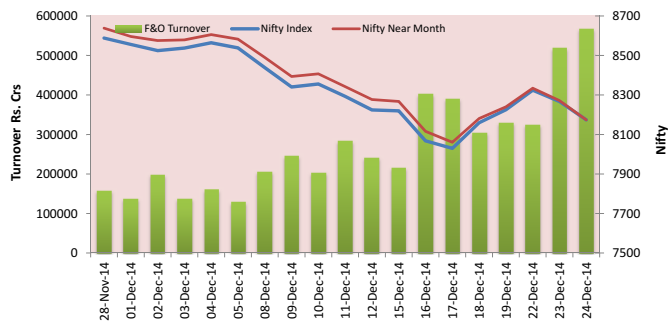


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1. OVERVIEW OF EQUITY DERIVATIVES SEGMENT - DECEMBER 2014

a. Comparison of the close value of Nifty index, Nifty near month futures contract and daily turnover in equity derivatives segment:



Nifty near month futures based on daily close value

- December highlights:
 Peak turnover in the month Rs. 5,66,897.54 Cr.
 Peak value of Nifty index 8626.95
 Peak value of Bank Nifty Index 18923.60

b. Index watch

Index	High	Low	Close	Returns#	Standard Deviaton*	P/E	P/B	Div Yield
CNX Nifty	8626.95	7961.35	8282.70	-3.6%	13.2%	21.26	3.51	1.27
CNX Bank	18923.60	17502.45	18736.65	1.2%	17.3%	18.86	2.86	0.98
CNXIT	12013.90	10690.85	11216.30	-5.7%	19.4%	20.74	6.51	1.28
Nifty Midcap 50	3505.65	3043.15	3363.45	-1.6%	23.8%	16.25	1.78	1.25
CNX Infra	3257.30	2858.10	3039.85	-6.5%	19.4%	19.98	2.14	1.15
CNX PSE	3727.65	3322.05	3556.30	-4.4%	21.0%	11.42	1.91	3.07
INDIAVIX	19.0625	10.7150	15.1200	17.2%	90.8%	N.A.	N.A.	N.A.

#Absolute returns for the month of December '14 | *Average daily standard deviation during December annualized

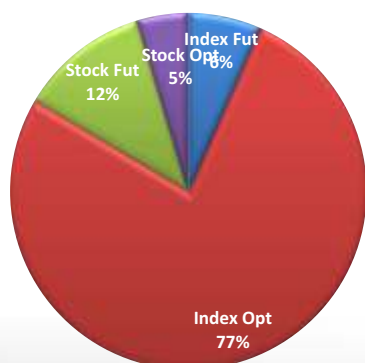
c. Instrument wise growth in turnover

Instrument	Daily Average Turnover Rs. Crs		
	Dec-14	Dec-13	% Change
Index Futures	16097	11142	44%
Stock Futures	28886	20197	43%
Index Options	188043	93744	101%
Stock Options	11372	7678	48%
Total	244398	132760	84%

Instrument	Daily Average Turnover Rs. Crs		
	Till Dec' 14	Till Dec'13	% Change
Index Futures	15585	12683	23%
Stock Futures	33988	19058	78%
Index Options	151811	113083	34%
Stock Options	13482	9289	45%
Total	214866	154113	39%

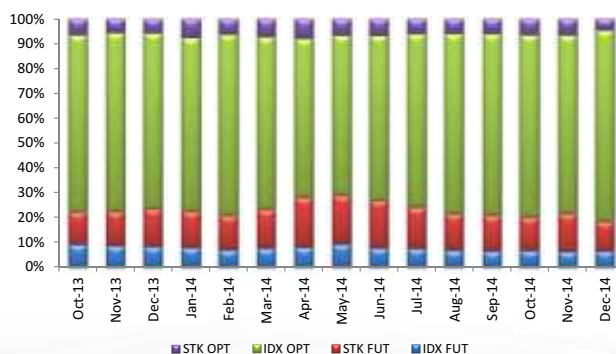
Turnover has grown across all instruments over the previous year.

d. Instrument wise turnover - December ' 14

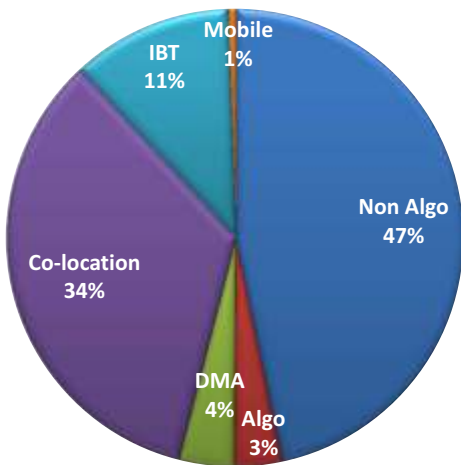


Index derivatives contributed 80% of total equity derivatives turnover.

