

FACT BOOK

2017



May prosperity always bloom

Fact Book 2017



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	2012-13	2013-14	2014-15	2015-16	2016-17
Capital Market	2,708,279	2,808,488	4,329,655	4,236,983	5,055,913
Equity Futures & Options	31,533,004	38,211,408	55,606,453	64,825,834	94,370,302
Wholesale Debt Market	792,214	851,434	772,369	569,495	682,426
Currency F&O *	5,274,465	4,012,513	3,023,908	4,501,886	4,857,076
Interest Rate Futures **	0	30,173	421,558	526,425	307,809
Total	40,307,962	45,914,017	64,153,943	74,660,622	105,273,526

*Trading in Currency Futures commenced on August 28, 2008

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

Table 1-2: Market Capitalisation of Different Market Segments

(₹ Crores)

Segment/Year	Mar-13	Mar-14	Mar-15	Mar-16	Mar-17
CM	6,239,035	7,277,720	9,930,122	9,310,471	11,978,421
Debt	4,928,332	5,128,733	5,739,273	5,965,056	6,611,684
Total	11,167,366	12,406,453	15,669,395	15,275,528	18,590,105

**Table 1-3: Records Reached in Different Market Segments
(Data from Inception to March 31, 2017)**

Parameter	Date	Magnitude
Capital Market Segment		
Record Number of trades	15-Nov-16	12,482,466
Traded Quantity (in lakhs)	29-Sep-16	21,371
Turnover (₹ Crores)	29-Sep-16	45,012
Market Capitalization (₹ Crores)	31-Mar-17	11,978,421
Futures & Options Segment		
No. of trades	24-Aug-15	7,738,349
Number of contracts traded	30-Apr-15	27,205,109
Turnover (₹ Crores)	29-Sep-16	1,101,765

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Parameter	Date	Magnitude
Currency Derivatives Segment		
No. of trades	24-Jun-16	418,468
Number 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	13,912

Table 1-4: Board of Directors of NSEIL as on 21st June, 2017

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

Membership

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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 Net Worth	30 100	30 100 (Membership in CM segment and Trading/Trading and self clearing membership in F&O segment)	30 50 (Membership as Trading Member) 100 (Membership as self clearing membership)	30 100 (Membership in CM segment and Trading/Trading and self clearing membership in Debt segment)	30 100 (Membership in Debt segment, CM segment and Trading/Trading and Self Clearing membership in F&O segment)
Interest Free Security Deposit (IFSD) with NSEIL	85	110	BMC*	85 (BMC requirement to be met)	110 (BMC requirement to be met)
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.	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 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.				

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

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

**- Additional Collateral Security Deposit (CSD) of ₹ 25 lakhs with NSCCL is required for Trading and Clearing Member (TM-CM) and for Trading and Self Clearing Member (TM/SCM). In addition, a member clearing for others is required to bring in IFSD of ₹ 2 lakh and CSD of ₹ 8 lakh per trading member. he undertakes to clear in the F&O segment.

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INDIVIDUALS/PARTNERSHIP FIRMS

(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)
		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)
		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)	
Interest Free Security Deposit (IFSD) with NSEIL	26.5	51.5	BMC*	26.5 (BMC requirement to be met)	51.5 (BMC requirement to be met)
Interest Free Security Deposit (IFSD) with NSCCL	6	6 *	10	6	6*
Collateral Security Deposit (CSD) with NSCCL	17.5	17.5 **	NIL	17.5	17.5 **
Annual Subscription	0.5	0.5	NIL	0.5	0.5
Advance Minimum Transaction Charges for Futures Segment	NIL	1	NIL	NIL	1
Education	Proprietor / Two Partners should be HSC. Dealers should 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 FIMMIDA-NSE Debt Market (Basic Module) of NCFM.	Proprietor / Two Partners should be HSC. Dealers should also have passed FIMMIDA-NSE Debt Market (Basic Module) of NCFM & SEBI approved certification test for Capital Market- Capital Market Module of NCFM.	Proprietor / Two Partners should be HSC. Dealers should also have passed FIMMIDA-NSE Debt Market (Basic Module) of NCFM & SEBI approved certification test for Capital Market & Derivatives.

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

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

** Additional Collateral Security Deposit (CSD) of ₹ 25 lakhs with NSCCL is required for Trading and Clearing Member (TM-CM) and for Trading and Self Clearing Member (TM/SCM). In addition, a member clearing for others is required to bring in IFSD of ₹ 2 lakh and CSD of ₹ 8 lakh per trading member he undertakes to clear in the F&O segment.

CURRENCY DERIVATIVES- Corporates, LLPs, Individuals and Firms

(Amount in ₹ lakh)

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

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Particulars	NSE Members				New Applicants			
	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.	Proprietor/Two Partners/Two directors should be HSC.	Proprietor/Two Partners/Two directors should be HSC.
Education	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	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 ₹ 500 crores, minimum CRAR of 10 per cent, net NPA not exceeding 3 per cent and net profit should have been made for the last 3 years.
 The AD Category-I banks which fulfill the prudential requirements are required to lay down detailed guidelines with the approval of their Boards for trading and clearing of currency derivatives contracts and management of risks. AD Category-I banks which do not meet the above minimum prudential requirements and AD Category- I banks which are Urban Co-operative banks or State Co-operative banks can participate in the currency derivatives market only as clients, subject to approval therefrom from the respective regulatory Departments of the Reserve Bank.
 In case the member is opting for membership of any other segment(s) in combination with the membership of Currency Derivatives segment, the applicable net worth will be the minimum net worth required for the other segment(s) or the minimum net worth required for Currency Derivatives Segment, whichever is higher.
 The eligibility condition for applicants planning to apply for new membership of the Exchange is that either the proprietor/one designated director/partner or the Compliance Officer of the applicant entity should be successfully certified either in Securities Market (Basic) Module or Compliance Officers (Brokers) Module or the relevant module pertaining to the segments wherein membership of the Exchange had been sought.

Table 2-2: Growth and Distribution of Members

Month/Year (End of Period)	CM	Debt	FO	CDS	CM/Debt/ F&O/CDS	TOTAL
Apr-16	89	8	12	59	1,249	1,417
May-16	88	8	12	59	1,247	1,414
Jun-16	88	8	12	59	1,247	1,414
Jul-16	90	8	13	59	1,248	1,418
Aug-16	90	8	14	58	1,248	1,418
Sep-16	88	8	14	58	1,247	1,415
Oct-16	89	8	14	58	1,250	1,419
Nov-16	88	8	14	58	1,248	1,416
Dec-16	88	8	14	58	1,246	1,414
Jan-17	88	8	14	57	1,250	1,417
Feb-17	88	8	14	57	1,251	1,418
Mar-17	88	8	14	57	1,248	1,415

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: 1. (a) In case of IPOs, Paid up Equity Capital means post issue paid up equity capital.
(b) 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.
2. (a) In case of IPOs, market capitalisation is the product of the issue price and the post-issue number of equity shares.
(b) 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

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months and if the shares are not traded on the National Stock Exchange such average price on any of the recognised Stock Exchanges where those shares are frequently traded shall be taken into account while determining market capitalisation after making necessary adjustments for Corporate Action such as Rights / Bonus Issue / Split.

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

Table 3-2: Listing Fees in the CM Segment (Applicable from April 1, 2016)

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 ₹ 50 Crores	2,00,000
b) Above ₹ 50 Crores and upto ₹ 100 Crores	2,55,000
c) Above ₹ 100 Crores and upto ₹ 200 Crores	3,30,000
d) Above ₹ 200 Crores and upto ₹ 300 Crores	4,15,000
e) Above ₹ 300 Crores and upto ₹ 400 Crores	5,10,000
f) Above ₹ 400 Crores and upto ₹ 500 Crores	6,70,000

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 ₹6,75,000/- and an additional listing fees of ₹4,150/- for every increase of ₹ 5 crore or part thereof in the paid up share, bond and/debenture and/or debt capital, etc.

Companies which have a paid up share, bond and /or debenture and/or debt capital etc. of more than ₹ 1,000 crore will pay minimum fees of ₹ 11,00,000/- and an additional listing fees of ₹ 4,625/- for every increase of ₹ 5 crore or part thereof in the paid up share, bond and/debenture and/or debt capital, etc.

Companies which have a paid up share, bond and /or debenture and/or debt capital etc. of more than ₹ 2,000 crore will pay minimum fees of ₹ 11,25,000/- and an additional listing fees of ₹ 5,025/- for every increase of ₹ 5 crore or part thereof above ₹ 1,000 crore in the paid up share, bond and/debenture and/or debt capital, etc.

Companies which have a paid up share, bond and /or debenture and/or debt capital etc. of more than ₹ 3,000 crore will pay minimum fees of ₹ 12,00,000 and an additional listing fees of ₹ 4,600/- for every increase of ₹ 5 crore or part thereof above ₹ 1,000 crore in the paid up share, bond and/debenture and/or debt capital, etc.

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-13	1,666	76	1,582	6,239,035
Mar-14	1,688	75	1,586	7,277,720
Mar-15	1,733	4	1,544	9,930,122
Mar-16	1,808	4	1,613	9,310,471
Mar-17	1,817	4	1,696	11,978,421

* 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 2017 for Companies Listed at NSE

Sectors	PROMOTERS		PUBLIC							Shares Held by Custodians	Shares held by Employee Trust		
	Indian Promoters	Foreign Promoters	INSTITUTIONAL				NON-INSTITUTIONAL						
			Financial Institutions/Banks/Insurance Companies	Foreign Portfolio Investors	Mutual Funds	Venture Capital Funds including Foreign Venture Capital Funds	Alternate Investment Funds	Any other	Individuals			Any other	Central Government/State Government
Banks	47.17	0.24	9.85	16.93	6.47	0.04	0.01	0.35	9.96	4.38	0.50	4.11	-
Engineering	39.62	3.12	3.52	4.85	4.26	1.40	-	0.28	24.47	18.48	-	-	-
Financial Services	46.76	2.11	3.49	19.53	4.33	0.26	0.04	2.51	12.27	7.42	0.99	0.08	0.19
FMCG	39.01	6.90	9.64	9.89	2.28	0.00	0.02	0.80	17.27	13.93	0.02	0.22	0.02
Infrastructure	65.90	2.89	4.99	7.41	2.31	0.02	0.05	0.20	10.51	5.58	0.03	0.07	0.03
IT	60.52	4.15	3.40	9.47	1.94	0.37	0.00	1.28	12.46	6.23	0.03	0.01	0.14
Manufacturing	49.70	9.58	6.58	8.09	2.78	0.04	0.01	1.11	11.47	9.20	1.22	0.20	0.03
Media and Entertainment	55.23	2.92	0.10	11.08	3.20	0.03	0.00	6.36	11.67	9.11	0.12	0.18	0.02
Miscellaneous	41.38	1.18	5.10	3.91	1.08	0.22	0.00	0.28	12.71	33.91	0.16	0.06	0.01
Petrochemicals	54.35	2.82	6.27	11.04	3.38	-	0.00	0.61	7.78	12.82	0.17	0.77	0.00
Pharmaceuticals	62.33	3.52	2.05	9.72	3.25	0.00	0.02	1.11	12.04	5.34	0.01	0.52	0.09
Services	59.29	5.68	3.27	8.89	3.27	0.08	0.06	1.81	8.54	8.98	0.05	0.00	0.08
Telecommunication	44.56	13.21	8.65	13.53	1.29	0.02	0.02	0.28	9.55	8.66	0.05	0.08	0.11

Table 3-5: Pledged Shares Data as of March 2017

Sector Classification	Indian Promoters	Foreign Promoters	Total Promoters Holding	%age of Promoters' Ownership Pledged
Banks	47.17	0.24	47.41	0.13
Engineering	39.62	3.12	42.74	51.32
Financial Services	46.76	2.11	48.88	4.37
FMCG	39.01	6.90	45.92	16.14
Infrastructure	65.90	2.89	68.80	15.70
Information Technology	60.52	4.15	64.67	1.56
Manufacturing	49.70	9.58	59.28	17.72
Media and Entertainment	55.23	2.92	58.15	18.15
Miscellaneous	41.38	1.18	42.55	20.92
Petrochemicals	54.35	2.82	57.17	1.36
Pharmaceuticals	62.33	3.52	65.85	5.26
Services	59.29	5.68	64.97	29.99
Telecommunication	44.56	13.21	57.78	16.78
Total	49.00	4.18	53.18	14.96

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	2013			2014			2015			2016			2017		
	Number	Amount	Amount (US \$ mn)	Number	Amount	Amount (US \$ mn)	Number	Amount	Amount (US \$ mn)	Number	Amount	Amount (US \$ mn)	Number	Amount	Amount (US \$ mn)
		(₹ Crores)			(₹ Crores)			(₹ Crores)			(₹ Crores)				
Government Securities	1,618	3,682,242	677,016	1,753	3,882,320	649,674	1,892	4,124,905	659,027	2,044	4,241,335	639,401	2,394	4,602,925	709,905
T-Bills	52	301,051	55,351	52	338,675	56,674	52	363,704	58,108	49	348,714	52,570	52	318,872	49,179
PSU Bonds	1,052	304,846	56,049	1,006	361,742	60,534	1,092	442,065	70,628	1,109	489,077	73,731	1,166	626,174	96,574
Institutional Bonds	539	173,105	31,827	497	156,928	26,261	473	158,117	25,262	214	104,605	15,770	207	99,741	15,383
Bank Bonds	495	209,413	38,503	467	213,006	35,645	466	241,694	38,615	563	298,086	44,938	599	361,514	55,756
Corporate Bonds	1,948	259,734	47,755	2,043	286,969	48,022	2,538	358,198	57,229	3,075	432,875	65,258	3,631	598,097	92,244
Others	20	3,518	647	19	3,009	504	33	4,055	648	35	4,493	677	34	4,360	672
Total	5,724	4,933,910	907,147	5,837	5,242,649	877,313	6,546	5,692,738	909,517	7,089	5,919,185	892,345	8,083	6,611,684	1,019,714

Table 3-8: Funds Mobilisation on the Exchange

Particulars	2014-15			2015-16			2016-17		
	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	8	1,462	0.23	32	15,432	2.33	26	28,400	4.20
FPOs	0		-	0		-	0	-	-
IDR issue						-	0	-	-
Rights Issues	15	7,329	1.17	8	10,497	1.58	9	3,356	0.50
QIP	40	28,014	4.48	18	13,976	2.11	20	8,464	1.20
Preferential Allotment	197	19,456	3.11	208	48,756	7.35	222	41,292	6.00
Non-Convertible Debentures						-			-
Public Issue	22**	6,546	1.05	33**	21,392	3.22	8**	25,683	3.80
Total	282	62,807	10.03	299	110,053	16.59	285	81,514	16.00

Note: Dollar conversions are done using average exchange rate for the financial year 2016-17

