

Table 5.11: Business Growth of Derivatives segment

Month/ Year	Index Futures		Stock Futures		Index Options				Stock Options				Total		Average Daily Turnover (Rs. cr.)
	No. of contracts	Turnover (Rs. cr.)	No. of contracts	Turnover (Rs. cr.)	Call		Put		Call		Put				
					No. of contracts	Notional Turnover (Rs. cr.)	No. of contracts	Notional Turnover (Rs. cr.)	No. of contracts	Notional Turnover (Rs. cr.)	No. of contracts	Notional Turnover (Rs. cr.)			
Jun.2000	1,191	35	-	-	-	-	-	-	-	-	-	-	1,191	35	2
Jul.2000	3,783	108	-	-	-	-	-	-	-	-	-	-	3,783	108	5
Aug.2000	3,301	90	-	-	-	-	-	-	-	-	-	-	3,301	90	4
Sep.2000	4,376	119	-	-	-	-	-	-	-	-	-	-	4,376	119	6
Oct.2000	6,388	153	-	-	-	-	-	-	-	-	-	-	6,388	153	7
Nov.2000	9,892	247	-	-	-	-	-	-	-	-	-	-	9,892	247	11
Dec.2000	9,208	237	-	-	-	-	-	-	-	-	-	-	9,208	237	12
Jan.2001	17,860	471	-	-	-	-	-	-	-	-	-	-	17,860	471	21
Feb.2001	19,141	524	-	-	-	-	-	-	-	-	-	-	19,141	524	26
Mar.2001	15,440	381	-	-	-	-	-	-	-	-	-	-	15,440	381	18
2000-01	90,580	2,365	-	-	-	-	-	-	-	-	-	-	90,580	2,365	12
Apr.2001	13,274	292	-	-	-	-	-	-	-	-	-	-	13,274	292	15
May.2001	10,048	230	-	-	-	-	-	-	-	-	-	-	10,048	230	10
Jun.2001	26,805	590	-	-	5,232	119	3,429	77	-	-	-	-	35,466	785	37
Jul.2001	60,644	1,309	-	-	8,613	191	6,221	135	13,082	290	4,746	106	93,306	2,031	92
Aug.2001	60,979	1,305	-	-	7,598	165	5,533	119	38,971	844	12,508	263	125,589	2,696	128
Sep.2001	154,298	2,857	-	-	12,188	243	8,262	169	64,344	1,322	33,480	690	272,572	5,281	264
Oct.2001	131,467	2,485	-	-	16,787	326	12,324	233	85,844	1,632	43,787	801	290,209	5,477	261
Nov.2001	121,697	2,484	125,946	2,811	14,994	310	7,189	145	112,499	2,372	31,484	638	413,809	8,760	438
Dec.2001	109,303	2,339	309,755	7,515	12,890	287	5,513	118	84,134	1,986	28,425	674	550,020	12,919	680
Jan.2002	122,182	2,660	489,793	13,261	11,285	253	3,933	85	133,947	3,836	44,498	1,253	805,638	21,348	928
Feb.2002	120,662	2,747	528,947	13,939	13,941	323	4,749	107	133,630	3,635	33,055	864	834,984	21,616	1,081
Mar.2002	94,229	2,185	503,415	13,989	10,446	249	4,773	111	101,708	2,863	37,387	1,094	751,958	20,490	1,078
2001-02	1,025,588	21,482	1,957,856	51,516	113,974	2,466	61,926	1,300	768,159	18,780	269,370	6,383	4,196,873	101,925	413
Apr. 2002	73,635	1,656	552,727	15,065	11,183	260	5,389	122	121,225	3,400	40,443	1,170	804,602	21,674	985
May.2002	94,312	2,022	605,284	15,981	13,070	294	7,719	169	126,867	3,490	57,984	1,643	905,236	23,600	1,073
Jun.2002	99,514	2,123	616,461	16,178	10,272	223	7,805	166	123,493	3,325	48,919	1,317	906,464	23,332	1,167
Jul.2002	122,663	2,513	789,290	21,205	16,637	350	7,688	162	154,089	4,341	65,530	1,837	1,155,897	30,407	1,322
Aug.2002	152,375	2,978	726,310	17,881	15,967	318	10,124	200	147,646	3,837	65,630	1,725	1,118,052	26,938	1,283
Sep.2002	144,303	2,836	700,051	17,501	16,578	332	12,543	251	151,291	4,016	80,038	2,205	1,104,804	27,140	1,357
Oct.2002	164,934	3,145	856,930	21,213	23,628	459	13,910	267	214,027	5,595	104,659	2,761	1,378,088	33,441	1,592
Nov.2002	175,567	3,500	970,251	25,463	25,413	509	17,191	336	261,600	7,106	104,529	2,922	1,554,551	39,837	2,097
Dec.2002	277,403	5,958	1,217,873	35,532	30,261	660	19,973	427	309,573	9,552	111,756	3,491	1,966,839	55,620	2,649
Jan.2003	258,955	5,557	1,304,122	38,299	26,376	577	16,805	363	322,876	10,174	132,021	4,179	2,061,155	59,149	2,572
Feb.2003	237,803	5040	1,198,564	32,445	26,501	571	17,681	374	268,156	7,644	114,512	3,319	1,863,217	49,395	2,600
Mar.2003	325,299	6,624	1,138,980	29,770	53,788	1,116	35,739	740	255,658	7,163	140,540	3,919	1,950,004	49,330	2,461
2002-03	2,126,763	43,952	10,676,843	286,533	269,674	5,669	172,567	3577	2,456,501	69,643	1,066,561	30,488	16,768,909	439,863	21,158

Note:

Notional Turnover = (Strike Price + Premium) * Quantity

Index Futures, Index Options, Stock Options and Stock Futures were introduced in June 2000, June 2001, July 2001 and November 2001, respectively