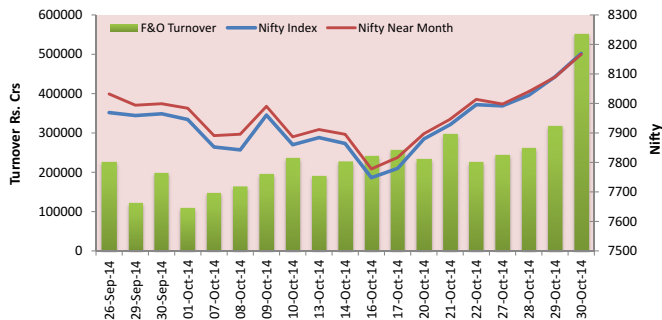


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1. OVERVIEW OF EQUITY DERIVATIVES SEGMENT - OCTOBER 2014

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

- October highlights:**
 - Peak turnover in the month Rs. 5,51,224 Cr.
 - Record value of Nifty index 8330.75
 - Record value of Bank Nifty Index 17060.15

b. Index watch

Index	High	Low	Close	Returns#	Standard Deviaton*	P/E	P/B	Div Yield
CNX Nifty	8330.75	7723.85	8322.20	4.5%	14.8%	21.58	3.51	1.27
Bank Nifty	17060.15	15130.35	17045.05	10.7%	19.6%	17.98	2.64	1.06
CNXIT	11633.65	10605.10	11341.05	0.3%	27.6%	21.11	6.60	1.27
Nifty Midcap 50	3297.05	3020.50	3293.30	5.3%	21.1%	16.91	1.76	1.26
CNX Infrastructure	3283.15	2937.85	3278.00	8.5%	21.9%	22.29	2.29	1.08
CNX PSE	3791.60	3454.20	3786.70	7.9%	17.6%	12.08	2.04	2.87
INDIAVIX	16.8850	11.7625	13.2950	1.1%	100.5%	N.A.	N.A.	N.A.

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

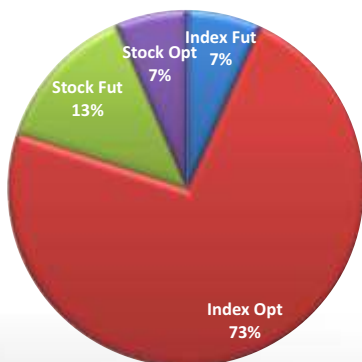
c. Instrument wise growth in turnover

Instrument	Daily Average Turnover Rs. Crs		
	Oct-14	Oct-13	% Change
Index Futures	15487	14144	9%
Stock Futures	30809	19830	55%
Index Options	168288	108658	55%
Stock Options	15012	10038	50%
Total	229596	152670	50%

Instrument	Daily Average Turnover Rs. Crs		
	Till Oct' 14	Till Oct'13	% Change
Index Futures	15641	12900	21%
Stock Futures	34662	18784	85%
Index Options	144626	117082	24%
Stock Options	13605	9648	41%
Total	208535	158414	32%

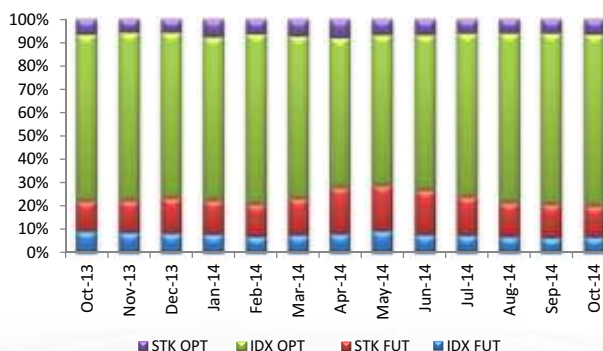
Turnover has grown across all instruments over the previous year. Stock futures have shown the maximum growth

d. Instrument wise turnover - October' 14

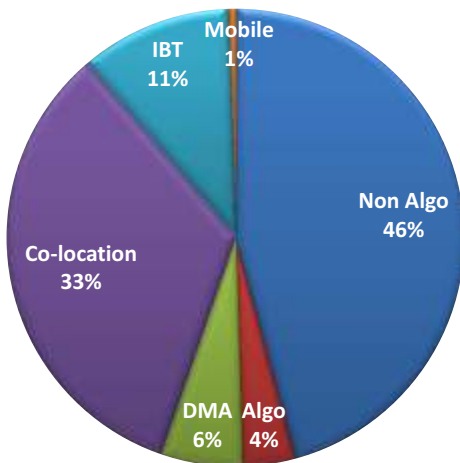


Index derivatives contributed 80% of total equity derivatives turnover.