** Number of ISINs Listed

Table 3-9: Initial Public Offerings (IPOs) of Equity Shares During 2016-17

Sr. No.	Company Name	Issue Size (₹ Crores)	Issue Price (₹)	Date of Listing
1	Bharat Wire Ropes Limited	70	45.00	1-Apr-2016
2	Infibeam Incorporation Limited	450	432.00	4-Apr-2016
3	Equitas Holdings Limited	2,177	110.00	21-Apr-2016
4	Thyrocare Technologies Limited	479	446.00	9-May-2016
5	Ujjivan Financial Services Limited	882	210.00	10-May-2016
6	Parag Milk Foods Limited	751	215.00	19-May-2016
7	Mahanagar Gas Limited	1,039	421.00	1-Jul-2016
8	Qess Corp Limited	400	317.00	12-Jul-2016
9	Larsen & Toubro Infotech Limited	1,236	710.00	21-Jul-2016
10	Advanced Enzyme Technologies Limited	412	896.00	1-Aug-2016
11	Dilip Buildcon Limited	654	219.00	11-Aug-2016
12	S. P. Apparels Limited	239	268.00	12-Aug-2016
13	RBL Bank Limited	1,213	225.00	31-Aug-2016
14	L&T Technology Services Limited	894	860.00	23-Sep-2016
15	GNA Axles Limited	130	207.00	26-Sep-2016
16	ICICI Prudential Life Insurance Company Limited	6,057	334.00	29-Sep-2016
17	Endurance Technologies Limited	1,162	472.00	15-Oct-2016
18	HPL Electric & Power Limited	361	202.00	4-Oct-2016
19	PNB Housing Finance Limited	3,000	775.00	3-Nov-2016
20	Varun Beverages Limited	1,113	445.00	4-Nov-2016
21	Sheela Foam Limited	510	730.00	7-Dec-2016
22	Laurus Labs Limited	1,331	428.00	15-Dec-2016
23	BSE Limited	1,243	806.00	3-Feb-2017
24	Music Broadcast Limited	489	333.00	17-Mar-2017
25	Avenue Supermarts Limited	1,870	299.00	21-Mar-2017
26	CL Educate Limited	239	502.00	31-Mar-2017
	Total	28,400		

Table 3-10: Resource Mobilisation Through Public Issue of NCDs During 2016-17

S.No.	Name of the Company	Date of Listing	Amount Mobilised (₹Crores)	Amount Mobilised (US \$ mn)
1	Edelweiss Housing Finance Limited	22-Jul-16	500.00	74.48
2	Dewan Housing Finance Corporation Limited	19-Aug-16	4,000.00	597.64
3	Dewan Housing Finance Corporation Limited	14-Sep-16	10,000.00	1,493.34
4	Indiabulls Housing Finance Limited	28-Sep-16	7,000.00	1,053.45
5	SREI Infrastructure Finance Limited	13-Oct-16	293.36	43.89
6	Reliance Home Finance Limited	6-Jan-17	3,053.98	449.43
7	Srei Equipment Finance Limited	20-Jan-17	500.00	73.43
8	SREI Infrastructure Finance Limited	2-Mar-17	335.17	50.22

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

Table 3-11: Rights Issues During 2016-17

S. No.	Company Name	Date of Listing	Amount Mobilised (₹ Crores)	Amount Mobilised (US \$ mn)
1	Sun Pharma Advanced Research Company Limited	3-May-2016	250.00	37.72
2	Ashima Limited	17-May-2016	80.09	12.00
3	Sintex Industries Limited	29-Sep-2016	499.99	75.13
4	Crest Ventures Limited	25-Oct-2016	43.42	6.49
5	CIL Nova Petrochemicals Limited	14-Dec-2016	19.65	2.91
6	The Karnataka Bank Limited	14-Dec-2016	658.96	97.54
7	Orient Paper & Industries Limited	22-Feb-2017	49.75	7.43
8	The South Indian Bank Limited	31-Mar-2017	630.99	97.32
9	Canara Bank	31-Mar-2017	1,123.99	173.35
	Total		3,356.84	490.82

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 2016-17

S.No.	Company Name	₹ Crores	US \$ mn
		Amount Raised	Amount Raised
1	3i Infotech Limited	257.44	37.64
2	3i Infotech Limited	108.29	15.83
3	8K Miles Software Services Limited	21.92	3.21
4	A2Z INFRA ENGINEERING LIMITED	3.47	0.51
5	A2Z Infra Engineering Limited	1.97	0.29
6	Adani Power Limited	182.45	26.68
7	Adani Power Limited	89.31	13.06
8	Adani Power Limited	184.60	26.99
9	Adani Power Limited	86.91	12.71

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S.No.	Company Name	₹ Crores	US \$ mn
		Amount Raised	Amount Raised
10	Adani Power Limited	45.40	6.64
11	Adani Power Limited	90.81	13.28
12	Agarwal Industrial Corporation Limited	7.36	1.08
13	Agarwal Industrial Corporation Limited	11.20	1.64
14	Allahabad Bank	57.51	8.41
15	Allahabad Bank	690.00	100.89
16	Allahabad Bank	161.14	23.56
17	Alphageo (India) Limited	1.28	0.19
18	Alphageo (India) Limited	12.84	1.88
19	Alphageo (India) Limited	10.79	1.58
20	Andhra Bank	136.48	19.95
21	Aurionpro Solutions Limited	46.11	6.74
22	Autoline Industries Limited	16.80	2.46
23	B.A.G Films and Media Limited	3.20	0.47
24	Bajaj Finance Limited	408.11	59.67
25	Bajaj Hindusthan Sugar Limited	36.45	5.33
26	Bal Pharma Limited	8.06	1.18
27	Bank Of India	40.00	5.85
28	Bank Of India	181.31	26.51
29	Bank Of India	1,150.00	168.15
30	Bank Of India	1,338.00	195.64
31	Bedmutha Industries Limited	3.10	0.45
32	Bedmutha Industries Limited	2.33	0.34
33	Blue Blends (I) Limited	8.52	1.25
34	Bombay Rayon Fashions Limited	19.32	2.82
35	Bombay Rayon Fashions Limited	774.29	113.21
36	Bombay Rayon Fashions Ltd.	9.29	1.36
37	Bombay Rayon Fashions Ltd.	49.62	7.26
38	Capital First Limited	340.67	49.81
39	Celestial Biolabs Limited	5.80	0.85
40	Central Bank of India	165.57	24.21
41	Central Bank of India	535.00	78.23
42	Central Bank of India	1,297.00	189.64
43	Central Bank of India	156.79	22.93
44	Corporation Bank	508.00	74.28
45	Cox & Kings Limited	224.62	32.84
46	Dalmia Bharat Limited	618.75	90.47
47	DCW Limited	14.23	2.08
48	Den Networks Limited	142.43	20.83
49	Dena Bank	64.86	9.48
50	Dena Bank	446.00	65.21
51	Dewan Housing Finance Corporation Limited	500.01	73.11
52	Dhanlaxmi Bank Limited	84.19	12.31

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S.No.	Company Name	₹ Crores	US \$ mn
		Amount Raised	Amount Raised
53	Dharani Sugars & Chemicals Limited	3.39	0.50
54	Dharani Sugars & Chemicals Ltd	4.99	0.73
55	Diamond Power Infra Ltd	66.14	9.67
56	Diamond Power Infra Ltd	820.60	119.98
57	Diamond Power Infra Ltd	3.81	0.56
58	Diamond Power Infra Ltd	4.02	0.59
59	Everest Kanto Cylinder Limited	8.08	1.18
60	FCS Software Solutions Limited	5.00	0.73
61	Fedders Lloyd Corporation Limited	15.45	2.26
62	Fedders Lloyd Corporation Limited	8.55	1.25
63	Filatex India Limited	51.75	7.57
64	Future Consumer Enterprise Limited	0.00	0.00
65	Future Consumer Enterprise Limited	0.00	0.00
66	Gammon India Limited	7.56	1.11
67	Gammon India Limited	4.90	0.72
68	Gitanjali Gems Limited	31.25	4.57
69	Gitanjali Gems Limited	46.30	6.77
70	Gitanjali Gems Limited	70.82	10.35
71	GOL Offshore Limited	179.57	26.26
72	GOL Offshore Limited	2.82	0.41
73	Granules India Limited	69.14	10.11
74	Granules India Limited	37.33	5.46
75	Granules India Limited	71.32	10.43
76	Gujarat NRE Coke Limited	33.19	4.85
77	Gujarat NRE Coke Limited	30.00	4.39
78	Gujarat NRE Coke Limited	26.99	3.95
79	Gujarat Sidhee Cement Limited	20.00	2.92
80	Gulshan Polyols Limited	2.14	0.31
81	Himadri Chemicals and Industries Limited	62.08	9.08
82	Hindustan Construction Co. Ltd.	145.10	21.22
83	Hindustan Construction Company Limited	663.46	97.01
84	Hitech Plast Limited	11.40	1.67
85	Housing Development and Infrastructure Limited	150.00	21.93
86	Husys Consulting Limited	0.52	0.08
87	IDBI Bank Limited	848.42	124.05
88	Indiabulls Real Estate Limited	292.12	42.71
89	Indiabulls Ventures Limited	48.68	7.12
90	Indian Metals & Ferro Alloys Limited	16.50	2.41
91	Indian Overseas Bank	202.37	29.59
92	Indian Overseas Bank	1,551.00	226.78
93	ITI Limited	192.00	28.07
94	IVRCL Limited	26.82	3.92
95	IVRCL Limited	55.98	8.19

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S.No.	Company Name	₹ Crores	US \$ mn
		Amount Raised	Amount Raised
96	IVRCL Limited	0.57	0.08
97	Jai Balaji Industries Limited	4.00	0.58
98	Jai Balaji Industries Limited	4.00	0.58
99	Jai Balaji Industries Limited	1.65	0.24
100	Jai Balaji Industries Limited	2.85	0.42
101	Jain Irrigation Systems Limited	112.80	16.49
102	Jaiprakash Power Ventures Limited	3,058.00	447.13
103	JHS Svendgaard Laboratories Limited	11.29	1.65
104	JHS Svendgaard Laboratories Limited	0.64	0.09
105	JHS Svendgaard Laboratories Limited	0.11	0.02
106	JHS Svendgaard Laboratories Limited	1.71	0.25
107	JHS Svendgaard Laboratories Limited	1.21	0.18
108	Jindal Saw Limited	123.46	18.05
109	Jindal Stainless (Hisar) Limited	25.00	3.66
110	KDDL Limited	20.00	2.92
111	Kesoram Industries Limited	90.00	13.16
112	Kiri Industries Limited	17.60	2.57
113	Kirloskar Electric Company Limited	7.77	1.14
114	Kirloskar Electric Company Limited	8.18	1.20
115	Kopran Limited	14.19	2.07
116	Kwality limited	25.00	3.66
117	Kwality limited	50.00	7.31
118	Kwality limited	20.00	2.92
119	Lakshmi Energy and Foods Limited	6.09	0.89
120	Lincoln Pharmaceuticals Limited	30.25	4.42
121	Lloyd Electric & Engineering Limited	62.73	9.17
122	Lokesh Machines Limited	3.33	0.49
123	Lokesh Machines Limited	9.24	1.35
124	Lokesh Machines Limited	3.85	0.56
125	Lokesh Machines Limited	1.98	0.29
126	Lyka Labs Limited	1.29	0.19
127	Mahindra CIE Automotive Limited	1,089.83	159.35
128	Mangalam Drugs And Organics Limited	9.43	1.38
129	Max Ventures and Industries Limited	121.09	17.70
130	MIC Electronics Limited	3.25	0.47
131	MIRC Electronics Limited	22.75	3.33
132	Mohini Fibres Limited	3.00	0.44
133	Monnet Ispat and Energy Limited	350.18	51.20
134	Monnet Ispat and Energy Limited	130.20	19.04
135	Morepen Laboratories Limited	14.28	2.09
136	Morepen Laboratories Limited	77.06	11.27
137	Morepen Laboratories Limited	100.00	14.62
138	Morepen Laboratories Ltd	0.50	0.07

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S.No.	Company Name	₹ Crores	US \$ mn
		Amount Raised	Amount Raised
139	Motherson Sumi Systems Limited	563.07	82.33
140	Nandan Denim Limited	50.00	7.31
141	Nila Infrastructures Limited	11.25	1.64
142	Oriental Bank Of Commerce	178.40	26.09
143	Oriental Bank Of Commerce	300.00	43.86
144	Patel Engineering Ltd	418.58	61.20
145	Pioneer Embroideries Limited	14.70	2.15
146	Pratibha Industries Limited	372.27	54.43
147	Pratibha Industries Limited	40.36	5.90
148	Provogue (India) Limited	91.17	13.33
149	PSL Limited	67.60	9.88
150	PTC India Financial Services Limited	308.77	45.15
151	Punjab National Bank	2,112.00	308.81
152	Radha Madhav Corporation Limited	1.25	0.18
153	Radha Madhav Corporation Limited	3.13	0.46
154	Rajshree Sugars & Chemicals Limited	8.95	1.31
155	Rajvir Industries Limited	5.38	0.79
156	Ramkrishna Forgings Limited	18.00	2.63
157	Sagar Cements Limited	48.96	7.16
158	Sakthi Sugars Limited	61.12	8.94
159	Salzer Electronics Limited	1.13	0.17
160	Salzer Electronics Limited	0.63	0.09
161	Salzer Electronics Limited	1.26	0.18
162	Salzer Electronics Limited	2.21	0.32
163	Salzer Electronics Limited	1.41	0.21
164	Salzer Electronics Limited	9.08	1.33
165	Sambhaav Media Limited	4.40	0.64
166	Sanghvi Forging and Engineering Limited	4.50	0.66
167	Sanwaria Agro Oils Limited	50.00	7.31
168	Satin Creditcare Network Limited	19.11	2.79
169	Satin Creditcare Network Limited	18.20	2.66
170	Satin Creditcare Network Limited	49.79	7.28
171	Sequent Scientific Limited	52.25	7.64
172	Shakti Pumps (India) Limited	45.00	6.58
173	Shekhawati Poly-Yarn Limited	7.96	1.16
174	Shekhawati Poly-Yarn Limited	13.69	2.00
175	Shilpa Medicare Ltd.	172.43	25.21
176	Shilpi Cable Technologies Limited	48.00	7.02
177	Shree Rama Newsprint Limited	60.00	8.77
178	Shriram EPC Limited	4.56	0.67
179	Shriram EPC Limited	8.50	1.24
180	Shriram EPC Limited	5.69	0.83
181	Shriram EPC Limited	6.33	0.93

