

# Statistics

**TABLE 11: CCIL SETTLEMENT DETAILS**

Amount ₹ Crore

| Settlement Period       | Outright     |          |             |          | Repo (First + Second Leg) |          |             |          | Forex*       |                     |             |                        | TREP**       |          |             |          |
|-------------------------|--------------|----------|-------------|----------|---------------------------|----------|-------------|----------|--------------|---------------------|-------------|------------------------|--------------|----------|-------------|----------|
|                         | No of trades | Value    | Avg. Trades | Avg. Vol | No of trades              | Value    | Avg. Trades | Avg. Vol | No of trades | Value (USD Million) | Avg. Trades | Avg. Vol (USD Million) | No of trades | Value    | Avg. Trades | Avg. Vol |
| 2002-03                 | 191843       | 1076147  | 646         | 3623     | 23284                     | 933509   | 78          | 3143     | 100232       | 136102              | 1101        | 1496                   | -            | -        | -           | -        |
| 2003-04                 | 243585       | 1575133  | 820         | 5303     | 41886                     | 1887266  | 142         | 6419     | 330517       | 501342              | 1425        | 2161                   | -            | -        | -           | -        |
| 2004-05                 | 160682       | 1134222  | 550         | 3884     | 48726                     | 3116185  | 167         | 10672    | 466327       | 899782              | 1976        | 3813                   | -            | -        | -           | -        |
| 2005-06                 | 125509       | 864751   | 467         | 3215     | 51332                     | 3386870  | 176         | 11599    | 489649       | 1179688             | 2084        | 5020                   | -            | -        | -           | -        |
| 2006-07                 | 137100       | 1021536  | 562         | 4187     | 58009                     | 5112560  | 199         | 17509    | 606808       | 1776981             | 2550        | 7466                   | -            | -        | -           | -        |
| 2007-08                 | 188843       | 1653851  | 765         | 6696     | 53258                     | 7893536  | 182         | 27033    | 757074       | 3133665             | 3181        | 13167                  | -            | -        | -           | -        |
| 2008-09                 | 245964       | 2160233  | 1047        | 9192     | 48561                     | 8187856  | 169         | 28529    | 837520       | 3758904             | 3657        | 16414                  | -            | -        | -           | -        |
| 2009-10                 | 316956       | 2913890  | 1332        | 12243    | 57289                     | 12142409 | 201         | 42605    | 883949       | 2988971             | 3843        | 12996                  | -            | -        | -           | -        |
| 2010-11                 | 332540       | 2870952  | 1346        | 11623    | 54842                     | 8207508  | 187         | 27917    | 1150037      | 4191037             | 4792        | 17463                  | -            | -        | -           | -        |
| 2011-12                 | 412266       | 3488203  | 1732        | 14656    | 59573                     | 7524816  | 205         | 25858    | 1283178      | 4642573             | 5579        | 20185                  | -            | -        | -           | -        |
| 2012-13                 | 658055       | 6592032  | 2731        | 27353    | 83141                     | 10804188 | 288         | 37385    | 1396138      | 4830933             | 6018        | 20823                  | -            | -        | -           | -        |
| 2013-14                 | 820330       | 8956699  | 3390        | 37011    | 92795                     | 14454046 | 317         | 49331    | 1512215      | 4743321             | 6490        | 20358                  | -            | -        | -           | -        |
| 2014-15                 | 977948       | 10156162 | 4126        | 42853    | 109391                    | 15735514 | 381         | 54828    | 1731706      | 5297790             | 7595        | 23236                  | -            | -        | -           | -        |
| 2015-16                 | 883167       | 9728541  | 3665        | 40367    | 135623                    | 17249279 | 490         | 62272    | 1885129      | 5489286             | 8056        | 23458                  | -            | -        | -           | -        |
| 2016-17                 | 1342410      | 16874146 | 5570        | 70017    | 167888                    | 23564763 | 622         | 87277    | 1926106      | 6274978             | 8302        | 27047                  | -            | -        | -           | -        |
| 2017-18                 | 918737       | 11399881 | 3812        | 47302    | 198953                    | 25636498 | 748         | 96378    | 2174774      | 6494454             | 9294        | 27754                  | -            | -        | -           | -        |
| 2018-19                 | 806004       | 9355007  | 3331        | 38657    | 216207                    | 27124989 | 804         | 100836   | 2375821      | 6814433             | 10197       | 29246                  | 88670        | 14451590 | 821         | 133811   |
| 2019-20                 | 963622       | 13308365 | 3982        | 54993    | 240106                    | 29576007 | 899         | 110772   | 2125918      | 6987915             | 9085        | 29863                  | 218370       | 40142194 | 818         | 150345   |
| 2020-21                 | 628032       | 10032187 | 2574        | 41116    | 296538                    | 45513599 | 1098        | 168569   | 1604383      | 6602489             | 6741        | 27742                  | 242715       | 56850956 | 899         | 210559   |
| 2021-22                 | 621461       | 8793301  | 2579        | 36487    | 308623                    | 51015712 | 1160        | 191788   | 1990496      | 8008776             | 8543        | 34372                  | 291979       | 82263925 | 1098        | 309263   |
| Apr-22                  | 59411        | 870328   | 3301        | 48352    | 25479                     | 4315711  | 1274        | 215786   | 186592       | 804620              | 10366       | 44701                  | 23337        | 6729332  | 1167        | 336467   |
| May-22                  | 66044        | 832089   | 3302        | 41604    | 31195                     | 4940038  | 1418        | 224547   | 198446       | 783510              | 11025       | 43528                  | 25855        | 7338148  | 1175        | 333552   |
| 2022-23 (Upto May 2022) | 125455       | 1702417  | 3301        | 44800    | 56674                     | 9255749  | 1349        | 220375   | 385038       | 1588130             | 10696       | 44115                  | 49192        | 14067480 | 1171        | 334940   |

\*Commenced operations from November 12, 2002, Cash and Tom settlement is with effect from February 5, 2004.

\*\*Launched on November 5, 2018

TABLE 12: CATEGORYWISE BUYING ACTIVITY

Percent

| Category               | Outright      | Reverse Repo<br>(Funds<br>Lending) | TREP<br>Lending | Uncollateralised<br>Money Market<br>Lending* | Forex         | IRS-<br>MIBOR | IRS-<br>MIFOR |
|------------------------|---------------|------------------------------------|-----------------|--|---------------|---------------|---------------|
| Co-operative Banks     | 3.45          | 0.09                               | 0.21            | 77.48**                                      | 0.35          | -             | -             |
| Financial Institutions | 0.29          | 0.95                               | 0.92            | -  | 0.31          | -             | -             |
| Foreign Banks          | 21.74         | 32.85                              | 0.34            | 1.63   | 43.62         | 46.11         | 75.22         |
| Insurance Companies    | 3.56          | 2.63                               | 13.92           | -  | -             | -             | -             |
| Mutual Funds           | 10.78         | 50.04                              | 74.51           | -  | -             | 0.43          | 0.00          |
| Others                 | 4.37          | 0.11                               | 9.45            | -  | -             | -             | -             |
| Primary Dealers        | 15.11         | 4.30                               | 0.01            | 0.00   | -             | 16.28         | 0.00          |
| Private Sector Banks   | 24.52         | 7.34                               | 0.24            | 4.58   | 30.27         | 34.15         | 22.27         |
| Public Sector Banks    | 16.16         | 1.69                               | 0.40            | 16.30  | 25.45         | 3.02          | 2.51          |
| <b>Total</b>           | <b>100.00</b> | <b>100.00</b>                      | <b>100.00</b>   | <b>100.00</b>                                | <b>100.00</b> | <b>100.00</b> | <b>100.00</b> |

\* Call, Notice and Term Money segment.

\*\* Includes Small Finance and Payment Banks

TABLE 13: CATEGORYWISE SELLING ACTIVITY

Percent

| Category               | Outright      | Repo (Funds<br>Borrowing) | TREP<br>Borrowing | Uncollateralised<br>Money Market<br>Borrowing* | Forex         | IRS-<br>MIBOR | IRS-<br>MIFOR |
|------------------------|---------------|---------------------------|-------------------|--|---------------|---------------|---------------|
| Co-operative Banks     | 3.00          | 1.67                      | 0.78              | 2.07**   | 0.39          | -             | -             |
| Financial Institutions | 0.00          | 0.00                      | 1.42              | -  | 0.39          | -             | -             |
| Foreign Banks          | 23.35         | 23.16                     | 3.39              | 4.95   | 43.98         | 50.57         | 59.79         |
| Insurance Companies    | 2.35          | 0.00                      | 0.00              | -  | -             | -             | -             |
| Mutual Funds           | 8.42          | 0.02                      | 0.70              | -  | -             | 0.71          | 0.00          |
| Others                 | 3.61          | 1.44                      | 1.57              | -  | -             | -             | -             |
| Primary Dealers        | 22.44         | 30.28                     | 3.91              | 70.79  | -             | 14.84         | 0.00          |
| Private Sector Banks   | 23.78         | 23.96                     | 27.21             | 19.32  | 30.17         | 30.74         | 34.84         |
| Public Sector Banks    | 13.05         | 19.48                     | 61.02             | 2.86   | 25.06         | 3.14          | 5.37          |
| <b>Total</b>           | <b>100.00</b> | <b>100.00</b>             | <b>100.00</b>     | <b>100.00</b>                                  | <b>100.00</b> | <b>100.00</b> | <b>100.00</b> |

\* Call, Notice and Term Money segment.

\*\* Includes Small Finance and Payment Banks

**TABLE 14: COMPARABLE RATES**

Percent

| Date           | Money Market Rates (WAR) |               |               | Benchmark Rates      |             |                         |                         |                          |                     | Auction Cut-offs |               |               | Policy Rates |             |
|----------------|--------------------------|---------------|---------------|----------------------|-------------|-------------------------|-------------------------|--------------------------|---------------------|------------------|---------------|---------------|--------------|-------------|
|                | Call                     | Repo          | TREP          | FBIL-Overnight MIBOR | FBIL-MROR   | FBIL-Term MIBOR 14 DAYS | FBIL-Term MIBOR 1 Month | FBIL-Term MIBOR 3 Months | 10Y Benchmark (WAY) | 91 DTB           | 182 DTB       | 364 DTB       | LAF Repo     | SDF Rate    |
| 2-May-22       | 3.6451                   | 3.7261        | 3.7568        | 3.86                 | 3.80        | 3.92                    | 4.13                    | 4.25                     | 7.1239              | -                | -             | -             | 4.00         | 3.75        |
| 4-May-22       | 3.6708                   | 3.7163        | 3.7623        | 3.85                 | 3.76        | 3.91                    | 4.13                    | 4.25                     | 7.2652              | 4.0290           | 4.4325        | 4.8351        | 4.40         | 4.15        |
| 5-May-22       | 4.0577                   | 4.1238        | 4.1437        | 4.27                 | 4.22        | 4.27                    | 4.49                    | 4.62                     | 7.4037              | -                | -             | -             | 4.40         | 4.15        |
| 6-May-22       | 4.1016                   | 4.0836        | 4.0746        | 4.30                 | 4.16        | 4.28                    | 4.51                    | 4.63                     | 7.4365              | -                | -             | -             | 4.40         | 4.15        |
| 7-May-22       | 3.6462                   | 4.0900        | 4.2717        | -                    | -           | -                       | -                       | -                        | -                   | -                | -             | -             | 4.40         | 4.15        |
| 9-May-22       | 4.0462                   | 4.0871        | 4.0710        | 4.30                 | 4.14        | 4.29                    | 4.51                    | 4.64                     | 7.4537              | -                | -             | -             | 4.40         | 4.15        |
| 10-May-22      | 4.0881                   | 4.0213        | 4.0431        | 4.30                 | 4.13        | 4.30                    | 4.51                    | 4.65                     | 7.3622              | -                | -             | -             | 4.40         | 4.15        |
| 11-May-22      | 4.0430                   | 3.9676        | 4.0264        | 4.29                 | 4.10        | 4.30                    | 4.51                    | 4.65                     | 7.2700              | 4.9538           | 5.4592        | 5.9249        | 4.40         | 4.15        |
| 12-May-22      | 4.0573                   | 4.0161        | 4.0452        | 4.26                 | 4.10        | 4.30                    | 4.51                    | 4.65                     | 7.2342              | -                | -             | -             | 4.40         | 4.15        |
| 13-May-22      | 4.0816                   | 4.0105        | 4.0502        | 4.30                 | 4.12        | 4.31                    | 4.53                    | 4.67                     | 7.3174              | -                | -             | -             | 4.40         | 4.15        |
| 17-May-22      | 4.0520                   | 4.0764        | 4.0396        | 4.29                 | 4.13        | 4.31                    | 4.52                    | 4.68                     | 7.3618              | -                | -             | -             | 4.40         | 4.15        |
| 18-May-22      | 4.0373                   | 4.0226        | 4.0117        | 4.29                 | 4.05        | 4.31                    | 4.52                    | 4.69                     | 7.3531              | 4.9127           | 5.4300        | 5.9200        | 4.40         | 4.15        |
| 19-May-22      | 4.0008                   | 4.0346        | 4.0384        | 4.28                 | 4.07        | 4.31                    | 4.53                    | 4.70                     | 7.3374              | -                | -             | -             | 4.40         | 4.15        |
| 20-May-22      | 4.1444                   | 4.1292        | 4.1956        | 4.30                 | 4.20        | 4.32                    | 4.54                    | 4.71                     | 7.3484              | -                | -             | -             | 4.40         | 4.15        |
| 21-May-22      | 3.8034                   | 4.0500        | 4.2270        | -                    | -           | -                       | -                       | -                        | -                   | -                | -             | -             | 4.40         | 4.15        |
| 23-May-22      | 4.1256                   | 4.1341        | 4.1479        | 4.31                 | 4.20        | 4.31                    | 4.55                    | 4.71                     | 7.3742              | -                | -             | -             | 4.40         | 4.15        |
| 24-May-22      | 4.0758                   | 4.1106        | 4.1115        | 4.30                 | 4.17        | 4.32                    | 4.56                    | 4.73                     | 7.3555              | -                | -             | -             | 4.40         | 4.15        |
| 25-May-22      | 4.1065                   | 4.0897        | 4.1294        | 4.30                 | 4.13        | 4.32                    | 4.56                    | 4.74                     | 7.3157              | 4.8869           | 5.4294        | 5.9100        | 4.40         | 4.15        |
| 26-May-22      | 4.0826                   | 4.1218        | 4.1708        | 4.30                 | 4.18        | 4.33                    | 4.56                    | 4.75                     | 7.2933              | -                | -             | -             | 4.40         | 4.15        |
| 27-May-22      | 4.0936                   | 4.1451        | 4.1948        | 4.30                 | 4.19        | 4.35                    | 4.57                    | 4.75                     | 7.3444              | -                | -             | -             | 4.40         | 4.15        |
| 30-May-22      | 4.0982                   | 4.1562        | 4.1847        | 4.30                 | 4.19        | 4.36                    | 4.58                    | 4.75                     | 7.3854              | -                | -             | -             | 4.40         | 4.15        |
| 31-May-22      | 4.0875                   | 4.1501        | 4.1512        | 4.27                 | 4.18        | 4.36                    | 4.58                    | 4.75                     | 7.4378              | -                | -             | -             | 4.40         | 4.15        |
| <b>Average</b> | <b>4.0066</b>            | <b>4.0483</b> | <b>4.0840</b> | <b>4.25</b>          | <b>4.11</b> | <b>4.27</b>             | <b>4.50</b>             | <b>4.65</b>              | <b>7.3387</b>       | <b>4.6956</b>    | <b>5.1878</b> | <b>5.6475</b> | <b>4.38</b>  | <b>4.13</b> |
| <b>Max</b>     | <b>4.1444</b>            | <b>4.1562</b> | <b>4.2717</b> | <b>4.31</b>          | <b>4.22</b> | <b>4.36</b>             | <b>4.58</b>             | <b>4.75</b>              | <b>7.4537</b>       | <b>4.9538</b>    | <b>5.4592</b> | <b>5.9249</b> | <b>4.40</b>  | <b>4.15</b> |
| <b>Min</b>     | <b>3.6451</b>            | <b>3.7163</b> | <b>3.7568</b> | <b>3.85</b>          | <b>3.76</b> | <b>3.91</b>             | <b>4.13</b>             | <b>4.25</b>              | <b>7.1239</b>       | <b>4.0290</b>    | <b>4.4325</b> | <b>4.8351</b> | <b>4.00</b>  | <b>3.75</b> |
| <b>SD</b>      | <b>0.1578</b>            | <b>0.1179</b> | <b>0.1274</b> | <b>0.14</b>          | <b>0.12</b> | <b>0.12</b>             | <b>0.13</b>             | <b>0.14</b>              | <b>0.0768</b>       | <b>0.4453</b>    | <b>0.5037</b> | <b>0.5416</b> | <b>0.09</b>  | <b>0.09</b> |

