

Fact Book 2016



NATIONAL STOCK EXCHANGE OF INDIA LIMITED

Fact Book

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**National Stock Exchange
of India**

1

Table 1-1: Trading Value of different market segments

(₹ Crores)

Segment/Year	2011-12	2012-13	2013-14	2014-15	2015-16
Capital Market	2,810,893	2,708,279	2,808,488	4,329,655	4,236,983
Equity Futures & Options	31,349,732	31,533,004	38,211,408	55,606,453	64,825,834
Wholesale Debt Market	633,179	792,214	851,434	772,369	569,495
Currency F&O *	4,674,990	5,274,465	4,012,513	3,023,908	4,501,886
Interest Rate Futures **	3,959	0.22	30,173	421,558	526,425
Total	39,472,753	40,307,962	45,914,017	64,153,943	74,660,622

Note: *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-11	Mar-12	Mar-13	Mar-14	Mar-15	Mar-16
CM	6,702,616	6,096,518	6,239,035	7,277,720	9,930,122	9,310,471
WDM	3,594,877	4,272,736	4,928,332	5,128,733	5,739,273	5,965,056
Total	10,297,493	10,369,254	11,167,366	12,406,453	15,669,395	15,275,528

**Table 1-3: Records reached in different market segments
(data from inception to March 31, 2016)**

Parameter	Date	Magnitude
Capital Market Segment		
Record Number of trades	25-Aug-2015	12,189,508
Traded Quantity (in lakhs)	26-May-2014	21,060
Turnover (₹ Crores)	29-May-2015	43,621
Market Capitalisation (₹ Crores)	13-Apr-2015	10,420,430

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Parameter	Date	Magnitude
Futures & Options Segment		
No. of trades	24-Aug-2015	7,738,349
Number of contracts traded	30-Apr-2015	27,205,109
Turnover (₹ Crores)	31-Mar-2016	648,506
Currency Derivatives Segment		
No. of trades	20-Jun-2013	390,049
Number of contracts traded	20-Jun-2013	11,534,563
Turnover (₹ Crores)	20-Jun-2013	69,324
Wholesale Debt Market Segment		
No. of trades	25-Aug-2003	2,074
Turnover(₹ Crores)	25-Aug-2003	13,912

Table 1-4: Board of Directors of NSEIL

S.No.	Name & Company	Designation
1	Mr. Ashok Chawla Former Union Finance Secretary Government of India	Chairman [Public Interest Director]
2	Mr. Ravi Narain Former Managing Director & CEO National Stock Exchange of India Limited	Vice Chairman [Shareholder Director]
3	Ms. Chitra Ramkrishna National Stock Exchange of India Limited	Managing Director & CEO
4	Mr. Abhay Havaladar Managing Director - General Atlantic LLC	Shareholder Director
5	Mr. Prakash Parthasarathy Chief Investment Officer Azim Premji Investment Private Limited	Shareholder Director
6	Ms. Dharmishta Raval Advocate & Former Executive Director SEBI	Public Interest Director
7	Mr. Justice B.N. Srikrishna (Retd.) Former Judge, Supreme Court of India	Public Interest Director

Membership

2

Table 2-1: Eligibility criteria for membership

CORPORATES / LLP		(Amount in ₹ lakh)				
Particulars/ Segments	CM	CM and F&O	DEBT	CM and Debt	CM, Debt and F&O	
Minimum Paid-up capital	30	30	30	30	30	
Net Worth	100	100 (Membership in CM segment and Trading/Trading and self clearing membership in F&O segment)	50 (Membership as Trading Member) 100 (Membership as Trading and self clearing membership)	100 (Membership in CM segment and Trading and self clearing membership in Debt segment) 300 (Membership in CM segment and Trading and Clearing membership in F&O segment)	100 (Membership in Debt segment, CM segment and Trading/Trading and Self Clearing membership in F&O segment) 300 (Membership in Debt segment, CM segment and Trading and Clearing membership in F&O segment)	
Interest Free Security Deposit (IFSD) with NSEIL	85	110	BMC*	85 (BMC requirement to be met)	110 (BMC requirement to be met)	
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. Module of NCFM.	Two directors should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of NCFM & SEBI approved certification test for Capital Market & Derivatives. Module of NCFM.	Two directors should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of NCFM & SEBI approved certification test for Capital Market & Derivatives. 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. Module of NCFM.	

Experience -----Two year's experience in securities market-----
Other eligibility criteria The applicant must be engaged solely in the business of securities and must not be engaged in any fund-based activity. The Directors/ Shareholders of the applicant company should not be defaulters on any stock exchange and should not be debarred by SEBI for being associated with capital market as intermediaries.

Note: Net worth requirement for Professional Clearing members in F&O segment is ₹ 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
Net Worth					
Interest Free Security Deposit (IFSD) with NSEIL	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 and Self Clearing membership in F&O segment)
Interest Free Security Deposit (IFSD) with NSCCL	6	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 clearing membership in Debt segment)	300 (Membership in Debt segment, CM segment and Trading and clearing membership in F&O segment)
Collateral Security Deposit (CSD) with NSCCL	17.5	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)	
Annual Subscription	0.5	51.5	BMC*	26.5	51.5
Advance Minimum Transaction Charges for Futures Segment	NIL	6 *	10	6	6 *
Education	17.5	17.5 **	NIL	17.5	17.5 **
	0.5	0.5	NIL	0.5	0.5
	NIL	1	NIL	NIL	1
	Proprietor / Two Partners should be HSC. Dealers should also have passed SEBI approved certification test for Capital Market - Capital Market Module of NCFM.	Proprietor / Two Partners should be HSC. Dealers should also have passed SEBI approved certification test for Capital Market & Derivatives.	Proprietor / Two Partners should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of NCFM.	Proprietor / Two Partners should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of NCFM & SEBI approved certification test for Capital Market- Capital Market Module of NCFM.	Proprietor / Two Partners should be HSC. Dealers should also have passed FIMMDA-NSE Debt Market (Basic Module) of NCFM & SEBI approved certification test for Capital Market & Derivatives.

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Particulars	CM	CM and F&O	Debt	CM and Debt	CM, Debt and F&O
Experience					
Other eligibility criteria	-----Two year's experience in securities market-----				

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.

Note: *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 Rs. 8 lakh per trading member he undertakes to clear in the F&O segment.

CURRENCY DERIVATIVES- Corporates, LLPs, Individuals and Firms

(Amount in ₹ lakh)

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

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Particulars	NSE Members			New Applicants		
	Trading Membership	Trading Cum Self Clearing Membership	Trading Cum Clearing Membership	Trading Membership	Trading cum Self Clearing Membership	Professional Clearing Membership
Education	Proprietor/Two Partners/Two directors should be HSC. Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Certification Examination	Proprietor/Two Partners/Two directors should be HSC. Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Certification Examination	Proprietor/Two Partners/Two directors should be HSC. Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Certification Examination	Proprietor/Two Partners/Two directors should be HSC. Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Certification Examination	Proprietor/Two Partners/Two directors should be HSC. Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Certification Examination	Proprietor/Two Partners/Two directors should be HSC. Dealers should also have passed SEBI approved National Institute of Securities Markets (NISM) Series I - Currency Derivatives Certification Examination
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 therefore from the respective regulatory Departments of the Reserve Bank.

In case the member is opting for membership of any other segment(s) in combination with the membership of Currency Derivatives segment, the applicable net worth will be the minimum net worth required for the other segment(s) or the minimum net worth required for Currency Derivatives Segment, whichever is higher.

The eligibility condition for applicants planning to apply for new membership of the Exchange is that either the proprietor/one designated director/partner or the Compliance Officer of the applicant entity should be successfully certified either in Securities Market (Basic) Module or Compliance Officers (Brokers) Module or the relevant module pertaining to the segments wherein membership of the Exchange had been sought.

Table 2-2: Growth and distribution of members

Month/Year (end of period)	CM	Debt	CDS	CM/F&O/CDS/Debt	TOTAL
Apr-15	88	6	54	1,253	1,416
May-15	89	6	55	1,254	1,419
Jun-15	88	6	57	1,252	1,418
Jul-15	87	7	57	1,254	1,419
Aug-15	87	7	57	1,250	1,415
Sep-15	88	7	57	1,247	1,413
Oct-15	88	7	58	1,245	1,412
Nov-15	88	7	59	1,246	1,414
Dec-15	89	7	58	1,247	1,415
Jan-16	88	7	58	1,245	1,412
Feb-16	88	7	57	1,248	1,414
Mar-16	89	7	59	1,247	1,416

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.	PUEC \geq ₹ 10 cr. and MC \geq ₹ 50 cr. OR PUEC \geq ₹ 25 cr. OR MC \geq ₹ 100 cr. OR The company shall have a net worth of not less than ₹ 50 crores in each of the preceding three financial year
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	--	Dividend paid in at least 2 out of the last 3 financial years immediately preceding the year in which the application has been made OR The networth of the applicants atleast ₹ 50 crores
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 (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 and (d) details of litigation record in past 3 years (e) Track record of Directors of the Company (f) Change in control of a Company/Utilisation of funds raised from public

- Note:**
- In case of IPOs, Paid up Equity Capital means post issue paid up equity capital.
 - In case of Existing companies listed on other exchanges, the existing paid up equity capital as well as the paid up equity capital after the proposed issue for which listing is sought shall be taken into account."
 - In case of IPOs, market capitalisation is the product of the issue price and the post-issue number of equity shares.
 - In case of Existing companies listed on other stock exchanges the market capitalisation shall be calculated by using a 12 month moving average of the market capitalisation over a period of six months immediately preceding the date of application. For the purpose of calculating the market capitalisation over a 12 month period, the average of the weekly high and low of the closing prices of the shares as quoted on the National Stock Exchange during the last twelve months and if the shares are not traded on the National Stock Exchange such average price on any of the recognised Stock Exchanges where those shares are frequently traded shall be taken into account while determining market capitalisation after making necessary adjustments for Corporate Action such as Rights / Bonus Issue/Split. "

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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

The listing fee applicable from April 1, 2015 is as follows:

Particulars	Amount ₹
Initial Listing Fees	50,000
Annual Listing Fees (on paid up share, bond and/ or debenture capital)	-
Upto ₹ 50 Crore	2,00,000
Above ₹ 50 Crore and upto ₹ 100 Crore	2,55,000
Above ₹ 100 Crore and upto ₹ 200 Crore	3,30,000
Above ₹ 200 Crore and upto ₹ 300 Crore	4,15,000
Above ₹ 300 Crore and upto ₹ 400 Crore	5,10,000
Above ₹ 400 Crore and upto ₹ 500 Crore	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-12	1,646	73	1,563	6,096,518
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

Note: * At the end of the period.
 @ Excludes suspended companies.
 # Nifty 50 Index commenced from November 3, 1995.
 ## Nifty Next 50 commenced from November 4, 1996.
 No. Of Companies Traded excludes Mutual Funds and ETFs

Table 3-4: Shareholding pattern at the end of March 2016 for the companies listed at NSE

Sectors	PROMOTERS		PUBLIC							Shares held by Custodians and against which Depository Receipts have been issued	Shares held by Employee Trust	
			INSTITUTIONAL				NON-INSTITUTIONAL		Central state Government			
	Indian Promoters	Foreign Promoters	Financial Institutions/Banks/ Insurance Companies	Foreign Institutional Investors	Mutual Funds	Venture Capital Funds including Foreign Venture Capital Funds	Any other	Individuals		Any other		
Banks	46.0%	0.3%	10.9%	16.7%	5.8%	0.0%	0.9%	9.6%	4.9%	0.5%	4.4%	0.0%
Engineering	52.0%	2.2%	9.7%	3.6%	1.1%	0.1%	3.5%	11.6%	16.1%	0.0%	0.2%	0.0%
Financial Services	43.1%	1.1%	3.7%	19.7%	3.1%	0.0%	4.9%	14.9%	7.8%	1.3%	0.1%	0.2%
FMCG	33.7%	9.0%	10.4%	10.5%	2.0%	0.0%	2.3%	18.2%	13.8%	0.0%	0.2%	0.0%
Infrastructure	49.7%	2.6%	5.7%	11.3%	3.6%	0.0%	1.9%	15.2%	9.7%	0.1%	0.1%	0.1%
IT	36.9%	6.7%	3.9%	13.5%	2.7%	0.6%	3.1%	19.7%	12.5%	0.0%	0.0%	0.2%
Manufacturing	52.2%	6.4%	5.7%	8.4%	2.6%	0.3%	1.1%	13.2%	8.6%	1.0%	0.3%	0.0%
Media and Entertainment	39.2%	2.8%	0.1%	8.7%	2.5%	0.0%	6.3%	22.6%	17.4%	0.1%	0.2%	0.0%
Miscellaneous	21.0%	0.0%	1.8%	0.9%	0.2%	0.0%	0.1%	14.3%	61.7%	0.0%	0.0%	0.0%
Petrochemicals	57.9%	4.2%	6.3%	5.1%	2.4%	0.0%	4.2%	9.5%	9.2%	0.3%	0.9%	0.0%
Pharmaceuticals	50.5%	3.3%	2.7%	13.1%	3.3%	0.0%	3.0%	15.7%	7.3%	0.0%	0.8%	0.1%
Services	52.8%	4.2%	4.0%	5.0%	3.8%	1.0%	5.2%	11.1%	12.8%	0.0%	0.0%	0.1%
Telecommunication	48.8%	5.9%	9.1%	13.0%	1.3%	0.0%	1.5%	9.8%	10.2%	0.0%	0.2%	0.1%
Grand Total	43.1%	3.9%	5.8%	8.9%	2.5%	0.1%	1.8%	13.9%	18.9%	0.4%	0.6%	0.0%

Table 3-5: Pledged shares data as of March 2016

Sector Classification	Indian Promoters	Foreign Promoters	Total Promoters Holding	Percentage of promoters' ownership pledged
Banks	46.0%	0.3%	9.8%	0.0%
Engineering	52.0%	2.2%	5.0%	17.3%
Financial Services	43.1%	1.1%	3.8%	2.3%
FMCG	33.7%	9.0%	6.8%	5.0%
Infrastructure	49.7%	2.6%	8.5%	21.5%
Information Technology	36.9%	6.7%	3.4%	1.1%
Manufacturing	52.2%	6.4%	37.9%	10.4%
Media and Entertainment	39.2%	2.8%	3.2%	7.9%
Miscellaneous	21.0%	0.0%	7.8%	0.4%
Petrochemicals	57.9%	4.2%	3.5%	1.4%
Pharmaceuticals	50.5%	3.3%	2.9%	2.9%
Services	52.8%	4.2%	2.8%	13.5%
Telecommunication	48.8%	5.9%	4.6%	8.4%
Total	43.1%	3.9%	47.0%	7.2%

Table 3-6: Eligibility criteria for securities on 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 Networth more than ₹ 25 crores) • 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
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"> • 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.