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S.No.	Company Name	₹ Crores	US \$ mn
		Amount Raised	Amount Raised
182	Shriram EPC Limited	24.30	3.55
183	Shriram EPC Limited	2.78	0.41
184	Shriram EPC Limited	6.04	0.88
185	Shriram EPC Limited	47.27	6.91
186	Shriram EPC Limited	78.40	11.46
187	Shriram EPC Limited	20.05	2.93
188	Shriram EPC Limited	69.03	10.09
189	Shriram EPC Limited	164.29	24.02
190	Shriram EPC Limited	801.62	117.21
191	Shriram EPC Limited	30.27	4.43
192	Shriram EPC Limited	4.14	0.61
193	Shriram EPC Limited	1.63	0.24
194	Shriram EPC Limited	61.53	9.00
195	Signet Industries Limited	15.25	2.23
196	Sita Shree Food Products Ltd	6.97	1.02
197	Siti Cable Network Limited	107.80	15.76
198	Siti Networks Limited	272.20	39.80
199	State Bank Of India	5,681.00	830.65
200	Steel Strips Wheels Limited	13.41	1.96
201	Sujana Metal Products Limited	49.78	7.28
202	Sujana Tower Limited	25.00	3.66
203	Sunil Hitech Engineers Limited	8.73	1.28
204	Syndicate Bank	216.93	31.72
205	Syndicate Bank	740.00	108.20
206	Syndicate Bank	776.00	113.46
207	Themis Medicare Limited	25.00	3.66
208	Time Technoplast Limited	150.00	21.93
209	UCO Bank	935.00	136.71
210	UCO Bank	775.00	113.32
211	UCO Bank	270.60	39.57
212	Uniply Industries Limited	14.64	2.14
213	Uniply Industries Limited	61.21	8.95
214	United Bank of India	480.00	70.18
215	United Bank of India	608.00	88.90
216	Unity Infraprojects Limited	12.34	1.80
217	V2 Retail Limited	30.00	4.39
218	V2 Retail Limited	16.25	2.38
219	Vaswani Industries Limited	1.35	0.20
220	Vijaya Bank	225.83	33.02
221	Vijaya Bank	220.00	32.17
222	Zicom Electronic Security Systems Limited	90.51	13.23
	Total	41,292.72	6,037.65

Note: Dollar conversions are done using average exchange rate for the financial year 2016-17

Table 3-13: Amount Raised Through QIP During 2016-17

Sr.No	Name of the Company	Amount Raised	Amount Raised
		(₹ Crores)	(US \$ mn)
1	Indian Overseas Bank	261.94	38.30
2	Dhampur Sugar Mills Limited	60.91	8.91
3	Camlin Fine Sciences Limited	55.68	8.14
4	Take Solutions Limited	180.00	26.32
5	Greenply Industries Limited	50.00	7.31
6	Dwarikesh Sugar Industries Limited	59.39	8.68
7	Fiem Industries Limited	120.00	17.55
8	Kirloskar Electric Company Limited	36.88	5.39
9	Motherson Sumi Systems Limited	1,993.45	291.47
10	Bharat Financial Inclusion Limited	750.00	109.66
11	Satin Creditcare Network Limited	250.00	36.55
12	Manpasand Beverages Limited	500.00	73.11
13	Deep Industries Limited	63.84	9.33
14	Sundaram Multi Pap Limited	12.30	1.80
15	Mercator Limited	101.88	14.90
16	Lakshmi Vilas Bank Ltd	167.79	24.53
17	Sagar Cements Limited	172.80	25.27
18	Deepak Nitrite Limited	150.00	21.93
19	Hindalco Industries Limited	3,350.00	489.82
20	United Bank of India	127.49	18.64
	Total	8,464.35	1,237.62

Note: Dollar conversions are done using average exchange rate for the financial year 2016-17

Table 3-14: Companies Delisted During 2016-17

Compulsory / Voluntary Delisting Details				
Sr.No	Name of the Company	Symbol	Date of Delisting	Details
1	Consortex Karl Doelitzsch (India) Limited	APOWERTOOL	24-Mar-17	Compulsory
2	Arihant Industries Limited	ARIHANTIND	24-Mar-17	Compulsory
3	Bhor Industries Limited	BHORIND	24-Mar-17	Compulsory
4	Blue Bird (India) Limited	BLUEBIRD	24-Mar-17	Delisting - Liquidation
5	BPL Engineering Limited	BPLENGG	24-Mar-17	Delisting - Liquidation
6	B S Appliances Limited	BPLSANUTIL	24-Mar-17	Compulsory
7	Cauvery Software Engineering Systems Limited	CAUVERSOFT	24-Mar-17	Compulsory
8	CDR Medical Industries Limited	CDRMEDICAL	24-Mar-17	Compulsory
9	Computech International Limited	COMPUTECH	24-Mar-17	Compulsory
10	Core Healthcare Limited	COREPARENT	24-Mar-17	Compulsory
11	Eider Infotech Limited	EIDERTELE	24-Mar-17	Compulsory
12	ETP Corporation Limited	ETPCORP	24-Mar-17	Compulsory
13	European Software Alliances Limited	EUROSOFTAL	24-Mar-17	Compulsory
14	Gujarat Cypromet Limited	GUJCYPROM	24-Mar-17	Compulsory
15	Haryana Sheet Glass Limited	HARYANSHET	24-Mar-17	Compulsory

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Compulsory / Voluntary Delisting Details				
Sr.No	Name of the Company	Symbol	Date of Delisting	Details
16	Hitech Jewellery Industries Limited	HITECHIJEW	24-Mar-17	Compulsory
17	Information Technologies India Limited	ITIL	24-Mar-17	Compulsory
18	KMF Limited	KMF	24-Mar-17	Compulsory
19	Lan Eseda Industries Limited	LANESEDA	24-Mar-17	Compulsory
20	MB Industries Limited	MBIND	24-Mar-17	Compulsory
21	Nova Electro Magnetics Limited	NOVAELEMAG	24-Mar-17	Compulsory
22	Panchmahal Cement Company Limited	PANCHMACEM	24-Mar-17	Compulsory
23	Patel's Widecom (India) Limited	PATWIDECOM	24-Mar-17	Compulsory
24	Motorol Enterprises Limited	RINKIPETRO	24-Mar-17	Compulsory
25	Roofit Industries Limited	ROOFITIND	24-Mar-17	Compulsory
26	Scintilla Software Technology Limited	SCINTSOFT	24-Mar-17	Compulsory
27	Shree Vindhya Paper Mills Limited	SHRVINDPPR	24-Mar-17	Compulsory
28	S M Finance Limited	SMFINANC	24-Mar-17	Compulsory
29	Somani Cement Company Limited	SOMANICEM	24-Mar-17	Compulsory
30	DSQ Software Limited	SQRDSFWARE	24-Mar-17	Compulsory
31	Steel Tubes of India Limited	STEELTUBES	24-Mar-17	Compulsory
32	Sun Earth Ceramics Limited	SUNEARTH	24-Mar-17	Compulsory
33	Synthetics & Chemicals Limited	SYNTHCHEM	24-Mar-17	Compulsory
34	Teledata Informatics Limited	TELEDATAGL	24-Mar-17	Compulsory
35	Vishal Exports Overseas Limited	VISHALEXPO	24-Mar-17	Compulsory
36	Vision Organics Limited	VISIONLTD	24-Mar-17	Compulsory
37	Wellwin Industry Limited	WELLWININD	24-Mar-17	Compulsory
38	Xedd Telecom Limited	XEDDTELCOM	24-Mar-17	Compulsory
39	Sanghi Polyesters Limited	SANGHIPOLY	24-Mar-17	Delisting - Liquidation
40	Arihant Threads Limited	ARIHANTRED	07-Feb-17	Compulsory
41	Kamper Concast Limited	KAMPERCONC	07-Feb-17	Compulsory
42	Krishna Engineering Works Limited	KRISHNAENG	07-Feb-17	Compulsory
43	Chemox Laboratories Limited	BENTOLCHEM	22-Nov-16	Compulsory
44	Cephani Milk Specialities Limited	CEPHAMILK	22-Nov-16	Compulsory
45	Damania Capital Markets Limited	DAMANIACM	22-Nov-16	Compulsory
46	Dataline and Research Technologies Limited	DARTLTD	22-Nov-16	Compulsory
47	Grapco Industries Limited	GRAPCOGRAN	22-Nov-16	Compulsory
48	HMG Industries Limited	HMGIND	22-Nov-16	Compulsory
49	Mandu Industries Limited	MANDUIND	22-Nov-16	Compulsory
50	Nova Steel India Limited	NOVASTEEL	22-Nov-16	Compulsory
51	Rajinder Pipes Limited	RAJINPIPE	22-Nov-16	Compulsory
52	Rajinder Steels Limited	RAJINSTEEL	22-Nov-16	Compulsory
53	Rupangi Impex Limited	RUPANGIMPX	22-Nov-16	Compulsory
54	Sanderson Industries Limited	SANDERIND	22-Nov-16	Compulsory
55	Sunstar Lubricants Limited	SUNSTARLUB	22-Nov-16	Compulsory
56	Zen Global Finance Limited	ZENGLOBAL	22-Nov-16	Compulsory
57	Alpic Finance Limited	ALPICFIN	12-Sep-16	Delisting - Liquidation
58	Arihant Cotsyn Limited	ARIHANTCOT	12-Sep-16	Delisting - Liquidation

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Compulsory / Voluntary Delisting Details				
Sr.No	Name of the Company	Symbol	Date of Delisting	Details
59	BIL Industries Limited	BHUPENIND	12-Sep-16	Delisting - Liquidation
60	B S Refrigerators Limited	BPLREFRIG	12-Sep-16	Delisting - Liquidation
61	BST Limited	BPLSANTECH	12-Sep-16	Delisting - Liquidation
62	CFL Capital Financial Services Limited	CEATFIN	12-Sep-16	Delisting - Liquidation
63	Compudyne Winosystems Limited	COMPUDYNE	12-Sep-16	Delisting - Liquidation
64	Cyberspace Limited	CYBERSPACE	12-Sep-16	Delisting - Liquidation
65	DR Softech & Industries Limited	DRIND	12-Sep-16	Delisting - Liquidation
66	DSJ Finance Corporation Limited	DSJFINCORP	12-Sep-16	Delisting - Liquidation
67	Enkay Texofood Industries Limited	ENKTEXFOOD	12-Sep-16	Delisting - Liquidation
68	Hanil Era Textiles Limited	HANILERA	12-Sep-16	Delisting - Liquidation
69	Patheja Forgings & Auto Parts Manufacturers Limited	PATHEJAFOR	12-Sep-16	Delisting - Liquidation
70	Pyramid Saimira Theatre Limited	PSTL	12-Sep-16	Delisting - Liquidation
71	Rushabh Precision Bearings Limited	RUSHABEAR	12-Sep-16	Delisting - Liquidation
72	Snowcem India Limited (SIL Business Enterprises Limited)	SNOWCEMIND	12-Sep-16	Delisting - Liquidation
73	Soundcraft Industries Limited	SOUNDCRAFT	12-Sep-16	Delisting - Liquidation
74	Origin Agrostar Limited	SQUAREDBIO	12-Sep-16	Delisting - Liquidation
75	Vintage Cards & Creations Limited	VINCARDS	12-Sep-16	Delisting - Liquidation
76	Wopolin Plastics Limited	WOPOLIN	12-Sep-16	Delisting - Liquidation
77	Chemox Chemical Industries Limited	CHEMOXCHEM	31-Aug-16	Delisting - Liquidation
78	Ganapati Exports Limited	GANAPATEXP	31-Aug-16	Delisting - Liquidation
79	Hamco Mining & Smelting Limited	HINDALLOYS	31-Aug-16	Delisting - Liquidation
80	Mansukh Industries Limited	MANSUKHIND	31-Aug-16	Delisting - Liquidation
81	Mardia Chemicals Limited	MARDIACHEM	31-Aug-16	Delisting - Liquidation
82	Mardia Steel Limited	MARDIASTL	31-Aug-16	Delisting - Liquidation
83	Moolchand Exports Limited	MOOLEXPORT	31-Aug-16	Delisting - Liquidation
84	Motorol (I) Limited	MOTOROL	31-Aug-16	Delisting - Liquidation
85	Pal Peugeot Limited	PALPEUGEOT	31-Aug-16	Delisting - Liquidation
86	Ponni Sugars (Orissa) Limited	PONNIORISA	31-Aug-16	Delisting - Liquidation
87	Prudential Capital Markets Limited	PRUDENTCM	31-Aug-16	Delisting - Liquidation
88	SIV Industries Limited	SIVIND	31-Aug-16	Delisting - Liquidation
89	SMZS Chemicals Limited	SMZSCHEM	31-Aug-16	Delisting - Liquidation
90	Vibrant Investment and Properties Limited	VIBRANTINV	31-Aug-16	Delisting - Liquidation
91	Nova Iron & Steel Ltd	NOVAIRNSTL	04-Jul-16	Voluntary

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)		
2012-13	250	1,577	13,605	1,659,160	2,708,279	498	10,833	1,992	43.4	1,659,160	2,708,279	498	6,239,035	1,147
2013-14	251	1,586	14,432	1,533,716	2,808,488	470	11,189	187	38.6	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	44.0	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	45.5	2,201,771	4,236,983	639	9,310,471	1,404
Apr-16	18	1,561	1,329	162,828	309,480	42	17,193	2,309		162,828	309,480	42	9,522,589	1,279
May-16	22	1,566	1,625	193,800	387,648	58	17,620	2,634		193,800	387,648	58	9,740,551	1,456
Jun-16	22	1,575	1,653	233,470	383,484	57	17,431	2,590		233,470	383,484	57	10,100,336	1,501
Jul-16	20	1,592	1,582	250,654	407,332	61	20,367	3,030		250,654	407,332	61	10,675,211	1,588
Aug-16	22	1,598	1,798	227,672	470,626	70	21,392	3,196		227,672	470,626	70	10,910,696	1,630
Sep-16	20	1,608	1,700	232,057	458,920	69	22,946	3,438		232,057	458,920	69	10,866,063	1,628
Oct-16	19	1,621	1,500	198,964	385,163	54	20,272	2,823		198,964	385,163	54	11,161,049	1,554
Nov-16	21	1,621	1,888	215,904	472,856	70	22,517	3,330		215,904	472,856	70	10,618,012	1,570
Dec-16	22	1,629	1,531	169,203	342,747	50	15,579	2,294		169,203	342,747	50	10,439,621	1,537
Jan-17	21	1,641	1,612	215,817	405,119	57	19,291	2,722		215,817	405,119	57	11,047,315	1,559
Feb-17	19	1,648	1,684	254,553	476,300	71	25,068	3,737		254,553	476,300	71	11,562,210	1,724
Mar-17	22	1,665	1,858	269,610	556,240	84	25,284	3,838		269,610	556,240	84	11,978,421	1,818
2016-17	248	1,698	19,760	2,624,534	5,055,913	739	20,387	2,981	42.2	2,624,534	5,055,913	739	11,978,421	1,751

Note: Dollar conversions are done using monthly average exchange rates (for April, 2016 to March, 2017) and average exchange rate for the financial year 2016-17

Table 4-2: Frequency Distribution of Companies Traded

Trading Frequency (Range of Days)	2012-13		2013-14		2014-15		2015-16		2016-17	
	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	1,561	95.4	1,469	89.1	1,564	92.5	1,551	91.1	1633	90.9
91-100	3	0.2	17	1.0	6	0.4	10	0.6	9	0.5
81-90	6	0.4	15	0.9	8	0.5	12	0.7	9	0.5
71-80	5	0.3	15	0.9	10	0.6	15	0.9	11	0.6
61-70	5	0.3	25	1.5	8	0.5	7	0.4	14	0.8
51-60	9	0.5	15	0.9	5	0.3	6	0.4	7	0.4
41-50	3	0.2	17	1.0	-	-	9	0.5	14	0.8
31-40	3	0.2	13	0.8	5	0.9	10	0.6	11	0.6
21-30	6	0.4	14	0.8	7	0.4	8	0.5	11	0.6
11-20	4	0.2	13	0.8	11	0.7	14	0.8	14	0.8
1-10	32	2.0	35	2.1	57	3.4	61	3.6	63	3.5
Total	1,637	100.0	1,648	100.0	1,691	100.0	1,703	100.0	1796	100.0

Table 4-3: Trading Frequency of Companies in Cash Segment During 2016-17

Month/ Year	Companies Available for Trading*	No. of Companies Traded	Percent of Traded to Available for Trading
Apr-16	1,608	1,561	97.08
May-16	1,612	1,566	97.15
Jun-16	1,618	1,575	97.34
Jul-16	1,634	1,592	97.43
Aug-16	1,640	1,598	97.44
Sep-16	1,650	1,608	97.45
Oct-16	1,658	1,621	97.77
Nov-16	1,671	1,621	97.01
Dec-16	1,680	1,629	96.96
Jan-17	1,687	1,641	97.27
Feb-17	1,691	1,648	97.46
Mar-17	1,696	1,665	98.17

*At the end of the period Includes listed/permited to trade companies but excludes suspended companies.

