	569,495	56.2	17.9	16.6	9.4
2016-17	409,752	68,208	96,860	107,605	682,426	60.0	10.0	14.2	15.8
Apr-17	22,739	2,142	5,348	5,118	35,348	64.3	6.1	15.1	14.5
May-17	24,827	2,283	9,734	6,727	43,572	57.0	5.2	22.3	15.4
Jun-17	41,247	6,525	9,254	7,644	64,671	63.8	10.1	14.3	11.8
Jul-17	41,200	5,641	9,397	9,430	65,668	62.7	8.6	14.3	14.4
Aug-17	21,764	10,639	5,798	10,569	48,771	44.6	21.8	11.9	21.7
Sep-17	20,993	6,884	6,757	6,109	40,742	51.5	16.9	16.6	15.0
Oct-17	12,044	1,942	7,977	9,265	31,227	38.6	6.2	25.5	29.7
Nov-17	25,810	5,565	7,199	10,593	49,166	52.5	11.3	14.6	21.5
Dec-17	25,586	3,162	5,404	6,440	40,592	63.0	7.8	13.3	15.9
Jan-18	21,115	2,153	4,365	5,912	33,544	62.9	6.4	13.0	17.6
Feb-18	13,645	1,760	4,432	5,477	25,314	53.9	7.0	17.5	21.6
Mar-18	21,236	5,366	5,911	6,762	39,274	54.1	13.7	15.1	17.2
2017-18	292,205	54,062	81,576	90,047	517,889	56.4	10.4	15.8	17.4

Table 5-3: Participant-wise Distribution of Debt Turnover

Month/Year	Turnover (₹ Crores)							Turnover (%)				
	Trading Members	FIs/MFs/ Corporates	Primary Dealers	Indian Banks	Foreign Banks	Total Turnover	Trading Members	FIs/MFs/ Corporates / FI / FPI	Primary Dealers	Indian Banks	Foreign Banks	
2013-14	530,017	28,268	32,184	75,182	185,783	851,434	62.3	3.3	3.8	8.8	21.8	
2014-15	432,218	55,611	20,777	104,810	158,954	772,369	56.0	7.2	2.7	13.6	20.6	
2015-16	238,001	71,809	19,025	130,850	109,810	569,495	41.8	12.6	3.3	23.0	19.3	
2016-17	208,754	131,367	26,751	203,977	111,577	682,426	30.6	19.3	3.9	29.9	16.4	
Apr-17	13,365	5,373	795	12,513	3,301	35,348	37.8	15.2	2.3	35.4	9.3	
May-17	17,054	8,958	1,800	11,089	4,671	43,572	39.1	20.6	4.1	25.5	10.7	
Jun-17	20,177	11,977	3,783	19,414	9,319	64,671	31.2	18.5	5.9	30.0	14.4	
Jul-17	19,359	13,698	2,719	19,569	10,323	65,668	29.5	20.9	4.1	29.8	15.7	
Aug-17	16,080	12,329	1,522	13,266	5,574	48,771	33.0	25.3	3.1	27.2	11.4	
Sep-17	15,360	8,254	2,049	8,959	6,119	40,742	37.7	20.3	5.0	22.0	15.0	
Oct-17	14,424	7,957	837	5,974	2,036	31,227	46.2	25.5	2.7	19.1	6.5	
Nov-17	23,491	12,154	1,249	9,169	3,102	49,166	47.8	24.7	2.5	18.7	6.3	
Dec-17	18,737	7,960	942	9,417	3,536	40,592	46.2	19.6	2.3	23.2	8.7	
Jan-18	16,866	7,282	711	5,592	3,093	33,544	50.3	21.7	2.1	16.7	9.2	
Feb-18	13,169	4,217	370	5,435	2,124	25,314	52.0	16.7	1.5	21.5	8.4	
Mar-18	18,530	7,607	982	7,906	4,249	39,274	47.2	19.4	2.5	20.1	10.8	
2017-18	206,611	107,768	17,758	128,304	57,449	517,889	39.9	20.8	3.4	24.8	11.1	

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

Year	In Percent				
	Top 5	Top 10	Top 25	Top 50	Top 100
Securities					
2013-14	17.8	29.2	41.8	53.8	67.8
2014-15	29.0	37.3	49.9	60.7	71.9
2015-16	23.5	29.9	43.6	56.0	69.0
2016-17	16.9	24.9	39.6	52.5	66.0
2017-18	13.2	19.7	34.6	48.2	62.2
Trading Members					
2013-14	82.1	92.1	99.8	100.0	-
2014-15	79.2	91.8	100.0	100.0	-
2015-16	79.1	90.3	99.9	100.0	-
2016-17	79.4	92.0	99.9	100.0	-
2017-18	81.6	94.7	100.0	100.0	-
Participants					
2013-14	21.1	29.9	37.2	37.7	-
2014-15	21.3	31.8	43.5	44.0	-
2015-16	23.5	29.9	43.6	56.0	69.0
2016-17	33.8	48.3	72.7	89.2	97.1
2017-18	27.2	42.4	68.4	87.4	97.6