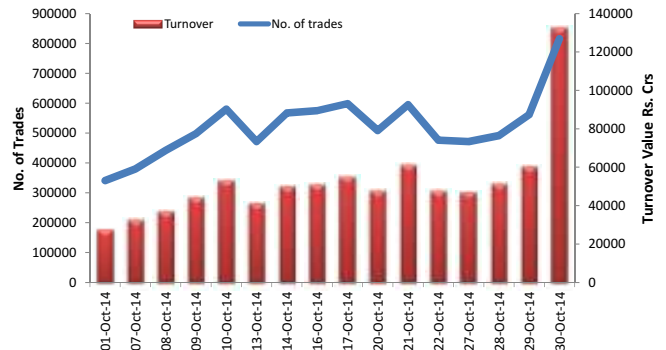
e. Instrument wise volumes trend



f. Mode of trading wise turnover - October' 14



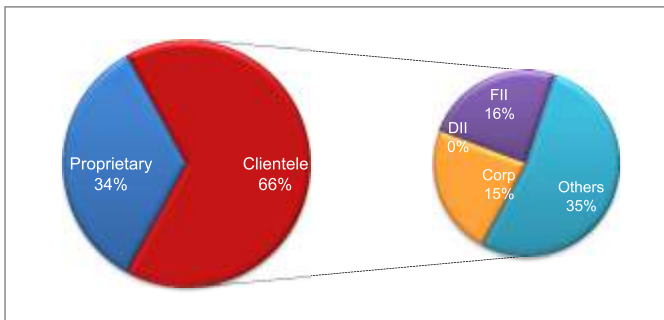
g. Internet based trading turnover trend



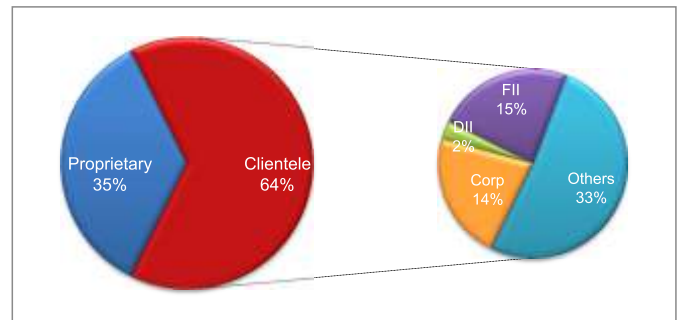
h. Instrument wise participant wise turnover - October' 14

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.