**Table 4-4: Advances/Declines in Cash Segment of NSE During 2016-17
(No. of Securities)**

Month/Date	NSE		
	Advances	Declines	Advance / Decline Ratio
Apr-16	1,248	336	3.71
May-16	802	777	1.03
Jun-16	943	644	1.46
Jul-16	1,341	253	5.30
Aug-16	726	883	0.82
Sep-16	907	709	1.28
Oct-16	1,093	532	2.05
Nov-16	313	1,325	0.24
Dec-16	530	1,109	0.48
Jan-17	1,328	317	4.19
Feb-17	1,078	590	1.83
Mar-17	819	861	0.95

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	2012-13	2013-14	2014-15	2015-16	2016-17
Ahmedabad	4.69	3.78	2.90	2.67	2.99
Bangalore	0.39	1.60	3.50	4.56	6.30
Baroda	0.43	0.42	0.40	0.31	0.34
Bhubaneshwar	0.00	0.00	0.00	0.00	0.00
Chennai	1.44	1.32	1.30	1.25	1.04
Cochin	0.00	0.00	1.40	1.18	1.08
Coimbatore	0.19	0.21	0.20	0.11	0.09
Delhi	8.03	9.01	10.70	8.46	6.71
GUWAHATI	0.01	0.00	0.00	0.00	0.00
Hyderabad	3.04	4.16	4.20	4.07	3.58
Indore	0.42	0.49	0.60	0.43	0.45
Jaipur	0.37	0.41	0.70	0.57	0.48
Kanpur	0.15	0.13	0.20	0.13	0.12
Kolkata/Howrah	7.69	7.41	6.50	5.56	4.79
Ludhiana	0.09	0.08	0.10	0.06	0.10
Mangalore	0.00	0.00	0.00	0.00	0.00
Mumbai / Thane	61.70	59.51	59.50	58.12	59.97
Patna	0.02	0.00	0.00	0.01	0.00
Pune	0.20	0.19	0.20	0.16	0.15
Rajkot	1.15	1.04	1.00	1.18	1.24
Others	9.98	10.20	10.20	11.17	10.57
Total	100.00	100.00	100.00	100.00	100.00

Table 4-6: Internet Trading Value in the CM Segment in Comparison with Total Trading Volumes at NSE

Year	Enabled Members*	Registered Clients*	Internet Trading Value	Internet Trading Value	% of Total Trading Volume
			(₹ Crores)	(US \$ bn)	
2010-11	387	5,640,513	765,271	171.4	10.7
2011-12	428	6,148,447	597,430	116.8	10.6
2012-13	445	6,268,798	583,073	107.2	10.8
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

Note: Dollar conversions are done using average exchange rate for the financial year 2016-17

* At the end of the financial year

Trading volumes are calculated as buy side + sell side turnover

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

Table 4-7: Name of Asset Management Companies with MFs Listed on NSE as of March 2017

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	JPMorgan Asset Management India Private Limited
17	Kotak Mahindra Asset Management Company Limited
18	L&T Investment Management Limited

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Sr.No	Name of the AMC
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
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 CM Transaction Charges*

Total Traded Value in a month	Revised Transaction Charges
Up to First ₹ 1250 crores	₹ 3.25 each side
More than ₹ 1250 crores up to ₹ 2500 crores	₹ 3.20 each side
More than ₹ 2500 crores up to ₹ 5000 crores	₹ 3.15 each side
More than ₹ 5000 crores up to ₹10000 crores	₹ 3.10 each side
More than ₹ 10000 crores up to ₹ 15000 crores	₹ 3.05 each side
Exceeding ₹ 15000 crores	₹ 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
A	B	C	D
1	Purchase of an equity share in a company [or a unit of a business trust] where - (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	0.1 per cent	Purchaser
2	Sale of an equity share in a Company [or a unit of a business trust] where - (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]	0.1 per cent	Seller

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Sr. No.	Taxable Securities Transaction	Rate	Payable by
A	B	C	D
2A	Sale of a unit of an equity oriented fund, where -	0.001 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 unit is settled by the actual delivery or transfer of such unit		
3	Sale of an equity share in a company or a unit of an equity oriented fund[or a unit of a business trust], 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		
4	(a) Sale of an option in securities **	0.05 per cent	Seller
	(b) Sale of an option in securities where option is exercised	0.125 per cent	Purchaser
	(c) Sale of a futures in securities	0.01 per cent	Seller

** Finance Bill, 2016 has proposed a revision in STT rate with effect from 01-06-2016 on sale of an option in securities where option is not exercised from current 0.017 per cent to 0.05 per cent, revised rate on STT with effect from 01-06-2016.

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

Year	No. of Securities/Members				
	5	10	25	50	100
Securities					
2012-13	16.18	26.22	44.30	60.54	76.82
2013-14	15.29	26.24	46.63	64.85	82.05
2014-15	11.40	18.98	34.13	51.32	70.85
2015-16	11.80	21.00	37.29	53.39	71.71
2016-17	10.51	18.83	33.43	48.58	67.24
Members					
2012-13	14.25	24.68	46.66	63.07	77.18
2013-14	13.90	24.92	45.95	63.69	78.75
2014-15	14.93	25.90	47.82	64.88	79.46
2015-16	17.69	29.05	50.50	67.83	81.52
2016-17	18.52	28.95	50.78	68.05	81.71

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, 2017		% Share in Total Market Capitalisation
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
1	AXIS BANK LIMITED	116,763	18.0	4.8	117,388	18.1	2.0
2	ICICI BANK LTD.	108,793	16.8	4.4	161,183	24.9	2.7
3	STATE BANK OF INDIA	108,146	16.7	4.4	233,943	36.1	3.9
4	RELIANCE INDUSTRIES LTD	102,403	15.8	4.2	428,482	66.1	7.2
5	TATA MOTORS LIMITED	94,947	14.6	3.9	134,507	20.7	2.3
6	INFOSYS LIMITED	94,918	14.6	3.9	234,805	36.2	3.9
7	YES BANK LIMITED	88,197	13.6	3.6	65,464	10.1	1.1
8	HDFC LTD	83,480	12.9	3.4	238,224	36.7	4.0
9	MARUTI SUZUKI INDIA LTD.	82,868	12.8	3.4	181,722	28.0	3.0
10	TATA CONSULTANCY SERV LT	71,152	11.0	2.9	479,169	73.9	8.0
11	ITC LTD	69,908	10.8	2.8	339,895	52.4	5.7
12	SUN PHARMACEUTICAL IND L	62,410	9.6	2.5	165,106	25.5	2.8
13	HDFC BANK LTD	61,282	9.5	2.5	369,045	56.9	6.2
14	TATA STEEL LIMITED	59,724	9.2	2.4	46,881	7.2	0.8
15	VEDANTA LIMITED	58,631	9.0	2.4	81,514	12.6	1.4
16	LARSEN & TOUBRO LTD.	55,127	8.5	2.2	146,904	22.7	2.5
17	BHARAT FIN INCLUSION LTD	52,258	8.1	2.1	11,152	1.7	0.2
18	HINDALCO INDUSTRIES LTD	44,722	6.9	1.8	40,305	6.2	0.7
19	LUPIN LIMITED	41,126	6.3	1.7	65,250	10.1	1.1
20	HINDUSTAN PETROLEUM CORP	39,712	6.1	1.6	53,400	8.2	0.9
21	HERO MOTOCORP LIMITED	39,566	6.1	1.6	64,341	9.9	1.1
22	KOTAK MAHINDRA BANK LTD	38,936	6.0	1.6	160,447	24.7	2.7
23	BHARAT PETROLEUM CORP LT	38,925	6.0	1.6	93,979	14.5	1.6
24	HCL TECHNOLOGIES LTD	37,616	5.8	1.5	123,445	19.0	2.1
25	PUNJAB NATIONAL BANK	37,222	5.7	1.5	31,898	4.9	0.5
26	INDUSIND BANK LIMITED	36,935	5.7	1.5	85,232	13.1	1.4
27	AUROBINDO PHARMA LTD	36,802	5.7	1.5	39,511	6.1	0.7
28	IDEA CELLULAR LIMITED	36,119	5.6	1.5	30,921	4.8	0.5
29	RELIANCE CAPITAL LTD	35,914	5.5	1.5	15,539	2.4	0.3
30	BANK OF BARODA	35,828	5.5	1.5	39,850	6.1	0.7
31	MAHINDRA & MAHINDRA LTD	33,328	5.1	1.4	79,928	12.3	1.3
32	INDIABULLS HSG FIN LTD	32,952	5.1	1.3	42,284	6.5	0.7
33	BAJAJ FINANCE LIMITED	31,994	4.9	1.3	64,173	9.9	1.1
34	INDIAN OIL CORP LTD	31,862	4.9	1.3	187,948	29.0	3.1

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Rank	Name of Security	Trading Value		% Share in Total Trading Value	Market Capitalisation as on March 31, 2017		% Share in Total Market Capitalisation
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
35	RELIANCE INFRASTRUCTU LTD	31,519	4.9	1.3	14,955	2.3	0.3
36	OIL AND NATURAL GAS CORP.	31,488	4.9	1.3	237,415	36.6	4.0
37	BHARTI AIRTEL LIMITED	30,378	4.7	1.2	139,929	21.6	2.3
38	DLF LIMITED	30,085	4.6	1.2	26,519	4.1	0.4
39	ADANI PORT & SEZ LTD	29,464	4.5	1.2	70,330	10.8	1.2
40	LIC HOUSING FINANCE LTD	29,066	4.5	1.2	31,211	4.8	0.5
41	COAL INDIA LTD	28,514	4.4	1.2	181,660	28.0	3.0
42	EICHER MOTORS LTD	28,501	4.4	1.2	69,624	10.7	1.2
43	DR. REDDY'S LABORATORIES	27,792	4.3	1.1	43,627	6.7	0.7
44	TECH MAHINDRA LIMITED	27,678	4.3	1.1	44,684	6.9	0.7
45	JET AIRWAYS (INDIA) LTD.	27,664	4.3	1.1	5,974	0.9	0.1
46	ASIAN PAINTS LIMITED	27,260	4.2	1.1	102,970	15.9	1.7
47	HINDUSTAN UNILEVER LTD.	26,697	4.1	1.1	197,328	30.4	3.3
48	JINDAL STEEL & POWER LTD	26,175	4.0	1.1	11,070	1.7	0.2
49	ULTRATECH CEMENT LIMITED	26,052	4.0	1.1	109,375	16.9	1.8
50	UPL LIMITED	25,400	3.9	1.0	36,850	5.7	0.6
	Total	2,454,301	378.5	100.0	5,977,356	921.9	100.0

Note: Dollar conversions are done using March 31, 2017 exchange rate

Table 4-12: Top '50' Companies by Market Capitalisation as on March 31, 2017

Rank	Name of Security and Industry	Market Capitalisation		% Share in Total Market Capitalisation	Trading Volume During 2016-17		% Share in Total Trading Volume
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
1	TATA CONSULTANCY SERV LT	479,169	73.9	4.0	71,152	11.0	1.4
2	RELIANCE INDUSTRIES LTD	428,482	66.1	3.6	102,403	15.8	2.0
3	HDFC BANK LTD	369,045	56.9	3.1	61,282	9.5	1.2
4	ITC LTD	339,895	52.4	2.8	69,908	10.8	1.4
5	HDFC LTD	238,224	36.7	2.0	83,480	12.9	1.7
6	OIL AND NATURAL GAS CORP.	237,415	36.6	2.0	31,488	4.9	0.6
7	INFOSYS LIMITED	234,805	36.2	2.0	94,918	14.6	1.9
8	STATE BANK OF INDIA	233,943	36.1	2.0	108,146	16.7	2.1
9	HINDUSTAN UNILEVER LTD.	197,328	30.4	1.6	26,697	4.1	0.5
10	INDIAN OIL CORP LTD	187,948	29.0	1.6	31,862	4.9	0.6
11	MARUTI SUZUKI INDIA LTD.	181,722	28.0	1.5	82,868	12.8	1.6
12	COAL INDIA LTD	181,660	28.0	1.5	28,514	4.4	0.6

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Rank	Name of Security and Industry	Market Capitalisation		% Share in Total Market Capitalisation	Trading Volume During 2016-17		% Share in Total Trading Volume
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
13	SUN PHARMACEUTICAL IND L	165,106	25.5	1.4	62,410	9.6	1.2
14	ICICI BANK LTD.	161,183	24.9	1.3	108,793	16.8	2.2
15	KOTAK MAHINDRA BANK LTD	160,447	24.7	1.3	38,936	6.0	0.8
16	LARSEN & TOUBRO LTD.	146,904	22.7	1.2	55,127	8.5	1.1
17	BHARTI AIRTEL LIMITED	139,929	21.6	1.2	30,378	4.7	0.6
18	NTPC LTD	136,875	21.1	1.1	17,157	2.6	0.3
19	TATA MOTORS LIMITED	134,507	20.7	1.1	94,947	14.6	1.9
20	WIPRO LTD	125,361	19.3	1.0	17,987	2.8	0.4
21	HCL TECHNOLOGIES LTD	123,445	19.0	1.0	37,616	5.8	0.7
22	HINDUSTAN ZINC LIMITED	122,027	18.8	1.0	13,635	2.1	0.3
23	AXIS BANK LIMITED	117,388	18.1	1.0	116,763	18.0	2.3
24	ULTRATECH CEMENT LIMITED	109,375	16.9	0.9	26,052	4.0	0.5
25	POWER GRID CORP. LTD.	103,219	15.9	0.9	20,119	3.1	0.4
26	ASIAN PAINTS LIMITED	102,970	15.9	0.9	27,260	4.2	0.5
27	BHARAT PETROLEUM CORP LT	93,979	14.5	0.8	38,925	6.0	0.8
28	INDUSIND BANK LIMITED	85,232	13.1	0.7	36,935	5.7	0.7
29	VEDANTA LIMITED	81,514	12.6	0.7	58,631	9.0	1.2
30	BAJAJ AUTO LIMITED	81,180	12.5	0.7	17,618	2.7	0.3
31	MAHINDRA & MAHINDRA LTD	79,928	12.3	0.7	33,328	5.1	0.7
32	ADANI PORT & SEZ LTD	70,330	10.8	0.6	29,464	4.5	0.6
33	EICHER MOTORS LTD	69,624	10.7	0.6	28,501	4.4	0.6
34	BOSCH LIMITED	69,438	10.7	0.6	9,783	1.5	0.2
35	YES BANK LIMITED	65,464	10.1	0.5	88,197	13.6	1.7
36	LUPIN LIMITED	65,250	10.1	0.5	41,126	6.3	0.8
37	BAJAJ FINSERV LTD.	65,231	10.1	0.5	11,987	1.8	0.2
38	NESTLE INDIA LIMITED	64,412	9.9	0.5	5,782	0.9	0.1
39	HERO MOTOCORP LIMITED	64,341	9.9	0.5	39,566	6.1	0.8
40	BAJAJ FINANCE LIMITED	64,173	9.9	0.5	31,994	4.9	0.6
41	GAIL (INDIA) LTD	63,754	9.8	0.5	24,964	3.9	0.5
42	BHARTI INFRATEL LTD.	60,279	9.3	0.5	20,901	3.2	0.4
43	SHREE CEMENTS LTD	59,513	9.2	0.5	5,443	0.8	0.1
44	CAIRN INDIA LIMITED	57,374	8.8	0.5	15,729	2.4	0.3
45	GODREJ CONSUMER PRODUCTS	56,928	8.8	0.5	8,495	1.3	0.2
46	ICICI PRU LIFE INS CO LTD	54,887	8.5	0.5	9,013	1.4	0.2
47	HINDUSTAN PETROLEUM CORP	53,400	8.2	0.4	39,712	6.1	0.8