**GOVERNMENT SECURITIES MARKET****SETTLEMENT ANALYSIS**

Number of Participants: 264

**TABLE 15 : PROPRIETARY / CONSTITUENT SETTLEMENT ANALYSIS**

Percent

| Settlement Period       | Outright    |       |             |       | Repo        |       |             |       |
|-------------------------|-------------|-------|-------------|-------|-------------|-------|-------------|-------|
|                         | Proprietary |       | Constituent |       | Proprietary |       | Constituent |       |
|                         | Trades      | Value | Trades      | Value | Trades      | Value | Trades      | Value |
| 2002-03                 | 80.54       | 87.54 | 19.46       | 12.46 | 99.58       | 99.81 | 0.42        | 0.19  |
| 2003-04                 | 75.82       | 85.03 | 24.18       | 14.97 | 88.11       | 89.96 | 11.89       | 10.04 |
| 2004-05                 | 75.96       | 81.95 | 24.04       | 18.05 | 81.83       | 86.21 | 18.17       | 13.79 |
| 2005-06                 | 78.55       | 85.37 | 21.45       | 14.63 | 70.00       | 82.77 | 30.00       | 17.23 |
| 2006-07                 | 87.78       | 90.06 | 12.22       | 9.94  | 70.67       | 85.01 | 29.33       | 14.99 |
| 2007-08                 | 90.26       | 90.55 | 9.74        | 9.45  | 70.74       | 83.79 | 29.26       | 16.21 |
| 2008-09                 | 89.48       | 88.32 | 10.52       | 11.68 | 72.60       | 87.98 | 27.40       | 12.02 |
| 2009-10                 | 90.16       | 90.56 | 9.84        | 9.44  | 81.01       | 94.03 | 18.99       | 5.97  |
| 2010-11                 | 89.23       | 89.92 | 10.77       | 10.08 | 80.58       | 89.37 | 19.42       | 10.63 |
| 2011-12                 | 90.81       | 88.35 | 9.19        | 11.65 | 81.39       | 88.46 | 18.61       | 11.54 |
| 2012-13                 | 89.69       | 87.05 | 10.31       | 12.95 | 90.89       | 92.91 | 9.11        | 7.09  |
| 2013-14                 | 88.78       | 85.20 | 11.22       | 14.80 | 91.90       | 93.43 | 8.10        | 6.57  |
| 2014-15                 | 89.88       | 88.50 | 10.12       | 11.50 | 94.15       | 93.04 | 5.85        | 6.96  |
| 2015-16                 | 89.10       | 88.95 | 10.90       | 11.05 | 95.84       | 94.73 | 4.16        | 5.27  |
| 2016-17                 | 87.56       | 87.62 | 12.44       | 12.38 | 95.46       | 94.19 | 4.54        | 5.81  |
| 2017-18                 | 86.31       | 85.71 | 13.69       | 14.29 | 96.63       | 94.91 | 3.37        | 5.09  |
| 2018-19                 | 85.71       | 84.28 | 14.29       | 15.72 | 96.13       | 93.30 | 3.87        | 6.70  |
| 2019-20                 | 83.27       | 83.10 | 16.73       | 16.90 | 94.14       | 87.73 | 5.86        | 12.27 |
| 2020-21                 | 76.81       | 80.07 | 23.19       | 19.93 | 90.74       | 83.75 | 9.26        | 16.25 |
| 2021-22                 | 75.35       | 75.85 | 24.65       | 24.15 | 88.83       | 84.73 | 11.17       | 15.27 |
| Apr-22                  | 76.22       | 77.15 | 23.78       | 22.85 | 84.45       | 76.45 | 15.55       | 23.55 |
| May-22                  | 78.60       | 79.73 | 21.40       | 20.27 | 84.92       | 75.70 | 15.08       | 24.30 |
| 2022-23 (Upto May 2022) | 77.48       | 78.41 | 22.52       | 21.59 | 84.71       | 76.05 | 15.29       | 23.95 |

TABLE 16: DEAL SIZE ANALYSIS

Percent

| Settlement Period       | < 5 Cr            |                  | 5 Cr              |                  | > 5 Cr <=10 Cr    |                  | >10 Cr<=20 Cr     |                  | > 20 Cr           |                  |
|-------------------------|-------------------|------------------|-------------------|------------------|-------------------|------------------|-------------------|------------------|-------------------|------------------|
|                         | % to total trades | % to total value | % to total trades | % to total value | % to total trades | % to total value | % to total trades | % to total value | % to total trades | % to total value |
| 2002-03                 | 10.22             | 1.64             | 75.71             | 67.68            | 10.88             | 19.23            | 2.30              | 6.80             | 0.89              | 4.65             |
| 2003-04                 | 12.23             | 1.72             | 68.92             | 53.29            | 11.98             | 18.40            | 2.54              | 6.51             | 4.33              | 20.09            |
| 2004-05                 | 14.24             | 1.75             | 67.12             | 47.55            | 9.72              | 13.59            | 2.98              | 7.02             | 5.93              | 30.09            |
| 2005-06                 | 15.26             | 1.78             | 67.75             | 49.17            | 8.05              | 11.49            | 2.68              | 6.36             | 6.26              | 31.20            |
| 2006-07                 | 8.30              | 0.93             | 71.38             | 47.90            | 12.50             | 16.67            | 2.59              | 5.76             | 5.23              | 28.75            |
| 2007-08                 | 5.30              | 0.51             | 60.70             | 34.66            | 23.17             | 26.40            | 3.47              | 6.62             | 7.36              | 31.81            |
| 2008-09                 | 5.69              | 0.56             | 64.57             | 36.76            | 20.60             | 23.40            | 2.89              | 5.52             | 6.26              | 33.76            |
| 2009-10                 | 5.35              | 0.54             | 65.32             | 35.53            | 18.16             | 19.71            | 3.31              | 6.03             | 7.86              | 38.20            |
| 2010-11                 | 6.34              | 0.69             | 64.62             | 37.42            | 18.04             | 20.84            | 3.90              | 7.58             | 7.10              | 33.46            |
| 2011-12                 | 5.32              | 0.57             | 66.66             | 39.39            | 17.19             | 20.27            | 3.91              | 7.74             | 6.92              | 32.03            |
| 2012-13                 | 4.21              | 0.45             | 60.06             | 29.98            | 21.30             | 21.23            | 5.09              | 8.66             | 9.33              | 39.68            |
| 2013-14                 | 3.85              | 0.40             | 58.80             | 26.93            | 20.49             | 18.74            | 5.97              | 9.29             | 10.89             | 44.65            |
| 2014-15                 | 2.78              | 0.33             | 61.13             | 29.43            | 21.40             | 20.58            | 5.42              | 8.89             | 9.27              | 40.77            |
| 2015-16                 | 3.48              | 0.43             | 60.18             | 27.32            | 20.28             | 18.37            | 5.55              | 8.56             | 10.51             | 45.32            |
| 2016-17                 | 3.43              | 0.42             | 52.33             | 20.81            | 23.71             | 18.83            | 6.66              | 9.07             | 13.87             | 50.86            |
| 2017-18                 | 3.52              | 0.42             | 56.59             | 22.80            | 20.39             | 16.39            | 6.89              | 9.45             | 12.62             | 50.94            |
| 2018-19                 | 3.57              | 0.44             | 59.89             | 25.80            | 18.60             | 15.97            | 6.48              | 9.50             | 11.47             | 48.28            |
| 2019-20                 | 3.33              | 0.37             | 52.92             | 19.16            | 21.01             | 15.18            | 7.89              | 9.93             | 14.85             | 55.37            |
| 2020-21                 | 4.71              | 0.48             | 50.00             | 15.65            | 20.62             | 12.83            | 7.68              | 8.23             | 16.98             | 62.81            |
| 2021-22                 | 4.95              | 0.45             | 53.07             | 18.75            | 20.03             | 14.04            | 7.48              | 8.98             | 14.47             | 57.78            |
| Apr-22                  | 6.14              | 0.39             | 53.86             | 18.38            | 17.90             | 12.10            | 7.17              | 8.25             | 14.93             | 60.87            |
| May-22                  | 4.98              | 0.34             | 56.63             | 22.48            | 18.03             | 14.21            | 7.54              | 10.05            | 12.82             | 52.93            |
| 2022-23 (Upto May 2022) | 5.53              | 0.37             | 55.32             | 20.38            | 17.97             | 13.13            | 7.37              | 9.13             | 13.82             | 56.99            |

TABLE 17: T+2 TRADING SUMMARY

Amount ₹ Crore

| Date         | Trades     | Face Value  |
|--------------|------------|-------------|
| 2-May-22     | 5          | 13          |
| 4-May-22     | 5          | 86          |
| 5-May-22     | 3          | 238         |
| 6-May-22     | 4          | 52          |
| 9-May-22     | 4          | 50          |
| 10-May-22    | 2          | 38          |
| 11-May-22    | 12         | 194         |
| 12-May-22    | 6          | 58          |
| 13-May-22    | 9          | 1298        |
| 17-May-22    | 3          | 49          |
| 18-May-22    | 5          | 338         |
| 19-May-22    | 11         | 65          |
| 20-May-22    | 1          | 1           |
| 23-May-22    | 2          | 38          |
| 24-May-22    | 6          | 202         |
| 25-May-22    | 4          | 240         |
| 26-May-22    | 4          | 341         |
| 27-May-22    | 17         | 891         |
| 30-May-22    | 0          | 0           |
| 31-May-22    | 20         | 595         |
| <b>Total</b> | <b>123</b> | <b>4787</b> |

**TABLE 18: T+2 TRADES - HISTORICAL TRADING SUMMARY** Amount ₹ Crore

| Month                   | Trades | Face Value |
|-------------------------|--------|------------|
| 2015-16                 | 2874   | 202905     |
| 2016-17                 | 4127   | 323487     |
| 2017-18                 | 3349   | 215160     |
| 2018-19                 | 1878   | 116410     |
| 2019-20                 | 2808   | 202625     |
| 2020-21                 | 1908   | 101236     |
| 2021-22                 | 1967   | 78549      |
| Apr-22                  | 127    | 4678       |
| May-22                  | 123    | 4787       |
| 2022-23 (Upto May 2022) | 250    | 9465       |

**TABLE 19: INSTRUMENT WISE BREAKUP OF OUTRIGHT TRADES** Amount ₹ Crore

| Settlement Period       | Cen. Govt. Dated Securities |            |         | Treasury Bills |            |         | State Development Loans |            |         |
|-------------------------|-----------------------------|------------|---------|----------------|------------|---------|-------------------------|------------|---------|
|                         | Value                       | Avg. Value | % Share | Value          | Avg. Value | % Share | Value                   | Avg. Value | % Share |
| 2002-03                 | 1032185                     | 3475       | 95.91   | 37443          | 126        | 3.48    | 6519                    | 22         | 0.61    |
| 2003-04                 | 1458665                     | 4911       | 92.61   | 102299         | 344        | 6.49    | 14169                   | 48         | 0.90    |
| 2004-05                 | 862820                      | 2955       | 76.07   | 246703         | 845        | 21.75   | 24700                   | 85         | 2.18    |
| 2005-06                 | 657213                      | 2443       | 76.00   | 189839         | 706        | 21.95   | 17700                   | 66         | 2.05    |
| 2006-07                 | 883248                      | 4723       | 86.46   | 126956         | 679        | 12.43   | 11332                   | 61         | 1.11    |
| 2007-08                 | 1467704                     | 5942       | 88.74   | 171914         | 696        | 10.39   | 14234                   | 58         | 0.86    |
| 2008-09                 | 1955412                     | 8321       | 90.52   | 170436         | 725        | 7.89    | 34385                   | 146        | 1.59    |
| 2009-10                 | 2480850                     | 10424      | 85.14   | 363283         | 1526       | 12.47   | 69757                   | 293        | 2.39    |
| 2010-11                 | 2552181                     | 10333      | 88.90   | 275095         | 1114       | 9.58    | 43677                   | 177        | 1.52    |
| 2011-12                 | 3099108                     | 13021      | 88.85   | 345237         | 1451       | 9.90    | 43859                   | 184        | 1.26    |
| 2012-13                 | 5920929                     | 24568      | 89.82   | 552943         | 2294       | 8.39    | 118159                  | 490        | 1.79    |
| 2013-14                 | 7968661                     | 32928      | 88.97   | 833191         | 3443       | 9.30    | 154847                  | 640        | 1.73    |
| 2014-15                 | 9149608                     | 38606      | 90.09   | 823470         | 3475       | 8.11    | 183083                  | 773        | 1.80    |
| 2015-16                 | 8557672                     | 35509      | 87.96   | 854390         | 3545       | 8.78    | 316479                  | 1313       | 3.25    |
| 2016-17                 | 15198472                    | 63064      | 90.07   | 1073461        | 4454       | 6.36    | 602213                  | 2499       | 3.57    |
| 2017-18                 | 9830117                     | 40789      | 86.23   | 1006055        | 4175       | 8.83    | 563709                  | 2339       | 4.94    |
| 2018-19                 | 7907618                     | 32676      | 84.53   | 938339         | 3877       | 10.03   | 509050                  | 2104       | 5.44    |
| 2019-20                 | 11265755                    | 46553      | 84.65   | 1356141        | 5604       | 10.19   | 686469                  | 2837       | 5.16    |
| 2020-21                 | 7596059                     | 31131      | 75.72   | 1849833        | 7581       | 18.44   | 586295                  | 2403       | 5.84    |
| 2021-22                 | 6630083                     | 27511      | 75.40   | 1484295        | 6159       | 16.88   | 678923                  | 2817       | 7.72    |
| Apr-22                  | 618710                      | 34373      | 71.09   | 137124         | 7618       | 15.76   | 114494                  | 6361       | 13.16   |
| May-22                  | 670861                      | 33543      | 80.62   | 118623         | 5931       | 14.26   | 42605                   | 2130       | 5.12    |
| 2022-23 (Upto May 2022) | 1289571                     | 33936      | 75.75   | 255747         | 6730       | 15.02   | 157099                  | 4134       | 9.23    |

