

Press Release Archives

July 12, 2001

NSE records highest volume of trades in the derivatives segment

NSE today recorded the highest volume of turnover in the derivatives segment since inception. The total value of the contracts traded at the NSE today was Rs. 128.15 crores. The S&P CNX NIFTY registered a gain of 2 % today ie. about 22 points over the previous close. The S&P CNX NIFTY futures recorded a turnover of Rs. 86.71 crores with 3966 contracts being traded. The near month (contract expiring on July 26, 2001) futures contract witnessed a volume of 2886 contracts with a value of about Rs. 63 crores. S&P CNX NIFTY options recorded 831 contracts with a notional value of Rs. 18.04 crores. The most active S&P CNX NIFTY options contract was near month, at-the-money, 1100 call option contract with 187 contracts being traded with an average premium of Rs.11.

Options on individual securities recorded 1050 contracts with a notional value of Rs. 23.40 crores.

NSE commenced trading in options contracts on individual securities on July 2, 2001. NSE had introduced options on individual securities in all 31 securities approved by SEBI. Option contracts on 15 of the 31 securities were traded today. The details of top 5 option contracts on individual securities traded today are given below:

Description	No. of contracts
SATYAMCOMP	211
ACC	169
INFOSYSTCH	139
L&T	130
RELIANCE	127

The details of top 10 most active Options contract on individual securities are as follows:

S No	Instrument	Symbol	Expiry date	Strike Price	Type	No. of Contracts
1	OPTSTK	SATYAMCOMP	26-Jul-01	170	CA	104
2	OPTSTK	L&T	26-Jul-01	220	CA	71
3	OPTSTK	ACC	26-Jul-01	140	CA	51
4	OPTSTK	ACC	26-Jul-01	120	CA	43
5	OPTSTK	TISCO	26-Jul-01	100	CA	43
6	OPTSTK	ACC	26-Jul-01	150	CA	41
7	OPTSTK	INFOSYSTCH	26-Jul-01	3800	CA	38

8	OPTSTK	INFOSYSTCH	26-Jul-01	3700	CA	36
9	OPTSTK	L&T	26-Jul-01	200	CA	36
10	OPTSTK	RELIANCE	26-Jul-01	320	CA	36

It may be noted that all the top 10 option contracts shown above are call options, which gives the buyer of the option a right to buy the underlying security at any time before the expiry of the contract. SATYAMCOMP was also one of the most active security traded in the capital market today. The company announced first quarter results yesterday that showed a rise 141 % in the net profits. In line with the above, the near month, in-the-money, 170 call option on SATYAMCOMP was most actively traded today today with 104 contracts being traded at an average premium of Rs. 20. The next most active option on individual security contract was in L&T. The near month, in-the-money 220 call option on L&T traded 71 contracts at an average premium of Rs. 10.

[Top](#)

The Exchange has successfully completed its 351st settlement

The Exchange has successfully completed its 351st Normal Settlement (Rolling T+5 following SEBI directive) since inception i.e., Settlement Number N – 2001030 on July 12, 2001. The settlement statistics are as follows:

Particulars	Values
	N-2001030
Total value of the settlement(Securities) (Rs. In Crores)	144.67
Total value of the settlement(Funds) (Rs. In Crores)	59.99
Shortages for the settlement	0.64%

[Top](#)