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Rank	Name of Security and Industry	Market Capitalisation		% Share in Total Market Capitalisation	Trading Volume During 2016-17		% Share in Total Trading Volume
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
48	MOTHERSON SUMI SYSTEMS LT	52,197	8.1	0.4	20,264	3.1	0.4
49	ZEE ENTERTAINMENT ENT LTD	51,437	7.9	0.4	23,531	3.6	0.5
50	GRASIM INDUSTRIES LTD	48,967	7.6	0.4	22,344	3.4	0.4
	Total	6,737,205	1,039.1	56.2	2,122,133	327.3	42.0

Note: Dollar conversions are done using March 31, 2017 exchange rate

Table 4-13: NSE's 10 Most Active Trading Days During the Year 2016-17

Sr No.	Date	Highest Single Day Trading Value	
		(₹ Crores)	(US \$ bn)
1	29-Sep-2016	45,012	6.8
2	30-Mar-2017	42,229	6.5
3	31-Aug-2016	37,944	5.7
4	31-May-2016	35,855	5.3
5	17-Feb-2017	35,434	5.3
6	9-Nov-2016	34,064	5.1
7	23-Feb-2017	33,124	5.0
8	15-Nov-2016	32,457	4.8
9	29-Mar-2017	31,915	4.9
10	17-Mar-2017	31,890	4.9

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

Table 4-14: Individual Securities Single Day Trading Records-2016-17

Rank	Symbol	Name of Company	Date	Traded Value	
				(₹ Crores)	(US \$ mn.)
1	HDFCBANK	HDFC BANK LTD	17-Feb-2017	14,295	2,132
2	ITC	ITC LTD	07-Feb-2017	7,375	1,095
3	AXISBANK	AXIS BANK LIMITED	31-Aug-2016	7,180	1,072
4	DMART	AVENUE SUPERMARTS LIMITED	21-Mar-2017	5,205	797
5	TATAMOTORS	TATA MOTORS LIMITED	31-May-2016	5,063	753
6	IRB	IRB INFRA DEV LTD.	30-Mar-2017	4,670	719
7	KOTAKBANK	KOTAK MAHINDRA BANK LTD	29-Sep-2016	4,309	647
8	RELIANCE	RELIANCE INDUSTRIES LTD	22-Feb-2017	3,428	512
9	INFY	INFOSYS LIMITED	15-Jul-2016	3,337	498
10	YESBANK	YES BANK LIMITED	31-Aug-2016	3,159	472

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, 2017

Sl. No.	Name of Security	Issued Capital (₹ crores)	Free Float Market Capitalisation (₹ crores)	Weight-age (Per-cent)	Beta	R ²	Daily Volatility (Per-cent)	Monthly Return (Per-cent)	Impact Cost (Per-cent)
1	ACC Ltd.	188	12,220	0.4	1.0	0.3	0.8	2.5	0.0
2	Adani Ports and Special Economic Zone Ltd.	414	27,429	0.8	1.7	0.3	2.0	12.5	0.0
3	Ambuja Cements Ltd.	397	17,386	0.5	1.3	0.4	1.0	3.2	0.0
4	Asian Paints Ltd.	96	48,396	1.4	1.0	0.2	1.3	4.8	0.0
5	Aurobindo Pharma Ltd.	59	18,965	0.6	1.2	0.2	1.4	(0.3)	0.0
6	Axis Bank Ltd.	478	83,346	2.4	1.2	0.3	1.4	(3.1)	0.0
7	Bajaj Auto Ltd.	289	38,155	1.1	0.9	0.3	1.0	1.8	0.0
8	Bank of Baroda	461	16,339	0.5	1.4	0.2	1.5	4.6	0.0
9	Bharat Petroleum Corporation Ltd.	1,446	33,833	1.0	0.9	0.2	1.3	(3.0)	0.0
10	Bharti Airtel Ltd.	1,999	46,177	1.4	0.8	0.1	1.4	(4.1)	0.0
11	Bharti Infratel Ltd.	1,850	16,878	0.5	0.5	0.0	2.0	14.7	0.0
12	Bosch Ltd.	31	20,832	0.6	1.2	0.3	1.1	5.4	0.0
13	Cipla Ltd.	161	30,052	0.9	0.6	0.1	0.6	1.6	0.0
14	Coal India Ltd.	6,207	38,149	1.1	0.6	0.1	1.6	(9.1)	0.0
15	Dr. Reddy's Laboratories Ltd.	83	31,847	0.9	0.5	0.1	1.5	(7.6)	0.0
16	Eicher Motors Ltd.	27	34,116	1.0	1.1	0.2	1.4	6.0	0.0
17	GAIL (India) Ltd.	1,691	24,226	0.7	0.8	0.2	1.4	(2.8)	0.0
18	Grasim Industries Ltd.	93	33,788	1.0	1.1	0.3	1.6	5.9	0.0
19	HCL Technologies Ltd.	282	49,378	1.4	0.5	0.1	1.0	4.1	0.0
20	HDFC Bank Ltd.	512	291,546	8.5	0.8	0.4	0.8	3.8	0.0
21	Hero MotoCorp Ltd.	40	41,178	1.2	1.0	0.3	1.2	2.7	0.0
22	Hindalco Industries Ltd.	207	24,989	0.7	1.7	0.3	2.0	5.8	0.0
23	Hindustan Unilever Ltd.	216	65,118	1.9	0.6	0.2	1.1	5.3	0.0
24	Housing Development Finance Corporation Ltd.	317	238,224	7.0	1.2	0.4	1.2	9.6	0.0
25	I T C Ltd.	1,213	237,926	7.0	1.0	0.3	1.5	6.9	0.0
26	ICICI Bank Ltd.	1,164	161,183	4.7	1.7	0.4	1.8	0.2	0.0
27	Indiabulls Housing Finance Ltd.	85	32,136	0.9	1.3	0.3	2.1	14.5	0.0
28	Indian Oil Corporation Ltd.	4,856	39,469	1.2	1.1	0.2	1.1	0.5	0.0
29	IndusInd Bank Ltd.	598	71,595	2.1	1.1	0.4	0.9	8.6	0.0
30	Infosys Ltd.	1,148	204,281	6.0	0.7	0.1	1.1	1.0	0.0
31	Kotak Mahindra Bank Ltd.	920	104,291	3.1	0.9	0.3	0.9	8.7	0.0
32	Larsen & Toubro Ltd.	187	129,276	3.8	1.3	0.4	1.2	7.2	0.0
33	Lupin Ltd.	90	34,583	1.0	0.8	0.2	0.8	(2.0)	0.0
34	Mahindra & Mahindra Ltd.	311	59,946	1.8	1.1	0.4	1.1	(1.9)	0.0
35	Maruti Suzuki India Ltd.	151	79,958	2.3	1.3	0.4	0.9	1.6	0.0
36	NTPC Ltd.	8,245	41,062	1.2	0.8	0.2	1.2	1.9	0.0
37	Oil & Natural Gas Corporation Ltd.	6,417	52,231	1.5	0.7	0.1	1.0	(4.4)	0.0

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Sl. No.	Name of Security	Issued Capital (₹ crores)	Free Float Market Capitalisation (₹ crores)	Weight-age (Per-cent)	Beta	R ²	Daily Volatility (Per-cent)	Monthly Return (Per-cent)	Impact Cost (Per-cent)
38	Power Grid Corporation of India Ltd.	5,232	43,352	1.3	0.8	0.2	0.7	2.7	0.0
39	Reliance Industries Ltd.	3,244	218,526	6.4	0.7	0.2	1.5	6.7	0.0
40	State Bank of India	797	93,577	2.7	1.5	0.4	1.2	9.0	0.0
41	Sun Pharmaceutical Industries Ltd.	240	75,949	2.2	0.7	0.1	1.3	1.4	0.0
42	Tata Consultancy Services Ltd.	197	129,376	3.8	0.6	0.1	1.0	(1.4)	0.0
43	Tata Motors Ltd DVR	102	14,347	0.4	1.7	0.3	1.4	2.2	0.0
44	Tata Motors Ltd.	577	87,430	2.6	1.7	0.4	1.4	2.0	0.0
45	Tata Power Co. Ltd.	270	16,373	0.5	1.0	0.3	0.9	9.4	0.0
46	Tata Steel Ltd.	971	32,348	0.9	1.6	0.3	1.8	-	0.0
47	Tech Mahindra Ltd.	487	28,598	0.8	1.0	0.2	1.1	(8.1)	0.0
48	UltraTech Cement Ltd.	274	41,563	1.2	1.2	0.3	1.1	5.6	0.0
49	Wipro Ltd.	486	32,594	1.0	0.5	0.1	1.1	5.5	0.0
50	Yes Bank Ltd.	423	51,062	1.5	1.4	0.4	1.4	6.5	0.0
51	Zee Entertainment Enterprises Ltd.	96	29,319	0.9	1.1	0.2	0.9	5.1	0.0
TOTAL			3,424,913	100.0					

Please Note :

* Beta & R² are calculated for the period 01-April-2017 to 31-March-2017

* 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-March-2016 to 31-March-2017

* Last day of trading was 31-March-2017

* 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, 2017

Sl. No.	Name of Security	Issued Capital (₹ Crores)	Free Float Market Capitalisation (₹ Crores)	Weight-age (Per-cent)	Beta	R ²	Daily Volatility (Per-cent)	Monthly Return (Per-cent)	Impact Cost (Per-cent)
1	ABB India Ltd.	42	6,781	1.0	0.6	0.1	1.5	6.8	0.1
2	Ashok Leyland Ltd.	285	12,031	1.9	1.0	0.2	1.4	-6.7	0.0
3	Bajaj Finance Ltd.	110	24,386	3.8	1.4	0.2	1.6	5.7	0.0
4	Bajaj Finserv Ltd.	80	24,788	3.8	1.0	0.1	1.4	4.7	0.0
5	Bharat Electronics Ltd.	223	10,854	1.7	0.9	0.2	1.9	3.4	0.0
6	Bharat Heavy Electricals Ltd.	490	14,748	2.3	1.4	0.2	1.4	0.3	0.0
7	Britannia Industries Ltd.	24	19,839	3.1	0.8	0.2	1.0	4.5	0.0
8	Cadila Healthcare Ltd.	102	11,312	1.7	0.7	0.1	1.2	0.4	0.0
9	Colgate Palmolive (India) Ltd.	27	13,267	2.0	0.5	0.1	0.9	10.6	0.0
10	Container Corporation of India Ltd.	195	11,175	1.7	0.5	0.1	0.8	4.8	0.0
11	Cummins India Ltd.	55	12,896	2.0	0.7	0.1	1.0	6.9	0.0

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Sl. No.	Name of Security	Issued Capital (₹ Crores)	Free Float Market Capitalisation (₹ Crores)	Weight-age (Per-cent)	Beta	R ²	Daily Volatility (Per-cent)	Monthly Return (Per-cent)	Impact Cost (Per-cent)
12	DLF Ltd.	357	6,630	1.0	2.1	0.4	2.1	-1.2	0.0
13	Dabur India Ltd.	176	15,634	2.4	0.6	0.1	0.8	0.2	0.0
14	Divi's Laboratories Ltd.	53	7,949	1.2	0.8	0.1	4.3	-17.8	0.0
15	Emami Ltd.	23	6,522	1.0	0.7	0.1	1.5	2.3	0.1
16	GlaxoSmithkline Consumer Healthcare Ltd.	42	6,072	0.9	0.4	0.1	1.3	1.2	0.1
17	Glaxosmithkline Pharmaceuticals Ltd.	85	5,812	0.9	0.2	0.0	0.6	2.3	0.1
18	Glenmark Pharmaceuticals Ltd.	28	12,984	2.0	0.8	0.2	1.0	-7.9	0.0
19	Godrej Consumer Products Ltd.	34	21,063	3.2	1.2	0.3	1.3	1.4	0.0
20	Havells India Ltd.	62	11,059	1.7	1.1	0.2	1.1	14.7	0.0
21	Hindustan Petroleum Corporation Ltd.	1,016	26,166	4.0	1.2	0.2	1.5	-2.3	0.0
22	Hindustan Zinc Ltd.	845	7,322	1.1	1.0	0.1	3.1	-6.3	0.0
23	ICICI Prudential Life Insurance Company Ltd.	1,435	7,135	1.1	0.8	0.2	1.1	5.8	0.0
24	Idea Cellular Ltd.	3,602	10,513	1.6	0.9	0.1	3.3	-25.9	0.0
25	InterGlobe Aviation Ltd.	361	4,941	0.8	0.3	0.0	1.7	22.7	0.0
26	JSW Steel Ltd.	242	19,562	3.0	1.1	0.3	2.0	0.7	0.0
27	LIC Housing Finance Ltd.	101	18,727	2.9	1.6	0.4	1.1	10.3	0.0
28	Marico Ltd.	129	15,219	2.3	0.8	0.2	1.2	4.9	0.0
29	Motherson Sumi Systems Ltd.	140	19,313	3.0	1.7	0.3	1.4	6.2	0.0
30	NHPC Ltd.	11,071	7,486	1.2	0.9	0.1	1.3	5.6	0.1
31	NMDC Ltd.	316	10,528	1.6	1.1	0.2	1.5	-11.4	0.0
32	Oil India Ltd.	802	6,421	1.0	0.5	0.1	1.3	2.1	0.0
33	Oracle Financial Services Software Ltd.	43	8,439	1.3	0.4	0.1	1.2	2.0	0.1
34	Petronet LNG Ltd.	750	12,095	1.9	1.0	0.2	1.4	-0.9	0.0
35	Pidilite Industries Ltd.	51	10,753	1.7	0.9	0.3	1.0	2.5	0.0
36	Piramal Enterprises Ltd.	35	15,435	2.4	0.7	0.1	1.2	3.2	0.1
37	Power Finance Corporation Ltd.	2,640	12,711	2.0	1.3	0.2	1.8	7.3	0.0
38	Procter & Gamble Hygiene & Health Care Ltd.	32	7,147	1.1	0.2	0.0	1.3	7.1	0.1
39	Punjab National Bank	426	11,164	1.7	1.6	0.2	2.0	6.0	0.0
40	Rural Electrification Corporation Ltd.	1,975	14,656	2.3	1.5	0.3	1.9	18.6	0.0
41	Shree Cement Ltd.	35	14,878	2.3	0.9	0.2	1.3	6.0	0.1
42	Shriram Transport Finance Co. Ltd.	227	15,653	2.4	1.3	0.2	2.3	16.0	0.0
43	Siemens Ltd.	71	11,175	1.7	1.0	0.3	1.2	4.0	0.0
44	Steel Authority of India Ltd.	4,131	6,330	1.0	1.6	0.3	2.1	0.2	0.1
45	Titan Company Ltd.	89	19,309	3.0	1.1	0.2	1.4	5.8	0.0
46	Torrent Pharmaceuticals Ltd.	85	7,619	1.2	0.8	0.1	1.8	14.0	0.0
47	UPL Ltd.	101	26,532	4.1	1.0	0.1	1.2	1.2	0.0
48	United Breweries Ltd.	26	5,299	0.8	0.6	0.1	0.6	-0.9	0.1

Contd...