Table 5-5: Market Capitalisation of Debt Securities

Month/ Year	Govt. securities	PSU bonds	State loans	T-bills	Others	Total	Total	Govt. securities	PSU bonds	State loans	T-bills	Others
	(₹ Crores)						(US \$ bn)					
Mar-14	2,697,539	370,992	1,068,115	328,407	663,680	5,128,733	858	52.6	7.2	20.8	6.4	12.9
Mar-15	2,884,023	444,864	1,287,823	355,521	767,042	5,739,273	917	50.3	7.8	22.4	6.2	13.4
Mar-16	2,745,713	494,760	1,540,492	340,958	843,132	5,965,056	899	46.0	8.3	25.8	5.7	14.1
Mar-17	2,678,967	626,174	1,923,958	318,872	1,063,712	6,611,684	1,004	40.5	9.5	29.1	4.8	16.1
Apr-17	2,620,888	631,775	1,933,920	394,362	1,081,731	6,662,677	1,033	39.3	9.5	29.0	5.9	16.2
May-17	2,770,096	624,803	1,960,348	538,350	1,089,975	6,983,572	1,084	39.7	8.9	28.1	7.7	15.6
Jun-17	2,805,458	637,146	1,987,464	565,452	1,113,812	7,109,333	1,103	39.5	9.0	28.0	8.0	15.7
Jul-17	2,736,417	633,041	2,016,246	570,843	1,129,966	7,086,513	1,099	38.6	8.9	28.5	8.1	15.9
Aug-17	2,705,547	628,418	2,050,468	579,912	1,156,230	7,120,574	1,113	38.0	8.8	28.8	8.1	16.2
Sep-17	2,733,142	628,760	2,061,641	561,104	1,176,230	7,160,879	1,111	38.2	8.8	28.8	7.8	16.4
Oct-17	2,720,077	627,209	2,087,397	545,106	1,185,272	7,165,061	1,101	38.0	8.8	29.1	7.6	16.5
Nov-17	2,757,211	629,718	2,122,223	512,042	1,203,151	7,224,346	1,114	38.2	8.7	29.4	7.1	16.7
Dec-17	2,759,942	635,158	2,151,799	514,060	1,214,512	7,275,471	1,133	37.9	8.7	29.6	7.1	16.7
Jan-18	2,773,041	631,862	2,183,348	509,113	1,210,728	7,308,093	1,148	37.9	8.6	29.9	7.0	16.6
Feb-18	2,758,675	634,391	2,214,092	501,338	1,210,905	7,319,401	1,136	37.7	8.7	30.2	6.8	16.5
Mar-18	2,757,011	659,264	2,242,467	400,873	1,207,614	7,267,230	1,117	37.9	9.1	30.9	5.5	16.6

Note: Dollar conversions are done using monthly average exchange rates (for April, 2017 to March, 2018)

Table 5-6: Corporate Bond Trades at NSE (2017-18)

Month/Year	No. of Trades	Traded Value (₹ Crores)
2013-14	20,812	275,717
2014-15	58,091	886,553
2015-16	53,181	813,255
2016-17	64,123	1,178,494
Apr-17	4,718	101,729
May-17	4,954	95,616
Jun-17	5,984	134,049
Jul-17	5,777	124,343
Aug-17	5,070	109,494
Sep-17	5,247	114,712
Oct-17	4,657	104,885
Nov-17	5,265	117,575
Dec-17	4,971	103,840
Jan-18	5,177	94,875
Feb-18	4,198	84,030
Mar-18	6,197	136,591
2017-18	62,215	1,321,738

