

APPENDIX TABLES

**APPENDIX TABLE 13: TURNOVER IN INDIAN DERIVATIVES MARKET**

(₹ billion)

| Year/Month     | Equity Derivatives |                |               |               | Currency Derivatives |               |  | Interest Rate Derivatives |
|----------------|--------------------|----------------|---------------|---------------|----------------------|---------------|--|---------------------------|
|                | Index Futures      | Index Options  | Stock Futures | Stock Options | Forward              | Swap          | Exchange Traded Currency Options and Futures | Interest Rate Swap        |
| 1              | 2                  | 3              | 4             | 5             | 6                    | 7             | 8  | 9                         |
| <b>2010-11</b> | <b>43,569</b>      | <b>172,694</b> | <b>54,958</b> | <b>10,303</b> | <b>28,902</b>        | <b>41,125</b> | <b>84,153</b>                                | <b>47,464</b>             |
| <b>2011-12</b> | <b>37,564</b>      | <b>233,384</b> | <b>40,849</b> | <b>9,786</b>  | <b>24,134</b>        | <b>46,876</b> | <b>98,964</b>                                | <b>51,238</b>             |
| <b>2012-13</b> | <b>26,496</b>      | <b>298,091</b> | <b>42,273</b> | <b>20,107</b> | <b>53,185</b>        | <b>50,616</b> | <b>87,105</b>                                | <b>41,953</b>             |
| <b>2011-12</b> |                    |                |               |               |                      |               |  |                           |
| Apr            | 2,823              | 16,460         | 3,532         | 700           | 2,060                | 3,671         | 7,223  | 3,754                     |
| May            | 3,057              | 18,929         | 3,367         | 701           | 2,172                | 4,749         | 10,005                                       | 4,789                     |
| Jun            | 2,652              | 17,846         | 3,227         | 658           | 2,400                | 4,956         | 10,390                                       | 5,368                     |
| Jul            | 2,657              | 18,677         | 3,499         | 817           | 2,470                | 3,936         | 12,433                                       | 4,375                     |
| Aug            | 3,472              | 22,095         | 3,338         | 733           | 2,588                | 4,062         | 13,655                                       | 6,488                     |
| Sep            | 3,473              | 20,859         | 3,265         | 764           | 2,309                | 3,741         | 9,779  | 4,534                     |
| Oct            | 2,687              | 16,217         | 2,813         | 666           | 1,542                | 3,119         | 5,778  | 3,545                     |
| Nov            | 3,314              | 20,294         | 3,066         | 722           | 1,762                | 3,575         | 6,362  | 2,833                     |
| Dec            | 3,447              | 21,157         | 2,821         | 730           | 1,584                | 3,458         | 6,084  | 2,993                     |
| Jan            | 2,974              | 15,631         | 3,528         | 1,074         | 1,476                | 3,940         | 6,113  | 4,999                     |
| Feb            | 3,252              | 21,758         | 4,536         | 1,216         | 1,333                | 3,720         | 5,179  | 3,531                     |
| Mar            | 3,756              | 23,461         | 3,856         | 1,005         | 2,438                | 3,948         | 5,963  | 4,027                     |
| <b>2012-13</b> |                    |                |               |               |                      |               |  |                           |
| Apr            | 2,606              | 19,120         | 3,039         | 1,006         | 4,386                | 3,599         | 4,590  | 3,129                     |
| May            | 2,869              | 26,414         | 3,030         | 1,129         | 5,033                | 4,249         | 7,928  | 3,612                     |
| Jun            | 2,851              | 26,752         | 3,048         | 1,081         | 4,544                | 4,169         | 6,663  | 5,437                     |
| Jul            | 2,421              | 27,177         | 3,358         | 1,356         | 4,467                | 4,598         | 7,667  | 4,989                     |
| Aug            | 2,084              | 26,385         | 3,157         | 1,439         | 4,204                | 3,722         | 5,401  | 3,402                     |
| Sep            | 2,115              | 21,712         | 3,499         | 1,647         | 4,675                | 4,275         | 6,521  | 3,219                     |
| Oct            | 2,196              | 23,146         | 3,881         | 2,027         | 4,423                | 4,331         | 8,021  | 2,644                     |
| Nov            | 1,720              | 23,252         | 3,494         | 1,797         | 3,931                | 3,705         | 7,333  | 1,177                     |
| Dec            | 1,789              | 27,911         | 3,924         | 1,779         | 4,145                | 3,986         | 7,093  | 1,955                     |
| Jan            | 1,938              | 28,851         | 4,960         | 2,995         | 4,695                | 4,996         | 9,461  | 5,458                     |
| Feb            | 1,832              | 20,629         | 3,619         | 1,967         | 3,906                | 4,170         | 8,117  | 2,861                     |
| Mar            | 2,075              | 26,743         | 3,263         | 1,884         | 4,776                | 4,817         | 8,310  | 4,071                     |
| <b>2013-14</b> |                    |                |               |               |                      |               |  |                           |
| Apr            | 2,159              | 24,926         | 3,715         | 2,442         | 3,243                | 3,678         | 7,428  | 4,131                     |
| May            | 2,528              | 32,336         | 4,166         | 2,270         | 1,515                | 3,492         | 9,850  | 4,726                     |
| Jun            | 2,529              | 31,002         | 3,473         | 1,637         | 1,533                | 3,281         | 12,808                                       | 5,686                     |
| Jul            | 2,637              | 36,733         | 4,354         | 2,475         | -                    | -             | -  | -                         |

Source: RBI, BSE, NSE, CCIL, USE and SEBI.

- Not available