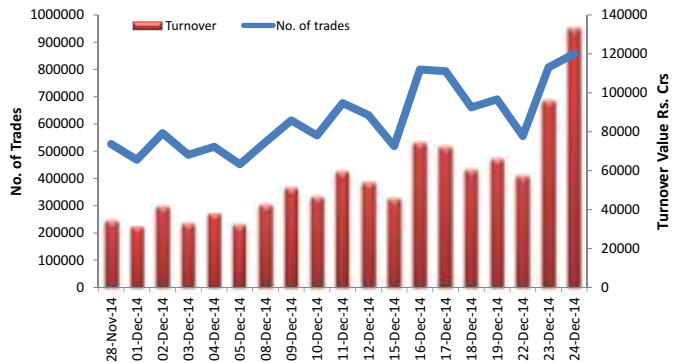
e. Instrument wise volumes trend



f. Mode of trading wise turnover - December' 14



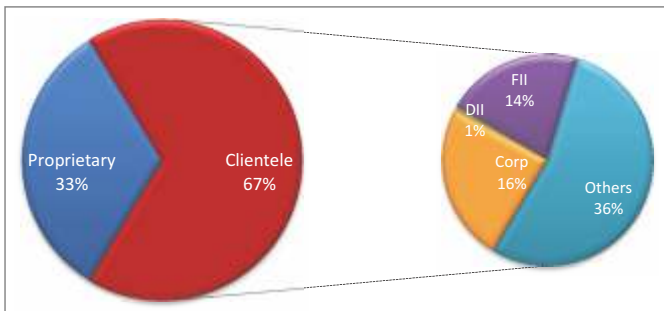
g. Internet based trading turnover trend



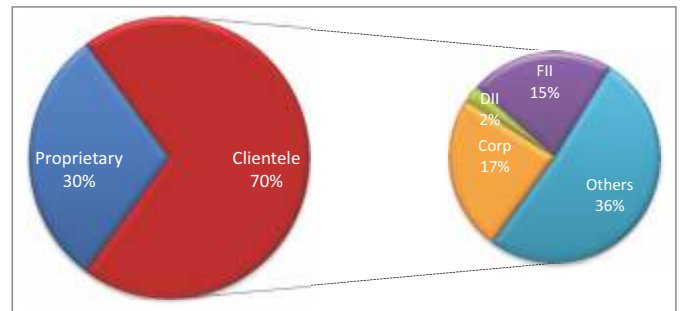
h. Instrument wise participant wise turnover - December' 14

The participant wise volume breakup charts across the instruments reflect active participation from all classes of participants and is not skewed towards a particular category.