Equity Futures & Options Segment

6

Equity Futures & Options Segment

6

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

Month/ Year	Index Futures		Stock Futures		Index Options				Stock Options				Total		Average Daily Trading Volume (₹ Crores) (US \$ bn)		
	Contracts Traded	Trading Volume (₹ Crores)	No. of Contracts Traded	Trading Value (₹ Crores)	Call		Put		Call		Put		No. of Contracts Traded	Trading Volume (₹ Crores) (US \$ bn)			
					No. of Contracts Traded	Trading Volume (₹ Crores)	No. of Contracts Traded	Trading Volume (₹ Crores)	No. of Contracts Traded	Trading Volume (₹ Crores)							
Apr-16	6,050,350	333,439	13,129,320	647,603	35,993,137	2,110,570	35,053,795	1,981,457	4,234,268	219,370	2,120,664	102,833	96,609,734	5,395,272	725	299,737	43
May-16	7,166,531	401,893	15,793,401	775,822	43,517,012	2,579,791	39,031,787	2,225,290	5,217,771	267,631	2,443,846	125,702	113,360,348	6,376,128	953	289,824	40
Jun-16	6,831,756	400,892	14,803,038	780,912	43,300,739	2,600,663	43,603,082	2,529,192	5,039,649	272,394	2,621,949	132,788	116,200,233	6,716,841	998	305,311	45
Jul-16	4,701,956	371,460	13,905,533	927,572	36,001,320	2,488,336	36,310,446	2,425,591	5,246,066	366,445	2,653,491	172,354	98,838,812	6,697,728	997	334,886	50
Aug-16	5,681,464	389,297	15,504,379	1,062,476	43,106,822	3,049,387	41,804,522	2,862,905	5,389,929	385,726	2,935,808	173,993	114,082,924	7,923,783	1,184	360,172	54
Sep-16	5,343,280	377,095	15,006,450	1,058,271	44,905,456	3,319,603	46,706,356	3,331,599	5,296,722	391,916	2,738,762	192,295	120,017,026	8,670,780	1,299	433,539	65
Oct-16	4,527,266	314,167	13,242,218	930,180	43,715,223	3,170,083	39,978,222	2,809,478	4,827,461	359,214	2,477,472	173,468	108,767,862	7,776,590	1,083	409,294	57
Nov-16	6,602,274	438,925	14,435,919	945,535	56,645,730	3,961,691	49,937,562	3,355,819	5,244,811	377,807	2,714,671	184,704	135,610,967	9,264,480	1,370	441,166	65
Dec-16	5,199,107	338,543	12,269,473	781,055	50,888,087	3,995,122	45,696,616	2,989,680	3,935,353	272,871	2,158,375	147,317	119,447,011	7,924,589	1,167	360,209	53
Jan-17	4,792,429	324,469	14,512,081	963,574	46,899,629	3,337,204	45,951,150	3,137,877	5,161,359	364,053	2,689,307	177,441	120,006,555	8,304,619	1,172	395,458	56
Feb-17	4,881,690	351,773	15,436,866	1,088,456	50,698,955	3,851,292	46,960,409	3,434,199	5,632,798	433,282	2,707,278	189,337	126,517,996	9,348,339	1,394	492,018	73
Mar-17	4,747,968	347,989	15,831,232	1,148,132	53,863,017	4,234,222	47,476,842	3,616,237	5,739,387	436,808	2,628,015	187,765	130,286,661	9,971,153	1,514	453,234	69
2016-17	66,535,071	4,335,941	173,860,130	11,129,587	548,735,127	38,097,964	518,509,789	34,695,323	61,205,774	4,147,488	30,900,238	1,959,998	1,399,746,129	94,370,302	13,798	380,525	56
Apr-17	4,174,077	314,580	15,323,013	1,160,682	46,817,51	3,729,736	45,548,822	3,554,411	6,024,771	487,147	2,822,557	213,125	120,075,991	9,459,682	1,467	525,538	81
May-17	4,816,269	375,949	19,778,492	1,402,148	55,223,511	4,617,328	57,341,652	4,630,978	7,598,657	580,167	3,314,715	274,833	148,521,296	11,881,402	1,844	540,064	84
Jun-17	4,052,219	322,144	15,798,739	1,110,362	56,299,371	4,863,586	53,754,489	4,520,107	5,627,829	425,459	2,655,447	190,610	138,106,114	11,432,267	1,774	544,394	84
Jul-17	4,224,510	346,732	16,974,717	1,234,363	54,692,544	4,820,710	58,510,108	4,995,039	7,194,451	550,015	3,389,270	245,583	144,985,600	12,192,441	1,892	580,592	90
Aug-17	4,789,537	399,317	17,470,818	1,257,968	71,981,496	6,527,897	65,275,950	5,712,286	7,430,204	568,669	3,739,525	269,013	170,687,530	14,735,150	2,304	701,674	110
Sep-17	4,467,175	369,891	17,314,055	1,280,396	64,918,248	5,776,218	61,416,880	5,298,926	7,078,656	569,008	3,284,450	255,921	158,481,644	13,550,361	2,102	645,255	100
Oct-17	4,238,220	338,296	16,836,256	1,261,300	61,461,946	5,619,656	57,594,920	5,062,586	6,748,271	545,499	3,070,077	234,378	149,949,690	13,081,715	2,011	654,086	101
Nov-17	4,378,831	377,959	19,600,435	1,396,413	72,949,308	6,887,014	64,619,921	5,931,258	7,877,171	606,165	3,318,583	252,659	172,944,249	15,451,469	2,382	702,339	108
Dec-17	4,763,247	406,556	17,181,163	1,244,069	63,570,365	5,963,830	59,331,409	5,354,520	6,963,208	531,251	2,899,301	206,924	154,914,693	13,707,150	2,134	685,358	107
Jan-18	5,081,029	450,375	21,968,814	1,698,947	67,478,633	6,860,595	66,770,823	6,207,912	9,690,224	797,697	3,645,878	294,253	174,725,401	16,009,779	2,515	727,717	114
Feb-18	6,400,118	556,256	19,098,878	1,354,152	78,418,384	8,391,333	65,523,364	5,891,411	7,375,204	573,680	3,068,307	253,726	180,435,255	16,026,618	2,487	843,506	131
Mar-18	6,313,352	532,399	17,552,946	1,196,720	90,337,918	8,278,101	75,891,966	6,972,471	6,673,368	493,251	3,482,172	235,977	200,051,085	17,456,826	2,684	918,780	141
2017-18	57,674,584	4,810,454	214,758,366	15,597,520	783,312,916	71,028,905	731,721,304	63,892,971	86,282,094	6,728,007	40,129,282	2,927,002	1,913,878,548	164,984,859	25,597	670,670	104

