

Press Release Archives

November 15, 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. Around 25000 contracts valued at Rs. 519.91 crores were traded today.

Nifty derivatives:

The S&P CNX NIFTY registered a gain of 1.9% today ie. about 19.90 points over the previous close.

The S&P CNX NIFTY futures recorded a turnover of Rs. 142.45 crores with 7005 contracts being traded.

S&P CNX NIFTY options recorded 1641 contracts with a notional value of Rs. 33.46 crores.

Derivatives on individual securities:

The traded volume of the two products, options and futures on individual securities amounted to Rs.344 crores today. Options on individual securities recorded 8773 contracts with a notional value of Rs. 183.39 crores. Futures on individual securities has within five trading days since introduction, recorded 7965 contracts valued at Rs.160.60 crores. The details of top 5 underlying securities on which the option contracts were the most actively traded is as under:

S. No.	Symbol	No.of Contracts	Rs. Crs
1	SATYAMCOMP	2726	56.29
2	INFOSYSTCH	1402	44.72
3	DIGITALEQP	829	11.94
4	RELIANCE	804	13.62
5	STROPTICAL	786	6.98

NSE commenced trading in futures contracts on individual securities on November 9, 2001. NSE had introduced futures on individual securities in all 31 securities approved by SEBI. Futures contracts on 28 of the 31 securities were traded today. The details of top 5 underlying securities on which the futures contracts were the most actively traded is as under:

S.No.	Symbol	No.of Contracts	Rs. Crs
1	DIGITALEQP	1860	26.27
2	SATYAMCOMP	1549	31.62
3	INFOSYSTCH	1407	44.61
4	L&T	649	13.6
5	RELIANCE	488	8.08

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The Exchange has successfully completed its 435th Normal Settlement

The Exchange has successfully completed its 435th Normal Settlement (Rolling T+5 following SEBI directive) since inception i.e., Settlement Number N – 2001115 on November 15, 2001. The settlement statistics are as follows:

Particulars	Values
	N-2001115
Total traded quantity (lakhs)	905.22
Total traded value (Rs. In Crores)	1584.91
Total value of the settlement (Securities) (Rs. In Crores)	227.87
Total value of the settlement (Funds) (Rs. In Crores)	88.01
Shortages for the settlement	0.65%
% of Delivery (No. of shares delivered / No. of shares traded)	21.59%

Details of Account Period Settlement (Settlement No. W 2001144) are as follows:

Trading Period		Traded Value	Settlement Value	
From	To		Securities	Funds
November 05, 2001	November 09, 2001	Rs. 118.57 Crores	Rs. 31.35 Crores	Rs. 15.94 Crores

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