Contd...

Sl. No.	Name of Security	Issued Capital (₹ Crores)	Free Float Market Capitalisation (₹ Crores)	Weightage (Per-cent)	Beta	R ²	Daily Volatility (Per-cent)	Monthly Return (Per-cent)	Impact Cost (Per-cent)
49	United Spirits Ltd.	131	11,093	1.7	0.9	0.1	1.3	-7.3	0.0
50	Vedanta Ltd.	296	30,160	4.6	1.9	0.3	1.7	6.1	0.0
TOTAL			649,581	100.0					

Please Note :

* Beta & R² are calculated for the period 01-April-2017 to 31-March-2017

* 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-March-2016 to 31-March-2017

* Last day of trading was 31-March-2017

* 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, 2017

Sl. No.	Industry	FF Market Cap (₹ Crores)	Weightage
1	Aluminium	24,989	0.7
2	Auto Ancillaries	20,832	0.6
3	Banks	872,938	25.5
4	Cement	104,956	3.1
5	Cigarettes	237,926	6.9
6	Commercial Vehicles	34,116	1.0
7	Computers - Software	415,628	12.1
8	Diversified	65,118	1.9
9	Engineering-Designing-Construction	129,276	3.8
10	Gas Transmission/Marketing	24,226	0.7
11	Housing Finance	270,360	7.9
12	Industrial Minerals	38,149	1.1
13	Motor Cycles/Scooters	79,333	2.3
14	Oil Exploration	52,231	1.5
15	Paints	48,396	1.4
16	Passenger/Utility Vehicles	241,681	7.1
17	Pharmaceuticals	191,396	5.6
18	Port	27,429	0.8
19	Power	57,436	1.7
20	Power - Transmission	43,352	1.3
21	Refineries/Marketing	291,827	8.5
22	Software - Telecom	28,598	0.8
23	Steel	32,348	0.9
24	Telecom - Equipment	16,878	0.5
25	Telecom - Services	46,177	1.3
26	TV Broadcasting & Software Production	29,319	0.9
	Total	3,424,913	100.0

Table 4-18: NIFTY 50 Index*

Month & Year	Open	High	Low	Close	Volatility (%)	Price To Earning Ratio#
2012-13	5296.35	6111.80	4770.35	5682.55	0.82	17.57
2013-14	5697.35	6730.05	5118.85	6704.20	1.13	18.86
2014-15	6729.50	9119.20	6638.55	8491.00	0.86	22.7
2015-16	8483.70	8844.80	6825.80	7738.40	1.09	20.89
Apr-16	7718.05	7992.00	7516.85	7849.80	0.97	21.24
May-16	7822.70	8213.60	7678.35	8160.10	0.89	22.60
Jun-16	8179.20	8308.15	7927.05	8287.75	0.77	22.75
Jul-16	8313.05	8674.70	8287.55	8638.50	0.57	23.62
Aug-16	8654.30	8819.20	8518.15	8786.20	0.67	24.09
Sep-16	8793.60	8968.70	8555.20	8611.15	0.81	23.40
Oct-16	8666.15	8806.95	8506.15	8625.70	0.73	23.31
Nov-16	8653.15	8669.60	7916.40	8224.50	1.14	21.61
Dec-16	8244.00	8274.95	7893.80	8185.80	0.80	21.93
Jan-17	8210.10	8672.70	8133.80	8561.30	0.60	22.86
Feb-17	8570.35	8982.15	8537.50	8879.60	0.53	23.13
Mar-17	8904.40	9218.40	8860.10	9173.75	0.57	23.26
2016-17	7718.05	9218.40	7516.85	9173.75	0.78	23.26

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#
2012-13	10449.80	12744.00	9268.50	11222.80	0.86	16.84
2013-14	11238.05	13488.20	9951.40	13469.05	1.14	17.28
2014-15	13529.30	20275.70	13328.25	19441.70	1.14	22.81
2015-16	19445.80	21730.80	16607.80	18756.60	1.25	22.02
Apr-16	18720.00	19549.20	18462.10	19323.20	0.70	22.39
May-16	19315.65	19856.00	18915.85	19715.35	0.84	24.33
Jun-16	19775.60	20568.50	19223.80	20533.70	0.62	25.90
Jul-16	20611.35	22604.55	20611.35	22457.40	0.60	28.78
Aug-16	22562.75	23159.50	21892.40	23005.65	0.85	29.56
Sep-16	23043.60	23606.40	22329.55	22908.00	1.27	30.52
Oct-16	23043.85	23975.85	23023.45	23595.95	0.97	30.22
Nov-16	23661.95	23783.00	20758.30	22184.65	1.68	25.90
Dec-16	22238.45	22363.75	20322.35	21389.70	1.02	25.14
Jan-17	21488.55	23709.60	21346.40	23279.30	0.79	27.02
Feb-17	23350.50	24671.70	23258.90	24424.35	0.82	25.02
Mar-17	24509.60	25161.70	23909.85	25119.45	0.69	27.19
2016-17	18720.00	25161.70	18462.10	25119.45	0.97	27.19

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

* Nifty Next 50 commenced from November 3, 1995

At the end of the period

Table 4-20: Performance of NSE Indices during the year 2016-17

Indices	Record high		Closing Index Values (31-03-17)	Avg. Daily Volatility (%)	Y-o-Y Returns
	Value	Date			
Nifty 100	9,498.90	17-03-2017	9,467.10	0.79	20.87
Nifty 500	8,005.75	31-03-2017	7,995.05	0.81	23.91
Nifty FMCG	23,848.95	21-03-2017	23,542.30	0.99	19.12
Nifty IT	11,697.40	20-04-2016	10,703.25	1.04	(5.36)
Nifty Free Float Midcap 100	17,221.65	31-03-2017	17,197.15	0.98	34.85
Nifty 50	9,218.40	17-03-2017	9,173.75	0.78	18.55
Nifty Next 50	25,161.70	31-03-2017	25,119.45	0.97	33.92
Nifty Financial Services	8,825.25	30-03-2017	8,734.30	1.00	32.75
Nifty Midcap 50	4,397.65	31-03-2017	4,383.65	1.20	36.96

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			Exchange Traded Funds		
	No. of Trades	Trading Value		No. of Trades	Trading Value	
		(₹ Crores)	(US \$ mn)		(₹ Crores)	(US \$ mn)
Apr-16	35	0.11	0.01	134,371	1,525	205
May-16	22	0.09	0.01	180,625	1,904	285
Jun-16	51	0.26	0.04	226,094	2,104	313
Jul-16	45	0.09	0.01	171,456	1,745	260
Aug-16	15	0.66	0.10	169,847	1,623	242
Sep-16	39	0.14	0.02	197,660	2,530	379
Oct-16	5	0.00	0.00	193,533	1,835	256
Nov-16	4	0.00	0.00	234,020	2,415	357
Dec-16	14	0.06	0.01	232,318	1,961	289
Jan-17	76	0.53	0.07	285,817	3,198	451
Feb-17	85	0.26	0.04	289,360	1,889	282
Mar-17	105	9.38	1.42	384,327	3,505	532
2016-17	496	11.58	1.69	2,699,428	26,234	3,836

Note: Dollar conversions are done using monthly average exchange rates (for April, 2016 to March, 2017) and average exchange rate for the financial year 2016-17

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 Delivered 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 Deliverable	Funds Pay-in (₹ Crores)	Securities Pay-in (₹ Crores)
2012-13	13,574	16,44,259	4,59,349	27.94	27,00,656	7,96,784	29.50	4,59,349	100.00	7,96,784	661	0.14	2,51,034	7,97,504
2013-14	14,257	15,05,133	4,23,417	28.13	27,71,238	8,22,446	29.68	4,23,330	100.00	8,22,386	600	0.14	2,71,841	8,23,042
2014-15	18,338	23,25,818	6,38,683	27.46	43,25,175	12,76,859	29.52	6,38,129	100.00	12,74,071	907	0.14	3,66,074	12,76,859
2015-16	18,484	21,77,861	6,18,225	28.39	42,02,928	12,52,658	29.80	6,18,223	100.00	12,51,722	1134	0.18	3,88,405	12,52,658
Apr-16	1,332	1,62,415	46,024	28.29	3,10,678	92,505	28.93	45,940	100.00	92,440	84	0.18	27,708	92,505
May-16	1,614	1,91,969	53,600	27.87	3,78,102	1,08,781	28.73	53,508	100.00	1,08,701	92	0.17	32,204	1,08,781
Jun-16	1,666	2,28,424	60,197	26.30	3,91,946	1,15,688	29.49	60,085	100.00	1,15,574	112	0.19	29,794	1,15,688
Jul-16	1,572	2,50,082	64,062	25.57	3,97,532	1,15,831	29.11	63,942	100.00	1,15,740	120	0.19	30,745	1,15,831
Aug-16	1,784	2,29,493	64,240	27.95	4,63,556	1,32,391	28.54	64,139	100.00	1,32,303	100	0.16	31,113	1,32,391
Sep-16	1,676	2,22,914	62,399	27.93	4,48,869	1,33,431	29.70	62,271	100.00	1,33,321	128	0.21	36,698	1,33,431
Oct-16	1,526	2,04,124	58,082	28.41	4,00,137	1,16,699	29.15	57,994	100.00	1,16,621	88	0.15	32,127	1,16,699
Nov-16	1,880	2,19,285	62,193	28.32	4,74,418	1,37,864	29.04	62,095	100.00	1,37,772	98	0.16	43,223	1,37,864
Dec-16	1,585	1,68,795	48,606	28.74	3,57,036	1,07,148	29.98	48,511	100.00	1,07,040	95	0.19	33,654	1,07,148
Jan-17	1,575	1,98,608	57,024	28.67	3,90,970	1,13,900	29.11	56,942	100.00	1,13,805	82	0.14	28,250	1,13,900
Feb-17	1,674	2,54,089	72,792	28.61	4,64,954	1,38,916	29.86	72,699	100.00	1,38,841	93	0.13	36,695	1,38,916
Mar-17	1,844	2,54,780	76,464	29.97	5,19,907	1,66,809	32.07	76,368	100.00	1,66,710	96	0.13	47,213	1,66,809
2016-17	19,728	25,84,980	7,25,682	28.03	49,98,106	14,79,963	29.54	7,24,495	100.00	14,78,867	1,188	0.16	4,09,422	14,79,963

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				
	No. of Active Securities	Number of Trades	Trading Volume		Average Daily Trading Volume		Average Trade Size	Number of Trades	Trading Volume		Share in Total Trading Volume (%)
			(₹ Crores)	(US \$ mn)	(₹ Crores)	(US \$ mn)			(₹ Crores)	(US \$ mn)	
2012-13	1,421	26,974	792,214	145,656	3,260	599	29.4	1,103	202	37	0.03
2013-14	1,585	21,143	851,434	142,480	3,504	586	40.3	1,004	195	33	0.05
2014-15	1,553	18,789	772,369	123,400	3,017	482	41.1	790	169	27	0.02
2015-16	1,739	14,676	569,495	85,854	2,363	356	60.9	369	876	132	0.15
Apr-16	352	1,368	64,419	8,651	4,026	541	47.1	55	10	1	0.02
May-16	419	1,414	57,312	8,566	2,605	389	40.5	81	14	2	0.02
Jun-16	445	1,650	64,381	9,567	2,926	435	39.0	284	47	7	0.07
Jul-16	470	1,823	65,925	9,809	3,296	490	36.2	126	26	4	0.04
Aug-16	455	1,597	59,608	8,905	2,838	424	37.3	86	14	2	0.02
Sep-16	467	1,592	64,066	9,600	3,203	480	40.2	18	3	0	0.00
Oct-16	365	1,160	55,195	7,686	3,066	427	47.6	32	8	1	0.02
Nov-16	418	1,420	52,880	7,820	2,518	372	37.2	21	6	1	0.01
Dec-16	441	1,496	59,366	8,743	2,827	416	39.7	47	11	2	0.02
Jan-17	375	1,114	49,977	7,053	2,380	336	44.9	31	7	1	0.01
Feb-17	332	943	40,104	5,979	2,228	332	42.5	54	14	2	0.04
Mar-17	466	1,298	49,193	7,467	2,343	356	37.9	41	10	2	0.02
2016-17	1,938	16,875	682,426	99,782	2,832	414	40.4	876	170	25	0.02

Note: Dollar conversions are done using monthly average exchange rates (for April, 2016 to March, 2017) and average exchange rate for the financial year 2016-17

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	
2012-13	417,927	179,902	127,870	66,515	792,214	52.8	22.7	16.1	8.4	
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	
Apr-16	36,238	14,393	8,970	4,819	64,419	56.3	22.3	13.9	7.5	
May-16	39,285	6,376	6,684	4,966	57,312	68.5	11.1	11.7	8.7	
Jun-16	37,268	11,932	9,080	6,101	64,381	57.9	18.5	14.1	9.5	
Jul-16	39,927	6,285	8,159	11,553	65,925	60.6	9.5	12.4	17.5	
Aug-16	37,245	5,586	7,138	9,640	59,608	62.5	9.4	12.0	16.2	
Sep-16	36,835	7,879	7,839	11,513	64,066	57.5	12.3	12.2	18.0	
Oct-16	32,570	2,962	9,867	9,796	55,195	59.0	5.4	17.9	17.7	
Nov-16	26,367	2,971	9,209	14,333	52,880	49.9	5.6	17.4	27.1	
Dec-16	38,802	2,990	7,290	10,285	59,366	65.4	5.0	12.3	17.3	
Jan-17	30,818	2,978	8,189	7,993	49,977	61.7	6.0	16.4	16.0	
Feb-17	25,275	1,870	6,624	6,335	40,104	63.0	4.7	16.5	15.8	
Mar-17	29,122	1,985	7,813	10,273	49,193	59.2	4.0	15.9	20.9	
2016-17	409,752	68,208	96,860	107,605	682,426	60.0	10.0	14.2	15.8	