Note: Dollar conversions are done using monthly average exchange rates (for April, 2017 to March, 2018) and average exchange rate for the financial year 2017-18

Table 6-2: Benchmark Indices Contracts & Trading Volume in F&O Segment of NSE (2017-18)

Products	Underlying	No. of Contracts	Turnover	
			(₹ Crores)	US \$ bn
NIFTY	NIFTY 50	658,273,771	49,907,731	7,743.0
BANKNIFTY	BANKNIFTY	914,259,507	89,812,949	13,934.1
S&P500	S&P500	44,786	2,725	0.4
NIFTYIT	NIFTYIT	79,473	4,495	0.7
DJIA	DJIA	22,785	1,473	0.2
NIFTYCPSE	NIFTYCPSE	1,291	85	0.0
FTSE100	FTSE100	19	1	0.0
NIFTYMID50	NIFTY MIDCAP 50	27,113	2,866	0.4
NIFTYINFRA	NIFTYINFRA	34	2	0.0
NIFTYPSE	NIFTYPSE	27	2	0.0
Total		1,572,708,806	139,732,331	21,678.9

Note: Dollar conversions are done using average exchange rate for the financial year 2017-18

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)	
2013-14	451	4,116,039	7,652,572	689	10.0
2014-15	472	4,695,396	11,613,948	1,856	10.4
2015-16	498	4,750,774	14,624,067	2,205	22.6
2016-17	515	4,354,049	25,486,129	3,869	27.0
2017-18	538	3,928,474	48,407,776	7,427	29.3

Note: Dollar conversions are done using March 31, 2018 exchange rate

* At the end of financial year.

Table 6-4: Records Achieved in the F&O Segment : 2017-18

Product	(₹ Crores)	(US \$ mn)	Date
Index Futures	56,368	8,871	25-01-18
Stock Futures	195,433	30,756	25-01-18
Index Options	1,561,923	239,752	08-03-18
Stock Options	79,983	12,558	24-01-18
Total F&O Traded Value	1,750,208	275,439	25-01-18

Note: Dollar conversions are done using the exchange rate as on the corresponding trading date

Table 6-5: Participant-wise Trading Value in the F&O Segment (2017-18)

Month/ Year	Institutional Investors			Retail			Proprietary		
	Gross Traded Value		% to Gross Turnover	Gross Traded Value		% to Gross Turnover	Gross Traded Value		% to Gross Turnover
	₹ Crores	US \$ bn		₹ Crores	US \$ bn		₹ Crores	US \$ bn	
2013-14	12,611,623	2,110	16.5	27,350,424	4,577	35.8	36,460,769	6,101	47.7
2014-15	14,256,375	2,278	12.8	40,170,535	6,418	36.1	56,785,997	9,073	51.1
2015-16	17,310,690	2,610	13.4	48,395,518	7,296	37.3	63,945,461	8,588	49.3
2016-17	28,640,485	4,188	15.2	80,701,258	11,800	42.8	79,398,860	11,609	42.1
Apr-17	2,315,760	359	12.2	8,709,598	1,350	46.0	7,894,005	1,224	41.7
May-17	3,110,231	483	13.1	10,816,373	1,679	45.5	9,836,200	1,526	41.4
Jun-17	2,705,571	420	11.8	10,621,739	1,648	46.5	9,537,225	1,480	41.7
Jul-17	2,902,531	450	11.9	10,978,947	1,703	45.0	10,503,404	1,630	43.1
Aug-17	3,585,969	561	12.2	13,432,205	2,100	45.6	12,452,127	1,947	42.3
Sep-17	3,328,597	516	12.3	12,388,308	1,922	45.7	11,383,817	1,766	42.0
Oct-17	2,895,410	445	11.1	11,890,151	1,828	45.4	11,377,868	1,749	43.5
Nov-17	3,757,948	579	12.2	13,540,421	2,088	43.8	13,604,568	2,098	44.0
Dec-17	3,555,036	553	13.0	12,006,810	1,869	43.8	11,852,455	1,845	43.2
Jan-18	4,324,728	679	13.5	14,376,388	2,259	44.9	13,318,443	2,092	41.6
Feb-18	4,940,496	767	15.4	13,753,903	2,134	42.9	13,358,836	2,073	41.7
Mar-18	4,752,030	731	13.6	15,479,235	2,380	44.3	14,682,386	2,257	42.1
2017-18	42,174,305	6,543	12.8	147,994,078	22,961	44.9	139,801,334	21,690	42.4

Note: Dollar conversions are done using monthly average exchange rates (for April, 2017 to March, 2018) and average exchange rate for the financial year 2017-18

Table 6-6: Number of Members in Different Turnover Brackets in Futures and Options Segment