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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	<p>Scheduled banks</p> <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 	<p>Scheduled banks</p> <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 on Debt Segment (as on March 31)

Securities	2012			2013			2014			2015			2016		
	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	1,548	3,303,037	645,673	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
T-Bills	52	266,684	52,131	52	301,051	55,351	52	338,675	56,674	52	363,704	58,108	49	348,714	52,570
PSU Bonds	971	246,645	48,214	1,052	304,846	56,049	1,006	361,742	60,534	1,092	442,065	70,628	1,109	489,077	73,731
Institutional Bonds	443	146,589	28,655	539	173,105	31,827	497	156,928	26,261	473	158,117	25,262	214	104,605	15,770
Bank Bonds	509	189,289	37,002	495	209,413	38,503	467	213,006	35,645	466	241,694	38,615	563	298,086	44,938
Corporate Bonds	1,605	201,459	39,381	1,948	259,734	47,755	2,043	286,969	48,022	2,538	358,198	57,229	3,075	432,875	65,258
Others	20	3,517.8	688	20	3,517.8	647	19	3,008.83	504	33	4,055	648	35	4,493	677
Total	5,148	4,357,221	851,743	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

Table 3-8: Funds mobilisation on the Exchange

Particulars	2013-14			2014-15			2015-16		
	No. of Issues	Amount	Amount	No. of Issues	Amount	Amount	No. of Issues	Amount	Amount
		₹ Crores	US \$ bn		₹ Crores	US \$ bn		₹ Crores	US \$ bn
Equity Public Issues									
IPOs	5	1,230	0.21	8	1,462	0.23	32	15,432	2.33
FPOs	1	6,959	1.16	0		-	0		-
IDR issue	-	-	--						-
Rights Issues	10	2,968	0.50	15	7,329	1.17	8	10,497	1.58
QIP*	17	13,663	2.29	40	28,014	4.48	18	13,976	2.11
Preferential Allotment	189	53,523	8.96	197	19,456	3.11	208	48,756	7.35
Non-Convertible Debentures									
Public Issue	22	24,371	4.08	22	6,546	1.05	33	21,392	3.22
Total	244	102,713	17.19	282	62,807	10.03	299	110,053	16.59

Note: *Amount includes amount raised by Housing Development Finance Corporation Limited from Conversion of warrants issued on QIP basis

Table 3-9: Initial Public Offerings (IPOs) of Equity Shares during 2015-16

Sr. No.	Company Name	Issue Size (₹ Crores)	Issue Price (₹)	Date of Listing
1	Adlabs Entertainment Limited*	365.87	180.00	6-Apr-2015
2	Inox Wind Limited*	1,020.52	325.00	9-Apr-2015
3	VRL Logistics Limited*	467.88	205.00	30-Apr-2015
4	MEP Infrastructure Developers Limited	324.00	63.00	6-May-2015
5	UFO Moviez India Limited	600.00	625.00	14-May-2015
6	PNC Infratech Limited	488.44	378.00	26-May-2015
7	Manpasand Beverages Limited	400.00	320.00	9-Jul-2015
8	Syngene International Limited	550.00	250.00	11-Aug-2015
9	Emkay Taps and Cutting Tools Limited	15.55	330.00	13-Aug-2015
10	Power Mech Projects Limited	273.22	640.00	26-Aug-2015
11	Navkar Corporation Limited	600.00	155.00	9-Sep-2015
12	Pennar Engineered Building Systems Limited	156.19	178.00	10-Sep-2015
13	Shree Pushkar Chemicals & Fertilisers Limited	70.00	65.00	10-Sep-2015
14	Sadbhav Infrastructure Project Limited	491.66	103.00	16-Sep-2015

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Sr. No.	Company Name	Issue Size (₹ Crores)	Issue Price (₹)	Date of Listing
15	Prabhat Dairy Limited	356.19	115.00	21-Sep-2015
16	Shaival Reality Limited	5.28	100.00	1-Oct-2015
17	Ahimsa Industries Limited	3.80	25.00	15-Oct-2015
18	Coffee Day Enterprises Limited	1,150.00	328.00	2-Nov-2015
19	InterGlobe Aviation Limited	3,017.10	765.00	10-Nov-2015
20	S H Kelkar and Company Limited	508.17	180.00	16-Nov-2015
21	Perfect Infraengineers Limited	5.77	23.00	20-Nov-2015
22	Alkem Laboratories Limited	1,346.62	1,050.00	23-Dec-2015
23	Dr. Lal Path Labs Ltd.	631.91	550.00	23-Dec-2015
24	Fourth Dimension Solutions Limited	8.68	30.00	22-Jan-2016
25	Narayana Hrudayalaya Ltd.	613.08	250.00	6-Jan-2016
26	Precision Camshafts Limited	410.19	186.00	8-Feb-2016
27	Teamlease Services Limited	423.68	850.00	12-Feb-2016
28	Quick Heal Technologies Limited	451.25	321.00	18-Feb-2016
29	Hi-Tech Pipes Limited	13.65	50.00	25-Feb-2016
30	Healthcare Global Enterprises Limited	649.64	218.00	30-Mar-2016
31	HEC Infra Projects Limited	5.39	100.00	30-Mar-2016
32	Wealth First Portfolio Managers Limited	8.40	50.00	30-Mar-2016
	Total	15,432.13		

Table 3-10: Resource mobilisation through public issue of NCDs during 2015-16

S. No.	Name of the Company	Date	Amount Mobilised (₹ Crores)	Amount Mobilised (Us \$ mn)
1	Srei Equipment Finance Limited	14-May-15	409.7	61.8
2	NTPC Limited	8-Oct-15	700	105.5
3	Indian Railway Finance Corporation Limited	28-Dec-15	4,532	683.2
4	National Highways Authority of India	14-Jan-16	10,000	1,507.5
5	Indian Railway Finance Corporation Limited	28-Mar-16	2,450	369.3
6	National Highways Authority of India	11-Mar-16	3,300	497.5
	Total		21,391.70	3,224.90

Table 3-11: Rights Issues during 2015-16

S. No.	Company Name	Date of Listing	Amount Mobilised (₹ Crores)	Amount Mobilised (US \$ mn)
1	State Bank Of Travancore	17-Apr-2015	474.03	71.46
2	GMR Infrastructure Limited	22-Apr-2015	1,401.83	211.33
3	Zee Media Corporation Limited	22-Apr-2015	195.56	29.48
4	Tata Motors Limited	18-May-2015	6,772.07	1,020.92
5	Tata Motors Limited	18-May-2015	718.41	108.30
6	IL&FS Transportation Networks Limited	10-Nov-2015	740.16	111.58
7	Universal Cables Limited	2-Dec-2015	45.18	6.81
8	JMC Projects (India) Limited	18-Feb-2016	150.00	22.61
	Total		10,497.25	1,582.51

Table 3-12: Preferential allotments by NSE listed companies during 2015-16

S.No.	Company Name	Amount Raised ₹ Crores	Amount Raised US \$ mn
1	Bank Of India	642.00	96.78
2	Burnpur Cement Limited	5.00	0.75
3	Banswara Syntex Limited	3.82	0.58
4	Blue Coast Hotels Limited	40.00	6.03
5	State Bank Of India	2,970.00	447.74
6	Canara Bank	570.00	85.93
7	Central Bank of India	1,617.00	243.77
8	IL&FS Engineering and Construction Company Limited	128.71	19.40
9	Syndicate Bank	460.00	69.35
10	Bank Of Baroda	1,260.00	189.95
11	Zicom Electronic Security Systems Limited	41.60	6.27
12	Allahabad Bank	320.00	48.24
13	Indian Bank	280.00	42.21
14	IVRCL Limited	36.16	5.45
15	Genesys International Corporation Limited	6.00	0.90
16	Bajaj Hindusthan Sugar Limited	371.92	56.07
17	kwality limited	75.00	11.31
18	Era Infra Engineering Limited	179.73	27.09

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S.No.	Company Name	Amount Raised	Amount Raised
		₹ Crores	US \$ mn
19	V2 Retail Limited	1.18	0.18
20	Vardhman Polytex Limited	13.60	2.05
21	Punjab National Bank	870.00	131.16
22	UCO Bank	427.46	64.44
23	ABG Shipyard Limited	6.43	0.97
24	McNally Bharat Engineering Company Limited	95.00	14.32
25	Shilpi Cable Technologies Limited	14.95	2.25
26	Emco Limited	10.00	1.51
27	Future Lifestyle Fashions Limited	30.00	4.52
28	Gujarat Sidhee Cement Limited	23.80	3.59
29	Aban Offshore Limited	23.85	3.60
30	Jindal Saw Limited	111.99	16.88
31	IVRCL Limited	26.23	3.95
32	ABG Shipyard Limited	2.37	0.36
33	Andhra Bank	120.00	18.09
34	Autolite (India) Limited	0.24	0.04
35	Dena Bank	140.00	21.11
36	Gujarat NRE Coke Limited	1.30	0.20
37	Canara Bank	1,520.32	229.20
38	Century Textiles & Industries Limited	300.59	45.32
39	Prime Focus Limited	590.00	88.95
40	Shilpi Cable Technologies Limited	11.05	1.67
41	Indiabulls Ventures Limited	40.22	6.06
42	MIC Electronics Limited	4.93	0.74
43	Kirloskar Electric Company Limited	8.09	1.22
44	B.A.G Films and Media Limited	2.89	0.44
45	Morepen Laboratories Limited	56.10	8.46
46	Dhampur Sugar Mills Limited	4.95	0.75
47	Magma Fincorp Limited	500.00	75.38
48	Suzlon Energy Limited	1,800.00	271.36
49	Duncans Industries Limited	1.63	0.25
50	Bajaj Hindusthan Sugar Limited	14.18	2.14
51	Glenmark Pharmaceuticals Limited	945.00	142.46

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S.No.	Company Name	Amount Raised	Amount Raised
		₹ Crores	US \$ mn
52	Shakti Pumps (India) Limited	6.00	0.90
53	Welspun Corp Limited	2.90	0.44
54	Jindal Saw Limited	117.58	17.73
55	Valecha Engineering Limited	30.15	4.55
56	A2Z INFRA ENGINEERING LIMITED	22.20	3.35
57	Ganesha Ecosphere Limited	6.50	0.98
58	KSK Energy Ventures Limited	108.42	16.34
59	IVRCL Limited	53.89	8.12
60	Raj Rayon Industries Limited	8.00	1.21
61	Ester Industries Limited	20.96	3.16
62	Garden Silk Mills Limited	7.00	1.06
63	Lokesh Machines Limited	5.00	0.75
64	8K Miles Software Services Limited	27.90	4.21
65	IVRCL Limited	5.29	0.80
66	IOL Chemicals and Pharmaceuticals Limited	2.80	0.42
67	Moser-Baer (I) Limited	13.45	2.03
68	Arshiya Limited	6.57	0.99
69	ABG Shipyard Limited	1.77	0.27
70	Farmax India Limited	16.62	2.50
71	Lanco Infratech Limited	13.56	2.04
72	Shasun Pharmaceuticals Limited	78.10	11.77
73	V2 Retail Limited	1.31	0.20
74	RattanIndia Infrastructure Limited	17.86	2.69
75	Banswara Syntex Limited	2.12	0.32
76	IOL Chemicals and Pharmaceuticals Limited	5.04	0.76
77	Excel Industries Limited	6.90	1.04
78	Oberoi Realty Limited	324.50	48.92
79	Shiv-Vani Oil & Gas Exploration Services Limited	8.11	1.22
80	Future Retail Limited	92.72	13.98
81	Mayur Uniquoters Ltd	70.00	10.55
82	Indusind Bank Limited	752.74	113.48
83	Eros International Media Limited	35.00	5.28
84	PVR Limited	350.00	52.76

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S.No.	Company Name	Amount Raised	Amount Raised
		₹ Crores	US \$ mn
85	Thomas Cook (India) Limited	146.16	22.03
86	Indiabulls Real Estate Limited	245.89	37.07
87	Lokesh Machines Limited	3.33	0.50
88	Excel Industries Limited	5.69	0.86
89	Shriram EPC Limited	75.61	11.40
90	Shriram EPC Limited	92.05	13.88
91	Shriram EPC Limited	389.00	58.64
92	Unity Infraprojects Limited	82.64	12.46
93	IMP Powers Limited	4.00	0.60
94	Sujana Metal Products Limited	2.55	0.38
95	Kiri Industries Limited	33.40	5.04
96	20 Microns Limited	2.00	0.30
97	Gayatri Projects Limited	73.44	11.07
98	IOL Chemicals and Pharmaceuticals Limited	5.88	0.89
99	Diamond Power Infra Ltd	28.20	4.25
100	PAE Limited	0.47	0.07
101	Consolidated Construction Consortium Limited	82.50	12.44
102	IL&FS Engineering and Construction Company Limited	76.10	11.47
103	Canara Bank	947.00	142.76
104	Bank Of Baroda	1,786.00	269.25
105	Cholamandalam Investment and Finance Company Limited	500.00	75.38
106	Corporation Bank	857.00	129.20
107	Punjab National Bank	1,732.00	261.11
108	State Bank Of India	5,393.00	813.02
109	ABG Shipyard Limited	0.08	0.01
110	Bank Of India	2,455.00	370.10
111	Allahabad Bank	283.00	42.66
112	Dena Bank	407.00	61.36
113	Andhra Bank	378.00	56.99
114	Union Bank of India	1,080.00	162.82
115	Shriram EPC Limited	28.04	4.23
116	Shriram EPC Limited	6.62	1.00
117	Gayatri Projects Limited	33.00	4.97

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S.No.	Company Name	Amount Raised	Amount Raised
		₹ Crores	US \$ mn
118	Orient Green Power Company Limited	250.03	37.69
119	Shriram EPC Limited	5.63	0.85
120	Jindal Stainless Limited	18.11	2.73
121	Thomas Cook (India) Limited	353.84	53.34
122	Excel Industries Limited	1.21	0.18
123	GMR Infrastructure Limited	568.34	85.68
124	GMR Infrastructure Limited	568.34	85.68
125	Bank of Maharashtra	394.00	59.40
126	Lokesh Machines Limited	3.00	0.45
127	Kesar Enterprises Limited	0.17	0.03
128	IVRCL Limited	7.28	1.10
129	IVRCL Limited	51.64	7.79
130	Unity Infraprojects Limited	23.00	3.47
131	A2Z INFRA ENGINEERING LIMITED	8.10	1.22
132	MIC Electronics Limited	3.42	0.52
133	Indian Overseas Bank	2,009.00	302.87
134	Sunil Hitech Engineers Limited	10.25	1.55
135	20 Microns Limited	1.70	0.26
136	Bajaj Hindusthan Sugar Limited	496.84	74.90
137	IOL Chemicals and Pharmaceuticals Limited	5.67	0.85
138	MIC Electronics Limited	8.13	1.23
139	Pioneer Embroideries Limited	2.98	0.45
140	3i Infotech Limited	33.50	5.05
141	Granules India Limited	34.77	5.24
142	Astral Poly Technik Limited	59.00	8.89
143	Maxwell Industries Limited	11.40	1.72
144	Cubex Tubings Limited	3.62	0.55
145	JK Paper Limited	50.02	7.54
146	L&T Finance Holdings Limited	235.59	35.52
147	A2Z INFRA ENGINEERING LIMITED	9.96	1.50
148	IVRCL Limited	36.70	5.53
149	Uniply Industries Limited	26.68	4.02
150	20 Microns Limited	1.30	0.20

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S.No.	Company Name	Amount Raised	Amount Raised
		₹ Crores	US \$ mn
151	Arshiya Limited	14.99	2.26
152	Ganesha Ecosphere Limited	33.92	5.11
153	IOL Chemicals and Pharmaceuticals Limited	4.55	0.69
154	Gammon India Limited	179.60	27.08
155	VAKRANGEE LIMITED	250.00	37.69
156	Dhampur Sugar Mills Limited	4.95	0.75
157	Mangalam Drugs And Organics Limited	7.80	1.18
158	ABG Shipyard Limited	3.43	0.52
159	8K Miles Software Services Limited	5.98	0.90
160	Corporation Bank	143.00	21.56
161	Shriram EPC Limited	23.45	3.54
162	Shriram EPC Limited	25.79	3.89
163	IDBI Bank Limited	2,229.00	336.03
164	Arshiya Limited	20.41	3.08
165	Bank Of India	264.12	39.82
166	Amtek Auto Limited	74.99	11.31
167	Palred Technologies Limited	8.93	1.35
168	Century Textiles & Industries Limited	361.28	54.46
169	MIC Electronics Limited	2.62	0.39
170	JBF Industries Limited	491.23	74.06
171	Gujarat NRE Coke Limited	64.32	9.70
172	Lanco Infratech Limited	167.06	25.19
173	Unity Infraprojects Limited	10.79	1.63
174	Mcnally Bharat Engineering Company Limited	100.00	15.08
175	Energy Development Company Limited	44.00	6.63
176	Gujarat NRE Coke Limited	235.91	35.56
177	IVRCL Limited	5.83	0.88
178	IVRCL Limited	53.26	8.03
179	Impex Ferro Tech Limited	12.67	1.91
180	Autoline Industries Limited	6.23	0.94
181	Gulshan Polyols Limited	2.80	0.42
182	Patel Integrated Logistics Limited	8.05	1.21
183	A2Z Infra Engineering Limited	3.85	0.58

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S.No.	Company Name	Amount Raised ₹ Crores	Amount Raised US \$ mn
184	Bajaj Hindusthan Sugar Limited	156.40	23.58
185	Adani Power Limited	1,114.68	168.04
186	JHS Svendgaard Laboratories Limited	3.61	0.54
187	Cords Cable Industries Limited	6.45	0.97
188	Gulshan Polyols Limited	1.90	0.29
189	Siti Cable Network Limited	300.00	45.23
190	Bhartiya International Limited	12.00	1.81
191	Burnpur Cement Limited	4.30	0.65
192	Gujarat NRE Coke Limited	278.86	42.04
193	Shekhawati Poly-Yarn Limited	16.47	2.48
194	Ankit Metal & Power Limited	38.07	5.74
195	Balaji Telefilms Limited	150.08	22.63
196	Gammon India Limited	62.80	9.47
197	Gammon India Limited	22.25	3.35
198	IVRCL Limited	0.47	0.07
199	Lloyd Electric & Engineering Limited	13.45	2.03
200	A2Z Infra Engineering Limited	4.06	0.61
201	Gulshan Polyols Limited	1.91	0.29
202	IVRCL Limited	159.13	23.99
203	Shriram EPC Limited	11.85	1.79
204	Shriram EPC Limited	32.08	4.84
205	Euro Ceramics Limited	12.60	1.90
206	Rajshree Sugars & Chemicals Limited	3.30	0.50
207	GeeCee Ventures Limited	9.72	1.47
208	Sunil Hitech Engineers Limited	1.11	0.17

Table 3-13: Amount raised through QIP during 2015-16

Sr.No	Name of the company	Amount Raised (₹ Crores)	Amount Raised (US \$ mn)
1	Marksans Pharma Limited	131.24	19.79
2	Hindustan Construction Company Limited	400.00	60.30
3	Ashoka Buildcon Limited	500.00	75.38

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Sr.No	Name of the company	Amount Raised (₹ Crores)	Amount Raised (US \$ mn)
4	Ramco Systems Limited	325.00	49.00
5	Bajaj Finance Limited	1,400.00	211.06
6	Talwalkars Better Value Fitness Limited	107.48	16.20
7	Indusind Bank Limited	4,327.98	652.46
8	The Phoenix Mills Limited	282.59	42.60
9	Titagarh Wagons Limited	150.00	22.61
10	Insecticides (India) Limited	83.76	12.63
11	Indiabulls Housing Finance Limited	3,996.79	602.54
12	Natco Pharma Limited	340.89	51.39
13	J.Kumar Infraprojects Limited	409.28	61.70
14	Astra Microwave Products Limited	65.00	9.80
15	Somany Ceramics Limited	120.00	18.09
16	Strides Arcolab Limited	1,102.66	166.23
17	Deepak Nitrite Limited	83.31	12.56
18	Suprajit Engineering Limited	149.97	22.61
	Total	13,975.95	2,106.94

Table 3-14: Companies Delisted during 2015-16

Compulsory / Voluntary Delisting Details				
Sr. No	Name of the company	Symbol	Date of Delisting	Details
1	GSL Nova Petrochemicals Limited	GSLNOVA	22-Apr-15	Delisting of Equity Shares of the Company on account of Voluntary delisting pursuant to SEBI (Delisting of Equity Shares) Regulations, 2009.
2	Essar Ports Limited	ESSARPORTS	31-Dec-15	Delisting of Equity Shares of the Company on account of Voluntary delisting pursuant to SEBI (Delisting of Equity Shares) Regulations, 2009.
3	Essar Oil Limited	ESSAROIL	17-Feb-16	Delisting of Equity Shares of the Company on account of Voluntary delisting pursuant to SEBI (Delisting of Equity Shares) Regulations, 2009.
4	Zenith Computers Limited	ZENITHCOMP	18-Mar-16	Delisting of Equity Shares of the Company on account of Voluntary delisting pursuant to SEBI (Delisting of Equity Shares) Regulations, 2009.
5	Gujarat State Financial Corporation	GUJSTATFIN	18-Mar-16	Delisting of Equity Shares of the Company on account of Voluntary delisting pursuant to SEBI (Delisting of Equity Shares) Regulations, 2009.

