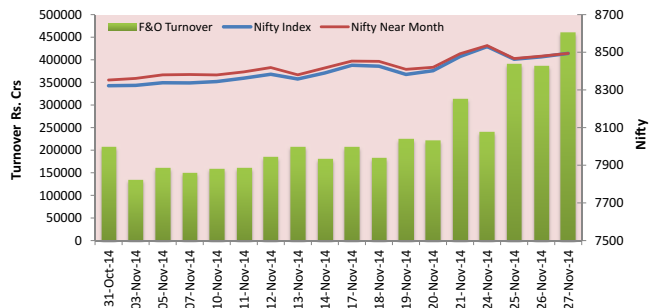


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	Reduce follow-up time, increase productivity	7

**1. OVERVIEW OF EQUITY DERIVATIVES SEGMENT - NOVEMBER 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

**November highlights:**

- Peak turnover in the month Rs. 4,59,347.32 Cr.
- Peak value of Nifty index 8617
- Peak value of Bank Nifty Index 18615.40

**b. Index watch**

Index	High	Low	Close	Returns#	Standard Deviaton*	P/E	P/B	Div Yield
CNX Nifty	8617.00	8198.05	8588.25	3.2%	7.2%	21.51	3.55	1.26
Bank Nifty	18615.40	16783.65	18513.15	8.6%	16.5%	18.20	2.74	1.02
CNXIT	11979.50	11192.80	11898.05	4.9%	11.1%	21.42	6.74	1.24
Nifty Midcap 50	3466.25	3244.65	3418.35	3.8%	16.4%	16.89	1.80	1.23
CNX Infrastructure	3339.30	3196.75	3249.65	-0.9%	11.9%	21.16	2.28	1.08
CNX PSE	3812.80	3605.95	3719.25	-1.8%	12.4%	11.81	2.00	2.94
INDIAVIX	17.2100	9.3475	12.8975	-3.0%	52.2%	N.A.	N.A.	N.A.

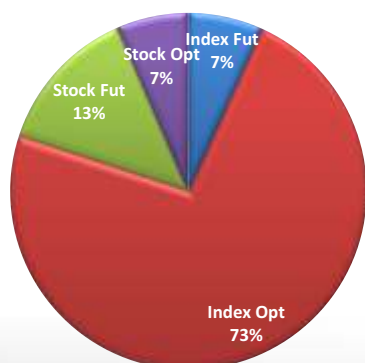
#Absolute returns for the month of November'14 | \*Average daily standard deviation during November annualized

**c. Instrument wise growth in turnover**

Instrument	Daily Average Turnover Rs. Crs			Instrument	Daily Average Turnover Rs. Crs		
	Nov-14	Nov-13	% Change		Till Nov' 14	Till Nov'13	% Change
Index Futures	14518	12703	14%	Index Futures	15514	12876	20%
Stock Futures	34942	19884	76%	Stock Futures	34694	18916	83%
Index Options	163809	103997	58%	Index Options	146798	115515	27%
Stock Options	15093	8342	81%	Stock Options	13773	9492	45%
<b>Total</b>	<b>228362</b>	<b>144925</b>	<b>58%</b>	<b>Total</b>	<b>210779</b>	<b>156798</b>	<b>34%</b>

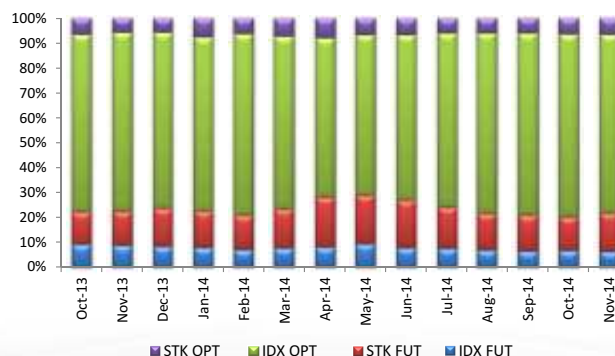
Turnover has grown across all instruments over the previous year. Stock Options have shown the maximum growth

**d. Instrument wise turnover - November' 14**

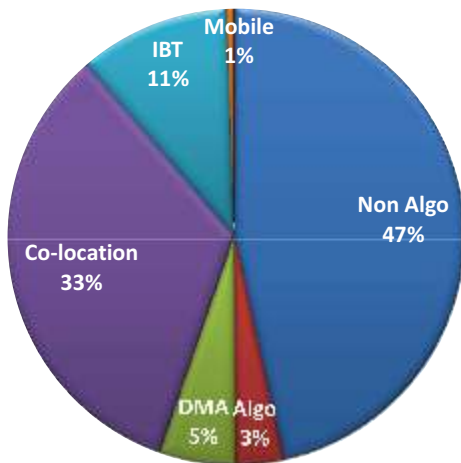


Index derivatives contributed 80% of total equity derivatives turnover.