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
2012-13	422,768	34,438	29,309	130,621	175,078	792,214	53.4	4.3	3.7	16.5	22.1
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
Apr-16	19,145	5,946	2,635	28,776	7,917	64,419	29.7	9.2	4.1	44.7	12.3
May-16	15,021	8,115	1,989	17,148	15,039	57,312	26.2	14.2	3.5	29.9	26.2
Jun-16	19,121	10,552	1,687	20,293	12,728	64,381	29.7	16.4	2.6	31.5	19.8
Jul-16	19,118	13,014	2,683	21,854	9,256	65,925	29.0	19.7	4.1	33.1	14.0
Aug-16	17,882	11,957	3,910	17,411	8,446	59,608	30.0	20.1	6.6	29.2	14.2
Sep-16	19,040	14,037	3,319	16,881	10,789	64,066	29.7	21.9	5.2	26.4	16.8
Oct-16	15,720	11,359	1,369	16,067	10,680	55,195	28.5	20.6	2.5	29.1	19.4
Nov-16	14,246	14,838	2,279	15,267	6,250	52,880	26.9	28.1	4.3	28.9	11.8
Dec-16	19,425	13,435	1,460	15,370	9,677	59,366	32.7	22.6	2.5	25.9	16.3
Jan-17	15,368	9,846	1,884	13,049	9,831	49,977	30.8	19.7	3.8	26.1	19.7
Feb-17	14,036	8,149	1,765	10,158	5,996	40,104	35.0	20.3	4.4	25.3	15.0
Mar-17	20,626	10,080	1,792	11,696	4,998	49,193	41.9	20.5	3.6	23.8	10.2
2016-17	208,754	131,367	26,751	203,977	111,577	682,426	30.6	19.3	3.9	29.9	16.4

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					
2012-13	34.0	44.4	53.0	62.3	73.3
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
Trading Members					
2012-13	81.8	91.2	99.5	100.0	
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	-
Participants					
2012-13	21.7	34.5	45.6	46.7	-
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

Table 5-5: Market Capitalisation of Debt Securities

Month/ Year	Govt. Securities	PSU bonds	State loans	T-bills	Others	Total	Total	Govt. Securi- ties	PSU Bonds	State Loans	T-bills	Others
	(₹ Crores)						(US \$ bn)					
Mar-13	2,769,002	305,606	904,143	298,488	651,093	4,928,332	906	56.2	6.2	18.3	6.1	13.2
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
Apr-16	2,682,581	498,468	1,555,438	358,094	847,349	5,941,930	798	45.1	8.4	26.2	6.0	14.3
May-16	2,687,602	502,962	1,570,622	380,159	866,573	6,007,916	898	44.7	8.4	26.1	6.3	14.4
Jun-16	2,687,066	500,114	1,595,097	415,489	878,960	6,076,726	903	44.2	8.2	26.2	6.8	14.5
Jul-16	2,722,680	506,171	1,618,761	415,004	897,081	6,159,697	917	44.2	8.2	26.3	6.7	14.6
Aug-16	2,703,855	508,359	1,649,508	440,580	929,094	6,231,396	931	43.4	8.2	26.5	7.1	14.9
Sep-16	2,735,773	504,921	1,681,823	411,211	947,511	6,281,240	941	43.6	8.0	26.8	6.5	15.1
Oct-16	2,746,408	511,530	1,721,683	406,400	977,122	6,363,144	886	43.2	8.0	27.1	6.4	15.4
Nov-16	2,785,538	594,190	1,770,340	387,280	1,039,755	6,577,104	973	42.4	9.0	26.9	5.9	15.8
Dec-16	2,790,926	600,442	1,806,062	899,955	1,047,046	7,144,432	1,052	39.1	8.4	25.3	12.6	14.7
Jan-17	2,719,646	608,487	1,840,890	752,134	1,056,985	6,978,142	985	39.0	8.7	26.4	10.8	15.1
Feb-17	2,695,706	609,242	1,856,166	522,078	1,058,849	6,742,042	1,005	40.0	9.0	27.5	7.7	15.7
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

Note: Dollar conversions are done using monthly average exchange rates (for April, 2016 to March, 2017) and average exchange rate for the financial year 2016-17

Table 5-6: Corporate Bond Trades at NSE (2016-17)

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
Apr-16	4,617	66,679
May-16	4,620	65,225
Jun-16	5,280	78,408
Jul-16	5,452	92,584
Aug-16	5,402	90,213
Sep-16	6,079	117,781
Oct-16	4,768	110,765
Nov-16	5,062	112,682
Dec-16	5,364	109,145
Jan-17	5,343	103,252
Feb-17	4,490	83,928
Mar-17	7,646	147,831
2016-17	64,123	1,178,494

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			
	Contracts Traded	Trading Volume (₹ Crores)	No. of Contracts Traded	Trading Value (₹ Crores)	No. of Contracts Traded	Call	Put	No. of Contracts Traded	Call	Put	No. of Contracts Traded	Call	Put	No. of Contracts Traded	Trading Volume (₹ Crores)	Trading Volume (US \$ bn)	Average Daily Trading Volume (₹ Crores)	Average Daily Trading Volume (US \$ bn)
Apr-15	14,679,503	385,464	21,704,444	676,410	101,780,061	2,353,554	90,001,816	2,001,402	5,666,759	889,341	2,989,704	94,592	2,36,822,287	5,699,763	859.3	299,988	45	
May-15	14,755,189	376,624	23,811,562	628,531	89,487,844	2,045,005	88,102,966	1,907,518	5,847,902	162,059	3,123,924	80,989	2,25,129,677	5,200,725	784.0	260,036	39	
Jun-15	15,854,676	403,910	23,688,366	612,250	96,828,143	2,211,374	93,679,801	2,034,599	6,038,427	160,449	3,206,751	79,939	2,39,295,164	5,496,521	828.9	249,933	38	
Jul-15	14,789,002	391,736	25,841,533	719,881	93,622,788	2,196,365	92,955,897	2,074,041	7,401,276	215,683	3,877,022	107,868	2,38,487,488	5,705,573	860.1	248,068	37	
Aug-15	17,167,226	455,123	27,086,931	734,924	101,769,994	2,333,688	94,832,542	2,057,355	7,742,394	224,715	4,095,032	113,948	2,52,694,119	5,898,674	889.3	280,889	42	
Sep-15	18,922,427	458,217	22,454,808	570,325	88,363,485	1,990,521	85,839,253	1,793,281	5,494,359	148,033	2,935,869	71,841	2,23,579,801	5,032,218	758.6	251,611	38	
Oct-15	11,502,566	335,582	20,717,819	627,671	67,166,048	1,645,579	66,138,404	1,534,880	6,445,041	89,173	3,540,218	96,745	175,510,096	4,429,629	667.8	221,481	33	
Nov-15	5,139,801	289,439	11,876,912	597,633	29,269,261	1,749,524	25,228,432	1,447,834	3,315,699	176,221	1,740,663	86,405	76,570,868	4,347,054	655.3	228,792	34	
Dec-15	5,397,473	300,357	12,428,874	630,321	31,797,538	1,880,247	27,061,557	1,539,487	3,547,704	189,893	1,823,472	90,667	82,056,618	4,631,172	698.2	210,508	32	
Jan-16	7,151,363	379,137	14,605,105	698,909	42,476,467	2,408,349	36,471,724	1,982,824	4,629,447	240,100	2,498,473	119,710	107,832,579	5,829,029	878.8	291,451	44	
Feb-16	8,444,206	422,229	16,054,224	684,616	52,734,262	2,849,687	44,066,407	2,276,593	4,906,666	221,932	2,837,246	117,688	129,045,011	6,572,745	900.9	312,988	47	
Mar-16	7,165,236	379,307	13,973,529	646,936	42,387,939	2,399,978	41,465,857	2,243,327	4,287,288	207,451	2,308,838	103,753	111,588,687	5,980,733	901.6	299,037	45	
2015-16	140,538,768	4,557,124	234,243,967	7,828,606	837,683,830	26,063,791	785,844,656	22,888,140	65,322,962	2,325,030	34,976,212	1,163,144	2,098,610,395	64,825,834	9,772.8	262,453	40	
Apr-16	6,059,330	333,439	13,129,520	647,603	35,993,137	2,110,570	35,052,795	1,981,457	4,254,268	219,370	2,120,664	102,833	96,609,734	5,395,272	724.6	299,737	40	
May-16	7,166,531	401,893	15,783,401	775,822	43,517,012	2,579,791	39,031,787	2,225,290	5,217,771	267,631	2,643,846	125,702	113,360,348	6,376,128	953.0	289,824	43	
Jun-16	6,831,756	403,892	14,803,058	780,912	43,300,739	2,603,663	43,603,082	2,529,192	5,039,649	272,394	2,621,949	132,788	116,200,233	6,716,841	998.1	305,311	45	
Jul-16	4,701,956	317,460	13,905,533	927,572	36,001,320	2,488,336	36,310,446	2,425,591	5,246,066	366,415	2,653,491	173,354	98,838,812	6,697,728	996.6	334,886	50	
Aug-16	5,681,464	389,297	15,904,379	1,062,476	43,106,822	3,049,387	41,806,522	2,864,905	5,389,929	389,726	2,595,808	173,993	114,082,924	7,923,783	1,183.7	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	2,758,762	192,295	120,017,026	8,670,780	1,299.2	433,539	65	
Oct-16	4,527,266	314,167	13,242,218	950,180	43,715,223	3,170,083	39,978,222	2,808,476	4,827,461	359,214	2,477,472	173,468	108,767,862	7,776,590	1,082.9	409,294	57	
Nov-16	6,602,274	438,925	14,435,919	945,335	56,645,730	3,961,691	49,937,562	3,355,819	5,244,811	377,807	2,744,671	184,704	135,610,967	9,264,480	1,370.0	441,166	65	
Dec-16	5,199,107	338,543	12,269,473	781,055	50,088,087	3,395,122	45,696,616	2,989,680	3,935,353	272,871	2,258,375	147,317	119,447,011	7,924,589	1,167.1	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	2,689,907	177,441	120,006,555	8,304,619	1,171.9	395,458	56	
Feb-17	4,881,680	351,773	15,406,866	1,088,656	50,698,955	3,851,292	46,960,409	3,434,199	5,832,798	433,282	2,707,278	189,337	126,517,996	9,348,339	1,393.7	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	3,166,237	5,795,587	436,808	2,628,015	187,765	130,286,661	9,971,153	1,513.6	463,234	69	
2016-17	66,535,071	4,335,941	173,860,130	11,129,587	548,735,127	38,097,964	518,509,789	34,699,323	61,205,774	4,147,488	30,900,238	1,959,998	1,399,746,129	94,370,302	13,798.4	380,525	56	

Note: Dollar conversions are done using monthly average exchange rates (for April, 2016 to March, 2017) and average exchange rate for the financial year 2016-17

Table 6-2: Benchmark Indices Contracts & Trading Volume in F&O Segment of NSE (2016-17)

Products	Underlying	No. of Contracts	Turnover	
			(₹ Crores)	US \$ bn
BANKNIFTY	BANKNIFTY	467,541,136	35,109,801.20	5,133.61
DJIA	DJIA	56,174	3,172.04	0.46
FTSE100	FTSE100	35	2.17	0.00
NIFTY	NIFTY 50	666,016,863	42,011,395.24	6,142.74
NIFTYCPSE	NIFTYCPSE	9,193	579.92	0.08
NIFTYINFRA	CNXINFRA	23	1.09	0.00
NIFTYIT	NIFTYIT	75,314	3,877.94	0.57
NIFTYMID50	NIFTY MIDCAP 50	16	1.18	0.00
NIFTYPSE	CNXPSE	7	0.54	0.00
S&P500	S&P500	81,225	4,397.16	0.64
INDIAVIX	INDIAVIX	1	0.09	0.00
Total		1,133,779,987	77,133,228.56	11,278.11

Note: Dollar conversions are done using average exchange rate for the financial year 2016-17

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)	
2012-13	437	3,833,149	5,905,158	705	9.3
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

Note: Dollar conversions are done using March 31, 2017 exchange rate

* At the end of financial year.

Table 6-4: Records Achieved in the F&O Segment : 2016-17

Product	(₹ in Crores)	(US \$ mn)	Date
Index Futures	58,106	8,731	29-Sep-2016
Stock Futures	138,018	20,738	29-Sep-2016
Index Options	856,797	128,741	29-Sep-2016
Stock Options	50,952	7,609	22-Feb-2017
Total F&O Traded Value	1,101,765	165,549	29-Sep-2016

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 (2016-17)

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	
2012-13	9,908,947	1,822	16.6	23,150,983	4,257	38.9	26,529,718	4,878	44.5
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	6,417.96	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
Apr-16	1,794,451	241	16.6	4,064,967	546	37.7	4,931,126	737	45.7
May-16	2,088,116	312	16.4	5,023,721	751	39.4	5,640,419	838	44.2
Jun-16	1,793,199	266	13.3	5,596,454	832	41.7	6,044,028	899	45.0
Jul-16	1,960,065	292	14.6	5,614,434	835	41.9	5,820,957	870	43.5
Aug-16	2,768,899	414	17.5	6,520,530	974	41.1	6,558,137	983	41.4
Sep-16	2,901,878	435	16.7	7,562,095	1,133	43.6	6,877,588	958	39.7
Oct-16	2,249,483	313	14.5	6,876,233	958	44.2	6,427,464	950	41.3
Nov-16	3,303,888	489	17.8	7,764,750	1,148	41.9	7,460,323	1,099	40.3
Dec-16	2,273,890	335	14.3	6,858,341	1,010	43.3	6,716,945	948	42.4
Jan-17	2,290,862	323	13.8	7,486,084	1,056	45.1	6,832,292	1,019	41.1
Feb-17	2,699,230	402	14.4	8,114,416	1,210	43.4	7,883,033	1,197	42.2
Mar-17	2,516,523	382	12.6	9,219,234	1,399	46.2	8,206,549	1,200	41.2
2016-17	28,640,485	4,188	15.2	80,701,258	11,800	42.8	79,398,860	11,609	42.1

Note: Dollar conversions are done using monthly average exchange rates (for April, 2016 to March, 2017) and average exchange rate for the financial year 2016-17

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
2012-13	18	21	87	61	85	811
2013-14	19	29	73	57	87	808
2014-15	13	21	62	37	65	850
2015-16	11	19	53	50	63	850
Apr-16	61	81	219	120	106	416
May-16	52	79	204	102	119	441
Jun-16	50	84	198	103	108	457
Jul-16	42	94	188	108	126	442
Aug-16	46	79	183	97	123	472
Sep-16	43	86	166	108	134	467
Oct-16	57	80	192	101	121	453
Nov-16	46	87	192	103	114	460
Dec-16	57	99	195	108	104	440
Jan-17	50	97	181	108	112	452
Feb-17	49	90	163	105	127	465
Mar-17	40	101	160	106	122	469
2016-17	8	16	57	45	57	849