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)	Traded Quantity		Trading Value		Average Daily Trading Value		Turn-over Ratio (%)	Demat Traded Quantity		Demat Trading Value		Market Capitalisation	
				(lakh)	(US \$ bn)	(₹ Crores)	(US \$ mm)	(₹ Crores)	(US \$ bn)		(lakh)	(₹ Crores)	(US \$ bn)	(₹ Crores)	(US \$ bn)	
2011-12	249	1,551	14,377	1,616,978	549	11,289	2,207	46.11	1,616,978	2,810,893	549	6,096,518	1,192			
2012-13	250	1,577	13,605	1,659,160	498	10,833	1,992	43.41	1,659,160	2,708,279	498	6,239,035	1,147			
2013-14	251	1,586	14,432	1,533,716	470	11,189	187	38.59	1,533,716	2,808,488	470	7,277,720	1,218			
2014-15	243	1,603	18,328	2,361,779	692	17,818	2,847	44.00	2,361,779	4,329,779	692	9,930,122	1,587			
Apr-15	19	1,518	1,506	162,663	379,349	57	19,966	3,010		162,663	379,349	57	9,686,324	1,460		
May-15	20	1,519	1,453	152,936	361,935	55	18,097	2,728		152,936	361,935	55	10,020,665	1,511		
Jun-15	22	1,517	1,525	177,774	333,289	50	15,150	2,284		177,774	333,289	50	9,849,076	1,485		
Jul-15	23	1,521	1,743	196,777	383,484	58	16,673	2,514		196,777	383,484	58	10,168,561	1,533		
Aug-15	21	1,527	1,862	215,821	419,932	63	19,997	3,015		215,821	419,932	63	9,529,070	1,437		
Sep-15	20	1,535	1,497	164,107	328,412	50	16,421	2,475		164,107	328,412	50	9,491,609	1,431		
Oct-15	20	1,534	1,463	179,060	333,801	50	16,690	2,516		179,060	333,801	50	9,654,114	1,455		
Nov-15	19	1,541	1,316	163,708	307,150	46	16,166	2,437		163,708	307,150	46	9,675,669	1,459		
Dec-15	22	1,549	1,480	198,467	334,954	50	15,225	2,295		198,467	334,954	50	9,831,658	1,482		
Jan-16	20	1,548	1,552	209,339	352,084	53	17,604	2,654		209,339	352,084	53	9,209,386	1,388		
Feb-16	21	1,550	1,601	195,172	345,646	52	16,459	2,481		195,172	345,646	52	8,422,857	1,270		
Mar-16	20	1,563	1,520	185,947	356,947	54	17,847	2,691		185,947	356,947	54	9,310,471	1,404		
2015-16	247	1,607	18,518	2,201,771	4,236,983	639	17,154	2,586	45.51	2,201,771	4,236,983	639	9,310,471	1,404		

Table 4-2: Frequency distribution of companies traded

Trading Frequency (Range of Days)	2011-12		2012-13		2013-14		2014-15		2015-16	
	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	1,530	94.0	1,561	95.4	1,469	89.1	1,564	92.5	1,551	91.1
91-100	5	0.3	3	0.2	17	1.0	6	0.4	10	0.6
81-90	8	0.5	6	0.4	15	0.9	8	0.5	12	0.7
71-80	7	0.4	5	0.3	15	0.9	10	0.6	15	0.9
61-70	5	0.3	5	0.3	25	1.5	8	0.5	7	0.4
51-60	6	0.4	9	0.5	15	0.9	5	0.3	6	0.4
41-50	3	0.2	3	0.2	17	1.0			9	0.5
31-40	3	0.2	3	0.2	13	0.8	5	0.9	10	0.6
21-30	8	0.5	6	0.4	14	0.8	7	0.4	8	0.5
11-20	8	0.5	4	0.2	13	0.8	11	0.7	14	0.8
1-10	44	2.7	32	2.0	35	2.1	57	3.4	61	3.6
Total	1,627	100.0	1,637	100.0	1,648	100.0	1,691	100	1,703	100.0

Table 4-3: Trading frequency of companies in Cash Segment during 2015-16

Month/ Year	Companies Available for Trading*	No. of companies Traded	Percent of Traded to Available for Trading
Apr-15	1,550	1,518	97.94
May-15	1,555	1,519	97.68
Jun-15	1,553	1,517	97.68
Jul-15	1,559	1,521	97.56
Aug-15	1,574	1,527	97.01
Sep-15	1,581	1,535	97.09
Oct-15	1,582	1,534	96.97
Nov-15	1,587	1,541	97.10
Dec-15	1,599	1,549	96.87
Jan-16	1,603	1,548	96.57
Feb-16	1,606	1,550	96.51
Mar-16	1,613	1,563	96.90

Note: * 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 2015-16
(No. of Securities)**

Month/Date	NSE		
	Advances	Declines	Advance / Decline Ratio
Apr-15	898	625	1.4
May-15	402	1,114	0.4
Jun-15	404	1,113	0.4
Jul-15	1,210	310	3.9
Aug-15	773	751	1.0
Sep-15	201	1,335	0.2
Oct-15	1,278	258	5.0
Nov-15	662	882	0.8
Dec-15	1,068	476	2.2
Jan-16	565	994	0.6
Feb-16	140	1,432	0.1
Mar-16	859	713	1.2

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 in the CM segment (in %)

City	2011-12	2012-13	2013-14	2014-15	2015-16
Ahmedabad	6.1	4.7	3.8	2.9	2.7
Bangalore	0.5	0.4	1.6	3.5	4.6
Baroda	0.4	0.4	0.4	0.4	0.3
Bhubaneshwar	0.0	0.0	0.0	0	0.0
Chennai	1.4	1.4	1.3	1.3	1.2
Cochin	1.7	0.0	0.0	1.4	1.2
Coimbatore	0.2	0.2	0.2	0.2	0.1
Delhi	8.4	8.0	9.0	10.7	8.5
Guwahati	0.0	0.0	0.0	0	0.0
Hyderabad	1.4	3.0	4.2	4.2	4.1
Indore	0.4	0.4	0.5	0.6	0.4
Jaipur	0.4	0.4	0.4	0.7	0.6
Kanpur	0.1	0.1	0.1	0.2	0.1
Kolkata/Howrah	8.6	7.7	7.4	6.5	5.6
Ludhiana	0.1	0.1	0.1	0.1	0.1

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City	2011-12	2012-13	2013-14	2014-15	2015-16
Mangalore	0.0	0.0	0.0	0	0.0
Mumbai / Thane	60.4	61.7	59.5	59.5	58.1
Patna	0.0	0.0	0.0	0	0.0
Pune	0.2	0.2	0.2	0.2	0.2
Rajkot	1.4	1.2	1.0	1	1.2
Others	8.2	10.0	10.2	10.2	11.2
Total	100	100	100	100	100

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)	
2011-12	428	6,148,447	597,430	116.78	10.63
2012-13	445	6,268,798	583,073	107.20	10.76
2013-14	459	6,874,574	627,478	105.00	10.99
2014-15	480	6,359,312	1,005,984	160.72	11.62
2015-16	506	9,461,175	1,025,706	154.63	24.21

Note: * 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 listed on NSE as of March 2016

Sr.No	Name of the AMC
1	AIG Global Asset Management Company (India) Private Limited
2	Axis Asset Management Company Limited
3	Baroda Pioneer Asset Management Company Limited
4	Birla Sun Life Asset Management Company Limited
5	BNP Paribas Asset Management India Private Limited
6	BOI AXA Investment Managers Private Limited
7	Canara Robeco Asset Management Company Limited
8	Deutsche Asset Management (India) Private Limited
9	DSP BlackRock Investment Managers Private Limited
10	Franklin Templeton Asset Management (India) Private Limited

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Sr.No	Name of the AMC
11	Goldman Sachs Asset Management (India) Private Limited
12	HDFC Asset Management Company Limited
13	HSBC Asset Management (India) Private Limited
14	ICICI Prudential Asset Management Company Limited
15	IDBI Asset Management Limited
16	IDFC Asset Management Company Limited
17	India Infoline Asset Management Company Limited
18	JM Financial Asset Management Private Limited
19	JPMorgan Asset Management India Private Limited
20	Kotak Mahindra Asset Management Company Limited
21	L&T Investment Management Limited
22	LIC NOMURA Mutual Fund Asset Management Company Limited
23	Motilal Oswal Asset Management Company Limited
24	Principal Pnb Asset Management Company Private Limited
25	Quantum Asset Management Company Private Limited
26	Reliance Capital Asset Management Limited
27	Religare Invesco Asset Management Company Private Limited
28	Sahara Asset Management Company Private Limited
29	SBI Funds Management Private Limited
30	Sundaram Asset Management Company Limited
31	Union KBC Asset Management Company Private Limited
32	UTI Asset Management Company Limited
33	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
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	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	Seller
2A	Sale of a unit of an equity oriented fund, where - (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	0.001	Seller
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 - (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	0.025	Seller
4	(a) Sale of an option in securities **	0.05	Seller
	(b) Sale of an option in securities where option is exercised	0.125	Purchaser
	(c) Sale of a futures in securities	0.01	Seller

Note: *** 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					
2011-12	17.17	27.14	44.28	59.79	75.74
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
Members					
2011-12	14.80	25.26	46.30	62.16	76.98
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

Table 4-11: '50' Most Active Securities during 2015-16 in Terms of Trading Value

Rank	Name of Security	Trading Value		% Share in Total Trading Value	Market Capitalisation as on March 31, 2016		% Share in Total Market Capitalisation
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
1	SUN PHARMACEUTICALS IND.	107,128.49	16.15	2.53	197,347	29.75	2.12
2	AXIS BANK LIMITED	106,496.76	16.05	2.51	105,731	15.94	1.14
3	INFOSYS LIMITED	101,411.50	15.29	2.39	279,837	42.19	3.01
4	STATE BANK OF INDIA	92,821.52	13.99	2.19	150,792	22.73	1.62
5	ICICI BANK LTD.	91,975.65	13.87	2.17	137,566	20.74	1.48
6	RELIANCE INDUSTRIES LTD	88,566.15	13.35	2.09	338,607	51.05	3.64
7	HDFC LTD	81,446.61	12.28	1.92	174,562	26.32	1.87
8	TATA MOTORS LIMITED	79,656.55	12.01	1.88	111,619	16.83	1.20
9	LARSEN & TOUBRO LTD.	71,570.71	10.79	1.69	113,311	17.08	1.22
10	TATA CONSULTANCY SERV LT	68,797.23	10.37	1.62	496,607	74.87	5.33
11	YES BANK LIMITED	65,139.21	9.82	1.54	36,327	5.48	0.39
12	MARUTI SUZUKI INDIA LTD.	64,081.24	9.66	1.51	112,262	16.92	1.21
13	LUPIN LIMITED	63,994.41	9.65	1.51	66,645	10.05	0.72
14	ITC LTD	57,947.84	8.74	1.37	263,856	39.78	2.83
15	WOCKHARDT LIMITED	49,412.67	7.45	1.17	10,763	1.62	0.12
16	JET AIRWAYS (INDIA) LTD.	46,375.20	6.99	1.09	6,217	0.94	0.07
17	TATA STEEL LIMITED	42,088.47	6.35	0.99	31,050	4.68	0.33
18	DR. REDDY'S LABORATORIES	41,350.39	6.23	0.98	51,783	7.81	0.56
19	AUROBINDO PHARMA LTD	40,335.00	6.08	0.95	43,563	6.57	0.47
20	HDFC BANK LTD	39,860.60	6.01	0.94	270,582	40.79	2.91
21	BHARTI AIRTEL LIMITED	38,801.52	5.85	0.92	140,229	21.14	1.51
22	HCL TECHNOLOGIES LTD	37,950.78	5.72	0.90	114,776	17.30	1.23
23	EICHER MOTORS LTD	35,703.98	5.38	0.84	52,097	7.85	0.56
24	COAL INDIA LTD	35,173.53	5.30	0.83	184,406	27.80	1.98
25	RELIANCE INFRASTRUCTU LTD	31,774.60	4.79	0.75	14,033	2.12	0.15
26	TATA ELXSI LIMITED	31,579.85	4.76	0.75	5,866	0.88	0.06
27	BANK OF BARODA	31,307.52	4.72	0.74	33,871	5.11	0.36
28	INDIABULLS HSG FIN LTD	30,617.22	4.62	0.72	27,376	4.13	0.29
29	MAHINDRA & MAHINDRA LTD	30,109.80	4.54	0.71	75,196	11.34	0.81
30	VEDANTA LIMITED	29,994.60	4.52	0.71	26,638	4.02	0.29
31	BHARAT PETROLEUM CORP LT	29,825.44	4.50	0.70	65,389	9.86	0.70
32	HERO MOTOCORP LIMITED	29,569.43	4.46	0.70	58,822	8.87	0.63
33	TECH MAHINDRA LIMITED	29,196.65	4.40	0.69	45,943	6.93	0.49
34	HINDUSTAN UNILEVER LTD.	28,446.32	4.29	0.67	188,149	28.36	2.02

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Rank	Name of Security	Trading Value		% Share in Total Trading Value	Market Capitalisation as on March 31, 2016		% Share in Total Market Capitalisation
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
35	DLF LIMITED	28,196.33	4.25	0.67	20,463	3.08	0.22
36	ASHOK LEYLAND LTD	28,149.01	4.24	0.66	30,906	4.66	0.33
37	CIPLA LTD	28,020.39	4.22	0.66	41,129	6.20	0.44
38	HOUSING DEV & INFRA LTD	27,892.60	4.20	0.66	3,065	0.46	0.03
39	INDUSIND BANK LIMITED	27,101.93	4.09	0.64	57,544	8.67	0.62
40	OIL AND NATURAL GAS CORP.	26,111.43	3.94	0.62	183,173	27.61	1.97
41	JUSTDIAL LTD.	26,026.49	3.92	0.61	5,406	0.81	0.06
42	HINDUSTAN PETROLEUM CORP	25,895.77	3.90	0.61	26,675	4.02	0.29
43	ADANI PORT & SEZ LTD	25,654.68	3.87	0.61	51,297	7.73	0.55
44	RELIANCE CAPITAL LTD	25,550.60	3.85	0.60	9,306	1.40	0.10
45	ASIAN PAINTS LIMITED	24,480.83	3.69	0.58	83,297	12.56	0.89
46	KOTAK MAHINDRA BANK LTD	24,202.29	3.65	0.57	124,781	18.81	1.34
47	BHARAT FORGE LTD	24,065.14	3.63	0.57	20,325	3.06	0.22
48	LIC HOUSING FINANCE LTD	23,956.66	3.61	0.57	24,887	3.75	0.27
49	GLENMARK PHARMACEUTICALS	23,354.03	3.52	0.55	22,433	3.38	0.24
50	BHARTI INFRATEL LTD.	22,751.72	3.43	0.54	72,443	10.92	0.78
Total		2,261,917	340.99	53.39	4,808,947	724.97	51.65