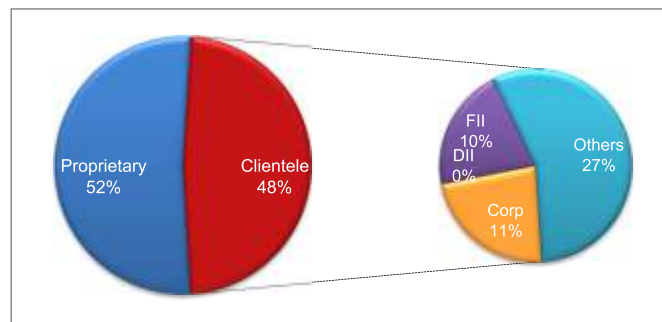
Index Futures



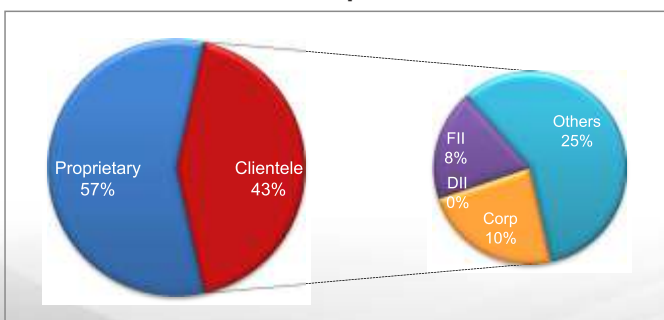
Stock Futures



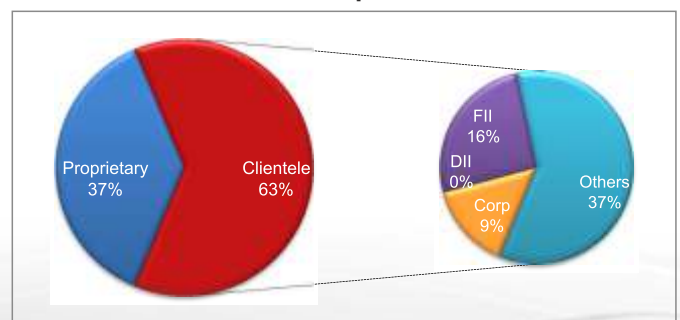
Equity Derivatives



Index Options



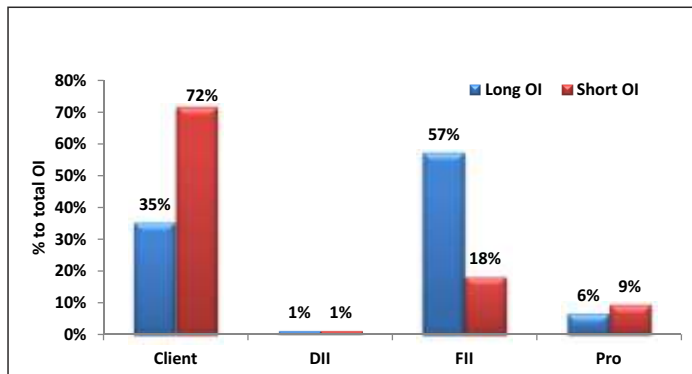
Stock Options



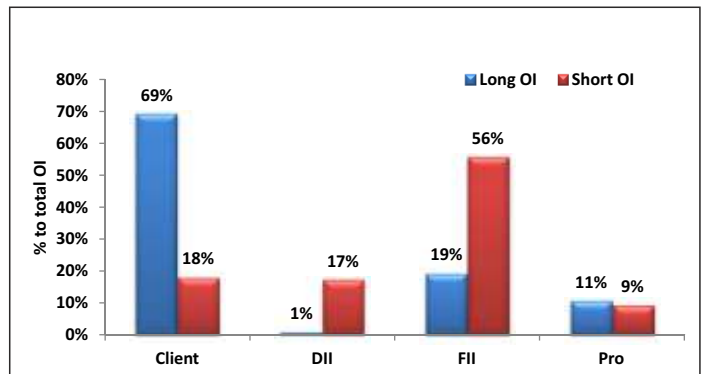
i. Instrument wise participant wise open interest

Instrument wise participant wise open interest as on October 29, 2014, a day prior to equity derivatives expiry