**TABLE 20: TENOR WISE ACTIVITY - CENTRAL GOVERNMENT DATED SECURITIES** Percent

| Year  | 2002-03 | 2003-04 | 2004-05 | 2005-06 | 2006-07 | 2007-08 | 2008-09 | 2009-10 | 2010-11 | 2011-12 | 2012-13 | 2013-14 | 2014-15 | 2015-16 | 2016-17 | 2017-18 | 2018-19 | 2019-20 | 2020-21 | 2021-22 | May-22 | 2022-23 |
|-------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|---------|--------|---------|
| 2003  | 0.40    | 0.06    | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -      | -       |
| 2004  | 1.82    | 1.31    | 0.04    | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -      | -       |
| 2005  | 0.44    | 0.79    | 2.40    | 0.09    | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -      | -       |
| 2006  | 0.32    | 0.49    | 2.01    | 2.04    | 0.20    | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -      | -       |
| 2007  | 0.50    | 0.51    | 1.34    | 2.35    | 1.55    | 0.06    | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -      | -       |
| 2008  | 3.58    | 2.73    | 2.04    | 2.06    | 1.44    | 0.31    | 0.00    | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -      | -       |
| 2009  | 2.81    | 3.18    | 5.43    | 2.64    | 2.83    | 11.43   | 4.27    | 0.43    | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -      | -       |
| 2010  | 5.14    | 4.20    | 10.39   | 12.56   | 2.91    | 6.29    | 3.50    | 3.38    | 0.59    | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -      | -       |
| 2011  | 15.85   | 7.48    | 6.88    | 4.70    | 14.48   | 1.17    | 1.99    | 3.21    | 1.14    | 0.15    | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -      | -       |
| 2012  | 21.42   | 12.04   | 4.66    | 8.19    | 4.27    | 0.56    | 1.04    | 2.94    | 2.38    | 0.82    | 0.05    | -       | -       | -       | -       | -       | -       | -       | -       | -       | -      | -       |
| 2013  | 9.21    | 7.53    | 2.13    | 6.48    | 0.59    | 2.99    | 1.92    | 1.57    | 1.29    | 0.12    | 0.08    | 0.05    | -       | -       | -       | -       | -       | -       | -       | -       | -      | -       |
| 2014  | 0.44    | 5.51    | 6.04    | 12.79   | 6.12    | 1.49    | 6.75    | 10.24   | 0.82    | 0.12    | 0.07    | 0.34    | 0.05    | -       | -       | -       | -       | -       | -       | -       | -      | -       |
| 2015  | 7.89    | 5.70    | 25.34   | 1.38    | 1.56    | 3.50    | 1.78    | 5.38    | 8.21    | 0.43    | 0.35    | 0.57    | 0.62    | 0.38    | -       | -       | -       | -       | -       | -       | -      | -       |
| 2016  | 2.98    | 0.88    | 2.07    | 0.26    | 32.66   | 1.00    | 1.63    | 13.70   | 5.12    | 0.80    | 0.13    | 0.20    | 0.19    | 0.63    | 0.18    | -       | -       | -       | -       | -       | -      | -       |
| 2017  | 17.65   | 25.82   | 16.64   | 22.60   | 17.69   | 47.01   | 5.84    | 1.05    | 6.76    | 1.05    | 4.57    | 4.86    | 0.24    | 0.79    | 0.84    | 0.05    | -       | -       | -       | -       | -      | -       |
| 2018  | 0.51    | 6.96    | 3.73    | 1.38    | 0.14    | 0.08    | 42.75   | 0.15    | 0.04    | 6.55    | 1.56    | 1.48    | 0.11    | 0.83    | 0.74    | 0.40    | 0.11    | -       | -       | -       | -      | -       |
| 2019  | 0.99    | 3.94    | 2.24    | 0.18    | 0.09    | 0.03    | 2.44    | 24.90   | 0.10    | 0.01    | 0.02    | 3.82    | 2.02    | 1.65    | 1.58    | 0.81    | 1.58    | 0.19    | -       | -       | -      | -       |
| 2020  | 0.06    | 3.75    | 1.73    | 0.10    | 0.10    | 0.01    | 0.02    | 19.27   | 32.76   | 1.56    | 7.77    | 6.38    | 10.43   | 12.47   | 6.23    | 2.93    | 3.12    | 2.42    | 0.59    | 0.00    | -      | -       |
| 2021  | 2.24    | 0.46    | 0.17    | 14.21   | 3.64    | 0.57    | 3.71    | 4.92    | 0.03    | 53.20   | 8.26    | 0.60    | 0.11    | 0.66    | 1.66    | 1.12    | 1.19    | 1.27    | 2.24    | 0.99    | -      | -       |
| 2022  | 2.77    | 2.66    | 1.44    | 1.13    | 0.52    | 5.82    | 1.56    | 1.43    | 35.55   | 13.87   | 25.16   | 12.91   | 2.73    | 1.49    | 1.22    | 4.07    | 6.37    | 2.05    | 3.47    | 3.49    | 1.58   | 1.91    |
| 2023  | -       | 2.38    | 1.33    | 0.10    | 0.07    | 0.67    | 2.27    | 0.53    | 0.08    | 0.07    | 0.01    | 26.74   | 26.46   | 8.71    | 7.44    | 3.21    | 4.73    | 3.14    | 2.52    | 2.05    | 1.69   | 2.02    |
| 2024  | -       | -       | -       | -       | 0.01    | 0.69    | 1.08    | 1.24    | 0.19    | 17.58   | 12.68   | 0.99    | 23.76   | 19.12   | 2.83    | 2.49    | 1.34    | 11.93   | 7.07    | 2.04    | 1.57   | 1.67    |
| 2025  | -       | -       | -       | -       | -       | 0.16    | 1.30    | 0.30    | 0.05    | 0.01    | 10.78   | 13.02   | 0.16    | 20.27   | 3.87    | 2.44    | 0.33    | 0.74    | 8.74    | 5.21    | 1.90   | 2.29    |
| 2026  | 2.22    | 0.22    | 0.08    | 0.08    | 0.00    | 0.22    | 0.74    | 0.80    | 0.38    | 0.14    | 21.30   | 15.87   | 2.29    | 7.33    | 34.72   | 9.29    | 3.88    | 6.03    | 4.66    | 20.91   | 15.10  | 15.03   |
| 2027  | -       | -       | -       | -       | 0.04    | 0.67    | 2.97    | 2.35    | 2.95    | 1.31    | 0.86    | 7.98    | 6.25    | 1.12    | 0.51    | 29.72   | 2.47    | 1.19    | 2.94    | 1.67    | 1.25   | 1.51    |
| 2028  | -       | 1.14    | 0.98    | 0.09    | 0.06    | 0.03    | 0.04    | 0.01    | 0.01    | 0.00    | 0.00    | 0.00    | 21.17   | 4.46    | 0.43    | 4.87    | 63.15   | 10.95   | 2.13    | 1.54    | 1.53   | 1.26    |
| 2029  | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.00    | 0.00    | 0.00    | 2.97    | 13.50   | 20.05   | 1.87    | 50.42   | 15.23   | 2.12    | 2.34   | 2.17    |
| 2030  | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.95    | 3.88    | 2.06    | 1.14    | 13.39   | 21.61   | 2.76    | 0.40    | 0.58    | 30.24   | 6.55    | 0.35   | 0.89    |
| 2031  | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 12.39   | 6.63    | 0.70    | 0.73    | 21.57   | 4.61   | 7.46    |
| 2032  | 0.74    | 0.29    | 0.30    | 0.35    | 0.27    | 2.46    | 7.71    | 0.62    | 0.72    | 0.27    | 0.31    | 0.91    | 0.43    | 0.57    | 0.21    | 0.41    | 0.71    | 1.12    | 0.52    | 4.16    | 50.02  | 44.70   |
| 2033  | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.00    | 0.00    | 0.18    | 0.71    | 0.26    | 0.85    | 0.33    | 4.92    | 3.51    | 1.47    | 0.64   | 0.62    |
| 2034  | -       | -       | 0.59    | 1.69    | 4.18    | 0.02    | 0.75    | 0.86    | 0.03    | 0.00    | 0.01    | 0.01    | 0.01    | 0.40    | 0.57    | 0.74    | 0.31    | 0.27    | 9.46    | 0.66    | 0.75   | 0.87    |
| 2035  | -       | -       | -       | 2.55    | 0.08    | 0.01    | 0.26    | 0.26    | 0.01    | 0.00    | 0.00    | 0.10    | 0.02    | 0.03    | 0.12    | 0.11    | 0.63    | 0.26    | 2.99    | 20.66   | 10.86  | 12.51   |
| 2036  | -       | -       | -       | -       | 4.50    | 12.75   | 3.07    | 0.10    | 0.04    | 0.00    | 0.45    | 0.03    | 0.05    | 0.06    | 0.09    | 0.07    | 0.05    | 0.04    | 0.06    | 0.13    | 1.68   | 0.99    |
| 2037  | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 0.02    | 0.03    | 0.03   | 0.02    |
| 2038  | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 0.02    | 0.03    | 0.03   | 0.02    |
| 2039  | -       | -       | -       | -       | -       | -       | 0.63    | 0.38    | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 0.00    | 0.05    | 0.03    | 0.01    | 0.31    | 0.21    | 0.10    | 0.04   | 0.09    |
| 2040  | -       | -       | -       | -       | -       | -       | -       | -       | 0.75    | 0.62    | 0.11    | 0.03    | 0.19    | 0.18    | 0.07    | 0.10    | 0.04    | 0.08    | 0.07    | 0.10    | 0.12   | 0.10    |
| 2041  | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.36    | 1.34    | 0.58    | 0.14    | 0.11    | 0.07    | 0.06    | 0.07    | 0.10    | 0.10    | 0.13    | 0.16   | 0.21    |
| 2042  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.25    | 0.41    | 0.45    | 0.23    | 0.11    | 0.10    | 0.06    | 0.11    | 0.11    | 0.06    | 0.10   | 0.15    |
| 2043  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.05    | 0.61    | 0.23    | 0.13    | 0.04    | 0.04    | 0.22    | 0.15    | 0.08    | 0.05   | 0.07    |
| 2044  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.19    | 0.69    | 0.39    | 0.35    | 0.07    | 0.12    | 0.06    | 0.10    | 0.10   | 0.15    |
| 2045  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.52    | 0.34    | 0.16    | 0.09    | 0.08    | 0.06    | 0.07    | 0.03   | 0.06    |
| 2046  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.10    | 0.16    | 0.18    | 0.15    | 0.06    | 0.08    | 0.05   | 0.04    |
| 2047  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.00    | 0.01    | 0.03    | 0.03   | 0.02    |
| 2048  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.00    | 0.01    | 0.03    | 0.03   | 0.02    |
| 2049  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.20    | 0.05    | 0.10    | 0.07   | 0.07    |
| 2050  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.00    | 0.67    | 1.46    | 0.36   | 0.59    |
| 2051  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.06    | 0.21    | 0.03    | 0.08    | 0.08    | 0.37    | 0.68   | 0.55    |
| 2052  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.00    | 0.01    | 0.02    | 0.03   | 0.02    |
| 2053  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.00    | 0.01    | 0.02    | 0.03   | 0.02    |
| 2054  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.00    | 0.01    | 0.02    | 0.03   | 0.02    |
| 2055  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.02    | 0.07    | 0.02    | 0.19    | 0.03    | 0.09    | 0.04    | 0.03   | 0.02    |
| 2056  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.01    | 0.02    | 0.03   | 0.02    |
| 2057  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.01    | 0.02    | 0.03   | 0.02    |
| 2058  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 0.01    | 0.02    | 0.03   | 0.02    |
| 2059  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.27    | 0.06    | 0.04    | 0.07   | 0.06    |
| 2060  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.99    | 0.25    | 0.16   | 0.13    |
| 2061  | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | -       | 0.00    | 1.57    | 1.78   | 1.61    |
| Total | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00  | 100.00 | 100.00  |

**NETTING FACTOR**

Netting Factor denotes the extent of actual reduction achieved through multi-lateral offsetting of individual member fund obligations (arising out of every trade) to a single net fund obligation. This process has significantly reduced individual funding requirements for every member and also achieved reduction in market liquidity risk.

| <b>TABLE 21: NETTING FACTOR: FUNDS</b> |              |            | Amount ₹ Crore            |
|--|--------------|------------|---------------------------|
| <b>Settlement Period</b>               | <b>Gross</b> | <b>Net</b> | <b>Netting Factor (%)</b> |
| 2002-03                                | 2324017      | 653519     | 71.88                     |
| 2003-04                                | 4038385      | 979592     | 75.74                     |
| 2004-05                                | 4582506      | 1037355    | 77.36                     |
| 2005-06                                | 4460523      | 905062     | 79.71                     |
| 2006-07                                | 6275182      | 968185     | 84.57                     |
| 2007-08                                | 9646481      | 1596638    | 83.45                     |
| 2008-09                                | 10756665     | 1674892    | 84.43                     |
| 2009-10                                | 15502457     | 2642001    | 82.96                     |
| 2010-11                                | 11233653     | 2561298    | 77.20                     |
| 2011-12                                | 10996999     | 2191680    | 80.07                     |
| 2012-13                                | 17585265     | 3101477    | 82.36                     |
| 2013-14                                | 23207382     | 4256748    | 81.66                     |
| 2014-15                                | 26141572     | 4216733    | 83.87                     |
| 2015-16                                | 27433525     | 4352880    | 84.13                     |
| 2016-17                                | 42368619     | 6265051    | 85.21                     |
| 2017-18                                | 37795487     | 6679290    | 82.33                     |
| 2018-19                                | 36499037     | 6156934    | 83.13                     |
| 2019-20                                | 44378602     | 5481050    | 87.65                     |
| 2020-21                                | 58058500     | 6833064    | 88.23                     |
| 2021-22                                | 61336511     | 7139956    | 88.36                     |
| Apr-22                                 | 5172439      | 572816     | 88.93                     |
| May-22                                 | 5692597      | 610959     | 89.27                     |
| 2022-23 (Upto May 2022)                | 10865036     | 1183776    | 89.10                     |



TABLE 22: NETTING FACTOR: SECURITIES

Amount ₹ Crore

| Settlement Period       | Gross    | Net      | Netting Factor (%) |
|-------------------------|----------|----------|--------------------|
| 2004-05                 | 4250540  | 2462556  | 42.06              |
| 2005-06                 | 4384775  | 2012523  | 54.10              |
| 2006-07                 | 6123933  | 2418739  | 60.50              |
| 2007-08                 | 9536455  | 3776777  | 60.40              |
| 2008-09                 | 10365006 | 3750501  | 63.82              |
| 2009-10                 | 15056277 | 6461619  | 57.08              |
| 2010-11                 | 11078385 | 4883399  | 55.92              |
| 2011-12                 | 11011992 | 4139464  | 62.41              |
| 2012-13                 | 17395376 | 6568929  | 62.24              |
| 2013-14                 | 23302555 | 9419626  | 59.58              |
| 2014-15                 | 25891676 | 10026109 | 61.28              |
| 2015-16                 | 26977725 | 10438154 | 61.31              |
| 2016-17                 | 40603629 | 15078857 | 62.86              |
| 2017-18                 | 37036379 | 15278527 | 58.75              |
| 2018-19                 | 36479848 | 14837404 | 59.33              |
| 2019-20                 | 42885776 | 15281923 | 64.37              |
| 2020-21                 | 55545534 | 20190888 | 63.65              |
| 2021-22                 | 59808865 | 22022026 | 63.18              |
| Apr-22                  | 5186038  | 1956377  | 62.28              |
| May-22                  | 5772127  | 2072576  | 64.09              |
| 2022-23 (Upto May 2022) | 10958166 | 4028953  | 63.23              |