Table 4-12: Top '50' Companies by Market Capitalisation as on March 31, 2016

Rank	Name of Security and Industry	Market Capitalisation		% Share in Total Market Capitalisation	Trading Volume During 2015-16		% Share in Total Trading Volume
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
1	TATA CONSULTANCY SERV LT	496,607	74.87	5.33	68,797	10.37	1.62
2	RELIANCE INDUSTRIES LTD	338,607	51.05	3.64	88,566	13.35	2.09
3	INFOSYS LIMITED	279,837	42.19	3.01	101,412	15.29	2.39
4	HDFC BANK LTD	270,582	40.79	2.91	39,861	6.01	0.94
5	ITC LTD	263,856	39.78	2.83	57,948	8.74	1.37
6	SUN PHARMACEUTICALS IND.	197,347	29.75	2.12	107,128	16.15	2.53
7	HINDUSTAN UNILEVER LTD.	188,149	28.36	2.02	28,446	4.29	0.67
8	COAL INDIA LTD	184,406	27.80	1.98	35,174	5.30	0.83
9	OIL AND NATURAL GAS CORP.	183,173	27.61	1.97	26,111	3.94	0.62
10	HDFC LTD	174,562	26.32	1.87	81,447	12.28	1.92
11	STATE BANK OF INDIA	150,792	22.73	1.62	92,822	13.99	2.19
12	BHARTI AIRTEL LIMITED	140,229	21.14	1.51	38,802	5.85	0.92

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Rank	Name of Security and Industry	Market Capitalisation		% Share in Total Market Capitalisation	Trading Volume During 2015-16		% Share in Total Trading Volume
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
13	WIPRO LTD	139,402	21.02	1.50	19,998	3.01	0.47
14	ICICI BANK LTD.	137,566	20.74	1.48	91,976	13.87	2.17
15	KOTAK MAHINDRA BANK LTD	124,781	18.81	1.34	24,202	3.65	0.57
16	HCL TECHNOLOGIES LTD	114,776	17.30	1.23	37,951	5.72	0.90
17	LARSEN & TOUBRO LTD.	113,311	17.08	1.22	71,571	10.79	1.69
18	MARUTI SUZUKI INDIA LTD.	112,262	16.92	1.21	64,081	9.66	1.51
19	TATA MOTORS LIMITED	111,619	16.83	1.20	79,657	12.01	1.88
20	NTPC LTD	106,243	16.02	1.14	15,353	2.31	0.36
21	AXIS BANK LIMITED	105,731	15.94	1.14	106,497	16.05	2.51
22	INDIAN OIL CORP LTD	95,564	14.41	1.03	16,559	2.50	0.39
23	ULTRATECH CEMENT LIMITED	88,606	13.36	0.95	21,242	3.20	0.50
24	ASIAN PAINTS LIMITED	83,297	12.56	0.89	24,481	3.69	0.58
25	HINDUSTAN ZINC LIMITED	77,577	11.70	0.83	4,039	0.61	0.10
26	MAHINDRA & MAHINDRA LTD	75,196	11.34	0.81	30,110	4.54	0.71
27	POWER GRID CORP. LTD.	72,771	10.97	0.78	10,031	1.51	0.24
28	BHARTI INFRATEL LTD.	72,443	10.92	0.78	22,752	3.43	0.54
29	BAJAJ AUTO LIMITED	69,620	10.50	0.75	18,826	2.84	0.44
30	LUPIN LIMITED	66,645	10.05	0.72	63,994	9.65	1.51
31	BHARAT PETROLEUM CORP LT	65,389	9.86	0.70	29,825	4.50	0.70
32	BOSCH LIMITED	65,261	9.84	0.70	12,859	1.94	0.30
33	HERO MOTOCORP LIMITED	58,822	8.87	0.63	29,569	4.46	0.70
34	INDUSIND BANK LIMITED	57,544	8.67	0.62	27,102	4.09	0.64
35	NESTLE INDIA LIMITED	55,510	8.37	0.60	9,704	1.46	0.23
36	EICHER MOTORS LTD	52,097	7.85	0.56	35,704	5.38	0.84
37	DR. REDDY'S LABORATORIES	51,783	7.81	0.56	41,350	6.23	0.98
38	ADANI PORT & SEZ LTD	51,297	7.73	0.55	25,655	3.87	0.61
39	GODREJ CONSUMER PRODUCTS	47,021	7.09	0.51	6,597	0.99	0.16
40	TECH MAHINDRA LIMITED	45,943	6.93	0.49	29,197	4.40	0.69
41	GAIL (INDIA) LTD	45,209	6.82	0.49	11,858	1.79	0.28
42	DABUR INDIA LTD	43,961	6.63	0.47	8,666	1.31	0.20
43	AUROBINDO PHARMA LTD	43,563	6.57	0.47	40,335	6.08	0.95
44	SHREE CEMENTS LTD	43,270	6.52	0.46	5,241	0.79	0.12
45	CIPLA LTD	41,129	6.20	0.44	28,020	4.22	0.66
46	IDEA CELLULAR LIMITED	39,677	5.98	0.43	16,942	2.55	0.40
47	SIEMENS LTD	39,163	5.90	0.42	8,926	1.35	0.21
48	NMDC LTD.	38,854	5.86	0.42	5,169	0.78	0.12

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Rank	Name of Security and Industry	Market Capitalisation		% Share in Total Market Capitalisation	Trading Volume During 2015-16		% Share in Total Trading Volume
		(₹ Crores)	(US \$ bn)		(₹ Crores)	(US \$ bn)	
49	BAJAJ FINANCE LIMITED	37,302	5.62	0.40	8,346	1.26	0.20
50	ZEE ENTERTAINMENT ENT LTD	37,165	5.60	0.40	21,590	3.25	0.51
	Total	5,595,513	844	60.10	1,892,487	285	44.67

Table 4-13: NSE's 10 Most Active Trading days during the year 2015-16

Sr No.	Date	Highest Single Day Trading Value	
		(₹ Crores)	(US \$ bn)
1	29-May-2015	43,621	6.58
2	21-Apr-2015	41,167	6.21
3	30-Nov-2015	29,535	4.45
4	24-Aug-2015	27,890	4.20
5	25-Aug-2015	27,646	4.17
6	31-Mar-2016	27,419	4.13
7	27-Aug-2015	26,117	3.94
8	30-Apr-2015	25,559	3.85
9	29-Feb-2016	24,881	3.75
10	26-Nov-2015	23,315	3.51

Table 4-14: Individual Securities Single day Trading Records 2015-16

Rank	Symbol	Name of Company	Date	Traded Value	
				(₹ Crores)	(US \$ mn)
1	SUNPHARMA	SUN PHARMACEUTICALS IND.	21-Apr-2015	24,817.73	3741.39
2	MARUTI	MARUTI SUZUKI INDIA LTD.	30-Nov-2015	4,878.99	735.53
3	LUPIN	LUPIN LIMITED	29-May-2015	4,367.68	658.45
4	AXISBANK	AXIS BANK LIMITED	29-Feb-2016	3,121.04	470.51
5	BHARTIARTL	BHARTI AIRTEL LIMITED	29-May-2015	2,864.46	431.83
6	SUNPHARMA	SUN PHARMACEUTICALS IND.	21-Jul-2015	2,678.54	403.80
7	LUPIN	LUPIN LIMITED	29-Mar-2016	2,580.23	388.98
8	EICHERMOT	EICHER MOTORS LTD	29-May-2015	2,416.00	364.22
9	INDIGO	INTERGLOBE AVIATION LTD	10-Nov-2015	2,407.46	362.94
10	INFY	INFOSYS LIMITED	24-Apr-2015	2,389.82	360.28

Note: 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, 2016

Sl. No.	Name of Security	Issued Capital (₹ crores)	Free Float Market Capitalisation (₹ crores)	Weightage (Percent)	Beta	R ²	Daily Volatility (Percent)	Monthly Return (Percent)	Impact Cost (Percent)
1	2	3	4	5	6	7	8	9	10
1	ACC Ltd.	188.2	13,003.10	0.47	0.82	0.36	1.58	15.75	0.03
2	Adani Ports and Special Economic Zone Ltd.	414.2	22,570.89	0.81	1.38	0.38	2.18	25.93	0.05
3	Ambuja Cements Ltd.	310.4	18,044.69	0.65	1.00	0.39	1.70	23.73	0.03
4	Asian Paints Ltd.	95.9	39,149.47	1.41	0.86	0.29	1.49	2.64	0.03
5	Axis Bank Ltd.	476.1	74,011.69	2.67	1.43	0.51	1.82	18.20	0.03
6	Bajaj Auto Ltd.	289.4	33,417.72	1.21	0.91	0.29	1.27	9.30	0.03
7	Bank of Baroda	460.8	13,887.17	0.50	1.58	0.29	2.61	11.45	0.04
8	Bharat Heavy Electricals Ltd.	489.5	10,310.39	0.37	1.28	0.31	2.68	25.32	0.04
9	Bharat Petroleum Corporation Ltd.	723.1	23,539.86	0.85	0.85	0.21	1.79	17.56	0.02
10	Bharti Airtel Ltd.	1,998.7	47,677.79	1.72	0.65	0.17	1.28	11.19	0.03
11	Bosch Ltd.	31.4	18,925.70	0.68	0.99	0.32	1.36	24.19	0.04
12	Cairn India Ltd.	1,874.9	8,653.43	0.31	1.55	0.37	2.30	30.44	0.04
13	Cipla Ltd.	160.7	25,911.11	0.93	0.98	0.36	1.45	(0.43)	0.03
14	Coal India Ltd.	6,316.4	36,881.25	1.33	0.85	0.22	2.00	(6.13)	0.03
15	Dr. Reddy's Laboratories Ltd.	85.3	38,319.30	1.38	0.78	0.16	2.07	(0.03)	0.03
16	GAIL (India) Ltd.	1,268.5	16,727.16	0.60	1.17	0.32	2.23	16.80	0.03
17	Grasim Industries Ltd.	93.3	24,755.91	0.89	0.73	0.42	1.09	15.52	0.04
18	HCL Technologies Ltd.	282.0	45,910.23	1.66	0.82	0.22	1.40	0.10	0.02
19	HDFC Bank Ltd.	505.2	211,054.32	7.61	0.80	0.63	0.82	10.22	0.04
20	Hero MotoCorp Ltd.	39.9	37,057.83	1.34	0.85	0.32	1.92	17.83	0.02
21	Hindalco Industries Ltd.	206.5	11,260.16	0.41	1.64	0.41	3.55	27.93	0.04
22	Hindustan Unilever Ltd.	216.4	62,089.03	2.24	0.58	0.18	1.47	4.71	0.02
23	Housing Development Finance Corporation Ltd.	315.8	174,562.17	6.30	1.15	0.50	1.74	4.27	0.02
24	I T C Ltd.	803.8	184,699.08	6.66	0.83	0.30	2.59	11.03	0.02
25	ICICI Bank Ltd.	1,162.6	137,565.96	4.96	1.49	0.55	2.95	24.52	0.04
26	Idea Cellular Ltd.	3,600.4	12,299.74	0.44	0.65	0.11	1.51	5.66	0.04
27	IndusInd Bank Ltd.	594.7	47,185.87	1.70	1.09	0.51	1.33	16.58	0.03

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Sl. No.	Name of Security	Issued Capital (₹ crores)	Free Float Market Capitalisation (₹ crores)	Weight-age (Percent)	Beta	R ²	Daily Volatility (Percent)	Monthly Return (Percent)	Impact Cost (Percent)
1	2	3	4	5	6	7	8	9	10
28	Infosys Ltd.	1,148.5	243,457.99	8.78	0.82	0.26	1.47	12.38	0.03
29	Kotak Mahindra Bank Ltd.	916.6	69,877.08	2.52	1.09	0.47	1.27	7.97	0.03
30	Larsen & Toubro Ltd.	186.3	99,713.71	3.60	1.21	0.52	2.09	13.08	0.03
31	Lupin Ltd.	90.1	35,321.94	1.27	0.74	0.14	3.23	(15.69)	0.03
32	Mahindra & Mahindra Ltd.	310.5	55,644.78	2.01	1.00	0.36	1.71	(1.42)	0.02
33	Maruti Suzuki India Ltd.	151.0	49,395.29	1.78	0.87	0.31	2.28	14.82	0.02
34	NTPC Ltd.	8,245.5	31,872.84	1.15	0.86	0.31	1.20	7.82	0.03
35	Oil & Natural Gas Corporation Ltd.	4,277.7	38,466.34	1.39	1.19	0.34	1.26	10.30	0.03
36	Power Grid Corporation of India Ltd.	5,231.6	30,563.99	1.10	0.61	0.22	1.04	6.96	0.03
37	Punjab National Bank	392.7	6,320.03	0.23	1.44	0.38	2.44	19.30	0.04
38	Reliance Industries Ltd.	3,239.6	172,689.78	6.23	1.13	0.47	1.24	8.13	0.03
39	State Bank of India	776.3	60,316.78	2.18	1.47	0.48	3.17	22.36	0.03
40	Sun Pharmaceutical Industries Ltd.	240.7	88,805.98	3.20	0.92	0.19	1.71	(3.97)	0.03
41	Tata Consultancy Services Ltd.	197.0	134,083.88	4.84	0.61	0.27	1.35	15.78	0.03
42	Tata Motors Ltd.	577.4	74,784.93	2.70	1.53	0.41	2.24	29.00	0.03
43	Tata Power Co. Ltd.	270.5	11,715.24	0.42	1.08	0.38	1.51	12.83	0.06
44	Tata Steel Ltd.	971.2	21,424.33	0.77	1.62	0.39	2.75	28.34	0.03
45	Tech Mahindra Ltd.	483.7	29,403.29	1.06	0.65	0.13	2.23	14.29	0.04
46	UltraTech Cement Ltd.	274.4	32,784.07	1.18	1.00	0.41	1.67	16.62	0.03
47	Vedanta Ltd.	296.5	9,855.98	0.36	2.18	0.39	3.82	27.27	0.04
48	Wipro Ltd.	494.1	36,244.48	1.31	0.61	0.24	1.04	8.46	0.02
49	Yes Bank Ltd.	419.9	28,335.18	1.02	1.55	0.51	1.68	25.55	0.03
50	Zee Entertainment Enterprises Ltd.	96.0	21,183.80	0.76	1.13	0.39	1.80	3.92	0.03
TOTAL			2,771,733	100					0.03

Note: * Beta & R² are calculated for the period 01-Apr-2015 to 31-Mar-2016

* 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-Mar-2016 to 31-Mar-2016

* Last day of trading was 31-Mar-2016

* 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, 2016

Sl. No.	Name of Security	Issued Capital (₹ Crores)	Free Float Market Capitalisation (₹ Crores)	Weight-age (Percent)	Beta	R ²	Daily Volatility (Percent)	Monthly Return (Percent)	Impact Cost (Percent)
1	Apollo Hospitals Enterprises Ltd.	69.56	10,171.65	1.91	0.91	0.24	1.68	(9.19)	0.02
2	Ashok Leyland Ltd.	284.59	15,453.11	2.90	1.34	0.40	2.12	23.90	0.04
3	Aurobindo Pharma Ltd.	58.48	20,039.08	3.76	1.36	0.36	1.65	13.61	0.03
4	Bajaj Finserv Ltd.	79.58	10,621.27	2.00	0.76	0.18	1.79	6.15	0.07
5	Bajaj Holdings & Investment Ltd.	111.29	8,988.90	1.69	0.41	0.08	1.64	8.85	0.17
6	Bank of India	811.91	2,363.89	0.44	1.67	0.45	2.26	16.51	0.05
7	Bharat Forge Ltd.	46.56	10,772.39	2.02	1.22	0.31	1.92	16.97	0.04
8	Bharti Infratel Ltd.	1,896.67	20,284.10	3.81	0.63	0.06	2.13	7.06	0.04
9	Britannia Industries Ltd.	24.00	15,793.44	2.97	0.74	0.17	1.58	(2.53)	0.03
10	Canara Bank	542.99	2,683.08	0.50	1.57	0.41	2.48	19.94	0.04
11	Colgate Palmolive (India) Ltd.	27.20	11,072.98	2.08	0.49	0.15	1.47	1.27	0.04
12	Container Corporation of India Ltd.	194.97	10,424.11	1.96	0.7	0.1	2.2	7.3	0.04
13	Cummins India Ltd.	55.44	11,434.00	2.15	0.82	0.20	1.82	4.02	0.06
14	Dabur India Ltd.	175.91	14,067.50	2.64	0.63	0.18	1.11	5.38	0.04
15	Divi's Laboratories Ltd.	53.09	12,580.03	2.36	0.69	0.18	1.57	3.86	0.05
16	Eicher Motors Ltd.	27.16	23,443.55	4.40	1.05	0.26	1.77	1.48	0.03
17	Exide Industries Ltd.	85.00	6,396.17	1.20	0.79	0.23	1.36	8.99	0.05
18	Federal Bank Ltd.	343.94	7,987.98	1.50	1.15	0.32	2.04	0.43	0.08
19	GlaxoSmithkline Consumer Healthcare Ltd.	42.06	7,108.61	1.34	0.30	0.05	1.32	8.53	0.05
20	Glaxosmithkline Pharmaceuticals Ltd.	84.70	8,078.02	1.52	0.44	0.17	1.37	20.82	0.10
21	Glenmark Pharmaceuticals Ltd.	28.22	11,216.49	2.11	1.01	0.23	1.89	8.07	0.04
22	Godrej Consumer Products Ltd.	34.05	17,397.74	3.27	0.82	0.15	2.06	16.19	0.04
23	Hindustan Petroleum Corporation Ltd.	338.63	13,070.93	2.46	1.14	0.27	1.95	14.51	0.03
24	Indiabulls Housing Finance Ltd.	84.25	19,710.98	3.70	1.17	0.28	2.92	12.96	0.04
25	Indian Oil Corporation Ltd.	2,427.95	19,112.84	3.59	0.82	0.22	1.70	7.06	0.03
26	JSW Steel Ltd.	241.72	13,648.35	2.56	1.00	0.24	1.13	13.92	0.04