	Upto ₹ 10 crores	₹ 10 crores to ₹ 50 crores	₹ 50 crores to ₹ 250 crores	₹ 250 crores to ₹ 500 crores	₹ 500 crores to ₹ 1000 crores	Above ₹ 1000 crores
2013-14	19	29	73	57	87	808
2014-15	13	21	62	37	65	850
2015-16	11	19	53	50	63	850
2016-17	8	16	57	45	57	849
Apr-17	42	91	163	111	123	464
May-17	40	78	175	96	118	492
Jun-17	41	98	183	97	108	470
Jul-17	38	85	173	108	106	486
Aug-17	40	82	171	100	111	495
Sep-17	43	68	195	80	117	493
Oct-17	45	79	183	90	110	487
Nov-17	45	74	174	85	112	507
Dec-17	42	83	172	104	107	493
Jan-18	36	79	171	90	106	520
Feb-18	39	76	175	92	106	508
Mar-18	55	77	170	88	99	509
2017-18	9	13	44	43	63	857

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 to ₹ 50 Crores	₹ 50 Crores to ₹ 250 Crores	₹ 250 Crores to ₹ 500 Crores	₹ 500 Crores to ₹ 1000 Crores	Above ₹ 1000 Crores	Upto ₹ 10 Crores	₹ 10 Crores to ₹ 50 Crores	₹ 50 Crores to ₹ 250 Crores	₹ 250 Crores to ₹ 500 Crores	₹ 500 Crores to ₹ 1000 Crores	Above ₹ 1000 Crores
2013-14	35	41	138	80	124	655	74	66	116	73	77	667
2014-15	15	36	102	72	104	714	51	50	95	57	92	679
2015-16	21	33	92	76	114	709	51	52	88	48	94	687
2016-17	21	34	88	62	99	728	61	51	87	56	84	693
Apr-17	94	117	240	136	114	293	177	123	161	96	87	350
May-17	82	114	237	114	128	324	175	101	173	92	76	382
Jun-17	84	143	249	117	119	285	176	121	160	80	78	382
Jul-17	86	119	239	126	117	309	163	113	161	92	80	387
Aug-17	89	116	244	132	112	306	164	104	153	87	84	407
Sep-17	84	118	262	103	118	311	166	90	174	73	94	399
Oct-17	86	123	255	112	118	300	159	110	160	90	87	388
Nov-17	91	110	240	119	122	315	164	91	172	78	89	403
Dec-17	91	135	242	112	125	296	164	92	175	85	86	399
Jan-18	77	114	234	118	131	328	159	93	165	90	83	412
Feb-18	89	115	241	127	109	315	152	97	168	75	86	418
Mar-18	109	132	235	117	118	287	161	87	166	85	78	421
2017-18	21	28	83	63	86	748	73	36	67	66	74	713

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
2013-14	16.1	27.2	35.0	46.3	19.3	31.8	41.3	54.0
2014-15	15.0	26.0	34.0	46.0	24.0	37.0	47.0	58.0
2015-16	14.9	25.5	34.4	46.9	23.7	38.0	47.6	60.4
2016-17	18.5	29.5	37.7	50.1	20.3	34.0	45.3	60.2
Apr-17	18.0	29.2	38.4	51.3	21.7	35.7	47.0	62.9
May-17	18.8	30.1	39.1	52.2	22.5	37.0	49.0	63.8
Jun-17	18.6	30.1	39.2	52.0	22.1	36.2	47.8	63.7

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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
Jul-17	18.2	29.4	38.1	50.8	23.3	37.1	48.4	63.4
Aug-17	19.2	30.8	39.9	52.7	22.7	37.2	48.2	64.4
Sep-17	19.9	31.3	40.0	52.2	24.0	37.8	48.3	63.1
Oct-17	20.3	31.4	40.2	52.8	25.2	39.0	50.0	64.1
Nov-17	20.1	31.1	39.5	51.7	24.8	39.5	50.2	65.1
Dec-17	20.2	31.3	40.2	53.0	23.9	38.9	49.5	64.0
Jan-18	21.2	32.4	40.9	53.3	23.9	38.0	49.3	63.5
Feb-18	21.7	33.8	42.0	54.7	24.4	39.6	50.8	63.9
Mar-18	21.6	33.5	42.2	54.4	24.3	38.8	50.6	64.5
2017-18	19.9	30.8	39.5	52.1	23.3	37.6	48.3	63.2