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
2012-13	35	41	128	99	120	660	88	68	110	79	90	648
2013-14	35	41	138	80	124	655	74	66	116	73	77	667
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
Apr-16	104	157	263	126	103	250	195	111	198	89	98	312
May-16	98	129	264	125	107	274	176	102	211	78	94	336
Jun-16	90	137	267	113	122	271	172	107	182	90	96	353
Jul-16	85	132	255	135	113	280	176	117	188	92	91	336
Aug-16	90	111	243	133	119	304	173	108	174	98	100	347
Sep-16	84	124	262	103	137	294	176	94	176	108	89	361
Oct-16	92	129	274	113	116	280	192	103	183	101	79	346
Nov-16	87	138	263	125	116	273	173	107	179	84	93	366
Dec-16	108	145	270	132	110	238	194	103	180	94	72	360
Jan-17	94	150	246	136	111	263	189	104	173	86	91	357
Feb-17	98	129	238	130	115	289	176	102	172	92	90	367
Mar-17	91	132	231	150	101	293	157	119	175	100	82	365
2016-17	21	34	88	62	99	728	61	51	87	56	84	693

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
2012-13	14.00	24.00	32.00	43.00	17.00	28.00	38.00	51.00
2013-14	16.15	27.18	35.00	46.28	19.32	31.79	41.29	53.98
2014-15	15.00	26.00	34.00	46.00	24.00	37.00	47.00	58.00
2015-16	14.88	25.54	34.40	46.90	23.73	38.04	47.62	60.41
Apr-16	17.12	27.73	36.42	48.72	21.58	34.80	46.24	60.39
May-16	18.06	29.01	37.43	49.59	21.51	34.87	46.10	60.11
Jun-16	18.60	30.09	38.20	50.21	19.32	32.73	43.73	58.12
Jul-16	17.01	28.15	37.23	49.48	18.90	32.09	43.13	59.46
Aug-16	17.56	28.70	37.65	49.67	20.85	34.34	45.51	60.89

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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
Sep-16	17.98	28.89	37.73	50.34	20.42	34.70	45.79	61.03
Oct-16	18.02	29.72	38.92	51.16	21.22	35.01	46.40	61.86
Nov-16	21.04	32.94	41.90	54.13	22.82	37.34	48.73	62.88
Dec-16	18.50	29.52	37.68	50.08	21.56	35.71	46.81	61.52
Jan-17	19.64	31.84	40.66	52.93	20.31	33.97	45.34	60.20
Feb-17	19.77	31.49	40.29	52.36	22.99	37.46	48.46	62.91
Mar-17	19.14	30.73	39.65	52.17	22.52	36.35	47.32	62.70
2016-17	18.50	29.52	37.68	50.08	20.31	33.97	45.34	60.20

Table 6-9: Top 20 Futures Contracts According to Number of Contracts 2016-17

S.No.	Name of the Contract	Number of Contracts	Turnover		Percentage of Contracts to Top 20 Contracts
			(₹ Crores)	(US \$ mn)	
1	NIFTY Jun-16	4,772,022	291,153	43,264	8.1
2	NIFTY May-16	4,334,564	255,434	38,178	7.3
3	NIFTY Nov-16	3,920,287	245,196	36,258	6.6
4	NIFTY Sep-16	3,891,395	255,987	38,357	6.6
5	NIFTY Dec-16	3,791,447	231,147	34,042	6.4
6	NIFTY Aug-16	3,308,792	214,535	32,049	5.6
7	NIFTY Oct-16	3,209,956	209,297	29,145	5.4
8	NIFTY Feb-17	3,169,729	207,525	30,939	5.4
9	NIFTY Mar-17	3,169,137	214,445	32,552	5.4
10	NIFTY Jul-16	3,166,058	200,777	29,874	5.4
11	NIFTY Apr-16	2,947,336	172,373	23,149	5.0
12	BANKNIFTY Jun-16	2,806,396	147,911	21,979	4.7
13	NIFTY Jan-17	2,790,032	173,671	24,508	4.7
14	BANKNIFTY May-16	2,372,234	118,816	17,758	4.0
15	BANKNIFTY Dec-16	2,117,844	155,313	22,874	3.6
16	BANKNIFTY Sep-16	2,003,524	159,045	23,831	3.4
17	BANKNIFTY Feb-17	1,924,832	155,290	23,152	3.3
18	BANKNIFTY Apr-16	1,913,304	93,324	12,533	3.2
19	BANKNIFTY Nov-16	1,886,768	145,300	21,486	3.2
20	BANKNIFTY Jan-17	1,657,627	123,337	17,405	2.8
	Total	59,153,284	3,769,877	551,216	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 2016-17

S.No.	Name of the Contract	Number of Contracts	Turnover (₹ Crores)	Percentage of Contracts to Top 20 Contracts
1	NIFTYMay16	67,319,658	3,987,404	6.8
2	NIFTYJun16	65,075,124	3,990,422	6.6
3	BANKNIFTYMar17	61,146,754	5,133,808	6.2
4	NIFTYDec16	56,810,074	3,480,887	5.7
5	NIFTYNov16	54,676,015	3,426,446	5.5
6	NIFTYApr16	53,798,999	3,170,078	5.4
7	BANKNIFTYFeb17	53,773,048	4,364,768	5.4
8	NIFTYSep16	51,226,929	3,374,432	5.2
9	BANKNIFTYDec16	49,623,349	3,642,666	5.0
10	BANKNIFTYJan17	48,505,259	3,631,784	4.9
11	BANKNIFTYSep16	47,637,588	3,801,094	4.8
12	NIFTYJul16	47,629,571	3,039,471	4.8
13	NIFTYFeb17	46,627,112	3,071,902	4.7
14	NIFTYAug16	45,828,316	2,980,548	4.6
15	NIFTYOct16	44,632,168	2,914,868	4.5
16	NIFTYMar17	43,790,654	2,977,225	4.4
17	BANKNIFTYNov16	41,183,822	3,188,042	4.2
18	BANKNIFTYOct16	40,290,298	3,141,472	4.1
19	NIFTYJan17	40,202,954	2,519,540	4.1
20	BANKNIFTYAug16	28,536,125	2,170,864	2.9
	Total	988,313,817	68,007,720	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
2012-13	38,006,692	116,343,124	186,345,210	47,114,197	387,809,223
2013-14	44,819,943	136,505,248	249,713,197	58,506,897	489,545,285
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
Apr-16	3,385,164	10,859,291	25,874,978	4,867,100	44,986,533
May-16	3,941,693	13,137,483	30,196,772	6,226,653	53,502,601
Jun-16	3,878,694	12,906,696	31,941,024	6,040,596	54,767,010
Jul-16	2,612,696	11,863,194	27,497,334	6,487,188	48,460,412

Contd...

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Month/Year	Index Futures	Stock Futures	Index Options	Stock Options	Total
Aug-16	3,095,461	13,273,550	32,703,826	6,510,847	55,583,684
Sep-16	2,992,183	12,739,710	34,645,574	6,577,791	56,955,258
Oct-16	2,528,806	11,024,389	32,709,268	5,990,901	52,253,365
Nov-16	3,936,459	12,253,004	43,812,505	6,570,068	66,572,036
Dec-16	3,055,524	10,267,244	36,245,116	5,082,426	54,650,310
Jan-17	2,870,126	12,116,532	35,397,401	6,491,669	56,875,728
Feb-17	2,804,554	12,889,065	36,149,173	7,020,986	58,863,778
Mar-17	2,565,136	13,211,094	35,778,055	6,855,144	58,409,429
2016-17	37,666,496	146,541,252	402,951,026	74,721,369	661,880,144

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

Month/Year	Index/Stock Futures		Index/Stock Options		Total	
	MTM Settlement	Final Settlement	Premium Settlement	Exercise Settlement	₹ Crores.)	(US \$ mn)
	(₹ Crores.)	(₹ Crores.)	(₹ Crores.)	(₹ Crores.)		
Apr-16	4,522	176	1,376	147	6,221	835
May-16	5,412	187	1,283	146	7,028	1,050
Jun-16	5,383	165	1,329	373	7,251	1,077
Jul-16	4,799	120	1,145	209	6,273	933
Aug-16	5,763	79	1,228	134	7,204	1,076
Sep-16	8,724	587	1,307	274	10,892	1,632
Oct-16	5,912	185	975	161	7,233	1,007
Nov-16	10,535	210	1,694	366	12,806	1,894
Dec-16	6,634	114	1,651	271	8,671	1,277
Jan-17	5,792	177	1,297	251	7,516	1,061
Feb-17	6,031	103	1,183	246	7,564	1,128
Mar-17	6,325	108	1,449	237	8,118	1,232
2016-17	151,600	3,964	31,217	5,650	192,431	28,137

Note: Dollar conversions are done using monthly average exchange rates (for April, 2016 to March, 2017) and average exchange rate for the financial year 2016-17

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)
2012-13	245	959,243,448	5,274,465	969,761	21,528	3,958	3,657,304	20,101	3,696
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
Apr-16	16	51,498,910	348,331	46,779	21,771	2,924	4,111,903	27,563	3,702
May-16	22	62,443,520	426,597	63,760	19,391	2,898	4,058,007	27,556	4,119
Jun-16	22	79,215,891	547,668	81,381	24,894	3,699	3,922,579	26,709	3,969
Jul-16	20	45,851,612	315,239	46,905	15,762	2,345	3,981,914	26,891	4,001
Aug-16	21	49,247,245	336,005	50,195	16,000	2,390	4,912,897	33,133	4,950
Sep-16	20	62,425,326	423,296	63,427	21,165	3,171	5,216,098	35,044	5,251
Oct-16	19	44,791,631	303,829	42,309	15,991	2,227	4,289,463	28,856	4,018
Nov-16	21	81,088,164	554,009	81,923	26,381	3,901	4,666,026	32,050	4,739
Dec-16	21	64,116,823	438,729	64,614	20,892	3,077	4,389,460	29,903	4,404
Jan-17	21	56,832,772	391,194	55,204	18,628	2,629	3,919,780	26,733	3,772
Feb-17	18	52,069,130	353,643	52,723	19,647	2,929	4,790,451	32,130	4,790
Mar-17	21	62,870,415	418,537	63,533	19,930	3,025	4,734,914	30,871	4,686
2016-17	242	712,451,439	4,857,076	710,182	20,071	2,935	4,734,914	30,871	4,514

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, 2016 to March, 2017) and average exchange rate for the financial year 2016-17

Table 7-2: Records Achieved in the Currency Futures & Options Segment from the Date of Inception till 31 March 2017

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 2016-2017

Rank	Contract Name			Total Traded Quantity	Total Traded Value (₹ In Crores)	Total Traded Value (%) to Currency Futures & Options Total Traded Value
	Instrument Type	Contract Symbol	Expiry			
1	OPTCUR	USDINR	28-Dec-16	36,861,256	252,018	5.19
2	FUTCUR	USDINR	28-Jun-16	36,843,397	248,624	5.12
3	FUTCUR	USDINR	28-Nov-16	36,145,605	244,644	5.04
4	OPTCUR	USDINR	28-Nov-16	34,653,604	234,938	4.84
5	OPTCUR	USDINR	29-Mar-17	34,139,768	228,420	4.70

Note:- Total Traded Value of Currency Futures & Options for FY 2016-17 is ₹ 4857075.86 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-16	478.4	64.2	19.4	2.6
May-16	492.2	73.6	28.5	4.3
Jun-16	796.2	118.3	50.2	7.5
Jul-16	362.9	54.0	21.2	3.2
Aug-16	455.6	68.1	38.1	5.7
Sep-16	574.6	86.1	37.1	5.6
Oct-16	317.9	44.3	19.0	2.6
Nov-16	833.0	123.2	152.6	22.6
Dec-16	578.9	85.3	49.6	7.3
Jan-17	419.9	59.3	30.8	4.3
Feb-17	370.5	55.2	42.3	6.3
Mar-17	550.1	83.5	155.5	23.6
2016-17	6,230.0	910.9	644.2	94.2

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, 2016 to March, 2017) and average exchange rate for the financial year 2016-17

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)
2012-13	244	12	0.2	0.0	0.0	0.0	-	-	-
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
Apr-16	16	1,504,083	30,289	4,068	1,893	254	157,229	3,172	426
May-16	22	1,148,618	23,131	3,457	1,051	157	155,964	3,139	469
Jun-16	22	1,003,943	20,214	3,004	919	137	137,103	2,775	412
Jul-16	20	942,851	19,302	2,872	965	144	148,705	3,082	459
Aug-16	21	1,088,283	22,532	3,366	1,073	160	150,564	3,143	470
Sep-16	20	817,622	17,057	2,556	853	128	95,582	2,011	301
Oct-16	19	796,269	16,758	2,334	882	123	86,947	1,834	255
Nov-16	21	1,516,841	32,610	4,822	1,553	230	145,859	3,183	471
Dec-16	21	1,672,790	35,695	5,257	1,700	250	157,297	3,331	491
Jan-17	21	1,193,140	25,514	3,600	1,215	171	186,894	3,983	562
Feb-17	18	1,257,636	26,180	3,903	1,454	217	144,289	2,971	443
Mar-17	21	1,864,963	38,528	5,848	1,835	278	120,422	2,482	377
2016-17	242	14,807,039	307,809	45,007	1,272	186	120,422	2,482	363

Note : 1. Open interest is valued at daily settlement prices

2. Dollar conversions are done using monthly average exchange rates (for April, 2016 to March, 2017) and average exchange rate for the financial year 2016-17

Table 7-6: Records Achieved in the Interest Rate Futures from the Date of Inception till 31-March-2017)

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 2016-2017

Rank	Contract Name			Total Traded Quantity	Total Traded Value	
	Instrument Type	Contract Symbol	Expiry		(₹ Crores)	as a % of Total Traded Value of Interest Rate Futures
1	FUTIRC	759GS2026	29-Dec-16	1,677,985	35,975	11.7
2	FUTIRC	759GS2026	30-Mar-17	1,518,715	31,481	10.2
3	FUTIRC	759GS2026	23-Feb-17	1,162,054	24,396	7.9
4	FUTIRC	759GS2026	25-Jan-17	989,638	21,128	6.9
5	FUTIRC	759GS2026	24-Nov-16	972,411	20,694	6.7

Note:- Total Traded Value of Interest Rates Futures for FY 2016-17 is ₹ 307809.32 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-16	62.9	8.4	3.0	0.4
May-16	26.2	3.9	0.4	0.1
Jun-16	30.6	4.5	0.5	0.1
Jul-16	58.3	8.7	5.0	0.7
Aug-16	74.2	11.1	1.2	0.2
Sep-16	58.2	8.7	8.2	1.2
Oct-16	40.8	5.7	0.6	0.1
Nov-16	145.2	21.5	4.5	0.7
Dec-16	200.6	29.5	8.4	1.2
Jan-17	108.9	15.4	2.2	0.3
Feb-17	186.8	27.9	3.7	0.6
Mar-17	135.7	20.6	4.3	0.7
2016-17	1,128.4	165.0	41.9	6.1

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, 2016 to March, 2017) and average exchange rate for the financial year 2016-17

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
2010-11	804	6,610	6,253	1,161	169	1,418	1,157	430
2011-12	1,161	5,401	5,495	1,067	430	1,334	1,651	113
2012-13	1,067	4,721	4,910	878	113	1,644	1,500	257
2013-14	878	4,846	5,178	546	257	1,570	1,640	187
2014-15	546	7,129	7,094	581	187	1,905	1,846	246
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

Table 8-2: Status Report of Arbitration Matters

Year	No. of Cases Received	Withdrawn	Awards	Pending
2016-17 CM	165	2	122	45
2016-17 F&O	222	11	169	64
2016-17 CDS	12	0	12	0



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