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Sl. No.	Name of Security	Issued Capital (₹ Crores)	Free Float Market Capitalisation (₹ Crores)	Weight-age (Percent)	Beta	R ²	Daily Volatility (Percent)	Monthly Return (Percent)	Impact Cost (Percent)
27	LIC Housing Finance Ltd.	100.93	14,932.47	2.80	1.44	0.51	1.63	16.90	0.03
28	MRF Ltd.	4.24	9,420.48	1.77	1.07	0.38	1.39	17.67	0.04
29	Mahindra & Mahindra Financial Services Ltd.	113.75	6,662.74	1.25	1.13	0.30	2.74	18.38	0.06
30	Marico Ltd.	129.02	12,607.55	2.37	0.71	0.17	1.60	3.19	0.04
31	Motherson Sumi Systems Ltd.	132.29	11,984.36	2.25	1.49	0.32	2.58	17.64	0.04
32	NMDC Ltd.	396.47	7,770.84	1.46	1.04	0.22	2.19	20.39	0.05
33	Oil India Ltd.	601.14	4,327.58	0.81	0.62	0.14	1.09	1.21	0.04
34	Oracle Financial Services Software Ltd.	42.42	7,785.49	1.46	0.63	0.20	1.56	9.70	0.06
35	Petronet LNG Ltd.	750.00	7,522.50	1.41	0.76	0.19	1.67	6.66	0.04
36	Power Finance Corporation Ltd.	1,320.04	7,238.05	1.36	1.48	0.36	2.02	11.09	0.05
37	Reliance Capital Ltd.	252.63	4,187.58	0.79	1.68	0.47	2.25	14.39	0.03
38	Reliance Communications Ltd.	1,244.49	5,102.41	0.96	1.68	0.30	1.79	(3.38)	0.07
39	Reliance Infrastructure Ltd.	262.99	7,297.24	1.37	1.62	0.35	2.47	30.19	0.03
40	Rural Electrification Corporation Ltd.	987.46	6,400.51	1.20	1.41	0.38	1.69	6.61	0.05
41	Shriram Transport Finance Co. Ltd.	226.88	13,840.21	2.60	0.95	0.18	1.93	18.32	0.04
42	Siemens Ltd.	71.22	9,790.64	1.84	1.43	0.54	1.59	11.53	0.05
43	Steel Authority of India Ltd.	4,130.53	4,450.64	0.84	1.45	0.37	3.11	23.50	0.07
44	Sundaram Finance Ltd.	111.10	8,814.60	1.66	0.56	0.11	1.84	6.98	0.18
45	Tata Chemicals Ltd.	254.76	6,568.97	1.23	1.18	0.42	1.21	18.24	0.05
46	Tata Global Beverages Ltd.	63.11	5,050.62	0.95	1.25	0.43	1.55	17.09	0.05
47	Titan Company Ltd.	88.78	14,149.27	2.66	0.62	0.13	2.68	7.04	0.04
48	UPL Ltd.	85.72	14,332.10	2.69	1.17	0.26	2.28	25.17	0.04
49	United Breweries Ltd.	26.44	5,468.89	1.03	0.92	0.19	1.11	3.04	0.05
50	United Spirits Ltd.	130.79	12,749.45	2.39	0.83	0.15	1.87	(5.71)	0.04
Total			532,376.4	100					0.05

Note: * 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-Mar-2016 to 31-Mar-2016

* Last day of trading was 31-Mar-2016

* 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 31st March,2016**

Sl. No.	Industry	FF Market Cap (₹ Crores)	Weightage
1	ALUMINIUM	11,260.16	0.41
2	AUTO ANCILLARIES	18,925.70	0.68
3	BANKS	648,554.09	23.40
4	CEMENT	88,587.77	3.20
5	CIGARETTES	184,699.08	6.66
6	COMPUTERS - SOFTWARE	459,696.58	16.59
7	COPPER & COPPER PRODUCTS	9,855.98	0.36
8	DIVERSIFIED	62,089.03	2.24
9	ENGINEERING-DESIGNING-CONSTRUCTION	99,713.71	3.60
10	GAS TRANSMISSION/MARKETING	16,727.16	0.60
11	HOUSING FINANCE	174,562.17	6.30
12	INDUSTRIAL MINERALS	36,881.25	1.33
13	MOTOR CYCLES/SCOOTERS	70,475.55	2.54
14	OIL EXPLORATION	47,119.77	1.70
15	PAINTS	39,149.47	1.41
16	PASSENGER/UTILITY VEHICLES	179,825.00	6.49
17	PHARMACEUTICALS	188,358.33	6.80
18	PORT	22,570.89	0.81
19	POWER	43,588.08	1.57
20	POWER EQUIPMENT	10,310.39	0.37
21	POWER- TRANSMISSION	30,563.99	1.10
22	REFINERIES/MARKETING	196,229.64	7.08
23	SOFTWARE - TELECOM	29,403.29	1.06
24	STEEL	21,424.33	0.77
25	TELECOM - SERVICES	59,977.54	2.16
26	TV BROADCASTING & SOFTWARE PRODUCTION	21,183.80	0.76
	Total Nifty	2,771,732.73	100.00

Table 4-18: NIFTY 50 Index*

Month & Year	Open	High	Low	Close	Volatility (%)	Price To Earning Ratio#
2011-12	5,835.00	5,944.45	4,531.15	5,295.55	1.29	18.71
2012-13	5,296.35	6,111.80	4,770.35	5,682.55	0.82	17.57
2013-14	5,697.35	6,730.05	5,118.85	6,704.20	1.13	18.86
2014-15	6,729.50	9,119.20	6,638.55	8,491.00	0.86	22.7
Apr-15	8,483.70	8,844.80	8,144.75	8,181.50	0.85	22.07

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Month & Year	Open	High	Low	Close	Volatility (%)	Price To Earning Ratio#
May-15	8,230.05	8,489.55	7,997.15	8,433.65	1.22	23.12
Jun-15	8,417.25	8,467.15	7,940.30	8,368.50	0.94	23.19
Jul-15	8,376.25	8,654.75	8,315.40	8,532.85	0.85	23.53
Aug-15	8,510.65	8,621.55	7,667.25	7,971.30	1.57	22.08
Sep-15	7,907.95	8,055.00	7,539.50	7,948.90	1.25	22.21
Oct-15	7,992.05	8,336.30	7,930.65	8,065.80	0.68	22.06
Nov-15	8,054.55	8,116.10	7,714.15	7,935.25	0.75	21.45
Dec-15	7,958.15	7,979.30	7,551.05	7,946.35	0.77	21.49
Jan-16	7,938.45	7,972.55	7,241.50	7,563.55	1.13	20.22
Feb-16	7,589.50	7,600.45	6,825.80	6,987.05	1.31	18.9
Mar-16	7,038.25	7,777.60	7,035.10	7,738.40	1.06	20.89
2015-16	8,483.70	8,844.80	6,825.80	7,738.40	1.09	20.89

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#
2011-12	11,319.20	11,758.15	8,224.15	10,450.20	1.26	15.87
2012-13	10,449.80	12,744.00	9,268.50	11,222.80	0.86	16.84
2013-14	11,238.05	13,488.20	9,951.40	13,469.05	1.14	17.28
2014-15	13,529.30	20,275.70	13,328.25	19,441.70	1.14	22.81
Apr-15	19,445.80	20,611.60	18,676.25	19,188.95	1.05	22.17
May-15	19,305.40	20,101.10	18,358.60	19,875.35	1.5	20.85
Jun-15	19,785.55	19,960.20	18,741.80	19,825.45	0.97	21.91
Jul-15	19,900.80	20,944.30	19,886.45	20,813.35	0.8	23.01
Aug-15	20,892.60	21,730.80	18,770.65	20,095.75	2.23	22.09
Sep-15	19,900.35	20,118.20	18,631.85	19,609.75	1.21	21.84
Oct-15	19,765.10	20,279.30	19,629.50	19,733.60	0.62	21.07
Nov-15	19,782.25	19,991.10	19,104.00	19,616.70	0.78	21.74
Dec-15	19,714.25	20,005.00	18,875.60	19,977.05	0.75	22.14
Jan-16	19,995.05	20,263.70	17,673.85	18,399.00	1.43	20.31
Feb-16	18,498.50	18,529.60	16,607.80	17,118.15	1.51	20.08
Mar-16	17,186.45	18,808.15	17,177.85	18,756.60	0.96	22.02
2015-16	19,445.80	21,730.80	16,607.80	18,756.60	1.25	22.02

Note : * Nifty Next 50 commenced from November 3, 1995

At the end of the period

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

Table 4-20: Performance of NSE Indices during the year 2015-16

Indices	Record high		Closing index values (31-03-16)	Avg. Daily Volatility (%)	Y-o-Y Returns
	Value	Date			
Nifty 100	8,895.20	15-Apr-2015	7,832.15	1.09	-8.07
Nifty 500	7,299.55	15-Apr-2015	6,452.15	1.10	-7.54
Nifty FMCG	21,659.50	15-Apr-2015	19,764.15	1.16	-0.58
Nifty IT	12,369.40	15-Apr-2015	11,309.30	1.14	-6.40
Nifty Free Float Midcap 100	14,237.60	10-Aug-2015	12,752.60	1.27	-1.91
Nifty 50	8,844.80	15-Apr-2015	7,738.40	1.09	-8.86
Nifty Next 50	21,730.80	10-Aug-2015	18,756.60	1.25	-3.52
Nifty Financial Services	7,886.35	16-Jul-2015	6,579.40	1.39	-12.84
Nifty Midcap 50	3,581.70	15-Apr-2015	3,200.60	1.62	-5.13
IISL CNX Petrochemicals*	23,680.40	29-Jul-2015	17,655.12	1.63	-16.32
IISL CNX Pharmaceuticals*	21,968.24	8-Apr-2015	17,830.90	1.40	-12.79

Note : * Closing Record High, Other - Record Intra-day High

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

Table 4-21: Mutual Funds/ ETFs: No of Trades and Trading Value

Month & Year	Mutual Funds (MF's)			Exchange traded funds (ETF's)		
	No. of Trades	Trading Value		No. of Trades	Trading Value	
		(₹ Crores)	(US \$ mn)		(₹ Crores)	(US \$ mn)
Apr-15	6,712	18.43	27.79	188,180	1,405	211.83
May-15	34	8.27	12.47	157,347	1,232	185.67
Jun-15	78	4.92	7.42	223,354	1,645	247.93
Jul-15	78	0.39	0.58	193,775	1,468	221.25
Aug-15	35	0.1	0.16	192,681	1,471	221.8
Sep-15	30	0.18	0.27	223,130	1,663	250.77
Oct-15	34	0.19	0.28	131,737	1,112	167.64
Nov-15	26	0.05	0.08	160,632	1,241	187.06
Dec-15	24	0.02	0.03	193,190	2,117	319.12
Jan-16	39	0.46	0.69	164,792	1,669	251.67
Feb-16	43	0.26	0.39	248,833	1,755	264.58
Mar-16	53	0.19	0.29	204,905	2,488	375.13
2015-16	7,186.0	33.5	50.43	2,282,556	19,266	2,904.45

Table 4-22: Settlement Statistics for CM Segment

Month/ Year	No. of Trades (Lakh)	Traded Quantity (Lakh)	Delivered Quantity (Lakh)	% of De- livered Quantity to Traded Quantity	Turnover (₹ Crores)	Delivered Value (₹ Crores)	% of De- livered Value to Total Turnover	Delivered Quantity in Demat Mode (Lakh)	% of Demat Delivered Quantity to Total Delivered Quantity	Delivered Value in Demat Mode (₹ Crores)	Short Delivery (Auctioned quantity) (Lakh)	% of Short Delivery to Deliver- able	Funds Pay-in (₹ Crores)	Securities Pay-in (₹ Crores)
2011-12	14,372	1,605,205	443,232	27.61	2,803,889.21	784,407	27.98	443,232	100	784,407	702	0.16	251,754	785,268
2012-13	13,574	1,644,259	459,349	27.94	2,700,656.31	796,784	29.50	459,349	100	796,784	661	0.14	251,034	797,504
2013-14	14,257	1,505,133	423,417	28.13	2,771,237.64	822,446	29.68	423,330	100	822,386	600	0.14	271,841	823,042
2014-15	18,338	2,325,818	638,683	27.46	4,325,175.00	1,276,859	29.52	638,129	100	1,274,071	907	0.14	366,074	1,276,859
Apr-15	1,489	160,312	49,574	30.92	367,381.99	123,312	33.57	49,574	100	123,312	110	0.22	47,298	123,383
May-15	1,430	147,969	45,268	30.59	333,998.68	102,257	30.62	45,268	100	102,257	226	0.5	35,190	102,359
Jun-15	1,570	181,627	52,714	29.02	367,299.30	115,429	31.43	52,714	100	115,429	87	0.16	35,510	115,501
Jul-15	1,711	189,232	55,113	29.12	367,726.69	108,815	29.59	55,113	100	108,815	87	0.16	32,064	108,896
Aug-15	1,864	219,788	63,222	28.77	421,684.57	124,757	29.59	63,222	100	124,757	83	0.13	36,938	124,857
Sep-15	1,491	158,420	43,704	27.59	327,141.38	96,467	29.49	43,704	100	96,467	92	0.21	31,317	96,542
Oct-15	1,475	176,935	46,506	26.28	332,080.27	94,388	28.42	46,506	100	94,388	63	0.14	25,526	94,445
Nov-15	1,313	156,629	44,157	28.19	300,308.29	89,352	29.75	44,157	100	89,352	83	0.19	24,536	89,424
Dec-15	1,518	202,900	57,272	28.23	346,192.71	103,340	29.85	57,272	100	103,340	93	0.16	26,681	103,416
Jan-16	1,521	205,600	57,806	28.12	342,713.68	95,137	27.76	57,806	100	95,137	77	0.13	29,544	95,214
Feb-16	1,591	195,769	52,996	27.07	347,809.30	95,759	27.53	52,996	100	95,759	88	0.16	29,922	95,847
Mar-16	1,511	182,680	49,895	27.31	348,590.65	102,720	29.47	49,895	100	102,720	47	0.09	33,878	102,777
2015-16	18,484	2,177,861	618,225	28.39	4,202,927.51	1,251,732	29.78	618,225	100	1,251,732	1134	0.18	388,405	1,252,658

Debt Market Segment

5

Debt Market Segment

5

Table 5-1: Business Growth of Debt Segment

Month/ Year	All Trades					Retail Trade			Share in Total Trading Volume (%)	
	No. of active securities	Number of Trades	Trading Volume		Average Daily Trading Volume	Average Trade Size	Number of Trades	Trading Volume		
			(₹ Crores)	(US \$ mn)				(₹ Crores)		(US \$ mn)
2011-12	1,140	23,447	633,179	123,773	518	27	1,281	292.73	57.22	0.05
2012-13	1,421	26,974	792,214	145,656	599	29.37	1,103	202.26	37.19	0.03
2013-14	1,585	21,143	851,434	142,480	586	40.27	1,004	195	32.63	0.05
2014-15	1,553	18,789	772,369	123,400	482	41.11	790	169.15	27.02	0.02
Apr-15	361	1,393	66,104	9,965	3,672	47.45	17	58.68	8.85	0.09
May-15	327	1,151	48,201	7,266	2,537	41.88	14	42.85	6.46	0.09
Jun-15	343	1,204	44,278	6,675	2,013	36.78	23	59.05	8.9	0.13
Jul-15	368	1,173	39,902	6,015	1,735	34.02	16	39.2	5.91	0.1
Aug-15	392	1,241	42,545	6,414	2,127	34.28	23	38	5.73	0.09
Sep-15	387	1,400	54,629	8,236	2,731	39.02	58	134.75	20.31	0.25
Oct-15	350	1,383	54,664	8,241	2,733	39.53	15	42	6.33	0.08
Nov-15	321	994	36,183	5,455	2,010	36.4	66	112.1	16.9	0.31
Dec-15	385	1,224	42,884	6,465	2,042	35.04	26	57.21	8.62	0.13
Jan-16	361	1,134	48,653	7,335	2,433	42.9	41	140.42	21.17	0.29
Feb-16	313	1,020	37,978	5,725	1,899	37.23	62	148.88	22.44	0.39
Mar-16	383	1,359	53,474	8,061	2,674	39.35	8	2.6	0.39	0
2015-16	1,739	14,676	569,495	85,854	2,363	60.9	369	875.74	132.02	0.15