Table 6-9: Top 20 Futures Contracts According to Number of Contracts 2017-18

S.No.	Name of the Contract	Number of Contracts	Turnover		Percentage of Contracts to Top 20 contracts
			(₹ Crores)	(US \$ mn)	
1	NIFTYMAR18	4,472,170	345,704	53,151	8.8
2	NIFTYFEB18	4,113,777	329,031	51,054	8.1
3	NIFTYAUG17	3,165,094	235,550	36,828	6.2
4	NIFTYDEC17	3,126,773	242,350	37,725	6.1
5	NIFTYNOV17	3,090,424	239,552	36,937	6.1
6	NIFTYJAN18	3,043,189	244,548	38,418	6.0
7	NIFTYJUN17	2,973,745	213,456	33,120	5.8
8	NIFTYMAY17	2,674,948	188,348	29,229	5.2
9	NIFTYJUL17	2,665,342	195,394	30,314	5.2
10	NIFTYSSEP17	2,628,415	196,376	30,463	5.2
11	BANKNIFTYMAR18	2,594,582	255,957	39,353	5.1
12	NIFTYOCT17	2,538,459	191,608	29,453	5.0
13	NIFTYAPR17	2,086,404	144,432	22,393	4.1
14	BANKNIFTYAUG17	2,024,161	198,173	30,984	4.0
15	BANKNIFTYFEB18	1,926,464	200,414	31,097	3.8
16	BANKNIFTYNOV17	1,716,615	174,873	26,964	3.4
17	BANKNIFTYJUN17	1,627,824	151,871	23,565	3.2
18	BANKNIFTYOCT17	1,546,141	150,784	23,178	3.0
19	BANKNIFTYMAY17	1,507,797	136,475	21,179	3.0
20	BANKNIFTYSEP17	1,493,814	146,065	22,659	2.9
	Total	51,016,138	4,180,960	648,064	100.0

Note: Dollar conversions are done using the average exchange rate of the corresponding month of the contract

Table 6-10: Top 20 Option Contracts According to No. of Contracts Traded 2017-18

S.No.	Name of the Contract	Number of Contracts	Turnover		Percentage of Contracts to Top 20 Contracts
			(₹ Crores)	(US \$ mn)	
1	NIFTYOPTIDX30NOV1710400CE	6,126,927	480,305	74,059	5.9
2	NIFTYOPTIDX25MAY179500CE	5,791,220	413,650	64,192	5.5
3	NIFTYOPTIDX31AUG179800PE	5,676,026	419,191	65,539	5.4
4	NIFTYOPTIDX31AUG179900CE	5,627,701	419,691	65,618	5.4
5	NIFTYOPTIDX30NOV1710300PE	5,618,648	436,384	67,286	5.4
6	NIFTYOPTIDX28DEC1710500CE	5,614,884	443,952	69,108	5.4
7	NIFTYOPTIDX29JUN179700CE	5,550,887	405,381	62,900	5.3
8	NIFTYOPTIDX29JUN179500PE	5,472,513	391,316	60,718	5.2
9	NIFTYOPTIDX28MAR1810000PE	5,418,635	408,021	62,732	5.2
10	NIFTYOPTIDX28MAR1810100PE	5,259,493	400,347	61,552	5.0
11	NIFTYOPTIDX25MAY179400PE	5,191,828	367,558	57,039	5.0
12	NIFTYOPTIDX29JUN179600CE	5,179,643	375,040	58,192	5.0
13	NIFTYOPTIDX30NOV10500CE	5,166,992	408,290	62,955	5.0
14	NIFTYOPTIDX28MAR1810200CE	4,828,449	371,262	57,081	4.6
15	NIFTYOPTIDX22FEB1810300PE	4,790,997	371,603	57,660	4.6
16	NIFTYOPTIDX25MAY179300PE	4,751,895	332,567	51,609	4.6
17	NIFTYOPTIDX25MAY179400CE	4,658,474	330,335	51,263	4.5
18	NIFTYOPTIDX31AUG1710000CE	4,603,181	346,701	54,206	4.4
19	NIFTYOPTIDX29JUN179600PE	4,514,018	327,137	50,760	4.3
20	NIFTYOPTIDX27JUL1710000CE	4,504,090	338,618	52,534	4.3
		104,346,501	7,787,348	1,207,004	100.0

Note: Dollar conversions are done using the average exchange rate of the corresponding month of the contract

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

Month/Year	Index Futures	Stock Futures	Index Options	Stock Options	Total
2013-14	44,819,943	136,505,248	249,713,197	58,506,897	489,545,285
2014-15	51,500,574	183,210,007	347,263,095	68,254,846	650,228,522
2015-16	58,349,339	181,268,799	420,431,418	71,712,881	731,762,437
2016-17	37,666,496	146,541,252	402,951,026	74,721,369	661,880,144
Apr-17	2,266,249	12,720,902	34,189,988	7,301,986	56,479,125
May-17	2,681,340	16,617,540	43,169,452	9,484,879	71,953,211
Jun-17	2,302,229	13,041,972	40,612,651	6,939,507	62,896,359
Jul-17	2,436,937	14,178,174	41,794,911	8,647,063	67,057,085
Aug-17	2,822,912	14,546,788	51,024,587	9,073,321	77,467,608
Sep-17	2,608,833	14,449,967	45,600,704	8,486,561	71,146,065

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Month/Year	Index Futures	Stock Futures	Index Options	Stock Options	Total
Oct-17	2,483,233	13,854,672	44,226,593	8,135,681	68,700,179
Nov-17	2,557,951	16,055,844	50,203,665	9,578,514	78,395,974
Dec-17	2,659,618	14,177,915	47,068,971	8,108,933	72,015,437
Jan-18	2,909,604	18,419,441	51,165,894	11,338,398	83,833,337
Feb-18	3,753,150	15,769,154	59,851,144	9,172,959	88,546,407
Mar-18	3,721,745	14,164,363	66,452,938	8,354,269	92,693,315
2017-18	33,203,801	177,996,732	575,361,498	104,622,071	891,184,102