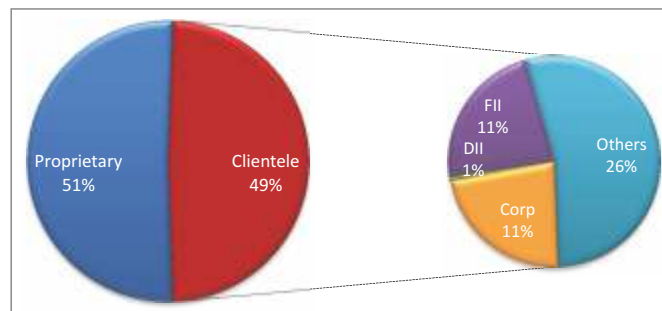
Index Futures



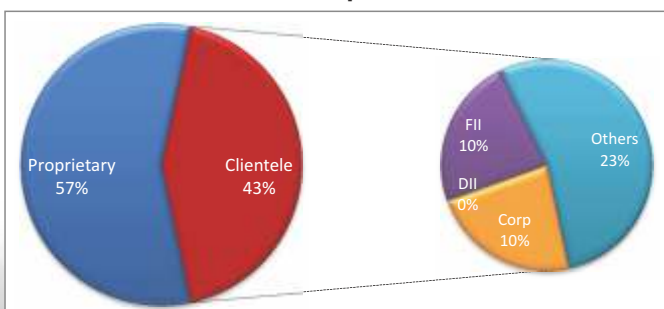
Stock Futures



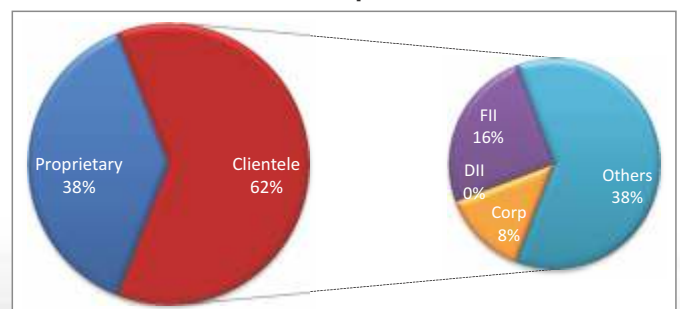
Equity Derivatives



Index Options



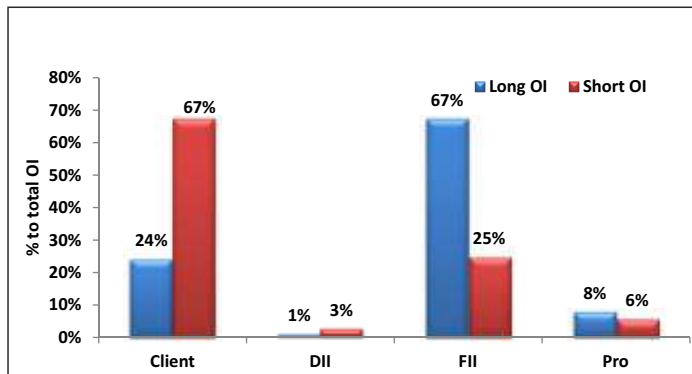
Stock Options



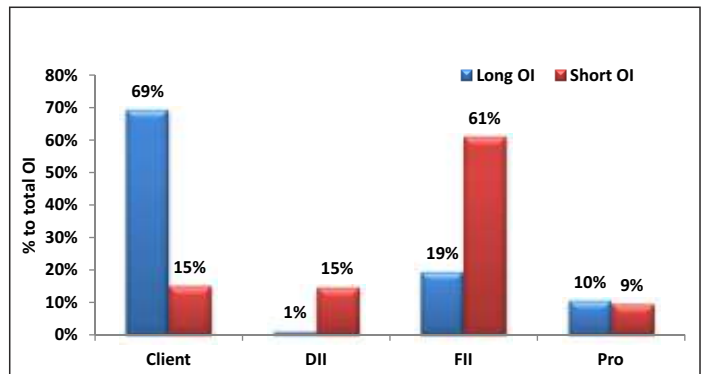
i. Instrument wise participant wise open interest

Instrument wise participant wise open interest as on December 23, 2014, one day prior to equity derivatives expiry