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

Month & Year	Turnover (In ₹ Crores)					Turnover (In %)				
	Government Securities	T-Bills	PSU /Inst. Bonds	Others	Total Turnover	Government Securities	T-Bills	PSU /Inst. Bonds	Others	Others
2011-12	324,867.28	139,518.71	119,903.04	48,889.56	633,178.59	51.31	22.03	18.94	7.72	7.72
2012-13	417,927.13	179,901.81	127,869.99	66,514.83	792,213.76	52.75	22.71	16.14	8.4	8.4
2013-14	353,256.88	278,814.49	154,646.10	64,716.14	851,433.61	41.49	32.75	18.16	7.6	7.6
2014-15	410,693.91	166,679.74	134,410.07	60,585.36	772,369.08	53.17	21.58	17.4	7.84	7.84
Apr-15	28,715.59	22,614.19	10,451.05	4,323.20	66,104.02	43.44	34.21	15.81	6.54	6.54
May-15	30,299.02	5,355.11	8,242.34	4,304.33	48,200.79	62.86	34.21	17.1	8.93	8.93
Jun-15	21,363.96	12,273.76	7,133.13	3,506.79	44,277.63	48.25	27.72	16.11	7.92	7.92
Jul-15	23,833.38	5,602.22	6,160.85	4,305.41	39,901.86	59.73	14.04	15.44	10.79	10.79
Aug-15	24,897.28	5,845.67	8,394.11	3,407.85	42,544.90	58.52	13.74	19.73	8.01	8.01
Sep-15	35,230.42	8,494.85	6,845.05	4,058.95	54,629.27	64.49	15.55	12.53	7.43	7.43
Oct-15	32,984.29	6,384.76	10,380.70	4,914.30	54,664.05	60.34	11.68	18.99	8.99	8.99
Nov-15	16,691.37	7,403.11	6,878.45	5,210.40	36,183.34	46.13	20.46	19.01	14.4	14.4
Dec-15	23,101.48	7,616.15	7,015.78	5,150.34	42,883.75	53.87	17.76	16.36	12.01	12.01
Jan-16	31,128.07	6,840.59	5,157.20	5,526.96	48,652.81	63.98	14.06	10.6	11.36	11.36
Feb-16	19,403.16	7,348.82	7,094.36	4,132.05	37,978.39	51.09	19.35	18.68	10.88	10.88
Mar-16	32,501.41	5,946.29	10,593.17	4,432.98	53,473.86	60.78	11.12	19.81	8.29	8.29
2015-16	320,149.41	101,725.52	94,346.18	53,273.56	569,494.67	56.22	17.86	16.57	9.35	9.35

Note : Figures Under column D = (PSU+Int. Bonds)

: Figures Under column E = Others

Table 5-3: Participant wise distribution of Debt Turnover

Month/ Year	Turnover (in ₹ Crores)							Turnover (in %)				
	Trading Members	FIs/MFs/ Corporates	Primary Dealers	Indian Banks	Foreign Banks	Total Turnover	Trading Members	FIs/MFs/ Corporates	Primary Dealers	Indian Banks	Foreign Banks	
2011-12	345,166.69	28,509.35	26,376.83	96,566.33	136,559.39	633,178.59	54.51	4.51	4.17	15.25	21.57	
2012-13	422,768.35	34,438.11	29,308.55	130,621.07	175,077.68	792,213.76	53.37	4.35	3.7	16.49	22.1	
2013-14	530,017.42	28,267.60	32,184.19	75,181.59	185,782.81	851,433.61	62.25	3.32	3.78	8.83	21.82	
2014-15	432,217.74	55,610.57	20,776.73	104,810.48	158,953.56	772,369.08	55.96	7.2	2.69	13.57	20.58	
Apr-15	35,028.52	2,604.50	991.56	13,445.56	14,033.88	66,104.02	52.99	3.94	1.5	20.34	21.23	
May-15	26,438.13	3,745.20	1,161.64	8,290.54	8,565.28	48,200.79	54.85	7.77	2.41	17.2	17.77	
Jun-15	24,724.63	2,590.24	987.39	7,753.01	8,222.36	44,277.63	55.84	5.85	2.23	17.51	18.57	
Jul-15	13,063.87	9,345.02	2,402.09	8,586.88	6,504.00	39,901.86	32.74	23.42	6.02	21.52	16.3	
Aug-15	12,427.37	8,687.67	1,506.09	10,585.17	9,338.61	42,544.90	29.21	20.42	3.54	24.88	21.95	
Sep-15	17,743.59	9,172.25	2,753.32	13,908.61	11,051.50	54,629.27	32.48	16.79	5.04	25.46	20.23	
Oct-15	19,536.93	6,177.04	2,640.27	14,245.45	12,064.36	54,664.05	35.74	11.3	4.83	26.06	22.07	
Nov-15	13,923.35	6,950.82	806.89	8,796.17	5,706.11	36,183.34	38.48	19.21	2.23	24.31	15.77	
Dec-15	18,036.91	4,914.48	1,153.57	10,133.43	8,645.36	42,883.75	42.06	11.46	2.69	23.63	20.16	
Jan-16	20,502.29	5,093.95	1,649.33	10,956.61	10,450.62	48,652.81	42.14	10.47	3.39	22.52	21.48	
Feb-16	17,223.20	5,415.72	1,181.13	8,191.94	5,966.41	37,978.39	45.35	14.26	3.11	21.57	15.71	
Mar-16	19,352.19	7,112.02	1,791.37	15,956.60	9,261.67	53,473.86	36.19	13.3	3.35	29.84	17.32	
2015-16	238,000.97	71,808.91	19,024.65	130,849.97	109,810.16	569,494.67	41.79	12.61	3.34	22.98	19.28	

**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					
2011-12	36.35	44.22	52.63	61.54	72.09
2012-13	34.02	44.36	53.04	62.32	73.29
2013-14	17.83	29.24	41.81	53.82	67.82
2014-15	29.00	37.30	49.94	60.74	71.94
2015-16	23.51	29.94	43.58	56.01	69.04
Trading Members					
2011-12	77.50	89.14	99.41	100.00	-
2012-13	81.83	91.18	99.46	100.00	-
2013-14	82.13	92.14	99.82	100.00	-
2014-15	79.20	91.75	99.98	100.00	-
2015-16	79.13	90.27	99.91	100.00	-
Participants					
2011-12	20.60	33.77	44.64	45.50	-
2012-13	21.73	34.52	45.64	46.65	-
2013-14	21.11	29.89	37.22	37.72	-
2014-15	21.28	31.77	43.54	44.02	-
2015-16	23.51	29.94	43.57	56.00	69.03

Table 5-5: Market Capitalisation of Debt Securities

Month/ Year	Govt. securities	PSU bonds	State loans	T-bills	Others	Total	Total	Total	Govt. securities	PSU bonds	State loans	T-bills	Others	
	(₹ Crores)						(US \$ bn)						(in percent)	
Mar-11	2,185,721	190,922	622,069	137,677	458,488	3,594,877	805.12	60.8	5.31	17.3	3.83	12.75		
Mar-12	2,472,179	244,165	757,281	259,271	539,841	4,272,736	835.23	57.86	5.71	17.72	6.07	12.63		
Mar-13	2,769,002	305,606	904,143	298,488	651,093	4,928,332	906.12	56.19	6.2	18.35	6.06	13.21		
Mar-14	2,697,539	370,992	1,068,115	328,407	663,680	5,128,733	858.25	52.6	7.23	20.83	6.4	12.94		
Mar-15	2,884,023	444,864	1,287,823	355,521	767,042	5,739,273	916.95	50.25	7.75	22.44	6.19	13.36		
Apr-15	2,885,327	457,937	1,304,461	371,854	776,885	5,796,464	873.84	49.78	7.9	22.5	6.42	13.4		
May-15	2,885,695	455,299	1,314,326	377,887	774,988	5,808,195	875.61	49.68	7.84	22.63	6.51	13.34		
Jun-15	2,781,034	458,967	1,328,010	395,925	780,222	5,744,158	865.96	48.42	7.99	23.12	6.89	13.58		
Jul-15	2,781,034	453,097	1,351,429	388,072	771,442	5,745,074	866.1	48.41	7.89	23.52	6.75	13.43		
Aug-15	2,766,337	477,380	1,364,535	378,702	791,347	5,778,301	871.11	47.87	8.26	23.61	6.55	13.7		
Sep-15	2,722,966	487,258	1,381,048	403,872	794,099	5,789,243	872.76	47.03	8.42	23.86	6.98	13.72		
Oct-15	2,732,156	495,284	1,401,535	381,751	804,516	5,815,241	876.68	46.98	8.52	24.1	6.56	13.83		
Nov-15	2,729,314	494,190	1,434,487	394,983	816,525	5,869,499	884.85	46.5	8.42	24.44	6.73	13.91		
Dec-15	2,718,219	489,064	1,461,712	413,609	821,567	5,904,172	890.08	46.04	8.28	24.76	7.01	13.92		
Jan-16	2,726,820	489,667	1,497,450	391,350	834,765	5,940,052	895.49	45.91	8.24	25.21	6.59	14.05		
Feb-16	2,713,386	489,496	1,532,640	366,059	837,302	5,938,883	895.31	45.69	8.24	25.81	6.16	14.1		
Mar-16	2,745,713	494,760	1,540,492	340,958	843,132	5,965,056	899.26	46.03	8.29	25.83	5.72	14.13		

Table 5-6: FIMMDA NSE MIBID/ MIBOR Rates 2015-16

Month/ Date	Overnight at 9:40 a.m		3 Day at 9:40 a.m.*		14 day at 11:30 a.m.		1 month rate 11:30 a.m.		3 month rate at 11:30 a.m.	
	MIBID	MIBOR	MIBID	MIBOR	MIBID	MIBOR	MIBID	MIBOR	MIBID	MIBOR
Apr-12	8.32	8.37	8.32	8.38	8.89	9.06	9.11	9.33	9.32	9.64
May-12	8.08	8.14	8.16	8.22	8.84	9.11	9.08	9.33	9.42	9.78
Jun-12	8.23	8.28	8.3	8.36	8.95	9.15	9.08	9.3	9.21	9.41
Jul-12	8.01	8.06	7.98	8.03	8.32	8.55	8.61	8.88	8.93	9.24
Aug-12	7.99	8.04	8	8.04	8.25	8.43	8.47	8.66	8.71	8.95
Sep-12	8.02	8.07	8.05	8.1	8.28	8.45	8.46	8.67	8.59	8.81
Oct-12	8.05	8.1	8.06	8.1	8.12	8.28	8.26	8.45	8.44	8.66
Nov-12	8.05	8.09	8.05	8.1	8.06	8.27	8.23	8.46	8.45	8.73
Dec-12	8.19	8.23	8.13	8.18	8.35	8.5	8.52	8.7	8.7	8.92
Jan-13	7.8	7.85	8.05	8.09	8.06	8.2	8.22	8.36	8.64	8.81
Feb-13	7.85	7.9	7.89	7.95	8.16	8.27	8.61	8.74	9.39	9.63
Mar-13	8.78	8.98	13.49	14.44	9.49	9.9	9.3	9.63	9.47	9.78
Apr-13	7.57	7.62	7.55	7.6	8.02	8.18	8.21	8.34	8.53	8.65
May-13	7.26	7.3	7.25	7.29	7.74	7.92	7.94	8.11	8.24	8.42
Jun-13	7.26	7.33	7.28	7.34	7.83	7.99	8.05	8.22	8.36	8.52
Jul-13	10.11	10.17	10	10.11	9.9	10.27	10.22	10.61	10.25	10.75
Aug-13	10.29	10.36	10.3	10.36	10.63	10.77	10.94	11.14	11.18	11.41
Sep-13	9.93	10	9.51	9.56	9.74	9.86	9.83	9.94	9.96	10.08
Oct-13	8.67	8.72	9	9.05	8.86	8.93	8.91	8.98	9.07	9.12
Nov-13	7.63	7.72	7.67	7.75	8.81	8.95	8.87	9.03	9.07	9.21
Dec-13	8.98	9.07	8.75	8.8	8.77	8.91	8.9	9.02	8.98	9.06
Jan-14	8.07	8.12	8.09	8.14	8.59	8.68	8.87	8.93	9.23	9.4
Feb-14	8.03	8.08	8.05	8.1	8.6	8.67	8.72	8.82	9.46	9.68
Mar-14	7.78	8.53	12.25	13.24	9.81	9.99	9.65	9.89	9.58	9.77
Apr-14	8.65	8.7	8.64	8.7	8.61	8.77	8.76	8.98	9.03	9.23

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Month/ Date	Overnight at 9:40 a.m		3 Day at 9:40 a.m.*		14 day at 11:30 a.m.		1 month rate 11:30 a.m.		3 month rate at 11:30 a.m.	
	MIBID	MIBOR	MIBID	MIBOR	MIBID	MIBOR	MIBID	MIBOR	MIBID	MIBOR
May-14	7.86	7.92	8	8.04	8.33	8.44	8.52	8.65	8.89	9.01
Jun-14	8.97	9.02	8.36	8.45	8.33	8.44	8.54	8.66	8.68	8.79
Jul-14	8.07	8.12	8.96	9.02	8.44	8.56	8.57	8.69	8.76	8.87
Aug-14	7.97	8.02	8.02	8.07	8.22	8.36	8.53	8.67	8.77	8.91
Sep-14	8.15	8.19	8	8.05	8.32	8.5	8.57	8.77	8.73	8.9
Oct-14	7.33	7.39	7.9	7.96	8.2	8.42	8.31	8.54	8.56	8.75
Nov-14	7.98	8.02	7.98	8.03	8.12	8.28	8.35	8.48	8.53	8.66
Dec-14	8.94	9.01	8.15	8.2	8.39	8.52	8.46	8.59	8.54	8.65
Jan-15	7.45	7.53	7.86	7.9	8.13	8.23	8.25	8.35	8.48	8.59
Feb-15	7.75	7.79	7.76	7.8	8.11	8.23	8.26	8.38	8.54	8.66
Mar-15	8.28	8.35	13.83	14.93	8.44	8.65	8.59	8.76	8.48	8.64
Apr-15	7.46	7.52	7.69	7.74	7.93	8	8.02	8.09	8.26	8.33
May-15	7.53	7.59	7.64	7.68	7.86	7.97	7.94	8.06	8.14	8.25
Jun-15	7.24	7.28	7.2	7.24	7.74	7.84	7.92	8	8.06	8.14
Jul-15	7.21	7.26	7.19	7.22	7.42	7.55	7.55	7.66	7.75	7.86
Aug-15					7.4	7.52	7.47	7.58	7.66	7.77
Sep-15					7.44	7.56	7.56	7.68	7.68	7.8
Oct-15										
Nov-15										
Dec-15										
Jan-16										
Feb-16										
Mar-16										

Note: ** last 3 day rate for each month

Computation & Dissemination of FIMMDA-NSE MIBID - MIBOR TERM Rates for 14 Days, 1 month and 3 months by NSE has been discontinued w.e.f Septemeber 23, 2015.

Computation & Dissemination of FIMMDA-NSE MIBID - MIBOR for Overnight call rates and 3 Day MIBID - MIBOR by NSE has been discontinued w.e.f July 22, 2015.