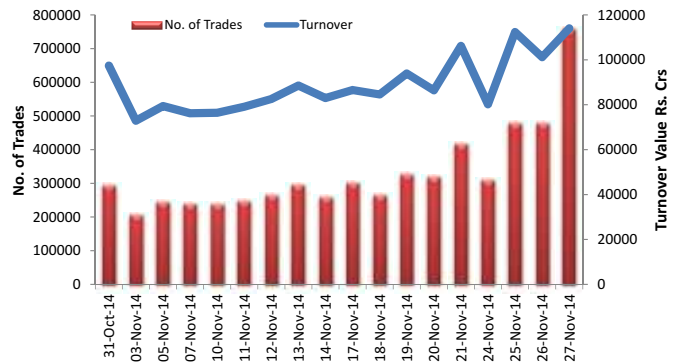
**e. Instrument wise volumes trend**



**f. Mode of trading wise turnover - November' 14**



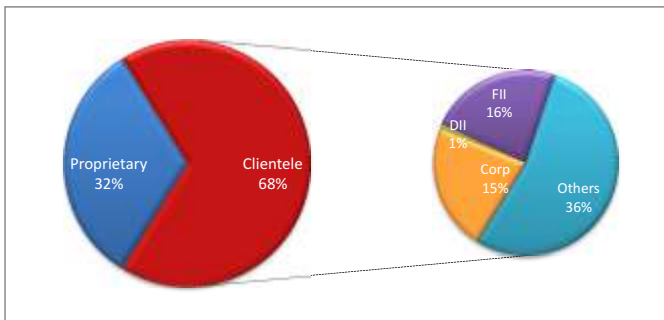
**g. Internet based trading turnover trend**



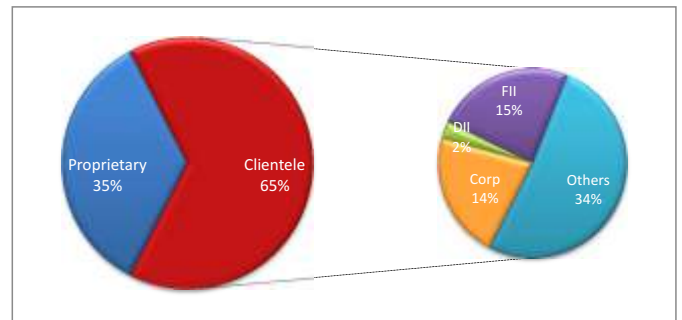
**h. Instrument wise participant wise turnover - November' 14**

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.

