

Derivatives Trading Volume, 1996-2020

Year	Monthly Options - Daily Trading Volume (No. Of contracts)	Weekly Options - (2) Daily Trading Volume (No. Of contracts)	Total Trading Volume - In Underlying Asset - Value Terms (US \$ millions)	Total Trading Volume In Underlying Asset - Value Terms Derivatives Liquidity Ratio(1)	Maximum No. of Open Interest Contracts (Thousands)
TA-35 Options	TA-35 Options	TA-35 Options	TA-35 Options	TA-35 Options	TA-35 Options
1996	23,537	-	37,626	476%	322
1997	23,930	-	44,008	340%	329
1998	30,956	-	62,058	326%	345
1999	44,815	-	104,242	422%	505
2000	108,785	-	343,991	837%	659
2001	110,248	-	270,823	989%	570
2002	118,015	-	242,159	1,050%	605
2003	119,808	-	265,498	791%	619
2004	152,542	-	448,511	858%	826
2005	257,592	-	978,482	1,126%	1,055
2006	304,513	-	1,428,602	1,177%	1,080
2007	384,795	-	2,510,862	1,341%	1,317
2008	332,071	-	2,221,791	916%	1,028
2009	251,507	-	1,405,368	779%	660
2010	289,240	-	2,232,349	1,056%	746
2011	257,201	-	2,895,208	1,452%	1,125
2012	234,469	-	1,690,671	1,459%	718
2013	192,907	12,157	1,658,890	1,424%	736
2014	176,073	25,503	1,884,863	1,703%	688
2015	160,492	40,925	1,916,377	1,439%	670
2016	120,906	40,437	1,394,931	1,156%	514
2017	100,271	31,089	1,240,017	857%	816
2018	99,795	34,499	1,296,889	843%	583
2019	67,097	29,507	1,050,205	668%	346
2020	76,365	35,731	1,165,414	567%	411
Dollar Options	Dollar Options	Dollar Options	Dollar Options	Dollar Options	Dollar Options
1996	2,299	-	5,680	-	168
1997	2,123	-	5,090	-	159
1998	6,458	-	15,900	-	238
1999	9,124	-	22,540	-	345
2000	12,793	-	31,446	-	331
2001	24,914	-	60,592	-	532
2002	46,357	-	115,503	-	746
2003	34,055	-	83,464	-	499
2004	24,165	-	58,456	-	408
2005	27,120	-	66,532	-	413
2006	29,615	-	73,465	-	500
2007	38,785	-	95,064	-	547
2008	43,495	-	106,407	-	521
2009	32,530	-	80,374	-	407
2010	32,852	-	79,276	-	463
2011	43,055	-	104,168	-	547
2012	35,481	-	86,879	-	459
2013	40,661	-	99,311	-	678
2014	51,779	-	127,044	-	1,022
2015	63,979	-	156,896	-	890
2016	52,072	-	127,122	-	851
2017	53,596	-	131,244	-	876
2018	56,243	-	137,744	-	869
2019	43,082	-	105,096	-	682
2020	53,224	-	132,225	-	750

(1) The ratio between the trading volume of the TA-35 options, in underlying asset terms, (delta-weighted, taking into account the probability that the options will be exercised) and the total turnover of the TA-35 shares.

(2) The Weekly options on TA-35 Index Launched in July 2013.