TABLE 23: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH

| Sr. No. | Security          | ISIN         | Maturity Date | Days traded (in last 12 months) | Value traded in last 12 months (FV in ₹ Crore) | Percent share in last 12 months Value | No. of Trades (May - 2022) | Value for May - 2022 (FV in ₹ Crore) | Percent share in (May 2022) | Outstanding (FV in ₹ Crore) | Turnover Ratio* | Average Daily Trading Value in last 12 months (FV in ₹ Crore) | Average Daily Trading Value in May - 2022 (FV in ₹ Crore) |
|---------|-------------------|--------------|---------------|---------------------------------|--|---------------------------------------|----------------------------|--------------------------------------|-----------------------------|-----------------------------|-----------------|---|---|
| 1       | 6.54% GS 2032     | IN0020210244 | 17-Jan-32     | 88                              | 834100   | 12.11                                 | 34205                      | 332469                               | 49.56                       | 91000                       | 365             | 9478  | 16623   |
| 2       | 6.67% GS 2035     | IN0020210152 | 15-Dec-35     | 173                             | 521260   | 7.57                                  | 8102                       | 67911                                | 10.12                       | 153550                      | 44              | 3013  | 3396  |
| 3       | 5.74% GS 2026     | IN0020210186 | 15-Nov-26     | 132                             | 196912   | 2.86                                  | 5975                       | 67858                                | 10.12                       | 72000                       | 94              | 1492  | 3393  |
| 4       | 6.10% GS 2031     | IN0020210095 | 12-Jul-31     | 214                             | 1490843  | 21.65                                 | 3165                       | 29707                                | 4.43                        | 148000                      | 20              | 6967  | 1485  |
| 5       | 5.63% GS 2026     | IN0020210012 | 12-Apr-26     | 243                             | 1058365  | 15.37                                 | 1726                       | 21950                                | 3.27                        | 149503                      | 15              | 4355  | 1098  |
| 6       | 7.54% GS 2036     | IN0020220029 | 23-May-36     | 7                               | 10260  | 0.15                                  | 980                        | 10260                                | 1.53                        | 10000                       | 103             | 1466  | 1466  |
| 7       | 6.95% GS 2061     | IN0020210202 | 16-Dec-61     | 96                              | 22360  | 0.32                                  | 271                        | 8382                                 | 1.25                        | 84265                       | 10              | 233   | 419   |
| 8       | 7.17% GS 2028     | IN0020170174 | 8-Jan-28      | 237                             | 62444  | 0.91                                  | 483                        | 7743                                 | 1.15                        | 115584                      | 7               | 263   | 387   |
| 9       | 5.22% GS 2025     | IN0020200112 | 15-Jun-25     | 240                             | 117487   | 1.71                                  | 417                        | 7262                                 | 1.08                        | 118000                      | 6               | 490   | 363   |
| 10      | 7.32% GS 2024     | IN0020180488 | 28-Jan-24     | 226                             | 48156  | 0.70                                  | 182                        | 6413                                 | 0.96                        | 63060                       | 10              | 213   | 321   |
| 11      | 7.10% GS 2029     | IN0020220011 | 18-Apr-29     | 24                              | 7958   | 0.12                                  | 272                        | 6322                                 | 0.94                        | 28000                       | 23              | 332   | 351   |
| 12      | 7.26% GS 2029     | IN0020180454 | 14-Jan-29     | 237                             | 49910  | 0.72                                  | 268                        | 4728                                 | 0.70                        | 130709                      | 4               | 211   | 236   |
| 13      | 6.79% GS 2027     | IN0020170026 | 15-May-27     | 238                             | 63177  | 0.92                                  | 327                        | 4203                                 | 0.63                        | 121000                      | 3               | 265   | 247   |
| 14      | 7.59% GS 2026     | IN0020150093 | 11-Jan-26     | 224                             | 97797  | 1.42                                  | 195                        | 4097                                 | 0.61                        | 119000                      | 3               | 437   | 241   |
| 15      | 6.99% GS 2051     | IN0020210194 | 15-Dec-51     | 122                             | 26861  | 0.39                                  | 221                        | 4035                                 | 0.60                        | 86525                       | 5               | 220   | 202   |
| 16      | 8.15% GS 2022     | IN0020120013 | 11-Jun-22     | 147                             | 40272  | 0.58                                  | 40                         | 3550                                 | 0.53                        | 59669                       | 6               | 274   | 254   |
| 17      | 7.16% GS 2023     | IN0020130012 | 20-May-23     | 198                             | 29966  | 0.44                                  | 150                        | 3481                                 | 0.52                        | 74035                       | 5               | 151   | 193   |
| 18      | 4.56% GS 2023     | IN0020210210 | 29-Nov-23     | 86                              | 12344  | 0.18                                  | 211                        | 3284                                 | 0.49                        | 28500                       | 12              | 144   | 164   |
| 19      | 7.27% GS 2026     | IN0020190016 | 8-Apr-26      | 184                             | 31289  | 0.45                                  | 69                         | 2977                                 | 0.44                        | 60249                       | 5               | 170   | 248   |
| 20      | 7.72% GS 2025     | IN0020150036 | 25-May-25     | 169                             | 20981  | 0.30                                  | 101                        | 2805                                 | 0.42                        | 90032                       | 3               | 124   | 200   |
| 21      | 6.84% GS 2022     | IN0020160050 | 19-Dec-22     | 204                             | 45418  | 0.66                                  | 74                         | 2751                                 | 0.41                        | 56968                       | 5               | 223   | 183   |
| 22      | 6.95%GS16DEC2061P | IN001261P016 | 16-Dec-61     | 11                              | 5260   | 0.08                                  | 13                         | 2500                                 | 0.37                        | -                           | -               | 478   | 625   |

**TABLE 23: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH (Contd.)**

| Sr. No. | Security      | ISIN         | Maturity Date | Days traded (in last 12 months) | Value traded in last 12 months (FV in ₹ Crore) | Percent share in last 12 months Value | No. of Trades (May - 2022) | Value for May - 2022 (FV in ₹ Crore) | Percent share in (May 2022) | Outstanding (FV in ₹ Crore) | Turnover Ratio* | Average Daily Trading Value in last 12 months (FV in ₹ Crore) | Average Daily Trading Value in May - 2022 (FV in ₹ Crore) |
|---------|---------------|--------------|---------------|---------------------------------|--|---------------------------------------|----------------------------|--------------------------------------|-----------------------------|-----------------------------|-----------------|---|---|
| 23      | 8.24% GS 2027 | IN0020060078 | 15-Feb-27     | 200                             | 26243  | 0.38                                  | 83                         | 2466                                 | 0.37                        | 111389                      | 2               | 131   | 164   |
| 24      | FRB 2033      | IN0020200120 | 22-Sep-33     | 203                             | 60191  | 0.87                                  | 75                         | 2455                                 | 0.37                        | 149482                      | 2               | 297   | 189   |
| 25      | 6.64% GS 2035 | IN0020210020 | 16-Jun-35     | 242                             | 785668   | 11.41                                 | 294                        | 2425                                 | 0.36                        | 145354                      | 2               | 3247  | 128   |
| 26      | 7.59% GS 2029 | IN0020150069 | 20-Mar-29     | 185                             | 24458  | 0.36                                  | 78                         | 2294                                 | 0.34                        | 124321                      | 2               | 132   | 153   |
| 27      | FRB 2034      | IN0020210137 | 30-Oct-34     | 99                              | 12430  | 0.18                                  | 61                         | 2280                                 | 0.34                        | 50800                       | 4               | 126   | 163   |
| 28      | 7.68% GS 2023 | IN0020150010 | 15-Dec-23     | 138                             | 25366  | 0.37                                  | 42                         | 2226                                 | 0.33                        | 83404                       | 3               | 184   | 186   |
| 29      | 8.15% GS 2026 | IN0020140060 | 24-Nov-26     | 134                             | 21763  | 0.32                                  | 82                         | 2210                                 | 0.33                        | 82964                       | 3               | 162   | 158   |
| 30      | 8.40% GS 2024 | IN0020140045 | 28-Jul-24     | 100                             | 16690  | 0.24                                  | 17                         | 2151                                 | 0.32                        | 79534                       | 3               | 167   | 239   |
| 31      | 8.35% GS 2022 | IN0020020072 | 14-May-22     | 143                             | 33325  | 0.48                                  | 34                         | 2117                                 | 0.32                        | -                           | -               | 233   | 265   |
| 32      | 6.67% GS 2050 | IN0020200252 | 17-Dec-50     | 241                             | 82989  | 1.21                                  | 158                        | 1988                                 | 0.30                        | 149162                      | 1               | 344   | 105   |
| 33      | 6.22% GS 2035 | IN0020200245 | 16-Mar-35     | 163                             | 21186  | 0.31                                  | 59                         | 1819                                 | 0.27                        | 112655                      | 2               | 130   | 165   |
| 34      | 7.5% GS 2034  | IN0020040039 | 10-Aug-34     | 179                             | 11935  | 0.17                                  | 218                        | 1644                                 | 0.25                        | 99101                       | 2               | 67  | 87  |
| 35      | 8.20% GS 2025 | IN0020120047 | 24-Sep-25     | 139                             | 12777  | 0.19                                  | 63                         | 1531                                 | 0.23                        | 90000                       | 2               | 92  | 102   |
| 36      | FRB 2028      | IN0020210160 | 4-Oct-28      | 72                              | 13858  | 0.20                                  | 24                         | 1530                                 | 0.23                        | 36816                       | 4               | 192   | 191   |
| 37      | 6.79% GS 2029 | IN0020160118 | 26-Dec-29     | 202                             | 27137  | 0.39                                  | 80                         | 1462                                 | 0.22                        | 118801                      | 1               | 134   | 86  |
| 38      | 7.37% GS 2023 | IN0020180025 | 16-Apr-23     | 150                             | 20066  | 0.29                                  | 45                         | 1365                                 | 0.20                        | 31643                       | 4               | 134   | 68  |
| 39      | 8.32% GS 2032 | IN0020070044 | 2-Aug-32      | 79                              | 3047   | 0.04                                  | 53                         | 1345                                 | 0.20                        | 89434                       | 2               | 39  | 122   |
| 40      | 8.33% GS 2026 | IN0020120039 | 9-Jul-26      | 114                             | 15352  | 0.22                                  | 22                         | 1299                                 | 0.19                        | 87000                       | 1               | 135   | 108   |
| 41      | 3.96% GS 2022 | IN0020200260 | 9-Nov-22      | 78                              | 5412   | 0.08                                  | 36                         | 1203                                 | 0.18                        | 28410                       | 4               | 69  | 150   |
| 42      | 5.15% GS 2025 | IN0020200278 | 9-Nov-25      | 237                             | 95114  | 1.38                                  | 94                         | 1040                                 | 0.16                        | 116465                      | 1               | 401   | 69  |
| 43      | 5.79% GS 2030 | IN0020200070 | 11-May-30     | 165                             | 10825  | 0.16                                  | 132                        | 1024                                 | 0.15                        | 111619                      | 1               | 66  | 79  |
| 44      | 8.26% GS 2027 | IN0020070036 | 2-Aug-27      | 125                             | 4806   | 0.07                                  | 45                         | 1003                                 | 0.15                        | 97727                       | 1               | 38  | 67  |

**TABLE 23: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH (Contd.)**

| Sr. No. | Security      | ISIN         | Maturity Date | Days traded (in last 12 months) | Value traded in last 12 months (FV in ₹ Crore) | Percent share in last 12 months Value | No. of Trades (May - 2022) | Value for May - 2022 (FV in ₹ Crore) | Percent share in (May 2022) | Outstanding (FV in ₹ Crore) | Turnover Ratio* | Average Daily Trading Value in last 12 months (FV in ₹ Crore) | Average Daily Trading Value in May - 2022 (FV in ₹ Crore) |
|---------|---------------|--------------|---------------|---------------------------------|--|---------------------------------------|----------------------------|--------------------------------------|-----------------------------|-----------------------------|-----------------|---|---|
| 45      | 6.68% GS 2031 | IN0020170042 | 17-Sep-31     | 209                             | 22638  | 0.33                                  | 63                         | 965                                  | 0.14                        | 105398                      | 1               | 108   | 57  |
| 46      | 8.24% GS 2033 | IN0020140052 | 10-Nov-33     | 147                             | 9974   | 0.14                                  | 60                         | 922                                  | 0.14                        | 99275                       | 1               | 68  | 58  |
| 47      | 6.76% GS 2061 | IN0020200401 | 22-Feb-61     | 223                             | 66553  | 0.97                                  | 46                         | 914                                  | 0.14                        | 147000                      | 1               | 298   | 65  |
| 48      | 8.83% GS 2041 | IN0020110063 | 12-Dec-41     | 97                              | 7291   | 0.11                                  | 23                         | 865                                  | 0.13                        | 90000                       | 1               | 75  | 108   |
| 49      | 7.95% GS 2032 | IN0020020106 | 28-Aug-32     | 139                             | 6325   | 0.09                                  | 38                         | 854                                  | 0.13                        | 127853                      | 1               | 46  | 57  |
| 50      | 6.18% GS 2024 | IN0020190396 | 4-Nov-24      | 208                             | 30657  | 0.45                                  | 52                         | 812                                  | 0.12                        | 102090                      | 1               | 147   | 51  |
| 51      | 8.33% GS 2036 | IN0020060045 | 7-Jun-36      | 102                             | 6877   | 0.10                                  | 45                         | 801                                  | 0.12                        | 86000                       | 1               | 67  | 57  |
| 52      | 8.28% GS 2032 | IN0020060086 | 15-Feb-32     | 87                              | 2411   | 0.04                                  | 54                         | 678                                  | 0.10                        | 90687                       | 1               | 28  | 45  |
| 53      | 8.08% GS 2022 | IN0020070028 | 2-Aug-22      | 95                              | 16438  | 0.24                                  | 15                         | 673                                  | 0.10                        | 38697                       | 2               | 173   | 84  |
| 54      | 6.45% GS 2029 | IN0020190362 | 7-Oct-29      | 167                             | 17974  | 0.26                                  | 42                         | 662                                  | 0.10                        | 114840                      | 1               | 108   | 55  |
| 55      | 7.57% GS 2033 | IN0020190065 | 17-Jun-33     | 148                             | 10758  | 0.16                                  | 42                         | 660                                  | 0.10                        | 124520                      | 1               | 73  | 83  |
| 56      | FRB 2024      | IN0020160084 | 7-Nov-24      | 125                             | 15977  | 0.23                                  | 17                         | 650                                  | 0.10                        | 89635                       | 1               | 128   | 108   |
| 57      | 6.97% GS 2026 | IN0020160035 | 6-Sep-26      | 195                             | 40263  | 0.58                                  | 54                         | 623                                  | 0.09                        | 89743                       | 1               | 206   | 48  |
| 58      | 8.30% GS 2040 | IN0020100031 | 2-Jul-40      | 56                              | 3281   | 0.05                                  | 17                         | 615                                  | 0.09                        | 90000                       | 1               | 59  | 88  |
| 59      | 6.80% GS 2060 | IN0020200187 | 15-Dec-60     | 98                              | 9918   | 0.14                                  | 16                         | 582                                  | 0.09                        | 101176                      | 1               | 101   | 83  |
| 60      | 6.19% GS 2034 | IN0020200096 | 16-Sep-34     | 157                             | 9269   | 0.13                                  | 35                         | 527                                  | 0.08                        | 127000                      | 0               | 59  | 53  |
| 61      | 8.28% GS 2027 | IN0020070069 | 21-Sep-27     | 173                             | 5972   | 0.09                                  | 42                         | 520                                  | 0.08                        | 91866                       | 1               | 35  | 40  |
| 62      | 7.88% GS 2030 | IN0020150028 | 19-Mar-30     | 133                             | 6662   | 0.10                                  | 27                         | 514                                  | 0.08                        | 120303                      | 0               | 50  | 73  |
| 63      | 7.40% GS 2035 | IN0020050012 | 9-Sep-35      | 164                             | 6453   | 0.09                                  | 124                        | 505                                  | 0.08                        | 99245                       | 1               | 39  | 30  |
| 64      | 8.30% GS 2042 | IN0020120062 | 31-Dec-42     | 78                              | 3678   | 0.05                                  | 18                         | 485                                  | 0.07                        | 104529                      | 0               | 47  | 61  |
| 65      | 8.17% GS 2044 | IN0020140078 | 1-Dec-44      | 124                             | 5531   | 0.08                                  | 19                         | 464                                  | 0.07                        | 97000                       | 0               | 45  | 46  |
| 66      | 8.60% GS 2028 | IN0020140011 | 2-Jun-28      | 117                             | 14481  | 0.21                                  | 19                         | 405                                  | 0.06                        | 106230                      | 0               | 124   | 41  |