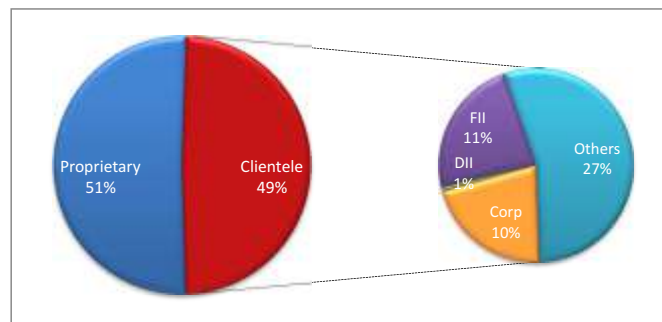
**Index Futures**



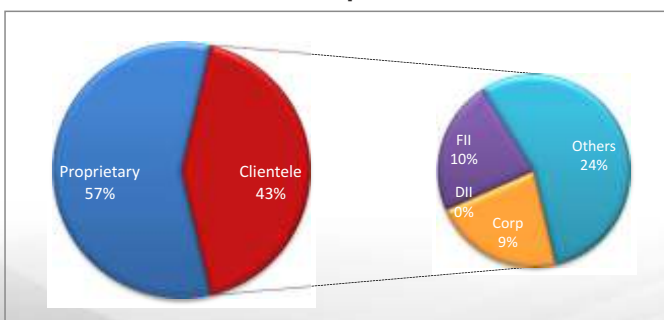
**Stock Futures**



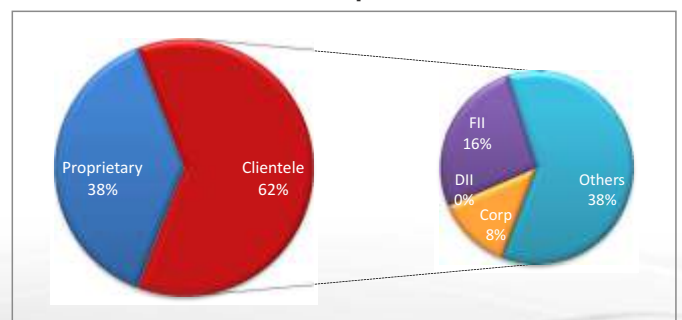
**Equity Derivatives**



**Index Options**



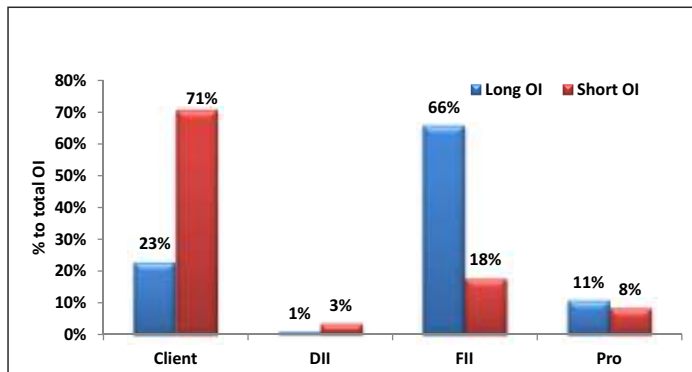
**Stock Options**



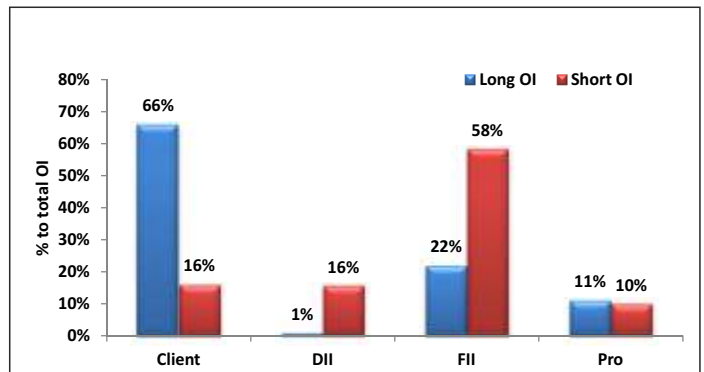
**i. Instrument wise participant wise open interest**

Instrument wise participant wise open interest as on November 26, 2014, a day prior to equity derivatives expiry