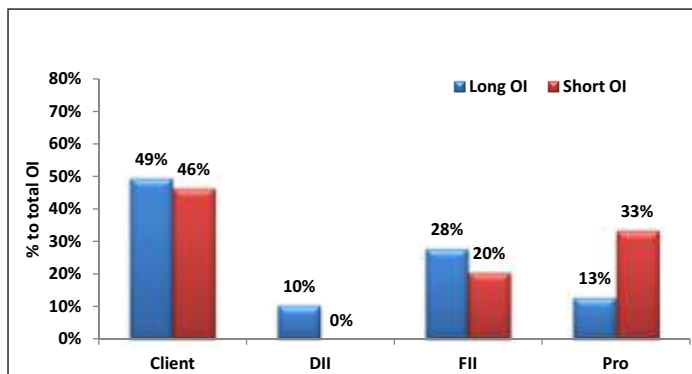
Participant wise OI - Index Futures



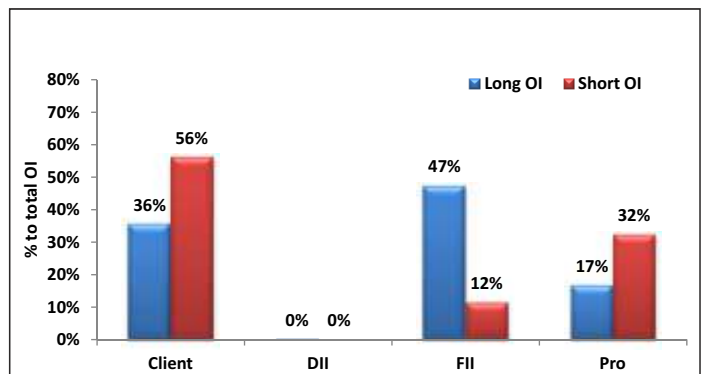
Participant wise OI - Stock Futures



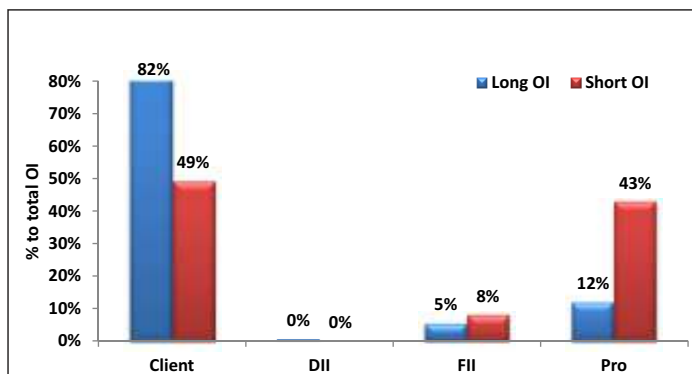
Participant wise OI - Index Calls



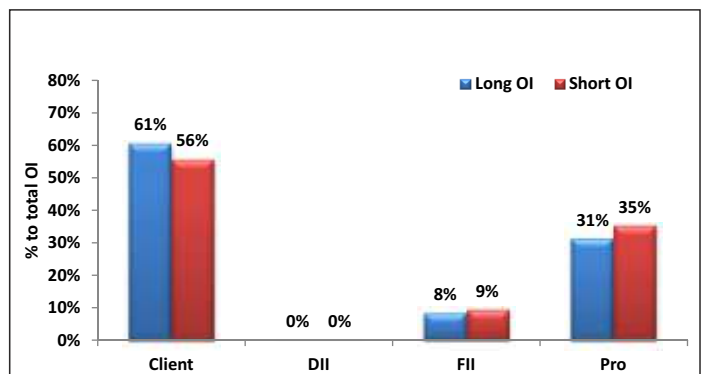
Participant wise OI - Index Puts



Participant wise OI - Stock Calls



Participant wise OI - Stock Puts



2. GLOBAL PERSPECTIVE

a. NSE global ranking

Equity Derivatives Instruments*	Jan 14 - Nov 14
Index Options	1
Index Futures	6
Stock Options	7
Stock Futures	2

Nifty maintained its leadership position in index options category globally.

*Ranking in no. of contracts traded for the period Jan 14' to Nov 14'

Source: WFE website

b. Global top 3 Exchanges in stock futures in terms of turnover

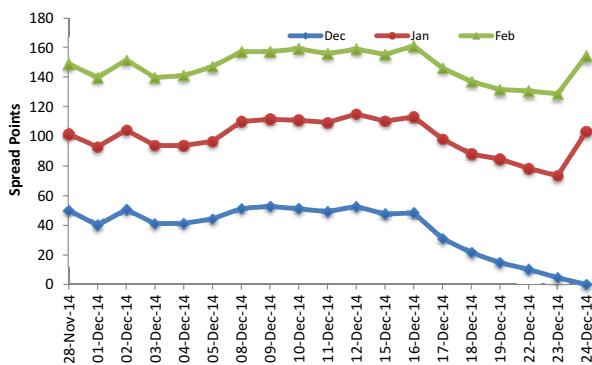
Rank	Name of the Exchange	Turnover (Rs. Cr)
1	National Stock Exchange India	1132070
2	EUREX	612760
3	ICE Futures Europe	270186

c. Global top 3 Exchanges in stock futures in terms of contacts traded

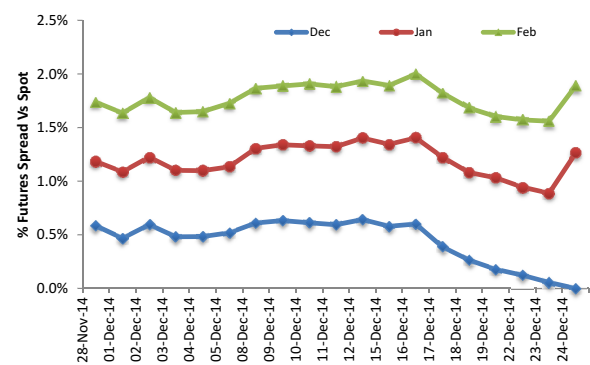
Rank	Name of the Exchange	No. of Contracts
1	Moscow Exchange	303415599
2	National Stock Exchange India	190295858
3	EUREX	116409891

3. NIFTY FUTURES SPREAD MOVEMENT

a. Nifty futures spread in points



b. Nifty futures spread in % age



Nifty future contracts spread in terms of actual points to spot.