**TABLE 23: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH (Contd.)**

| Sr. No. | Security          | ISIN         | Maturity Date | Days traded (in last 12 months) | Value traded in last 12 months (FV in ₹ Crore) | Percent share in last 12 months Value | No. of Trades (May - 2022) | Value for May - 2022 (FV in ₹ Crore) | Percent share in (May 2022) | Outstanding (FV in ₹ Crore) | Turnover Ratio* | Average Daily Trading Value in last 12 months (FV in ₹ Crore) | Average Daily Trading Value in May - 2022 (FV in ₹ Crore) |
|---------|-------------------|--------------|---------------|---------------------------------|--|---------------------------------------|----------------------------|--------------------------------------|-----------------------------|-----------------------------|-----------------|---|---|
| 67      | 7.73% GS 2034     | IN0020150051 | 19-Dec-34     | 142                             | 8841   | 0.13                                  | 52                         | 379                                  | 0.06                        | 100000                      | 0               | 62  | 38  |
| 68      | 4.26% GS 2023     | IN0020210046 | 17-May-23     | 120                             | 16014  | 0.23                                  | 24                         | 364                                  | 0.05                        | 38887                       | 1               | 133   | 36  |
| 69      | 8.83% GS 2023     | IN0020130061 | 25-Nov-23     | 93                              | 14648  | 0.21                                  | 21                         | 324                                  | 0.05                        | 60142                       | 1               | 158   | 36  |
| 70      | 6.99%GS15DEC2051P | IN001251P017 | 15-Dec-51     | 5                               | 940  | 0.01                                  | 4                          | 320                                  | 0.05                        | -                           | -               | 188   | 160   |
| 71      | 6.8%GS15DEC2060P  | IN001260P018 | 15-Dec-60     | 7                               | 2100   | 0.03                                  | 1                          | 300                                  | 0.04                        | -                           | -               | 300   | 300   |
| 72      | 7.63% GS 2059     | IN0020190057 | 17-Jun-59     | 24                              | 1441   | 0.02                                  | 7                          | 300                                  | 0.04                        | 83462                       | 0               | 60  | 150   |
| 73      | 5.77% GS 2030     | IN0020200153 | 3-Aug-30      | 172                             | 13102  | 0.19                                  | 35                         | 281                                  | 0.04                        | 123000                      | 0               | 76  | 26  |
| 74      | 7.72% GS 2049     | IN0020190032 | 15-Jun-49     | 89                              | 5110   | 0.07                                  | 10                         | 271                                  | 0.04                        | 84000                       | 0               | 57  | 68  |
| 75      | 6.13% GS 2028     | IN0020030022 | 4-Jun-28      | 54                              | 508  | 0.01                                  | 11                         | 254                                  | 0.04                        | 11000                       | 2               | 9   | 51  |
| 76      | 7.35% GS 2024     | IN0020090034 | 22-Jun-24     | 137                             | 10602  | 0.15                                  | 24                         | 252                                  | 0.04                        | 52448                       | 0               | 77  | 21  |
| 77      | 7.16% GS 2050     | IN0020200054 | 20-Sep-50     | 95                              | 3643   | 0.05                                  | 64                         | 240                                  | 0.04                        | 99798                       | 0               | 38  | 16  |
| 78      | 5.85% GS 2030     | IN0020200294 | 1-Dec-30      | 173                             | 75138  | 1.09                                  | 18                         | 127                                  | 0.02                        | 119271                      | 0               | 434   | 14  |
| 79      | 7.06% GS 2046     | IN0020160068 | 10-Oct-46     | 142                             | 3293   | 0.05                                  | 56                         | 105                                  | 0.02                        | 100000                      | 0               | 23  | 7   |
| 80      | 6.01% GS 2028     | IN0020020247 | 25-Mar-28     | 62                              | 546  | 0.01                                  | 5                          | 101                                  | 0.02                        | 15000                       | 1               | 9   | 34  |
| 81      | GS16JUN2022C      | IN000622C083 | 16-Jun-22     | 8                               | 183  | 0.00                                  | 4                          | 97                                   | 0.01                        | -                           | -               | 23  | 24  |
| 82      | 7.61% GS 2030     | IN0020160019 | 9-May-30      | 136                             | 17467  | 0.25                                  | 4                          | 88                                   | 0.01                        | 100989                      | 0               | 128   | 22  |
| 83      | GS16DEC2038C      | IN001238C061 | 16-Dec-38     | 9                               | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 20  | 22  |
| 84      | GS16JUN2027C      | IN000627C074 | 16-Jun-27     | 9                               | 183  | 0.00                                  | 3                          | 87                                   | 0.01                        | -                           | -               | 20  | 29  |
| 85      | GS16JUN2037C      | IN000637C065 | 16-Jun-37     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 86      | GS16JUN2049C      | IN000649C037 | 16-Jun-49     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 87      | GS16JUN2051C      | IN000651C033 | 16-Jun-51     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 88      | GS16JUN2052C      | IN000652C031 | 16-Jun-52     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |

**TABLE 23: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH (Contd.)**

| Sr. No. | Security     | ISIN         | Maturity Date | Days traded (in last 12 months) | Value traded in last 12 months (FV in ₹ Crore) | Percent share in last 12 months Value | No. of Trades (May - 2022) | Value for May - 2022 (FV in ₹ Crore) | Percent share in (May 2022) | Outstanding (FV in ₹ Crore) | Turnover Ratio* | Average Daily Trading Value in last 12 months (FV in ₹ Crore) | Average Daily Trading Value in May - 2022 (FV in ₹ Crore) |
|---------|--------------|--------------|---------------|---------------------------------|--|---------------------------------------|----------------------------|--------------------------------------|-----------------------------|-----------------------------|-----------------|---|---|
| 89      | GS16JUN2033C | IN000633C072 | 16-Jun-33     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 90      | GS16JUN2038C | IN000638C063 | 16-Jun-38     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 91      | GS16DEC2026C | IN001226C074 | 16-Dec-26     | 8                               | 183  | 0.00                                  | 3                          | 87                                   | 0.01                        | -                           | -               | 23  | 29  |
| 92      | GS16DEC2058C | IN001258C036 | 16-Dec-58     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 93      | GS16JUN2028C | IN000628C072 | 16-Jun-28     | 10                              | 190  | 0.00                                  | 4                          | 87                                   | 0.01                        | -                           | -               | 19  | 22  |
| 94      | GS16JUN2039C | IN000639C061 | 16-Jun-39     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 95      | GS16JUN2043C | IN000643C048 | 16-Jun-43     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 96      | GS16DEC2033C | IN001233C070 | 16-Dec-33     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 97      | GS16DEC2035C | IN001235C075 | 16-Dec-35     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 98      | GS16DEC2052C | IN001252C039 | 16-Dec-52     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 99      | GS16JUN2040C | IN000640C069 | 16-Jun-40     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 100     | GS16JUN2046C | IN000646C033 | 16-Jun-46     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 101     | GS16DEC2022C | IN001222C073 | 16-Dec-22     | 6                               | 172  | 0.00                                  | 3                          | 87                                   | 0.01                        | -                           | -               | 29  | 29  |
| 102     | GS16DEC2055C | IN001255C032 | 16-Dec-55     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 103     | GS16DEC2047C | IN001247C039 | 16-Dec-47     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 104     | GS16JUN2047C | IN000647C031 | 16-Jun-47     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 105     | GS16JUN2036C | IN000636C075 | 16-Jun-36     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 106     | GS16DEC2049C | IN001249C035 | 16-Dec-49     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 107     | GS16JUN2032C | IN000632C074 | 16-Jun-32     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 108     | GS16JUN2035C | IN000635C077 | 16-Jun-35     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 109     | GS16JUN2050C | IN000650C035 | 16-Jun-50     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 110     | GS16JUN2053C | IN000653C039 | 16-Jun-53     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |

**TABLE 23: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH (Contd.)**

| Sr. No. | Security     | ISIN         | Maturity Date | Days traded (in last 12 months) | Value traded in last 12 months (FV in ₹ Crore) | Percent share in last 12 months Value | No. of Trades (May - 2022) | Value for May - 2022 (FV in ₹ Crore) | Percent share in (May 2022) | Outstanding (FV in ₹ Crore) | Turnover Ratio* | Average Daily Trading Value in last 12 months (FV in ₹ Crore) | Average Daily Trading Value in May - 2022 (FV in ₹ Crore) |
|---------|--------------|--------------|---------------|---------------------------------|--|---------------------------------------|----------------------------|--------------------------------------|-----------------------------|-----------------------------|-----------------|---|---|
| 111     | GS16DEC2027C | IN001227C072 | 16-Dec-27     | 9                               | 183  | 0.00                                  | 3                          | 87                                   | 0.01                        | -                           | -               | 20  | 29  |
| 112     | GS16DEC2037C | IN001237C063 | 16-Dec-37     | 9                               | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 20  | 22  |
| 113     | GS16DEC2051C | IN001251C031 | 16-Dec-51     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 114     | GS16JUN2048C | IN000648C039 | 16-Jun-48     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 115     | GS16DEC2042C | IN001242C055 | 16-Dec-42     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 116     | GS16DEC2034C | IN001234C078 | 16-Dec-34     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 117     | GS16DEC2039C | IN001239C069 | 16-Dec-39     | 9                               | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 20  | 22  |
| 118     | GS16DEC2041C | IN001241C065 | 16-Dec-41     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 119     | GS16DEC2053C | IN001253C037 | 16-Dec-53     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 120     | GS16DEC2056C | IN001256C030 | 16-Dec-56     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 121     | GS16JUN2029C | IN000629C070 | 16-Jun-29     | 10                              | 193  | 0.00                                  | 3                          | 87                                   | 0.01                        | -                           | -               | 19  | 29  |
| 122     | GS16JUN2057C | IN000657C030 | 16-Jun-57     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 123     | GS16DEC2059C | IN001259C026 | 16-Dec-59     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 124     | GS16DEC2054C | IN001254C035 | 16-Dec-54     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 125     | GS16DEC2057C | IN001257C038 | 16-Dec-57     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 126     | GS16DEC2046C | IN001246C031 | 16-Dec-46     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 127     | GS16JUN2055C | IN000655C034 | 16-Jun-55     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 128     | GS16JUN2041C | IN000641C067 | 16-Jun-41     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 129     | GS16DEC2040C | IN001240C067 | 16-Dec-40     | 9                               | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 20  | 22  |
| 130     | GS16DEC2028C | IN001228C070 | 16-Dec-28     | 10                              | 193  | 0.00                                  | 5                          | 87                                   | 0.01                        | -                           | -               | 19  | 22  |
| 131     | GS16DEC2032C | IN001232C072 | 16-Dec-32     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 132     | GS16DEC2043C | IN001243C046 | 16-Dec-43     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |

**TABLE 23: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH (Contd.)**

| Sr. No. | Security     | ISIN         | Maturity Date | Days traded (in last 12 months) | Value traded in last 12 months (FV in ₹ Crore) | Percent share in last 12 months Value | No. of Trades (May - 2022) | Value for May - 2022 (FV in ₹ Crore) | Percent share in (May 2022) | Outstanding (FV in ₹ Crore) | Turnover Ratio* | Average Daily Trading Value in last 12 months (FV in ₹ Crore) | Average Daily Trading Value in May - 2022 (FV in ₹ Crore) |
|---------|--------------|--------------|---------------|---------------------------------|--|---------------------------------------|----------------------------|--------------------------------------|-----------------------------|-----------------------------|-----------------|---|---|
| 133     | GS16DEC2031C | IN001231C074 | 16-Dec-31     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 134     | GS16DEC2045C | IN001245C033 | 16-Dec-45     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 135     | GS16JUN2061C | IN000661C016 | 16-Jun-61     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 136     | GS16DEC2029C | IN001229C078 | 16-Dec-29     | 12                              | 186  | 0.00                                  | 5                          | 87                                   | 0.01                        | -                           | -               | 16  | 17  |
| 137     | GS16DEC2048C | IN001248C037 | 16-Dec-48     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 138     | GS16JUN2045C | IN000645C035 | 16-Jun-45     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 139     | GS16JUN2054C | IN000654C037 | 16-Jun-54     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 140     | GS16DEC2050C | IN001250C033 | 16-Dec-50     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 141     | GS16DEC2061C | IN001261C014 | 16-Dec-61     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 142     | GS16JUN2034C | IN000634C070 | 16-Jun-34     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 143     | GS16JUN2056C | IN000656C032 | 16-Jun-56     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 144     | GS16JUN2030C | IN000630C078 | 16-Jun-30     | 12                              | 182  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 15  | 22  |
| 145     | GS16JUN2060C | IN000660C026 | 16-Jun-60     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 146     | GS16JUN2031C | IN000631C076 | 16-Jun-31     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 147     | GS16JUN2042C | IN000642C057 | 16-Jun-42     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 148     | GS16JUN2058C | IN000658C038 | 16-Jun-58     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 149     | GS16JUN2044C | IN000644C038 | 16-Jun-44     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 150     | GS16JUN2059C | IN000659C036 | 16-Jun-59     | 10                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 18  | 22  |
| 151     | GS16DEC2036C | IN001236C065 | 16-Dec-36     | 9                               | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 20  | 22  |
| 152     | GS16DEC2044C | IN001244C036 | 16-Dec-44     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 153     | GS16DEC2060C | IN001260C024 | 16-Dec-60     | 11                              | 183  | 0.00                                  | 6                          | 87                                   | 0.01                        | -                           | -               | 17  | 22  |
| 154     | GS16DEC2030C | IN001230C076 | 16-Dec-30     | 12                              | 185  | 0.00                                  | 7                          | 86                                   | 0.01                        | -                           | -               | 15  | 22  |