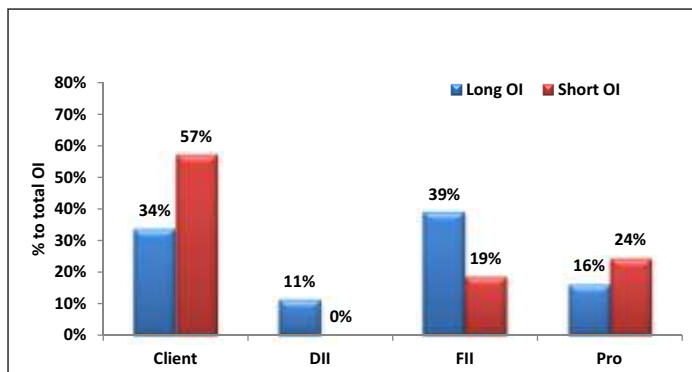
**Participant wise OI - Index Futures**



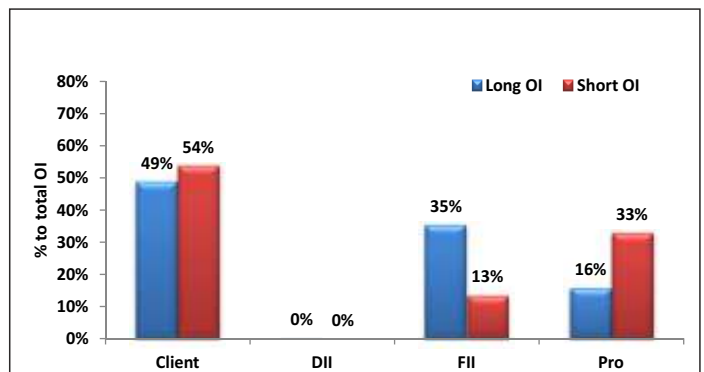
**Participant wise OI - Stock Futures**



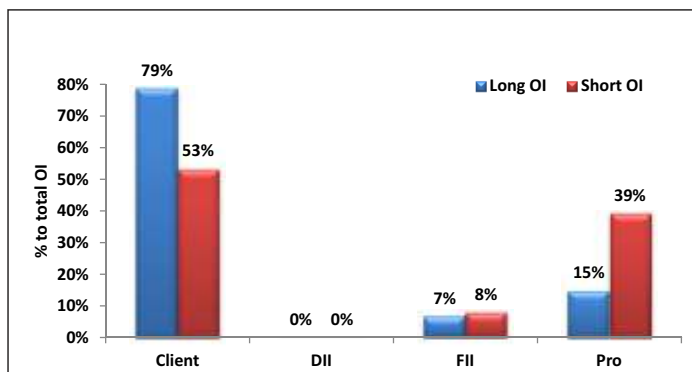
**Participant wise OI - Index Calls**



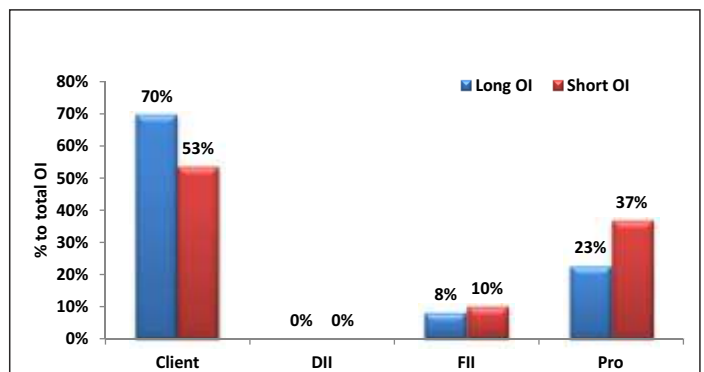
**Participant wise OI - Index Puts**



**Participant wise OI - Stock Calls**



**Participant wise OI - Stock Puts**



## 2. GLOBAL PERSPECTIVE

### a. NSE global ranking

Equity Derivatives Instruments*	Jan 14 - Oct 14
Index Options	1
Index Futures	6
Stock Options	8
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 Oct 14'

Source: WFE website

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

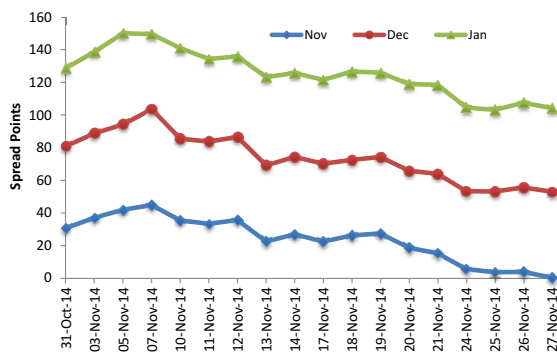
Rank	Name of the Exchange	Turnover
1	National Stock Exchange India	1030710
2	EUREX	573935
3	ICE Futures Europe	270186

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

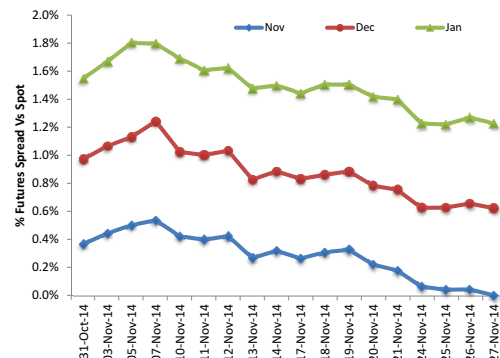
Rank	Name of the Exchange	No. of Contracts
1	Moscow Exchange	279019857
2	National Stock Exchange India	169773886
3	EUREX	108516425

## 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 NOVEMBER 2014

INDEX	NIFTY	BANK NIFTY	CNX IT	CNX INFRA	CNX PSE	NIFTY MIDCAP 50	VIX
NIFTY	1.00	0.90	0.05	0.48	0.58	0.73	-0.21
BANK NIFTY	0.90	1.00	-0.07	0.39	0.36	0.62	-0.10
CNX IT	0.05	-0.07	1.00	-0.29	-0.13	-0.07	-0.35
CNX INFRA	0.48	0.39	-0.29	1.00	0.52	0.63	-0.11
CNX PSE	0.58	0.36	-0.13	0.52	1.00	0.57	0.04
NIFTY MIDCAP 50	0.73	0.62	-0.07	0.63	0.57	1.00	-0.12
VIX	-0.21	-0.10	-0.35	-0.11	0.04	-0.12	1.00