c. CORRELATION DURING DECEMBER 2014

INDEX	CNX NIFTY	CNX BANK	CNX IT	CNX INFRA	CNX PSE	NIFTY MIDCAP 50	INDIA VIX
CNX NIFTY	1.00	0.91	0.43	0.83	0.88	0.86	-0.70
CNX BANK	0.91	1.00	0.23	0.77	0.77	0.88	-0.79
CNX IT	0.43	0.23	1.00	0.38	0.35	0.32	0.02
CNX INFRA	0.83	0.77	0.38	1.00	0.83	0.88	-0.68
CNX PSE	0.88	0.77	0.35	0.83	1.00	0.79	-0.57
NIFTY MIDCAP 50	0.86	0.88	0.32	0.88	0.79	1.00	-0.84
INDIA VIX	-0.70	-0.79	0.02	-0.68	-0.57	-0.84	1.00

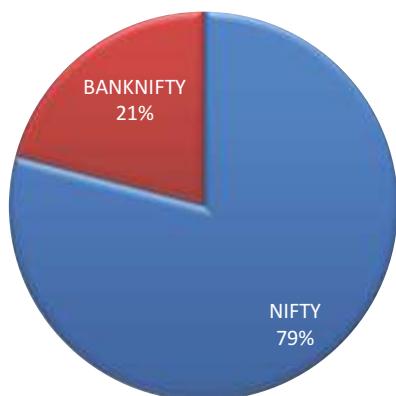
Correlation based on daily closing returns of the respective index

4. FUTURES SEGMENT

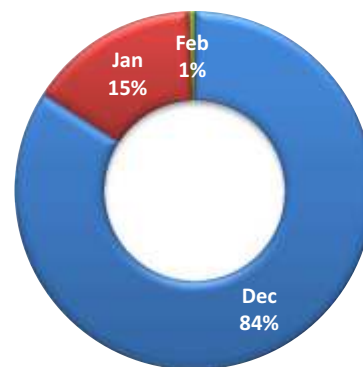
a. Top 5 stock futures contracts based on no. of contracts traded - December' 14

Sr. No	Symbol	No. of Contract traded	Turnover Rs. Crs	% Contribution
1	RELIANCE	769693	17553	2.8%
2	HDFCBANK	728346	17331	2.7%
3	SBIN	680846	26570	4.2%
4	TATASTEEL	582109	12149	1.9%
5	RELCAPITAL	520057	13266	2.1%

b. Benchmark indices Nifty and Bank Nifty trading volumes in futures - December' 14



c. Nifty futures expiry wise trading volume- December' 14



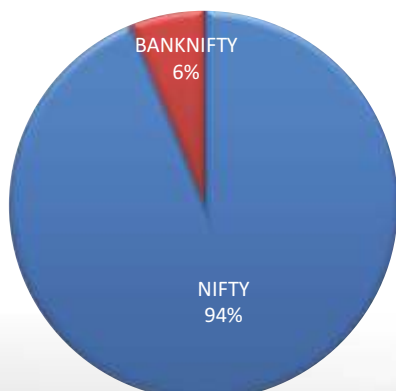
* No. of contracts traded between 28th Nov to 24th Dec

5. OPTIONS SEGMENT

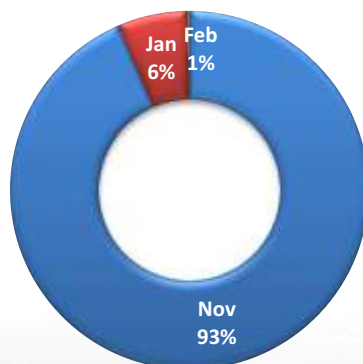
a. Top 5 stock options contracts based on no. of contracts traded - December' 14

Sr. No	Symbol	No. of Contract traded	Turnover Rs. Crs	% Contribution
1	RELIANCE	628907	14942	6.0%
2	SBIN	426725	17083	6.8%
3	TATASTEEL	365802	8033	3.2%
4	INFY	325652	16806	6.7%
5	TCS	240714	7678	3.1%

b. Benchmark indices Nifty and Bank Nifty trading volumes in options - December' 14



c. Nifty options expiry wise trading volume during December' 14



* No. of contracts traded between 28th Nov to 24th Dec

6. RECORD TURNOVER IN EQUITY DERIVATIVES

Instrument	Turnover Rs. Crs	Date
Index Futures	52213	May 16, 2014
Index Options	453562	Dec 24, 2014
Stock Futures	77971	May 26, 2014
Stock Options	28002	Apr 12, 2013
F&O Segment	566898	Dec 24, 2014

7. MONTHLY FEATURE

Low latency, distributed architecture, reduced convergence time.

The power of 10G.



Dear Member,

We've upgraded to higher bandwidth with 10G uplinks. This means you experience lower latency, reduced conveyance time, get fair market access irrespective of where your rack is located and distributed architecture (modular). What's more, it's also scalable to 40G

Just one of the many ways we strive to help you save time and increase productivity.

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