**TABLE 23: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH (Contd.)**

| Sr. No. | Security           | ISIN         | Maturity Date | Days traded (in last 12 months) | Value traded in last 12 months (FV in ₹ Crore) | Percent share in last 12 months Value | No. of Trades (May - 2022) | Value for May - 2022 (FV in ₹ Crore) | Percent share in (May 2022) | Outstanding (FV in ₹ Crore) | Turnover Ratio* | Average Daily Trading Value in last 12 months (FV in ₹ Crore) | Average Daily Trading Value in May - 2022 (FV in ₹ Crore) |
|---------|--------------------|--------------|---------------|---------------------------------|--|---------------------------------------|----------------------------|--------------------------------------|-----------------------------|-----------------------------|-----------------|---|---|
| 155     | 9.23% GS 2043      | IN0020130079 | 23-Dec-43     | 102                             | 3114   | 0.05                                  | 14                         | 86                                   | 0.01                        | 79472                       | 0               | 31  | 11  |
| 156     | 9.20% GS 2030      | IN0020130053 | 30-Sep-30     | 64                              | 1531   | 0.02                                  | 8                          | 73                                   | 0.01                        | 61885                       | 0               | 24  | 15  |
| 157     | GS16JUN2026C       | IN000626C076 | 16-Jun-26     | 9                               | 158  | 0.00                                  | 3                          | 62                                   | 0.01                        | -                           | -               | 18  | 21  |
| 158     | GS16DEC2024C       | IN001224C079 | 16-Dec-24     | 8                               | 168  | 0.00                                  | 2                          | 62                                   | 0.01                        | -                           | -               | 21  | 31  |
| 159     | GS16JUN2024C       | IN000624C071 | 16-Jun-24     | 7                               | 168  | 0.00                                  | 2                          | 62                                   | 0.01                        | -                           | -               | 24  | 31  |
| 160     | GS16DEC2023C       | IN001223C071 | 16-Dec-23     | 7                               | 147  | 0.00                                  | 2                          | 62                                   | 0.01                        | -                           | -               | 21  | 31  |
| 161     | 8.97% GS 2030      | IN0020110055 | 5-Dec-30      | 79                              | 5018   | 0.07                                  | 12                         | 59                                   | 0.01                        | 90000                       | 0               | 64  | 12  |
| 162     | 6.57% GS 2033      | IN0020160100 | 5-Dec-33      | 132                             | 4741   | 0.07                                  | 8                          | 58                                   | 0.01                        | 95960                       | 0               | 36  | 12  |
| 163     | GS16JUN2025C       | IN000625C078 | 16-Jun-25     | 7                               | 153  | 0.00                                  | 2                          | 57                                   | 0.01                        | -                           | -               | 22  | 29  |
| 164     | 6.17% GS 2023      | IN0020030055 | 12-Jun-23     | 87                              | 2354   | 0.03                                  | 9                          | 56                                   | 0.01                        | 12000                       | 0               | 27  | 11  |
| 165     | 9.15% GS 2024      | IN0020110048 | 14-Nov-24     | 92                              | 3182   | 0.05                                  | 8                          | 50                                   | 0.01                        | 84063                       | 0               | 35  | 10  |
| 166     | 8.30% FERT SB 2023 | IN0020079011 | 7-Dec-23      | 48                              | 165  | 0.00                                  | 10                         | 47                                   | 0.01                        | 3880                        | 1               | 3   | 7   |
| 167     | FRB 2031           | IN0020180041 | 7-Dec-31      | 36                              | 7235   | 0.11                                  | 1                          | 45                                   | 0.01                        | 139916                      | 0               | 201   | 45  |
| 168     | 7.95% FERT SB 2026 | IN0020079037 | 18-Feb-26     | 22                              | 70   | 0.00                                  | 5                          | 44                                   | 0.01                        | 3551                        | 1               | 3   | 15  |
| 169     | 8.20% OMC SB 2024  | IN0020099019 | 15-Sep-24     | 35                              | 145  | 0.00                                  | 5                          | 43                                   | 0.01                        | 9986                        | 0               | 4   | 22  |
| 170     | GS16DEC2025C       | IN001225C076 | 16-Dec-25     | 7                               | 138  | 0.00                                  | 2                          | 42                                   | 0.01                        | -                           | -               | 20  | 21  |
| 171     | GS16JUN2023C       | IN000623C073 | 16-Jun-23     | 5                               | 126  | 0.00                                  | 1                          | 41                                   | 0.01                        | -                           | -               | 25  | 41  |
| 172     | GS22AUG2022C       | IN000822C030 | 22-Aug-22     | 26                              | 559  | 0.01                                  | 1                          | 37                                   | 0.01                        | -                           | -               | 22  | 37  |
| 173     | 8.15% FCI SB 2022  | IN0020060110 | 16-Oct-22     | 47                              | 180  | 0.00                                  | 10                         | 32                                   | 0.00                        | 5000                        | 1               | 4   | 4   |
| 174     | 8.13% GS 2022      | IN0020070051 | 21-Sep-22     | 97                              | 12909  | 0.19                                  | 5                          | 32                                   | 0.00                        | 45002                       | 0               | 133   | 11  |
| 175     | GS15JUN2022C       | IN000622C067 | 15-Jun-22     | 13                              | 125  | 0.00                                  | 4                          | 23                                   | 0.00                        | -                           | -               | 10  | 6   |
| 176     | GS15JUN2036C       | IN000636C059 | 15-Jun-36     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |

**TABLE 23: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH (Contd.)**

| Sr. No. | Security     | ISIN         | Maturity Date | Days traded (in last 12 months) | Value traded in last 12 months (FV in ₹ Crore) | Percent share in last 12 months Value | No. of Trades (May - 2022) | Value for May - 2022 (FV in ₹ Crore) | Percent share in (May 2022) | Outstanding (FV in ₹ Crore) | Turnover Ratio* | Average Daily Trading Value in last 12 months (FV in ₹ Crore) | Average Daily Trading Value in May - 2022 (FV in ₹ Crore) |
|---------|--------------|--------------|---------------|---------------------------------|--|---------------------------------------|----------------------------|--------------------------------------|-----------------------------|-----------------------------|-----------------|---|---|
| 177     | GS15JUN2034C | IN000634C054 | 15-Jun-34     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 178     | GS15DEC2035C | IN001235C059 | 15-Dec-35     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 179     | GS15JUN2037C | IN000637C040 | 15-Jun-37     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 180     | GS15DEC2032C | IN001232C056 | 15-Dec-32     | 11                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 181     | GS15JUN2046C | IN000646C025 | 15-Jun-46     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 182     | GS15JUN2029C | IN000629C054 | 15-Jun-29     | 12                              | 125  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 10  | 7   |
| 183     | GS15JUN2038C | IN000638C048 | 15-Jun-38     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 184     | GS15DEC2044C | IN001244C028 | 15-Dec-44     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 185     | GS15JUN2049C | IN000649C029 | 15-Jun-49     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 186     | GS15DEC2049C | IN001249C027 | 15-Dec-49     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 187     | GS15DEC2030C | IN001230C050 | 15-Dec-30     | 12                              | 125  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 10  | 7   |
| 188     | GS15DEC2031C | IN001231C058 | 15-Dec-31     | 12                              | 125  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 10  | 7   |
| 189     | GS15DEC2050C | IN001250C025 | 15-Dec-50     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 190     | GS15DEC2051C | IN001251C023 | 15-Dec-51     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 191     | GS15JUN2042C | IN000642C032 | 15-Jun-42     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 192     | GS15DEC2037C | IN001237C048 | 15-Dec-37     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 193     | GS15DEC2039C | IN001239C044 | 15-Dec-39     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 194     | GS15DEC2042C | IN001242C030 | 15-Dec-42     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 195     | GS15JUN2040C | IN000640C044 | 15-Jun-40     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 196     | GS15JUN2039C | IN000639C046 | 15-Jun-39     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 197     | GS15DEC2040C | IN001240C042 | 15-Dec-40     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 198     | GS15DEC2033C | IN001233C054 | 15-Dec-33     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |

**TABLE 23: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH (Contd.)**

| Sr. No. | Security     | ISIN         | Maturity Date | Days traded (in last 12 months) | Value traded in last 12 months (FV in ₹ Crore) | Percent share in last 12 months Value | No. of Trades (May - 2022) | Value for May - 2022 (FV in ₹ Crore) | Percent share in (May 2022) | Outstanding (FV in ₹ Crore) | Turnover Ratio* | Average Daily Trading Value in last 12 months (FV in ₹ Crore) | Average Daily Trading Value in May - 2022 (FV in ₹ Crore) |
|---------|--------------|--------------|---------------|---------------------------------|--|---------------------------------------|----------------------------|--------------------------------------|-----------------------------|-----------------------------|-----------------|---|---|
| 199     | GS15JUN2028C | IN000628C056 | 15-Jun-28     | 12                              | 125  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 10  | 7   |
| 200     | GS15JUN2047C | IN000647C023 | 15-Jun-47     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 201     | GS15DEC2038C | IN001238C046 | 15-Dec-38     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 202     | GS15DEC2041C | IN001241C040 | 15-Dec-41     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 203     | GS15DEC2047C | IN001247C021 | 15-Dec-47     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 204     | GS15JUN2033C | IN000633C056 | 15-Jun-33     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 205     | GS15JUN2050C | IN000650C027 | 15-Jun-50     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 206     | GS15JUN2023C | IN000623C057 | 15-Jun-23     | 13                              | 160  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 12  | 7   |
| 207     | GS15JUN2045C | IN000645C027 | 15-Jun-45     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 208     | GS15JUN2041C | IN000641C042 | 15-Jun-41     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 209     | GS15JUN2043C | IN000643C022 | 15-Jun-43     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 210     | GS15DEC2034C | IN001234C052 | 15-Dec-34     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 211     | GS15JUN2032C | IN000632C058 | 15-Jun-32     | 11                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 212     | GS15DEC2036C | IN001236C040 | 15-Dec-36     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 213     | GS15DEC2045C | IN001245C025 | 15-Dec-45     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 214     | GS15DEC2048C | IN001248C029 | 15-Dec-48     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 215     | GS15JUN2035C | IN000635C051 | 15-Jun-35     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 216     | GS15JUN2031C | IN000631C050 | 15-Jun-31     | 12                              | 125  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 10  | 7   |
| 217     | GS15DEC2043C | IN001243C020 | 15-Dec-43     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 218     | GS15DEC2046C | IN001246C023 | 15-Dec-46     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 219     | GS15JUN2051C | IN000651C025 | 15-Jun-51     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 220     | GS15JUN2044C | IN000644C020 | 15-Jun-44     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |

**TABLE 23: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH (Contd.)**

| Sr. No. | Security          | ISIN         | Maturity Date | Days traded (in last 12 months) | Value traded in last 12 months (FV in ₹ Crore) | Percent share in last 12 months Value | No. of Trades (May - 2022) | Value for May - 2022 (FV in ₹ Crore) | Percent share in (May 2022) | Outstanding (FV in ₹ Crore) | Turnover Ratio* | Average Daily Trading Value in last 12 months (FV in ₹ Crore) | Average Daily Trading Value in May - 2022 (FV in ₹ Crore) |
|---------|-------------------|--------------|---------------|---------------------------------|--|---------------------------------------|----------------------------|--------------------------------------|-----------------------------|-----------------------------|-----------------|---|---|
| 221     | GS15JUN2048C      | IN000648C021 | 15-Jun-48     | 12                              | 104  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 9   | 7   |
| 222     | GS15DEC2028C      | IN001228C054 | 15-Dec-28     | 11                              | 125  | 0.00                                  | 3                          | 21                                   | 0.00                        | -                           | -               | 11  | 7   |
| 223     | 7.62% GS 2039     | IN0020190024 | 15-Sep-39     | 47                              | 1495   | 0.02                                  | 2                          | 19                                   | 0.00                        | 38151                       | 0               | 32  | 10  |
| 224     | 10.18% GS 2026    | IN0020010081 | 11-Sep-26     | 32                              | 68   | 0.00                                  | 2                          | 18                                   | 0.00                        | 15000                       | 0               | 2   | 9   |
| 225     | 6.30% GS 2023     | IN0020030014 | 9-Apr-23      | 66                              | 3282   | 0.05                                  | 3                          | 15                                   | 0.00                        | 12710                       | 0               | 50  | 15  |
| 226     | GS15DEC2026C      | IN001226C058 | 15-Dec-26     | 14                              | 148  | 0.00                                  | 2                          | 15                                   | 0.00                        | -                           | -               | 11  | 8   |
| 227     | GS22AUG2023C      | IN000823C020 | 22-Aug-23     | 23                              | 563  | 0.01                                  | 1                          | 15                                   | 0.00                        | -                           | -               | 24  | 15  |
| 228     | 8.40% OMC SB 2026 | IN0020060102 | 29-Mar-26     | 19                              | 48   | 0.00                                  | 4                          | 13                                   | 0.00                        | 4971                        | 0               | 3   | 3   |
| 229     | GS15JUN2025C      | IN000625C052 | 15-Jun-25     | 17                              | 167  | 0.00                                  | 3                          | 12                                   | 0.00                        | -                           | -               | 10  | 4   |
| 230     | GS15JUN2024C      | IN000624C055 | 15-Jun-24     | 17                              | 242  | 0.00                                  | 2                          | 11                                   | 0.00                        | -                           | -               | 14  | 6   |
| 231     | GS15DEC2022C      | IN001222C057 | 15-Dec-22     | 13                              | 139  | 0.00                                  | 2                          | 11                                   | 0.00                        | -                           | -               | 11  | 6   |
| 232     | GS15DEC2024C      | IN001224C053 | 15-Dec-24     | 16                              | 222  | 0.00                                  | 2                          | 11                                   | 0.00                        | -                           | -               | 14  | 6   |
| 233     | GS15DEC2029C      | IN001229C052 | 15-Dec-29     | 10                              | 115  | 0.00                                  | 2                          | 11                                   | 0.00                        | -                           | -               | 12  | 6   |
| 234     | GS15JUN2030C      | IN000630C052 | 15-Jun-30     | 12                              | 115  | 0.00                                  | 2                          | 11                                   | 0.00                        | -                           | -               | 10  | 6   |
| 235     | GS15JUN2055C      | IN000655C026 | 15-Jun-55     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 236     | GS15JUN2052C      | IN000652C023 | 15-Jun-52     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 237     | GS15DEC2054C      | IN001254C027 | 15-Dec-54     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 238     | GS15DEC2056C      | IN001256C022 | 15-Dec-56     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 239     | GS15JUN2054C      | IN000654C029 | 15-Jun-54     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 240     | GS15JUN2058C      | IN000658C020 | 15-Jun-58     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 241     | GS15DEC2057C      | IN001257C020 | 15-Dec-57     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 242     | GS23JUN2023C      | IN000623C065 | 23-Jun-23     | 3                               | 25   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 8   | 10  |