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)	(₹ Crores)	(₹ Crores)	(₹ Crores)	(₹ Crores)	(US \$ mn)
Apr-17	5,357	80	1,278	244	6,959	1,079
May-17	10,260	395	1,239	193	12,087	1,876
Jun-17	5,230	144	1,330	408	7,111	1,104
Jul-17	6,552	163	1,650	144	8,508	1,320
Aug-17	11,557	90	1,584	170	13,400	2,095
Sep-17	9,254	145	1,444	153	10,996	1,706
Oct-17	8,667	167	1,708	227	10,769	1,655
Nov-17	9,469	363	1,347	155	11,334	1,748
Dec-17	10,050	85	2,106	889	13,130	2,044
Jan-18	12,301	194	1,932	216	14,643	2,300
Feb-18	13,686	137	1,764	236	15,822	2,455
Mar-18	13,074	251	1,560	177	15,062	2,316
2017-18	115,457	2,213	18,942	3,210	139,822	21,693

Note: Dollar conversions are done using monthly average exchange rates (for April, 2017 to March, 2018) and average exchange rate for the financial year 2017-18

Currency Derivatives Segment

7

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)
2013-14	244	660,192,530	4,012,513	671,460	16,445	2,752	1,034,474	6,409	1,072
2014-15	238	480,664,694	3,023,908	483,123	12,705	2,030	3,286,590	20,793	3,322
2015-16	242	673,583,164	4,501,886	678,681	18,603	2,804	4,464,441	29,814	4,495
2016-17	242	712,451,439	4,857,076	710,182	20,071	2,935	4,734,914	30,871	4,514
Apr-17	18	60,905,952	398,004	61,707	22,111	3,428	4,675,628	30,260	4,692
May-17	21	60,091,920	393,123	61,007	18,720	2,905	4,430,643	28,809	4,471
Jun-17	21	49,354,219	324,732	50,393	15,463	2,400	3,881,086	25,367	3,937
Jul-17	21	49,056,785	322,478	50,031	15,356	2,382	4,636,459	30,104	4,670
Aug-17	20	57,159,385	372,652	58,263	18,633	2,913	4,818,635	31,172	4,874
Sep-17	21	84,897,105	557,624	86,503	26,554	4,119	6,013,600	39,666	6,153
Oct-17	20	61,306,677	405,188	62,283	20,259	3,114	3,715,748	24,328	3,740
Nov-17	22	75,234,437	496,177	76,506	22,554	3,478	3,771,733	24,647	3,800
Dec-17	19	60,076,689	394,077	61,344	20,741	3,229	3,805,136	24,671	3,840
Jan-18	22	73,743,328	481,163	75,591	21,871	3,436	3,385,662	22,169	3,483
Feb-18	18	76,978,696	506,671	78,617	28,148	4,368	4,877,442	32,197	4,996
Mar-18	19	56,158,536	376,612	57,903	19,822	3,048	3,847,220	25,726	3,955
2017-18	242	764,963,729	5,028,502	780,150	20,779	3,224	3,847,220	25,726	3,991

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.
 Open interest includes currency futures and options contracts
 Currency futures OI is valued at daily settlement prices
 Currency options OI is valued at daily RBI Ref rate
 Dollar conversions are done using monthly average exchange rates (for April, 2017 to March, 2018) and average exchange rate for the financial year 2017-18
 Cross Currency derivatives contracts on EURUSD, GBPUSD and USDJPY were introduced w.e.f February 27, 2018

Table 7-2: Records Achieved in the Currency Futures & Options Segment from the Date of Inception till 31 March 2018

CDS Segment	Date	Number/Value
Record number of trades	24-Jun-16	418,468
Record number of contracts	20-Jun-13	11,534,563
Record Daily Notional Turnover (₹ Crores)	20-Jun-13	69,324

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 2017-18

Rank	Contract Name			Total Traded Quantity	Total Traded Value (₹ Crores)	Total Traded Value to Currency Futures & Options Total Traded Value (%)
	Instrument Type	Contract Symbol	Expiry			
1	OPTCUR	USDINR	27-Oct-17	39,150,749	256,391	5.10
2	OPTCUR	USDINR	27-Sep-17	35,876,319	232,190	4.62
3	FUTCUR	USDINR	27-Oct-17	34,431,180	224,866	4.47
4	OPTCUR	USDINR	28-Nov-17	33,930,309	221,626	4.41
5	FUTCUR	USDINR	29-Jan-18	34,068,613	217,751	4.33

Note: Total Traded Value of Currency Futures & Options for FY 2017-18 is Rs 5028502.17 Crs

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

Month/Year	MTM Settlement		Final Settlement	
	₹ Crores	US \$ mn	₹ Crores	US \$ mn
Apr-17	453	70	90	14
May-17	513	80	39	6
Jun-17	218	34	19	3
Jul-17	266	41	37	6
Aug-17	416	65	27	4
Sep-17	547	85	91	14
Oct-17	483	74	65	10
Nov-17	310	48	43	7
Dec-17	212	33	26	4
Jan-18	317	50	24	4
Feb-18	429	67	26	4
Mar-18	355	55	24	4
2017-18	4,519	701	511	79