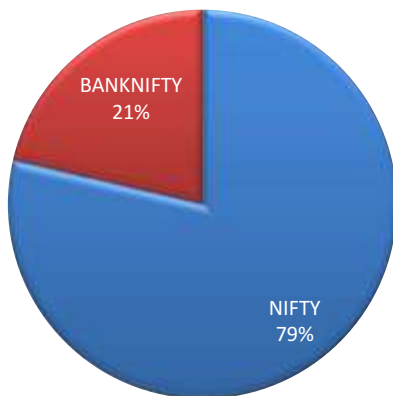
Correlation based on daily closing returns of the respective index

#### 4. FUTURES SEGMENT

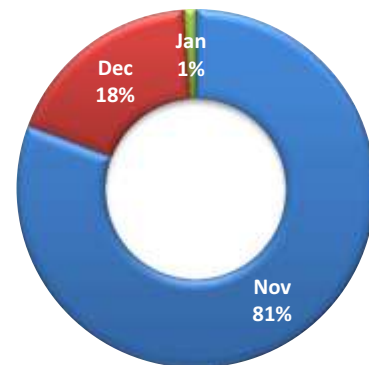
##### a. Top 5 stock futures contracts based on no. of contracts traded - November'14

Sr. No	Symbol	No. of Contract traded	Turnover Rs. Crs	% Contribution
1	SBIN	886414	32392	5.0%
2	HDFCBANK	860502	20225	3.0%
3	RELIANCE	659630	16366	3.0%
4	RELCAPITAL	519008	12925	2.0%
5	TATASTEEL	514410	12203	2.0%

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



##### c. Nifty futures expiry wise turnover volume- November' 14



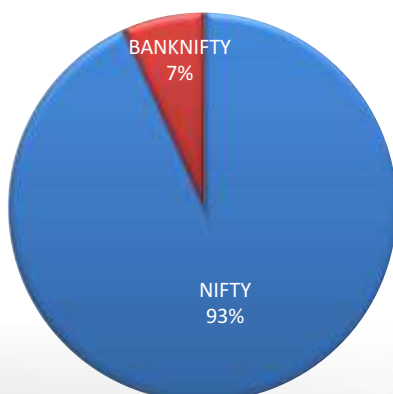
\* No. of contracts traded between 31st Oct to 27th Nov

#### 5. OPTIONS SEGMENT

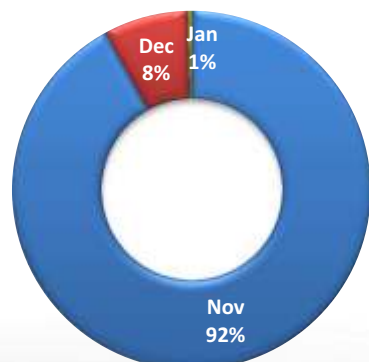
##### a. Top 5 stock options contracts based on no. of contracts traded - November'14

Sr. No	Symbol	No. of Contract traded	Turnover Rs. Crs	% Contribution
1	SBIN	1155174	42252	16.0%
2	RELIANCE	443543	11193	8.0%
3	TATASTEEL	376390	9173	5.0%
4	INFY	333701	17713	6.0%
5	TATAMOTORS	237912	6446	4.0%

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



##### c. Nifty options moths wise turnover during November' 14

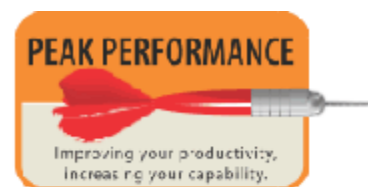


\* No. of contracts traded between 31st Oct to 27th Nov

## 6. RECORD TURNOVER IN EQUITY DERIVATIVES

Instrument	Turnover Rs. Crs	Date
Index Futures	52213	May 16, 2014
Index Options	427787	Oct 30, 2014
Stock Futures	77971	May 26, 2014
Stock Options	28002	Apr 12, 2013
F&O Segment	551224	Oct 30, 2014

## 7. MONTHLY FEATURE



Reduce follow-up time.

**Increase productivity.**

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

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