**TABLE 23: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH (Contd.)**

| Sr. No. | Security          | ISIN         | Maturity Date | Days traded (in last 12 months) | Value traded in last 12 months (FV in ₹ Crore) | Percent share in last 12 months Value | No. of Trades (May - 2022) | Value for May - 2022 (FV in ₹ Crore) | Percent share in (May 2022) | Outstanding (FV in ₹ Crore) | Turnover Ratio* | Average Daily Trading Value in last 12 months (FV in ₹ Crore) | Average Daily Trading Value in May - 2022 (FV in ₹ Crore) |
|---------|-------------------|--------------|---------------|---------------------------------|--|---------------------------------------|----------------------------|--------------------------------------|-----------------------------|-----------------------------|-----------------|---|---|
| 243     | GS15DEC2053C      | IN001253C029 | 15-Dec-53     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 244     | GS15DEC2060C      | IN001260C016 | 15-Dec-60     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 245     | GS15JUN2059C      | IN000659C028 | 15-Jun-59     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 246     | GS15DEC2059C      | IN001259C018 | 15-Dec-59     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 247     | 8.01% OMC SB 2023 | IN0020060052 | 15-Dec-23     | 6                               | 17   | 0.00                                  | 1                          | 10                                   | 0.00                        | 2895                        | 0               | 3   | 10  |
| 248     | GS15JUN2057C      | IN000657C022 | 15-Jun-57     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 249     | GS15JUN2060C      | IN000660C018 | 15-Jun-60     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 250     | GS15DEC2055C      | IN001255C024 | 15-Dec-55     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 251     | GS15JUN2056C      | IN000656C024 | 15-Jun-56     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 252     | GS15DEC2052C      | IN001252C021 | 15-Dec-52     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 253     | GS15DEC2058C      | IN001258C028 | 15-Dec-58     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 254     | GS15JUN2053C      | IN000653C021 | 15-Jun-53     | 7                               | 71   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 10  | 10  |
| 255     | 7% FERT SB 2022   | IN0020089028 | 10-Dec-22     | 14                              | 33   | 0.00                                  | 1                          | 10                                   | 0.00                        | 6072                        | 0               | 2   | 10  |
| 256     | GS15SEP2026C      | IN000926C021 | 15-Sep-26     | 2                               | 25   | 0.00                                  | 1                          | 10                                   | 0.00                        | -                           | -               | 13  | 10  |
| 257     | GS10MAY2024C      | IN000524C016 | 10-May-24     | 1                               | 8  | 0.00                                  | 1                          | 8                                    | 0.00                        | -                           | -               | 8   | 8   |
| 258     | 7.72% GS 2055     | IN0020150077 | 26-Oct-55     | 23                              | 638  | 0.01                                  | 2                          | 8                                    | 0.00                        | 100000                      | 0               | 28  | 4   |
| 259     | 8.20% OMC SB 2024 | IN0020060060 | 12-Feb-24     | 22                              | 118  | 0.00                                  | 1                          | 7                                    | 0.00                        | 5000                        | 0               | 5   | 7   |
| 260     | GS15DEC2025C      | IN001225C050 | 15-Dec-25     | 17                              | 193  | 0.00                                  | 2                          | 7                                    | 0.00                        | -                           | -               | 11  | 4   |
| 261     | GS15DEC2027C      | IN001227C056 | 15-Dec-27     | 10                              | 109  | 0.00                                  | 1                          | 6                                    | 0.00                        | -                           | -               | 11  | 6   |
| 262     | GS15JUN2027C      | IN000627C058 | 15-Jun-27     | 11                              | 141  | 0.00                                  | 1                          | 6                                    | 0.00                        | -                           | -               | 13  | 6   |
| 263     | GS15JUN2026C      | IN000626C050 | 15-Jun-26     | 14                              | 195  | 0.00                                  | 1                          | 6                                    | 0.00                        | -                           | -               | 14  | 6   |
| 264     | GS15DEC2023C      | IN001223C055 | 15-Dec-23     | 10                              | 128  | 0.00                                  | 1                          | 6                                    | 0.00                        | -                           | -               | 13  | 6   |

**TABLE 23: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH (Contd.)**

| Sr. No. | Security  | ISIN         | Maturity Date | Days traded (in last 12 months) | Value traded in last 12 months (FV in ₹ Crore) | Percent share in last 12 months Value | No. of Trades (May - 2022) | Value for May - 2022 (FV in ₹ Crore) | Percent share in (May 2022) | Outstanding (FV in ₹ Crore) | Turnover Ratio* | Average Daily Trading Value in last 12 months (FV in ₹ Crore) | Average Daily Trading Value in May - 2022 (FV in ₹ Crore) |
|---------|---|--------------|---------------|---------------------------------|--|---------------------------------------|----------------------------|--------------------------------------|-----------------------------|-----------------------------|-----------------|---|---|
| 265     | GS02JUL2023C  | IN000723C014 | 2-Jul-23      | 5                               | 131  | 0.00                                  | 1                          | 5                                    | 0.00                        | -                           | -               | 26  | 5   |
| 266     | 8.20% OMC SB 2023   | IN0020089010 | 10-Nov-23     | 32                              | 41   | 0.00                                  | 3                          | 5                                    | 0.00                        | 8011                        | 0               | 1   | 3   |
| 267     | GS02JUL2024C  | IN000724C012 | 2-Jul-24      | 3                               | 59   | 0.00                                  | 1                          | 5                                    | 0.00                        | -                           | -               | 20  | 5   |
| 268     | 6.62% GS 2051   | IN0020160092 | 28-Nov-51     | 84                              | 1671   | 0.02                                  | 6                          | 3                                    | 0.00                        | 55000                       | 0               | 20  | 1   |
| 269     | GS22FEB2023C  | IN000223C023 | 22-Feb-23     | 25                              | 584  | 0.01                                  | 1                          | 3                                    | 0.00                        | -                           | -               | 23  | 3   |
| 270     | 6.83% GS 2039   | IN0020080050 | 19-Jan-39     | 82                              | 2316   | 0.03                                  | 3                          | 2                                    | 0.00                        | 13000                       | 0               | 28  | 2   |
| 271     | 4.48% GS 2023   | IN0020200211 | 2-Nov-23      | 81                              | 11072  | 0.16                                  | 2                          | 1                                    | 0.00                        | 53925                       | 0               | 137   | 1   |
| 272     | GS01DEC2026C  | IN001226C082 | 1-Dec-26      | 4                               | 12   | 0.00                                  | 1                          | 1                                    | 0.00                        | -                           | -               | 3   | 1   |
| 273     | 8.23% FCI SB 2027   | IN0020060029 | 12-Feb-27     | 27                              | 138  | 0.00                                  | 2                          | 0                                    | 0.00                        | 6200                        | 0               | 5   | 0   |
| 274     | 8.03% FCI SB 2024   | IN0020060011 | 15-Dec-24     | 24                              | 41   | 0.00                                  | 1                          | 0                                    | 0.00                        | 5000                        | 0               | 2   | 0   |
| 275     | 8.00% OMC SB 2026   | IN0020089077 | 23-Mar-26     | 29                              | 107  | 0.00                                  | 1                          | 0                                    | 0.00                        | 10000                       | 0               | 4   | 0   |
| 276     | 8.40% OMC SB 2025   | IN0020079052 | 28-Mar-25     | 9                               | 5  | 0.00                                  | 1                          | 0                                    | 0.00                        | 2057                        | 0               | 1   | 0   |
| 277     | SGB 2021-22 SERIES X  | IN0020210319 | 8-Mar-30      | 1                               | 0  | 0.00                                  | 1                          | 0                                    | 0.00                        | -                           | -               | 0   | 0   |
| 278     | Other Securities Traded During The Past 12 Months But Not Traded During The Month |              |               |                                 | 183289   | 2.66                                  |                            |                                      |                             |                             |                 |   |   |
|         | <b>Total</b>  |              |               |                                 | <b>6886645</b>                                 | <b>100.00</b>                         | <b>61202</b>               | <b>670848</b>                        | <b>100.00</b>               |                             |                 |   |   |

TABLE 24: MARKET SHARE OF TOP 'N' SECURITIES

Percent

| Settlement Period       | Top 5 | Top 10 | Top 15 | Top 20 |
|-------------------------|-------|--------|--------|--------|
| 2003-04                 | 39.01 | 57.30  | 70.28  | 79.43  |
| 2004-05                 | 49.97 | 66.31  | 74.56  | 80.36  |
| 2005-06                 | 63.75 | 82.82  | 89.67  | 92.85  |
| 2006-07                 | 74.88 | 88.82  | 92.37  | 94.88  |
| 2007-08                 | 66.35 | 83.84  | 92.54  | 95.79  |
| 2008-09                 | 61.07 | 73.89  | 81.92  | 87.35  |
| 2009-10                 | 60.71 | 79.08  | 86.48  | 90.54  |
| 2010-11                 | 71.77 | 88.33  | 93.91  | 96.39  |
| 2011-12                 | 85.51 | 94.15  | 97.07  | 98.68  |
| 2012-13                 | 77.59 | 94.68  | 97.63  | 98.70  |
| 2013-14                 | 68.11 | 90.79  | 95.61  | 97.70  |
| 2014-15                 | 79.28 | 91.80  | 96.45  | 97.74  |
| 2015-16                 | 66.26 | 82.74  | 88.47  | 91.80  |
| 2016-17                 | 68.59 | 86.20  | 90.49  | 92.79  |
| 2017-18                 | 70.79 | 79.86  | 85.06  | 88.59  |
| 2018-19                 | 81.46 | 87.56  | 90.50  | 92.82  |
| 2019-20                 | 75.04 | 84.71  | 87.82  | 90.25  |
| 2020-21                 | 51.05 | 67.61  | 78.85  | 83.46  |
| 2021-22                 | 61.85 | 73.37  | 79.12  | 83.23  |
| Apr-22                  | 73.17 | 78.20  | 82.28  | 85.59  |
| May-22                  | 77.50 | 83.47  | 86.96  | 89.36  |
| 2022-23 (Upto May 2022) | 75.42 | 80.07  | 83.39  | 86.09  |

**TABLE 25: MARKET SHARE OF MEMBERS IN OUTRIGHT SETTLEMENT** Percent

| Settlement Period       | Top 5 | Top 10 | Top 15 | Top 20 |
|-------------------------|-------|--------|--------|--------|
| 2002-03                 | 20.17 | 32.59  | 42.33  | 50.14  |
| 2003-04                 | 19.02 | 31.58  | 40.63  | 48.49  |
| 2004-05                 | 21.20 | 35.51  | 46.10  | 54.37  |
| 2005-06                 | 21.84 | 37.47  | 49.11  | 57.64  |
| 2006-07                 | 28.93 | 45.34  | 57.08  | 65.89  |
| 2007-08                 | 27.42 | 43.65  | 56.17  | 65.31  |
| 2008-09                 | 28.33 | 45.51  | 57.23  | 65.63  |
| 2009-10                 | 28.74 | 44.32  | 55.32  | 63.35  |
| 2010-11                 | 34.01 | 49.31  | 59.66  | 67.17  |
| 2011-12                 | 30.04 | 47.85  | 60.10  | 68.81  |
| 2012-13                 | 31.30 | 48.48  | 59.42  | 67.31  |
| 2013-14                 | 33.33 | 49.48  | 59.63  | 67.34  |
| 2014-15                 | 31.06 | 46.52  | 56.59  | 64.50  |
| 2015-16                 | 32.08 | 48.64  | 58.60  | 65.67  |
| 2016-17                 | 30.02 | 45.15  | 54.73  | 62.20  |
| 2017-18                 | 29.35 | 45.89  | 55.80  | 63.20  |
| 2018-19                 | 30.65 | 47.00  | 57.78  | 65.68  |
| 2019-20                 | 28.92 | 43.40  | 54.07  | 62.64  |
| 2020-21                 | 27.99 | 41.51  | 52.00  | 60.31  |
| 2021-22                 | 27.66 | 42.28  | 53.58  | 62.14  |
| Apr-22                  | 28.32 | 44.55  | 55.76  | 64.04  |
| May-22                  | 30.30 | 45.41  | 55.76  | 63.92  |
| 2022-23 (Upto May 2022) | 29.29 | 44.97  | 55.76  | 63.98  |

**TABLE 26: MARKET SHARE OF TOP FIVE MEMBERS (CATEGORYWISE)** Percent

| Categories              | Cooperative Banks | Foreign Banks | Public Sector Banks | Private Sector Banks | Mutual Funds | Primary Dealers |
|-------------------------|-------------------|---------------|---------------------|----------------------|--------------|-----------------|
| No of Members           | 50                | 27            | 12                  | 20                   | 27           | 7               |
| 2002-03                 | 87.04             | 75.91         | 41.44               | 50.65                | 59.76        | 62.00           |
| 2003-04                 | 76.72             | 75.48         | 43.88               | 53.33                | 55.47        | 62.96           |
| 2004-05                 | 82.30             | 77.94         | 51.20               | 69.12                | 56.99        | 61.90           |
| 2005-06                 | 75.10             | 77.91         | 53.45               | 71.55                | 56.49        | 56.95           |
| 2006-07                 | 77.20             | 76.04         | 52.57               | 73.68                | 68.00        | 72.44           |
| 2007-08                 | 86.70             | 74.99         | 55.29               | 73.01                | 70.20        | 86.20           |
| 2008-09                 | 82.16             | 76.26         | 52.53               | 76.79                | 66.10        | 86.83           |
| 2009-10                 | 72.08             | 79.86         | 47.99               | 79.61                | 64.19        | 82.44           |
| 2010-11                 | 62.05             | 83.05         | 48.99               | 74.60                | 66.49        | 84.80           |
| 2011-12                 | 61.15             | 75.91         | 51.48               | 74.43                | 68.01        | 82.38           |
| 2012-13                 | 55.50             | 77.32         | 48.92               | 83.43                | 65.36        | 82.08           |
| 2013-14                 | 55.31             | 81.15         | 45.68               | 86.53                | 65.08        | 85.35           |
| 2014-15                 | 58.68             | 82.14         | 47.58               | 80.35                | 66.19        | 87.29           |
| 2015-16                 | 60.56             | 86.10         | 50.22               | 83.16                | 63.90        | 89.18           |
| 2016-17                 | 56.83             | 87.23         | 45.98               | 79.16                | 62.48        | 93.18           |
| 2017-18                 | 58.90             | 80.40         | 59.40               | 80.72                | 56.80        | 91.62           |
| 2018-19                 | 59.31             | 73.60         | 59.83               | 85.74                | 58.74        | 91.66           |
| 2019-20                 | 50.53             | 69.99         | 53.73               | 83.96                | 55.53        | 90.49           |
| 2020-21                 | 54.67             | 67.79         | 67.39               | 82.22                | 55.51        | 87.24           |
| 2021-22                 | 52.66             | 67.74         | 70.80               | 83.62                | 54.21        | 86.88           |
| Apr-22                  | 61.27             | 70.74         | 69.55               | 77.43                | 58.68        | 87.83           |
| May-22                  | 57.47             | 72.01         | 62.63               | 80.82                | 54.33        | 86.06           |
| 2022-23 (Upto May 2022) | 59.19             | 71.42         | 66.93               | 79.07                | 56.64        | 86.87           |



## TRADING ANALYSIS

TABLE 27: TRADING PLATFORM ANALYSIS OF OUTRIGHT TRADES\* Amount ₹ Crore

| Period                  | OTC    |         |         |         | NDS-OM  |         |          |         | Total   |          |
|-------------------------|--------|---------|---------|---------|---------|---------|----------|---------|---------|----------|
|                         | Trades | % Share | Value   | % Share | Trades  | % Share | Value    | % Share | Trades  | Value    |
| 2005-06                 | 38809  | 50.36   | 292515  | 56.98   | 38251   | 49.64   | 220890   | 43.02   | 77060   | 513405   |
| 2006-07                 | 35322  | 25.79   | 368704  | 36.11   | 101641  | 74.21   | 652270   | 63.89   | 136963  | 1020974  |
| 2007-08                 | 31020  | 16.43   | 453226  | 27.42   | 157823  | 83.57   | 1199919  | 72.58   | 188843  | 1653145  |
| 2008-09                 | 35288  | 14.35   | 613229  | 28.36   | 210585  | 85.65   | 1548906  | 71.64   | 245873  | 2162135  |
| 2009-10                 | 40736  | 12.87   | 798397  | 27.41   | 275769  | 87.13   | 2113896  | 72.59   | 316505  | 2912293  |
| 2010-11                 | 42710  | 12.85   | 622558  | 21.73   | 289636  | 87.15   | 2241886  | 78.27   | 332346  | 2864444  |
| 2011-12                 | 44908  | 10.89   | 731938  | 20.96   | 367495  | 89.11   | 2760795  | 79.04   | 412403  | 3492733  |
| 2012-13                 | 57757  | 8.79    | 1179701 | 17.91   | 599316  | 91.21   | 5408334  | 82.09   | 657073  | 6588036  |
| 2013-14                 | 57545  | 7.03    | 1501310 | 16.79   | 760964  | 92.97   | 7437982  | 83.21   | 818509  | 8939292  |
| 2014-15                 | 57293  | 5.85    | 1635278 | 16.09   | 921361  | 94.15   | 8531024  | 83.91   | 978654  | 10166302 |
| 2015-16                 | 60560  | 6.86    | 1891410 | 19.42   | 822803  | 93.14   | 7846591  | 80.58   | 883363  | 9738000  |
| 2016-17                 | 84504  | 6.30    | 2804041 | 16.64   | 1255872 | 93.70   | 14051698 | 83.36   | 1340376 | 16855738 |
| 2017-18                 | 66190  | 7.21    | 2685956 | 23.59   | 851940  | 92.79   | 8699962  | 76.41   | 918130  | 11385918 |
| 2018-19                 | 54653  | 6.80    | 1865656 | 19.97   | 749493  | 93.20   | 7475388  | 80.03   | 804146  | 9341044  |
| 2019-20                 | 67688  | 7.03    | 2986806 | 22.38   | 895697  | 92.97   | 10359039 | 77.62   | 963385  | 13345845 |
| 2020-21                 | 55760  | 8.88    | 2684287 | 26.83   | 572492  | 91.12   | 7321103  | 73.17   | 628252  | 10005390 |
| 2021-22                 | 51469  | 8.28    | 2477975 | 28.17   | 569770  | 91.72   | 6319153  | 71.83   | 621239  | 8797127  |
| Apr-22                  | 5467   | 8.97    | 300296  | 34.40   | 55514   | 91.03   | 572536   | 65.60   | 60981   | 872832   |
| May-22                  | 4601   | 6.96    | 212791  | 25.77   | 61514   | 93.04   | 613071   | 74.23   | 66115   | 825862   |
| 2022-23 (Upto May 2022) | 10068  | 7.92    | 513087  | 30.20   | 117028  | 92.08   | 1185607  | 69.80   | 127096  | 1698694  |