Table 5-7: 1-day Value-at Risk (99%) for Government of India Securities Traded as on June 30, 2015

Sec_type	Security	Issue_Name	Normal	Weighted Normal	Historical_Simulation	Weighted Historical_Simulation	EVT	Clean Price (off NSE-ZCYC)	Accrued Interest
GS	CG2017	7.99%	0.9310	0.5500	1.1790	0.9580	0.9700	100.2810	3.7953
GS	CG2017	8.07%	0.8600	0.5050	1.0710	0.4010	0.9110	100.4120	3.6988
GS	CG2022	8.35%	1.2020	0.5130	1.3010	0.3630	1.0170	100.8100	1.0669
GS	CG2023	7.16%	1.3250	0.5910	1.4240	0.5450	1.1110	93.8440	0.7956
GS	CG2023	7.68%	1.3630	0.6190	1.4640	0.7420	1.1410	96.5750	0.3200
GS	CG2024	8.40%	1.4020	0.6430	1.4750	0.7700	1.1760	100.8550	3.5467
GS	CG2025	7.72%	1.5390	0.7140	1.6750	0.7830	1.2950	96.2250	0.7506
GS	CG2026	8.15%	1.7390	0.7980	1.9020	1.0730	1.5140	98.8500	0.8150
GS	CG2026	8.33%	1.6680	0.7680	1.8600	0.6420	1.4470	100.2080	3.9568
GS	CG2030	7.88%	2.3660	1.0770	2.8030	0.7480	2.0820	97.3290	1.0726
GS	CG2033	8.24%	3.1470	1.5710	4.0000	0.8280	2.7780	99.1360	1.1444
GS	CG2036	8.33%	3.6890	2.0070	4.8100	4.0110	3.4370	100.0510	0.5322
GS	CG2040	8.30%	4.4900	2.7430	5.8670	3.3880	4.3560	99.9070	4.1039
GS	CG2041	8.83%	4.6340	2.9130	6.0950	2.3620	4.5170	105.6000	0.4415
GS	CG2045	8.13%	5.2990	3.5710	7.2790	3.1540	5.1540	98.2410	0.1807
TB	364D	61015	0.2990	0.1440	0.3860	0.2250	0.3220	98.0180	0.0000
TB	91D	230715	0.0830	0.0360	0.1090	0.0560	0.0870	99.5340	0.0000

Note: 1-day VaR(99%) measure for Gov Securities that traded on NSE-WDM

Table 5-8: Corporate Bond Trades at NSE (2015-16)

Month/Year	No. of Trades	Traded Value (₹ Crores)
2012-13	21,144	242,112
Apr-13	2,422	29,911
May-13	2,299	35,031
Jun-13	1,934	30,309
Jul-13	2,266	36,076
Aug-13	1,541	20,817

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Month/Year	No. of Trades	Traded Value (₹ Crores)
Sep-13	1,390	17,616
Oct-13	1,551	19,020
Nov-13	1,324	19,085
Dec-13	1,300	13,244
Jan-14	1,901	24,768
Feb-14	1,187	11,811
Mar-14	1,697	18,029
2013-14	20,812	275,717
Apr-14	3,670	60,149
May-14	4,477	78,871
Jun-14	4,176	54,783
Jul-14	4,290	66,854
Aug-14	3,843	57,270
Sep-14	5,807	94,514
Oct-14	4,706	72,488
Nov-14	5,400	86,350
Dec-14	5,694	85,034
Jan-15	5,706	95,150
Feb-15	4,329	63,588
Mar-15	5,993	71,502
2014-15	58,091	886,553
Apr-15	5,051	74,699
May-15	4,519	61,135
Jun-15	4,613	65,002
Jul-15	4,509	64,378
Aug-15	4,312	69,803
Sep-15	4,471	68,898
Oct-15	4,637	79,015
Nov-15	3,221	55,400
Dec-15	4,096	65,670
Jan-16	3,585	51,820
Feb-16	4,019	67,599
Mar-16	6,148	89,837
2015-16	53,181	813,255

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 Turnover		
	No. of Contracts Traded	Turnover (₹ Crores)	No. of Contracts Traded	Turnover (₹ Crores)	Call		Put		Call		Put		No. of Contracts Traded	Turnover (₹ Crores)	No. of Contracts Traded	Turnover (US \$ bn)	(US \$ bn)
					No. of Contracts Traded	Notional Turnover (₹ Crores)	No. of Contracts Traded	Notional Turnover (₹ Crores)	No. of Contracts Traded	Notional Turnover	No. of Contracts Traded	Notional Turnover					
Apr-14	6,561,718	220,282.12	14,684,079	541,302.87	24,308,260	841,841.75	26,927,791	889,742.34	3,834,234	149,890.84	1,890,378	68,023.59	78,206,460	2,711,083.52	433.14	150,615.75	24.06
May-14	10,606,833	383,586.50	22,571,501	808,882.22	39,276,005	1,482,882.02	32,215,520	1,121,081.60	5,074,172	189,633.55	2,496,110	86,385.99	112,240,141	4,072,451.88	650.65	193,926.28	30.98
Jun-14	8,961,673	339,665.78	21,479,352	834,723.02	39,386,497	1,523,444.52	37,162,670	1,374,367.67	5,290,089	213,744.70	2,176,410	82,241.21	114,456,691	4,368,186.89	697.9	208,008.90	33.23
Jul-14	9,554,373	366,322.01	20,623,544	804,572.36	45,455,235	1,791,154.59	42,665,214	1,605,395.28	5,086,637	205,523.05	2,407,827	91,008.08	125,792,830	4,863,975.38	777.11	221,089.79	35.32
Aug-14	7,370,447	286,261.01	15,750,587	609,161.70	38,246,760	1,521,659.49	38,675,751	1,486,726.41	4,221,191	168,327.77	2,188,275	82,712.43	106,453,011	4,154,848.81	663.81	218,676.25	34.94
Sep-14	8,275,270	332,662.35	18,598,889	734,203.36	46,152,041	1,893,484.61	46,023,582	1,831,347.44	5,267,835	212,051.71	2,622,800	98,535.98	126,940,417	5,102,285.46	815.18	231,922.07	37.05
Oct-14	7,242,848	278,778.96	14,906,874	554,555.65	39,389,465	1,538,061.74	39,389,871	1,491,130.38	4,658,191	180,099.68	2,494,343	90,117.83	108,061,592	4,132,744.24	660.28	229,596.90	36.68
Nov-14	9,984,456	261,335.02	20,521,972	628,954.07	61,739,870	1,427,993.42	68,133,114	1,520,564.00	5,497,875	181,306.31	2,851,166	90,369.30	168,728,453	4,110,522.11	656.73	228,362.34	36.48
Dec-14	13,529,076	354,146.92	20,709,029	635,491.92	94,217,969	2,151,349.81	89,667,817	1,985,605.36	5,192,378	169,306.63	2,806,426	80,874.25	225,922,695	5,376,774.90	859.04	244,398.86	39.05
Jan-15	15,301,599	408,681.47	22,662,120	714,698.73	87,220,158	2,051,164.16	94,256,509	2,113,676.15	5,895,950	200,647.79	3,126,149	101,035.75	228,461,985	5,589,904.06	893.09	266,185.91	42.53
Feb-15	15,942,356	438,473.26	22,961,513	726,572.06	89,989,220	2,217,736.39	77,136,198	1,773,570.08	5,734,818	190,391.89	2,756,587	85,408.80	214,520,692	5,432,152.49	867.88	271,607.62	43.39
Mar-15	15,983,669	439,276.26	22,135,281	698,648.30	96,055,190	2,330,666.00	84,972,156	1,958,018.25	5,451,603	182,458.02	2,658,265	82,456.90	227,256,164	5,691,523.72	909.32	271,024.94	43.30

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Month/ Year	Index Futures		Stock Futures		Index Options				Stock Options				Total			Average Daily Turnover	
	No. of Contracts Traded	Turnover (₹ Crores)	No. of Contracts Traded	Turnover (₹ Crores)	Call		Put		Call		Put		No. of Contracts Traded	Turnover (₹ Crores)	Turnover (US \$ bn)	(₹ Crores)	(US \$ bn)
					No. of Contracts Traded	Notional Turnover (₹ Crores)	No. of Contracts Traded	Notional Turnover (₹ Crores)	No. of Contracts Traded	Notional Turnover (₹ Crores)	No. of Contracts Traded	Notional Turnover					
2014-15	129,314,318	4,109,471.65	237,604,741	8,291,766.25	701,416,670	20,771,438.52	677,226,193	19,151,224.96	61,204,473	2,243,381.97	30,274,736	1,039,170.12	1,837,041,131	55,606,453.47	8,884.13	228,833.14	36.56
Apr-15	14,679,503	385,464.22	21,704,444	676,409.94	101,780,061	2,353,554.22	90,001,816	2,000,401.58	5,666,759	189,340.99	2,989,704	94,591.61	236,822,287	5,699,762.56	859.27	299,987.50	45.22
May-15	14,755,189	376,623.92	23,811,852	628,530.58	89,487,844	2,045,005.25	88,102,946	1,907,517.62	5,847,902	162,058.86	3,123,924	80,988.73	225,129,677	5,200,724.97	784.03	260,036.25	39.20
Jun-15	15,854,676	403,910.09	23,688,366	612,250.08	96,828,143	2,211,373.99	93,679,801	2,030,599.10	6,038,427	160,448.54	3,205,751	79,938.83	239,295,164	5,498,520.63	828.93	249,932.76	37.68
Jul-15	14,789,002	391,736.14	25,841,503	719,880.67	93,622,788	2,196,364.79	92,955,897	2,074,040.50	7,401,276	215,682.60	3,877,022	107,868.10	238,487,488	5,705,572.80	860.14	246,068.38	37.40
Aug-15	17,167,226	435,122.61	27,086,931	734,924.08	101,769,994	2,333,608.28	94,832,542	2,057,355.33	7,742,394	224,715.23	4,095,032	112,948.29	252,694,119	5,898,673.81	889.25	280,889.23	42.35
Sep-15	18,492,427	468,216.87	22,454,408	570,324.80	88,363,485	1,990,520.86	85,839,253	1,793,280.78	5,494,359	148,033.39	2,935,869	71,841.05	223,579,801	5,032,217.75	758.63	251,610.89	37.93
Oct-15	11,502,566	335,581.89	20,717,819	627,671.38	67,166,048	1,645,578.64	66,138,404	1,534,879.69	6,445,041	189,172.91	3,540,218	96,744.95	175,510,096	4,429,629.46	667.79	221,481.47	33.39
Nov-15	5,139,901	289,438.79	11,876,912	597,632.51	29,269,261	1,749,523.85	25,228,432	1,447,833.95	3,315,699	176,220.61	1,740,663	86,404.53	76,570,868	4,347,054.25	655.34	228,792.33	34.49
Dec-15	5,397,473	300,357.36	12,428,874	630,520.71	31,797,538	1,880,246.69	27,061,557	1,539,487.10	3,547,704	189,893.05	1,823,472	90,666.71	82,056,618	4,631,171.62	698.17	210,507.80	31.74
Jan-16	7,151,363	379,136.59	14,605,105	698,909.21	42,476,467	2,408,349.48	36,471,724	1,982,823.83	4,629,447	240,100.17	2,498,473	119,709.67	107,832,579	5,829,028.96	878.75	291,451.45	43.94
Feb-16	8,444,206	422,228.60	16,054,224	684,615.59	52,734,262	2,849,686.65	44,066,407	2,276,593.22	4,906,666	221,932.13	2,837,246	117,688.35	129,043,011	6,572,744.55	990.87	312,987.84	47.18
Mar-16	7,165,236	379,306.78	13,973,529	646,936.45	42,387,939	2,399,977.93	41,465,857	2,243,327.24	4,287,288	207,431.49	2,308,838	103,753.05	111,588,687	5,980,732.93	901.62	299,036.65	45.08
2015-16	140,538,768	4,557,123.86	234,243,967	7,828,606.00	837,683,830	26,063,790.64	785,844,656	22,888,139.94	65,322,962	2,325,029.98	34,976,212	1,163,143.87	2,098,610,395	64,825,834.28	9,772.80	262,452.77	39.57

Table 6-2: Benchmark Indices Contracts & Trading Volume in F&O Segment of NSE (2015-16)

Products	Underlying	No. of Contracts	Turnover	
			(₹ Crores)	US \$ bn
BANK NIFTY	BANK NIFTY	167,824,988	7,747,938.79	1,168.04
NIFTYINFRA	CNXINFRA	76	2.48	0.00
NIFTYIT	NIFTY IT	100,628	3,288.38	0.50
NIFTYPSE	NIFTYPSE	47	1.51	0.00
DJIA	DJIA	100,282	4,645.95	0.70
FTSE100	FTSE100	201	7.39	0.00
INDIA VIX	INDIA VIX	94	10.25	0.00
NIFTYMID50	NIFTY MIDCAP 50	5,757	176.42	0.03
NIFTY	NIFTY 50	1,595,948,540	45,748,615.85	6,896.82
S&P 500	S&P 500	86,641	4,367.43	0.66
TOTAL		1,764,067,254	53,509,054.44	8,066.74

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)	
2011-12	421	4,151,677	4,910,582	959.91	7.83
2012-13	437	3,833,149	5,905,158	704.76	9.36
2013-14	451	4,116,039	7,652,572	688.78	10.01
2014-15	472	4,695,396	11,613,948	1,855.54	10.44
2015-16	498	4,750,774	14,624,067	2,204.65	22.56

Note: * At the end of financial year.

Table 6-4: Records achieved in the F&O Segment :2015-16

Product	(₹ in Crores)	(US \$ mn)	Date
Index Futures	48,637	7,332.24	24-Aug-2015
Stock Futures	77,138	11,628.90	26-Nov-2015
Index Options	523,701	78,950.40	31-Mar-2016
Stock Options	26,846	4,047.20	13-Jan-2016
Total F&O Traded Value	648,506	97,765.30	31-Mar-2016

Table 6-5: Participant Wise Trading Value in the F&O Segment (2015-16)

Month/ Year	Institutional investors			Retail			Proprietary		
	Gross Traded Value		% to Gross Turn-over	Gross Traded Value		% to Gross Turn-over	Gross Traded Value		% to Gross Turn-over
	₹ Crores	US \$ bn		₹ Crores	US \$ bn		₹ Crores	US \$ bn	
2011-12	10,170,705	1,988.15	16.22	25,374,513	4,960.17	40.47	27,154,245	5,308.07	43.31
2012-13	9,908,947	1,821.86	16.63	23,150,983	4,256.53	38.85	26,529,718	4,877.75	44.52
2013-14	12,611,623	2,110.45	16.50	27,350,424	4,576.86	35.79	36,460,769	6,101.40	47.71
2014-15	14,256,375	2,277.71	12.82	40,170,535	6,417.96	36.12	56,785,997	9,072.58	51.06
Apr-15	1,294,573	195.16	11.36	4,143,915	624.71	36.35	5,961,037	898.65	52.29
May-15	1,117,288	168.44	10.74	3,910,082	589.46	37.59	5,374,080	810.17	51.67
Jun-15	1,171,514	176.61	10.65	4,187,524	631.29	38.08	5,638,003	849.96	51.27
Jul-15	1,201,167	181.08	10.53	4,454,172	671.49	39.03	5,755,807	867.72	50.44
Aug-15	1,379,683	207.99	11.69	4,519,443	681.33	38.31	5,898,222	889.18	50
Sep-15	1,281,252	193.15	12.73	3,755,528	566.16	37.31	5,027,656	757.94	49.95
Oct-15	990,572	149.33	11.18	3,502,848	528.07	39.54	4,365,839	658.17	49.28
Nov-15	1,296,216	195.41	14.91	3,155,056	475.64	36.29	4,242,836	639.63	48.8
Dec-15	1,248,494	188.22	13.48	3,531,280	532.36	38.13	4,482,569	675.77	48.4
Jan-16	1,990,620	300.1	17.08	4,136,976	623.67	35.49	5,530,462	833.74	47.44
Feb-16	2,421,698	365.08	18.42	4,581,898	690.74	34.86	6,141,892	925.92	46.72
Mar-16	1,917,612	289.09	16.03	4,516,795	680.93	37.76	5,527,058	833.23	46.21
2015-16	17,310,690	2,609.67	13.35	48,395,518	7,295.85	37.33	63,945,461	9,640.08	49.32

Table 6-6: Number of members in different turnover brackets in Futures and Option Segment

	Upto ₹ 10 crores	₹ 10 crores upto ₹ 50 crores	₹ 50 crores upto ₹ 250 crores	₹ 250 crores upto ₹ 500 crores	₹ 500 crores upto ₹ 1000 crores	₹ 1000 crores and more
2011-12	15	34	78	75	70	831
2012-13	18	21	87	61	85	811
2013-14	19	29	73	57	87	808
2014-15	13	21	62	37	65	850
Apr-15	58	91	197	107	110	452
May-15	60	84	209	106	124	429
Jun-15	59	89	209	103	106	450
Jul-15	56	86	201	109	107	455
Aug-15	59	99	188	107	109	456

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	Upto ₹ 10 crores	₹ 10 crores upto ₹ 50 crores	₹ 50 crores upto ₹ 250 crores	₹ 250 crores upto ₹ 500 crores	₹ 500 crores upto ₹ 1000 crores	₹ 1000 crores and more
Sep-15	61	102	206	107	114	425
Oct-15	64	96	207	121	124	402
Nov-15	67	96	236	100	122	397
Dec-15	61	94	220	111	122	412
Jan-16	65	77	222	103	119	435
Feb-16	59	80	208	110	122	440
Mar-16	60	87	214	117	102	434
2015-16	11	19	53	50	63	850

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 upto ₹ 50 Crores	₹ 50 Crores upto ₹ 250 Crores	₹ 250 Crores upto ₹ 500 Crores	₹ 500 Crores upto ₹ 1000 Crores	₹ 1000 Crores and more	Upto ₹ 10 Crores	₹ 10 Crores upto ₹ 50 Crores	₹ 50 Crores upto ₹ 250 Crores	₹ 250 Crores upto ₹ 500 Crores	₹ 500 Crores upto ₹ 1000 Crores	₹ 1000 Crores and more
2011-12	30	52	121	93	117	690	89	70	131	60	92	661
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
Apr-15	95	139	273	124	109	270	130	117	181	87	99	340
May-15	100	136	275	120	123	255	127	118	194	81	108	322
Jun-15	94	144	275	127	111	258	139	119	179	75	110	339
Jul-15	77	141	283	112	117	275	134	114	179	83	103	345
Aug-15	100	135	268	122	112	276	129	111	176	97	85	349
Sep-15	107	141	281	126	110	245	141	121	179	85	104	323
Oct-15	107	158	269	122	108	247	144	123	190	85	109	299
Nov-15	109	162	274	121	106	237	136	131	194	85	116	284
Dec-15	99	154	268	121	113	255	130	136	196	78	105	308
Jan-16	97	145	276	119	113	266	129	130	177	83	101	331
Feb-16	101	145	277	117	127	246	124	108	189	83	116	334
Mar-16	105	152	271	127	103	252	112	120	192	85	107	328
2015-16	21	33	92	76	114	709	51	52	88	48	94	687