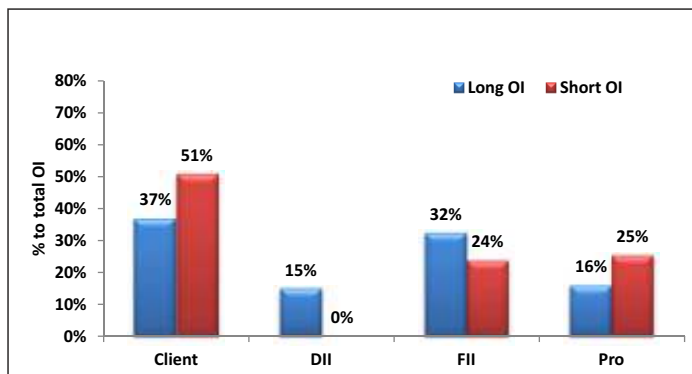
Participant wise OI - Index Futures



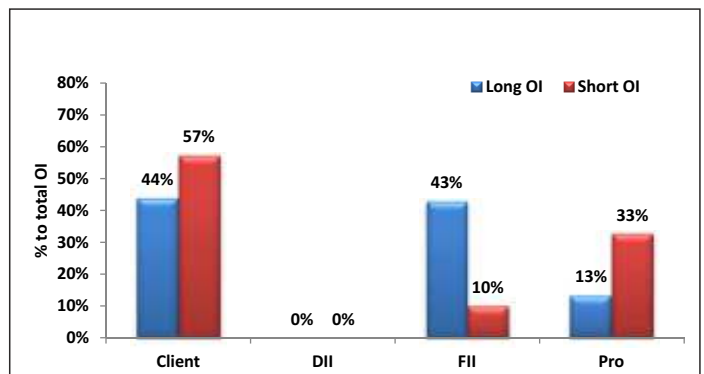
Participant wise OI - Stock Futures



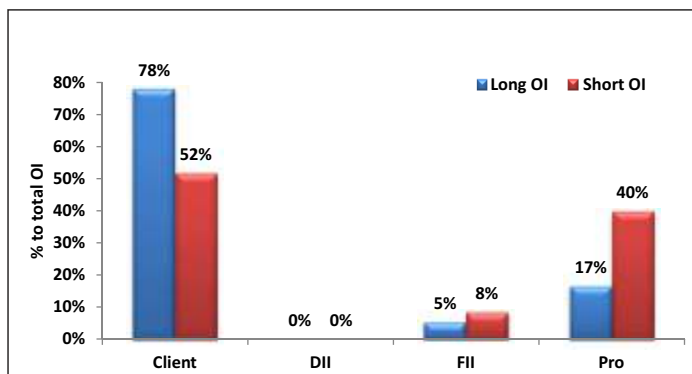
Participant wise OI - Index Calls



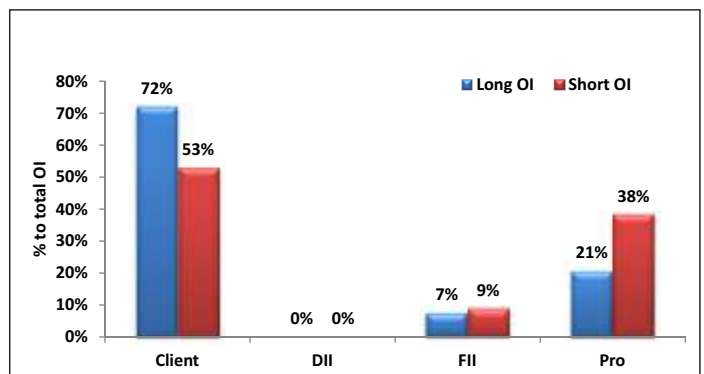
Participant wise OI - Index Puts



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	6
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

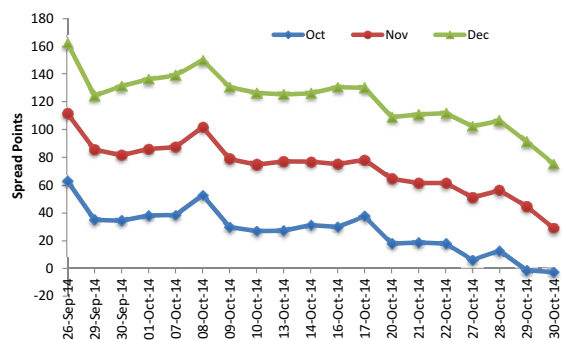
Rank	Name of the Exchange	Turnover
1	National Stock Exchange India	940396
2	EUREX	557120
3	Liffe	324640

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

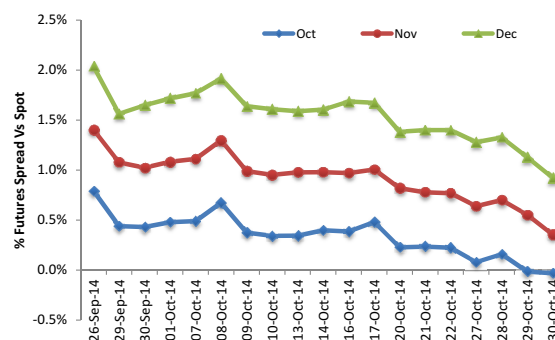
Rank	Name of the Exchange	No. of Contracts
1	Moscow Exchange	251065511
2	National Stock Exchange India	154867012
3	EUREX	104512923

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. Data - Nifty futures September contract expiry.