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
5. Dollar conversions are done using monthly average exchange rates (for April, 2017 to March, 2018) and average exchange rate for the financial year 2017-18

Table 7-5: Business Growth of Interest Rate Futures

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 at the end of		
							No. of Contracts	Trading Value (₹ Crores)	Trading Value (US \$ mn)
2013-14	244	1,502,148	30,173	5,049	124	21	55,710	1,113	186
2014-15	238	20,587,036	421,558	67,351	1,771	283	338,372	7,071	1,130
2015-16	242	26,056,481	526,425	79,361	2,175	328	2,524,841	50,979	7,685
2016-17	242	14,807,039	307,809	45,007	1,272	186	120,422	2,482	363
Apr-17	18	1,596,049	32,824	5,089	1,824	283	88,000	1,804	280
May-17	21	1,082,509	22,208	3,446	1,058	164	91,173	1,871	290
Jun-17	21	1,298,346	26,852	4,167	1,279	198	87,169	1,797	279
Jul-17	21	1,094,905	22,437	3,481	1,068	166	88,671	1,824	283
Aug-17	20	1,057,191	21,573	3,373	1,079	169	94,787	1,939	303
Sep-17	21	1,195,149	24,201	3,754	1,152	179	98,710	1,997	310
Oct-17	20	1,250,840	25,041	3,849	1,252	192	96,539	1,927	296
Nov-17	22	1,845,819	36,433	5,618	1,656	255	71,729	1,413	218
Dec-17	19	1,588,954	30,862	4,804	1,624	253	83,651	1,612	251
Jan-18	22	1,676,471	32,065	5,037	1,458	229	97,204	1,838	289
Feb-18	18	1,271,471	23,711	3,679	1,317	204	95,825	1,773	275
Mar-18	19	1,229,015	23,000	3,536	1,211	186	41,032	781	120
2017-18	242	16,186,719	321,208	49,834	1,327	206	41,032	781	121

Note: 1. Open interest is valued at daily settlement prices
2. Dollar conversions are done using monthly average exchange rates (for April, 2017 to March, 2018) and average exchange rate for the financial year 2017-18

Table 7-6: Records Achieved in the Interest Rate Futures from the Date of Inception till 31-March-2018

Particulars	Date	Number/Value
Record number of trades	29-Jan-2015	33,001
Record number of contracts	26-Feb-2015	448,861
Record daily turnover (₹ Crores)	26-Feb-2015	9,393

Table 7-7: Top 5 IRD Contracts on the Basis of Turnover for the FY 2017-18

Rank	Contract Name			Total Traded Quantity	Total Traded Value	
	Instrument Type	Contract Symbol	Expiry		(₹ Crores)	as % of Total Traded Value of Interest rate Futures
1	FUTIRC	679GS2027	30-Nov-17	1,949,279	38,508	12.0
2	FUTIRC	679GS2027	25-Jan-18	1,577,155	30,235	9.4
3	FUTIRC	679GS2027	28-Dec-17	1,440,713	28,030	8.7
4	FUTIRC	679GS2027	28-Mar-18	1,377,371	25,756	8.0
5	FUTIRC	679GS2027	26-Oct-17	1,129,255	22,649	7.1

Note: Total Traded Value of Interest Rates Futures for FY 2017-18 is Rs.321,208.12 Crs

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-17	75.89	11.77	1.78	0.28
May-17	65.14	10.11	2.00	0.31
Jun-17	56.66	8.79	1.53	0.24
Jul-17	36.83	5.71	0.89	0.14
Aug-17	38.93	6.09	0.31	0.05
Sep-17	67.55	10.48	1.64	0.25
Oct-17	54.01	8.30	0.89	0.14
Nov-17	88.79	13.69	2.21	0.34
Dec-17	60.69	9.45	7.88	1.23
Jan-18	91.92	14.44	1.56	0.25
Feb-18	83.06	12.89	4.12	0.64
Mar-18	66.68	10.25	1.96	0.30
2017-18	786.16	121.97	26.76	4.15

Note:

Interest Rate Futures trading started on January 21, 2014

IRF includes both 6 Year, 10 Year & 13 Year GSecs and 91 DTB

91 DTB was introduced on 04th of July 2011

Dollar conversions are done using monthly average exchange rates (for April, 2017 to March, 2018) and average exchange rate for the financial year 2017-18

Investor Services, Arbitration

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Table 8-1: Receipt and Disposal of Investor 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
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
2015-16	581	4,762	5,132	211	246	2,629	2,664	211
2016-17	211	3,700	3,747	164	211	4,091	4,125	177
2017-18	164	7,170	6,825	509	177	5,105	5,031	251

Table 8-2: Status Report of Arbitration Matters

Year	No. of Cases Received	Withdrawn	Awards	Pending
2017-18 CM	154	8	102	44
2017-18 F&O	190	3	119	68
2017-18 CDS	6	2	4	0



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