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
2011-12	13	22	29	42	22	34	41	52
2012-13	14	24	32	43	17	28	38	51
2013-14	16	27	35	46	19	32	41	54
2014-15	15	26	34	46	24	37	47	58
Apr-15	16	26	35	47	30	46	54	65
May-15	15	27	35	47	28	44	52	64
Jun-15	15	26	35	47	29	44	52	63
Jul-15	14	25	34	46	27	43	52	63
Aug-15	15	27	37	49	28	45	54	65
Sep-15	15	26	35	48	26	41	51	62
Oct-15	16	28	37	49	24	38	48	59
Nov-15	15	26	35	48	25	39	49	61
Dec-15	15	25	34	47	22	37	46	59
Jan-16	13	24	32	45	23	37	48	62
Feb-16	16	28	37	50	23	37	48	63
Mar-16	17	27	36	49	22	35	46	61
2015-16	15	26	34	47	24	38	48	60

Table 6-9: Top 20 Future contracts according to number of contracts in 2015-16

S.No.	Name of the Contract	Number of Contracts	Turnover		Percentage of contracts to Top 20 contracts
			(₹ Crores)	(US \$ mn)	
1	NIFTY September-15	14,170,192	278,944.05	42,052.14	10.89
2	NIFTY July-15	12,746,720	268,910.37	40,539.52	9.80
3	NIFTY August-15	12,208,573	253,106.28	38,156.98	9.38
4	NIFTY October-15	11,775,821	238,151.45	35,902.46	9.05
5	NIFTY June-15	11,655,971	239,269.38	36,071.00	8.96
6	NIFTY May-15	11,541,827	239,147.04	36,052.55	8.87
7	NIFTY April-15	9,816,164	208,546.91	31,439.44	7.55
8	NIFTY March-16	5,137,106	286,202.39	43,146.37	3.95
9	NIFTY February-16	4,858,403	264,513.43	39,876.66	3.73
10	NIFTY January-16	4,257,461	241,895.13	36,466.84	3.27
11	BANKNIFTY September-15	3,764,268	158,954.96	23,963.22	2.89
12	NIFTY December-15	3,618,740	212,853.02	32,088.60	2.78

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S.No.	Name of the Contract	Number of Contracts	Turnover		Percentage of contracts to Top 20 contracts
			(₹ Crores)	(US \$ mn)	
13	BANKNIFTY October-15	3,522,909	154,534.24	23,296.77	2.71
14	BANKNIFTY July-15	3,357,399	156,231.55	23,552.65	2.58
15	NIFTY November-15	3,192,383	190,511.75	28,720.55	2.45
16	BANKNIFTY August-15	3,056,668	139,795.60	21,074.85	2.35
17	BANKNIFTY March-16	3,038,480	137,870.36	20,784.61	2.34
18	BANKNIFTY June-15	2,882,244	129,146.12	19,469.39	2.22
19	BANKNIFTY February-16	2,748,956	120,789.69	18,209.62	2.11
20	BANKNIFTY May-15	2,739,779	124,621.81	18,787.33	2.11
	TOTAL	130,090,064	4,043,995.55	609,651.55	100.00

Table 6-10: Top 20 Option contracts according to number of contracts traded in 2015-16

S.No.	Name of the Contract	Number of Contracts	Turnover (₹ Crores)	Percentage of contracts to Top 20 contracts
1	NIFTY July-15	183,712,775	3,894,074.13	11.61
2	NIFTY August-15	174,628,310	3,644,398.93	11.04
3	NIFTY April-15	167,497,594	3,570,347.29	10.59
4	NIFTY June-15	166,379,936	3,440,838.45	10.51
5	NIFTY May-15	165,316,671	3,451,905.35	10.45
6	NIFTY September-15	160,169,402	3,189,219.92	10.12
7	NIFTY October-15	147,013,871	3,001,077.74	9.29
8	NIFTY March-16	78,653,610	4,447,756.25	4.97
9	NIFTY February-16	76,751,642	4,204,269.60	4.85
10	NIFTY January-16	64,344,830	3,670,996.62	4.07
11	NIFTY December-15	55,363,224	3,262,315.00	3.50
12	NIFTY November-15	44,934,273	2,690,050.54	2.84
13	BANKNIFTY March-16	14,281,779	665,789.00	0.90
14	BANKNIFTY February-16	13,548,927	596,346.80	0.86
15	BANKNIFTY September-15	12,773,898	550,122.11	0.81
16	BANKNIFTY July-15	12,196,116	570,895.24	0.77
17	BANKNIFTY October-15	11,662,774	516,713.69	0.74
18	BANKNIFTY June-15	11,342,681	514,814.19	0.72
19	BANKNIFTY August-15	11,143,900	512,694.41	0.70
20	BANKNIFTY January-16	10,634,914	506,161.69	0.67
	TOTAL	1,582,351,127	46,900,786.94	100.00

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

Month/Year	Index Futures	Stock Futures	Index Options	Stock Options	Total
2011-12	57,713,350	122,687,746	217,338,496	27,365,782	425,105,374
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
Apr-15	5,451,437	16,140,156	42,066,707	6,187,670	69,845,970
May-15	5,519,605	17,482,204	40,317,325	6,318,709	69,637,843
Jun-15	5,804,774	17,665,372	41,568,973	6,313,511	71,352,630
Jul-15	5,260,579	19,165,611	39,866,962	7,676,929	71,970,081
Aug-15	6,145,132	20,559,094	47,659,071	8,045,674	82,408,971
Sep-15	6,933,610	16,704,261	43,806,234	5,885,135	73,329,240
Oct-15	4,515,945	16,601,420	27,994,652	6,815,598	55,927,615
Nov-15	2,846,122	9,736,617	20,545,595	3,937,449	37,065,783
Dec-15	2,939,652	10,132,879	20,763,886	4,151,799	37,988,216
Jan-16	4,034,017	12,064,256	28,836,543	5,433,380	50,368,196
Feb-16	4,840,860	13,319,152	36,673,278	5,931,654	60,764,944
Mar-16	4,057,606	11,697,777	30,332,192	5,015,373	51,102,948
2015-16	58,349,339	181,268,799	420,431,418	71,712,881	731,762,437

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	Total	Total
	(₹ Crores)	(₹ Crores)	(₹ Crores)	(₹ Crores)		
Apr-15	6,451.43	145.61	1,088.97	161.23	7,847.24	1,183.01
May-15	7,852.88	92.99	1,071.14	98.73	9,115.74	1,374.24
Jun-15	6,935.47	68.08	1,423.83	517.87	8,945.25	1,348.54
Jul-15	7,208.28	146.27	992.72	126.17	8,473.44	1,277.41
Aug-15	10,286.81	348.93	1,394.71	216.30	12,246.75	1,846.26
Sep-15	8,074.80	71.03	1,402.22	132.40	9,680.45	1,459.37
Oct-15	4,199.46	111.36	1,102.77	80.00	5,493.59	828.18
Nov-15	4,472.88	115.13	1,132.69	96.76	5,817.46	877.01
Dec-15	5,845.04	65.13	1,185.22	288.32	7,383.71	1,113.13
Jan-16	9,689.99	64.66	1,719.76	258.22	11,732.63	1,768.75
Feb-16	8,853.91	122.66	1,807.99	401.37	11,185.93	1,686.33
Mar-16	5,712.85	68.88	1,600.28	424.85	7,806.86	1,176.92
2015-16	85,583.80	1,420.73	15,922.30	2,802.22	105,729.05	15,939.16

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)
2011-12	240	973,344,132	4,674,990	913,860	19,479	3,808	2,959,055	15,328	2,996.24
2012-13	245	959,243,448	5,274,465	969,761	21,528	3,958	3,657,304	20,101	3,695.73
2013-14	244	660,192,530	4,012,513	671,460	16,445	2,752	1,034,474	6,409	1,072.44
2014-15	238	480,664,694	3,023,908	483,123	12,705	2,030	3,286,590	20,793	3,322.08
Apr-15	18	46,577,416	298,618	45,018	16,590	2,501	3,377,620	21,788	3,284.69
May-15	19	49,123,598	319,780	48,208	16,831	2,537	3,017,932	19,525	2,943.53
Jun-15	22	47,899,181	312,262	47,075	14,194	2,140	4,297,297	27,738	4,181.65
Jul-15	23	43,385,483	282,764	42,628	12,294	1,853	3,752,774	24,373	3,674.39
Aug-15	20	67,420,891	447,028	67,392	22,351	3,370	3,343,372	22,504	3,392.63
Sep-15	20	55,221,228	372,159	56,105	18,608	2,805	3,134,242	20,842	3,141.98
Oct-15	20	54,030,982	357,978	53,967	17,899	2,698	3,039,087	20,052	3,022.97
Nov-15	19	50,106,857	335,711	50,610	17,669	2,664	3,220,553	21,700	3,271.35
Dec-15	21	52,433,024	355,065	53,528	16,908	2,549	4,272,690	28,554	4,304.64
Jan-16	20	71,153,547	484,843	73,092	24,242	3,655	3,863,872	26,399	3,979.80
Feb-16	20	66,265,969	459,009	69,198	22,950	3,460	4,304,393	29,708	4,478.58
Mar-16	20	69,964,988	476,669	71,860	23,833	3,593	4,464,441	29,814	4,494.62
2015-16	242	673,583,164	4,501,886	678,681	18,603	2,804	4,464,441	29,814	4,494.62

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.

Table 7-2: Records achieved in the Currency Futures & Options segment from the date of inception till 31 March 2016

CDS Segment	Date	Number/Value
Record number of trades	20-Jun-13	390,049
Record number of contracts	20-Jun-13	11,534,563
Record Daily Notional Turnover (₹ Crs)	20-Jun-13	69,323.90

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 2015-16

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	FUTCUR	USDINR	27-Aug-15	36,780,880	239,581.02	5.32
2	FUTCUR	USDINR	27-Jan-16	34,885,344	234,626.04	5.21
3	FUTCUR	USDINR	29-Mar-16	33,572,578	227,328.60	5.05
4	FUTCUR	USDINR	28-Sep-15	33,442,132	221,774.63	4.93
5	FUTCUR	USDINR	25-Feb-16	32,463,310	221,720.46	4.93

Note: Total Traded Value of Currency Futures & Options for FY 2015-16 is ₹ 4501885.58 Crs

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

Month/Year	MTM Settlement		Final Settlement	
	₹ Crores	US \$ mn	₹ Crores	US \$ mn
Apr-15	531.66	80.15	33.65	5.07
May-15	537.69	81.06	18.26	2.75
Jun-15	535.36	80.71	16.79	2.53
Jul-15	677.50	102.14	12.21	1.84
Aug-15	927.84	139.88	90.27	13.61
Sep-15	480.29	72.41	29.87	4.50
Oct-15	587.87	88.62	43.96	6.63
Nov-15	488.99	73.72	91.17	13.74
Dec-15	461.68	69.60	46.41	7.00
Jan-16	867.02	130.71	98.33	14.82
Feb-16	502.16	75.70	27.51	4.15
Mar-16	891.27	134.36	69.52	10.48
2015-16	7,489.32	1,129.05	577.96	87.13

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

Table 7-5: Business Growth of Interest Rates Futures

Open Interest at the end of									
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)	No. of Contracts	Trading Value (₹ Crores)	Trading Value (US \$ mn)
2010-11	249	3,348	61.90	13.86	0.25	0.06	1	0.02	0.00
2011-12	240	215,200	3,959.21	773.94	16.50	3.22	0	0.00	0.00
2012-13	244	12	0.22	0.04	0.00	0.00	0	0.00	0.00
2013-14	244	1,502,148	30,172.89	5,049.18	123.66	20.69	55,710	1,113	186.28
2014-15	238	20,587,036	421,558.28	7,351.48	1,771.25	282.99	338,372	7,070.86	1,129.70
Apr-15	18	2,110,059	43,899.24	6,618.02	2,438.85	367.67	199,805.00	4,136.38	623.58
May-15	19	2,504,801	51,663.41	7,788.50	2,719.13	409.92	212,416.00	4,380.60	660.40
Jun-15	22	3,059,021	62,055.46	9,355.16	2,820.70	425.23	189,288.00	3,797.81	572.54
Jul-15	23	2,540,696	51,303.66	7,734.27	2,230.59	336.27	200,407.00	4,036.07	608.46
Aug-15	20	2,301,699	46,129.09	6,954.18	2,306.45	347.71	208,718.00	4,193.25	632.15
Sep-15	20	2,130,899	42,902.87	6,467.81	2,145.14	323.39	239,166.00	4,878.51	735.46
Oct-15	20	2,162,248	43,874.25	6,614.25	2,193.71	330.71	244,540.00	4,945.53	745.56
Nov-15	19	1,948,467	39,214.68	5,911.80	2,063.93	311.15	249,622.00	5,003.95	754.37
Dec-15	21	2,364,303	47,291.42	7,129.41	2,251.97	339.50	242,284.00	4,856.30	732.11
Jan-16	20	1,652,848	32,991.66	4,973.65	1,649.58	248.68	203,893.00	4,068.94	613.41
Feb-16	20	1,669,313	32,930.01	4,964.36	1,646.50	248.22	180,075.00	3,577.39	539.31
Mar-16	20	1,612,127	32,168.82	4,849.60	1,608.44	242.48	154,627.00	3,104.74	468.05
2015-16	242	26,056,481	526,424.57	79,361.01	2,175.31	327.94	2,524,841.00	50,979.46	7,685.40

Note: Trading in Cash Settled Interest Rate Futures on Currency Derivatives Segment was introduced on January 21, 2014
IRF includes both 6 Year, 10 Year & 13 Year GSecs and 91 DTB

Trading in Interest Rate Futures contracts in 91 Day GOI T-Bill on Currency Derivatives Segment were introduced on July 4, 2011

**Table 7-6: Records Achieved in the Interest Rates Futures
(From the date of inception till 31 March 2016)**

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

Table 7-7: Top 5 IRD Contracts on the basis of Turnover for the FY 2015-16

Rank	Contract Name			Total Traded Quantity	Total Traded Value (In ₹ Crores)	Total Traded Value (%) to Interest rate products Total Traded Value
	Instrument Type	Contract Symbol	Expiry			
1	FUTIRC	840GS2024	28-May-15	2,319,519	47,941.66	9.11
2	FUTIRC	840GS2024	25-Jun-15	2,071,162	42,630.84	8.10
3	FUTIRC	772GS2025	31-Dec-15	1,985,614	39,632.06	7.53
4	FUTIRC	772GS2025	29-Oct-15	1,858,168	37,469.54	7.12
5	FUTIRC	840GS2024	30-Apr-15	1,626,119	33,832.12	6.43

Note:- Total Traded Value of Interest Rates Futures for FY 2015-16 is ₹ 526424.57 Crs

Table 7-8: Settlement Statistics in Interest Rate Futures Segments at NSE

Month/Year	MTM Settlement		Final Settlement	
	₹ Crores	US \$ mn	₹ Crores	US \$ mn
Apr-15	107.94	16.27	3.84	0.58
May-15	86.19	12.99	1.47	0.22
Jun-15	151.17	22.79	1.41	0.21
Jul-15	60.37	9.10	0.33	0.05
Aug-15	92.40	13.93	1.68	0.25
Sep-15	88.00	13.27	0.22	0.03
Oct-15	62.30	9.39	1.70	0.26
Nov-15	100.23	15.11	1.13	0.17
Dec-15	94.88	14.30	-	-
Jan-16	75.13	11.33	0.74	0.11
Feb-16	132.66	20.00	5.79	0.87
Mar-16	73.04	11.01	3.78	0.57
2015-16	1,124.30	169.49	22.09	3.33

Note: # Interest Rate Futures trading started on January 21, 2014
 IRF includes both 6 Year, 10 Year & 13 Year GSecs and 91 DTB
 Open interest is valued at daily settlement prices
 91 DTB was introduced on 04th of July 2011

Investor Services, Arbitration

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Table 8-1: Receipt and Disposal of Investor's 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
2009-10	1,138	5,892	6,226	804	60	881	772	169
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

Table 8-2: Status Report of Arbitration Matters

Year	No. of Cases Received	Withdrawn	Awards	Pending
2009-10 CM	517	52	465	0
2009-10 F&O	502	43	459	0
2010-11 CM	258	13	245	0
2010-11 F&O	276	8	268	0
2011-12 CM	286	8	278	0
2011-12 F&O	278	6	272	0
2012-13 CM	280	4	276	0
2012-13 F&O	330	7	323	0
2013-14 CM	334	11	356	0
2013-14 F&O	395	13	415	0
2013-14 CDS	25	2	23	0
2014-15 CM	265	5	260	0
2014-15 F&O	213	210	3	0
2014-15 CDS	13	13	0	0
2015-16 CM	203	4	151	48
2015-16 F&O	213	7	164	42
2015-16 CDS	11	0	5	6
Total	10,289	608	9,651	96