c. CORRELATION DURING OCTOBER 2014

INDEX	NIFTY	BANK NIFTY	CNX IT	CNX INFRA	CNX PSE	NIFTY MIDCAP 50	VIX
NIFTY	1.00	0.77	0.23	0.89	0.78	0.92	-0.78
BANK NIFTY	0.77	1.00	-0.29	0.90	0.82	0.85	-0.70
CNX IT	0.23	-0.29	1.00	-0.13	-0.19	0.04	0.01
CNX INFRA	0.89	0.90	-0.13	1.00	0.83	0.94	-0.80
CNX PSE	0.78	0.82	-0.19	0.83	1.00	0.79	-0.80
NIFTY MIDCAP 50	0.92	0.85	0.04	0.94	0.79	1.00	-0.82
VIX	-0.78	-0.70	0.01	-0.80	-0.80	-0.82	1.00

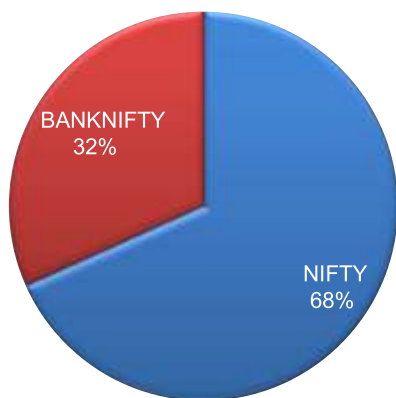
Correlation based on daily closing returns of the respective index

4. FUTURES SEGMENT

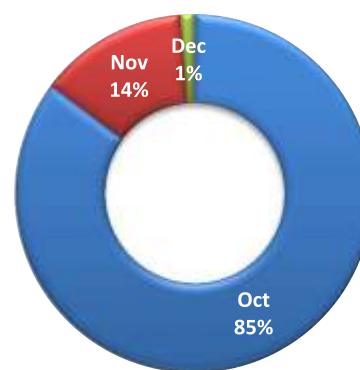
a. Top 5 stock futures contracts based on no. of contracts traded - October'14

Sr. No	Symbol	No. of Contract traded	Turnover Rs. Crs	% Contribution
1	RELIANCE	743603	17729	3.0%
2	SBIN	582105	18681	3.0%
3	INFY	428165	20551	4.0%
4	ICICIBANK	418496	16181	3.0%
5	HDFCBANK	384699	16646	3.0%

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



c. Nifty futures expiry wise turnover volume- October' 14



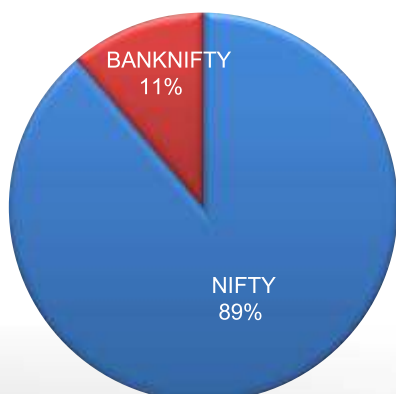
* No. of contracts traded between 26th Sep to 30th Oct

5. OPTIONS SEGMENT

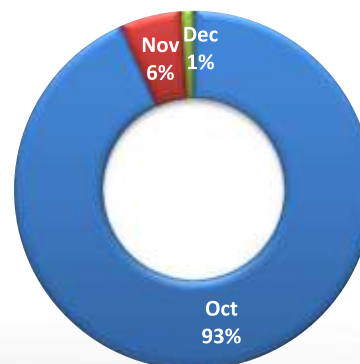
a. Top 5 stock options contracts based on no. of contracts traded - October'14

Sr. No	Symbol	No. of Contract traded	Turnover Rs. Crs	% Contribution
1	INFY	912864	44163	16.0%
2	SBIN	632331	20423	8.0%
3	RELIANCE	591490	14459	5.0%
4	TCS	453873	15112	6.0%
5	DLF	388272	9955	4.0%

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



c. Nifty options months wise turnover during October' 14



* No. of contracts traded between 26th Sep to 30th Oct

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



Contract sizes
reduced.

Convenience
to trade increased.



Dear Member,

We've revised the lot size in Nifty Derivative Contracts, thereby reducing it to '25' from the current lot size of '50'. Moreover, reduced lot size would translate to lesser transaction charges per lot, making it more convenient to trade.

These changes shall come into effect from October 31, 2014.

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



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