TABLE 28: WHEN-ISSUED TRADING - HISTORICAL

Amount ₹ Crore

| Period                  | Trades | Value |
|-------------------------|--------|-------|
| 2006-07                 | 154    | 1270  |
| 2007-08                 | 169    | 1530  |
| 2008-09                 | 335    | 3000  |
| 2009-10                 | 320    | 3180  |
| 2010-11                 | 306    | 2715  |
| 2011-12                 | 391    | 2985  |
| 2012-13                 | 1586   | 11805 |
| 2013-14                 | 1406   | 11295 |
| 2014-15                 | 1232   | 11265 |
| 2015-16                 | 679    | 5755  |
| 2016-17                 | 1400   | 13535 |
| 2017-18                 | 966    | 9555  |
| 2018-19                 | 60     | 705   |
| 2019-20                 | 8      | 130   |
| 2020-21                 | 46     | 535   |
| 2021-22                 | 121    | 1220  |
| Apr-22                  | 3      | 15    |
| May-22                  | 15     | 120   |
| 2022-23 (Upto May 2022) | 18     | 135   |

TABLE 29: STRIPS Trading Summary

Amount ₹ Crore

| Period                  | Coupon Strips |            | Principal Strips |            | Total  |            |
|-------------------------|---------------|------------|------------------|------------|--------|------------|
|                         | Trades        | Face Value | Trades           | Face Value | Trades | Face Value |
| 2010-11                 | 4             | 18.78      | 4                | 400.00     | 8      | 418.78     |
| 2011-12                 | 76            | 26.93      | 2                | 15.00      | 78     | 41.93      |
| 2012-13                 | 56            | 581.00     | 1                | 250.00     | 57     | 831.00     |
| 2013-14                 | -             | -          | -                | -          | -      | -          |
| 2014-15                 | -             | -          | -                | -          | -      | -          |
| 2015-16                 | -             | -          | -                | -          | -      | -          |
| 2016-17                 | -             | -          | -                | -          | -      | -          |
| 2017-18                 | 180           | 1288.58    | 4                | 690.00     | 184    | 1978.58    |
| 2018-19                 | 690           | 7089.46    | 42               | 10570.00   | 732    | 17659.46   |
| 2019-20                 | 1929          | 25393.39   | 44               | 12990.00   | 1973   | 38383.39   |
| 2020-21                 | 4461          | 53821.86   | 163              | 25810.00   | 4624   | 79631.86   |
| 2021-22                 | 5209          | 72393.47   | 129              | 26976.00   | 5338   | 99369.47   |
| Apr-22                  | 374           | 3672.48    | 4                | 1124.00    | 378    | 4796.48    |
| May-22                  | 628           | 8166.10    | 18               | 3120.00    | 646    | 11286.10   |
| 2022-23 (Upto May 2022) | 1002          | 11838.57   | 22               | 4244.00    | 1024   | 16082.57   |

TABLE 30: MARKET SHARE - PROPRIETARY TRADES\*

Percent

| Category               | Buy    |       | Sell   |       |
|------------------------|--------|-------|--------|-------|
|                        | Trades | Value | Trades | Value |
| Co-operative Banks     | 6.27   | 3.07  | 6.03   | 2.83  |
| Financial Institutions | 0.15   | 0.37  | 0.00   | 0.00  |
| Foreign Banks          | 16.48  | 17.42 | 18.19  | 21.11 |
| Insurance Companies    | 1.96   | 3.45  | 1.26   | 2.44  |
| Mutual Funds           | 4.03   | 10.49 | 4.44   | 8.15  |
| Others                 | 6.62   | 3.87  | 6.27   | 3.55  |
| Primary Dealers        | 16.13  | 14.92 | 20.08  | 22.32 |
| Private Sector Banks   | 18.57  | 17.63 | 18.58  | 18.91 |
| Provident Funds        | 0.04   | 0.40  | 0.00   | 0.00  |
| Public Sector Banks    | 16.17  | 15.42 | 15.07  | 12.55 |

\* Trade Data

TABLE 31: MARKET SHARE - CONSTITUENT TRADES\*

Percent

| Constituent Category | Buy    |       | Sell   |       |
|----------------------|--------|-------|--------|-------|
|                      | Trades | Value | Trades | Value |
| Banks                | 0.72   | 0.79  | 0.68   | 0.49  |
| Co-operative Banks   | 2.41   | 0.99  | 1.37   | 0.50  |
| Corporates           | 4.40   | 3.77  | 4.66   | 3.10  |
| FIIIs                | 0.22   | 0.75  | 0.17   | 0.81  |
| Insurance Companies  | 2.72   | 4.10  | 1.74   | 1.96  |
| Mutual Funds         | 0.33   | 0.64  | 0.24   | 0.36  |
| Finance Cos.         | 0.02   | 0.15  | 0.01   | 0.01  |
| Others               | 1.49   | 0.53  | 0.52   | 0.30  |
| Provident Funds      | 1.27   | 1.24  | 0.71   | 0.61  |

TABLE 32: TURNOVER RATIO

Percent

| Current Month | Previous Month | 3 Months | 6 Months | 12 Months |
|---------------|----------------|----------|----------|-----------|
| 0.60%         | 0.72%          | 0.56%    | 0.51%    | 0.60%     |

**TABLE 33A: NET PROPRIETARY TRADING IN OUTRIGHT MARKET** Percent

| Date                          | Foreign Banks | Mutual Funds | Others      | Primary Dealers | Private Sector Banks | Public Sector Banks |
|-------------------------------|---------------|--------------|-------------|-----------------|----------------------|---------------------|
| 2-May-22                      | -0.80         | -0.02        | -5.61       | -0.56           | 4.05                 | -3.68               |
| 4-May-22                      | -13.81        | -3.73        | 6.48        | -11.24          | 0.20                 | 16.57               |
| 5-May-22                      | -0.84         | -6.36        | 1.67        | -5.01           | 1.20                 | 1.26                |
| 6-May-22                      | -4.66         | -0.66        | 5.26        | -14.58          | 3.55                 | 11.24               |
| 9-May-22                      | -3.98         | -1.71        | 1.20        | -4.99           | 6.06                 | 3.58                |
| 10-May-22                     | -0.43         | 1.58         | -3.78       | 2.33            | 0.23                 | -0.19               |
| 11-May-22                     | -4.06         | 4.95         | -1.73       | -6.78           | 3.01                 | 3.13                |
| 12-May-22                     | 2.65          | -0.46        | 6.70        | -6.94           | -5.41                | -2.87               |
| 13-May-22                     | -1.99         | -1.63        | 12.10       | -11.77          | 0.06                 | -2.57               |
| 17-May-22                     | -4.82         | -2.96        | 2.56        | -3.47           | -1.04                | 1.71                |
| 18-May-22                     | -9.31         | 9.61         | 4.06        | -23.82          | -1.62                | 13.46               |
| 19-May-22                     | -1.22         | 2.32         | -1.84       | -7.81           | 0.82                 | -1.91               |
| 20-May-22                     | -8.09         | 0.31         | 6.62        | -7.66           | -7.85                | 5.66                |
| 23-May-22                     | -1.94         | 4.39         | -1.23       | -3.33           | -3.15                | 1.37                |
| 24-May-22                     | -3.46         | 2.24         | -0.40       | -4.97           | 1.63                 | -0.25               |
| 25-May-22                     | -1.56         | 21.79        | 0.89        | -12.66          | -10.35               | 0.01                |
| 26-May-22                     | -0.22         | 3.07         | 2.21        | -5.68           | 0.59                 | -0.94               |
| 27-May-22                     | -5.88         | 5.32         | 3.61        | -6.16           | -5.81                | 5.64                |
| 30-May-22                     | -3.91         | 2.07         | 1.97        | -2.07           | -4.02                | -1.90               |
| 31-May-22                     | -1.54         | -1.81        | 5.33        | -4.23           | -4.78                | 0.63                |
| <b>Net Activity in May-22</b> | <b>-3.61</b>  | <b>2.35</b>  | <b>2.36</b> | <b>-7.42</b>    | <b>-1.22</b>         | <b>2.88</b>         |

**TABLE 33B: CONSTITUENT ACTIVITY IN OUTRIGHT MARKET**

| Date                            | Buy Side    |                  |                                   | Sell Side   |                 |                                   |
|---------------------------------|-------------|------------------|-----------------------------------|-------------|-----------------|-----------------------------------|
|                                 | Trades      | Volume (₹ Cr)    | % Share in Total Outright Volumes | Trades      | Volume (₹ Cr)   | % Share in Total Outright Volumes |
| 2-May-22                        | 252         | 3731.80          | 13.79                             | 196         | 1940.92         | 7.17                              |
| 4-May-22                        | 619         | 6633.83          | 11.11                             | 292         | 3333.90         | 5.58                              |
| 5-May-22                        | 631         | 8025.73          | 19.51                             | 357         | 4700.63         | 11.42                             |
| 6-May-22                        | 564         | 6723.67          | 14.92                             | 418         | 6791.30         | 15.07                             |
| 9-May-22                        | 402         | 3382.34          | 9.13                              | 286         | 3438.35         | 9.28                              |
| 10-May-22                       | 404         | 4811.39          | 9.13                              | 452         | 4675.45         | 8.87                              |
| 11-May-22                       | 450         | 5737.41          | 10.52                             | 434         | 4928.77         | 9.04                              |
| 12-May-22                       | 421         | 5352.56          | 12.73                             | 352         | 2693.98         | 6.41                              |
| 13-May-22                       | 431         | 6154.72          | 15.27                             | 292         | 3810.93         | 9.46                              |
| 17-May-22                       | 469         | 4355.60          | 15.86                             | 295         | 2150.10         | 7.83                              |
| 18-May-22                       | 474         | 5522.18          | 14.34                             | 296         | 2591.03         | 6.73                              |
| 19-May-22                       | 585         | 7459.02          | 18.42                             | 437         | 3561.22         | 8.79                              |
| 20-May-22                       | 501         | 7353.65          | 20.64                             | 331         | 3425.20         | 9.61                              |
| 23-May-22                       | 378         | 3731.80          | 10.77                             | 282         | 2387.09         | 6.89                              |
| 24-May-22                       | 287         | 3996.39          | 11.17                             | 278         | 2132.40         | 5.96                              |
| 25-May-22                       | 489         | 4868.67          | 7.99                              | 479         | 3727.05         | 6.12                              |
| 26-May-22                       | 413         | 4260.12          | 10.58                             | 456         | 3865.48         | 9.60                              |
| 27-May-22                       | 384         | 3818.31          | 10.95                             | 262         | 2674.63         | 7.67                              |
| 30-May-22                       | 357         | 3568.38          | 11.07                             | 167         | 1030.75         | 3.20                              |
| 31-May-22                       | 433         | 4850.52          | 11.67                             | 261         | 2188.22         | 5.27                              |
| <b>Total Activity in May-22</b> | <b>8944</b> | <b>104338.09</b> | <b>12.63</b>                      | <b>6623</b> | <b>66047.39</b> | <b>8.00</b>                       |

TABLE 34: TRADING SUMMARY

Amount ₹ Crore

| Date                    | Central Government |               | SDL         |              | T-Bills     |               | Total        |               | Repo         |                | TREP         |                | Forex*        |               |
|-------------------------|--------------------|---------------|-------------|--------------|-------------|---------------|--------------|---------------|--------------|----------------|--------------|----------------|---------------|---------------|
|                         | Trades             | Value         | Trades      | Value        | Trades      | Value         | Trades       | Value         | Trades       | Value          | Trades       | Value          | Trades        | Value         |
| 2-May-22                | 2271               | 24163         | 90          | 1417         | 67          | 2282          | 2428         | 27861         | 760          | 132390         | 1161         | 316765         | 11143         | 41145         |
| 4-May-22                | 4053               | 47055         | 106         | 4442         | 113         | 8198          | 4272         | 59695         | 715          | 126819         | 1140         | 315610         | 10638         | 40499         |
| 5-May-22                | 2846               | 34196         | 138         | 4052         | 117         | 3149          | 3101         | 41396         | 833          | 142962         | 1217         | 326811         | 8590          | 33725         |
| 6-May-22                | 2883               | 37493         | 149         | 3312         | 115         | 4852          | 3147         | 45656         | 861          | 134643         | 1187         | 310203         | 10634         | 39366         |
| 7-May-22                |                    |               |             |              |             |               |              |               | 2            | 40             | 132          | 11925          |               |               |
| 9-May-22                | 2897               | 32130         | 114         | 1553         | 78          | 4099          | 3089         | 37782         | 823          | 124934         | 1181         | 324832         | 10334         | 39678         |
| 10-May-22               | 4252               | 48092         | 141         | 2795         | 49          | 1869          | 4442         | 52755         | 827          | 127101         | 1201         | 325539         | 13020         | 37554         |
| 11-May-22               | 3633               | 37909         | 169         | 3121         | 154         | 13894         | 3956         | 54923         | 844          | 136235         | 1183         | 327274         | 11342         | 34240         |
| 12-May-22               | 3601               | 34214         | 165         | 1889         | 169         | 6158          | 3935         | 42261         | 836          | 141834         | 1200         | 344827         | 10195         | 30420         |
| 13-May-22               | 2640               | 34900         | 95          | 1235         | 89          | 4266          | 2824         | 40401         | 881          | 137824         | 1249         | 354327         | 8468          | 28947         |
| 17-May-22               | 2265               | 23423         | 130         | 1655         | 70          | 2408          | 2465         | 27485         | 767          | 111172         | 1329         | 390724         | 11207         | 34287         |
| 18-May-22               | 2158               | 23424         | 155         | 1685         | 176         | 13402         | 2489         | 38511         | 716          | 102380         | 1345         | 402585         | 8847          | 30439         |
| 19-May-22               | 2991               | 31508         | 157         | 1278         | 137         | 7985          | 3285         | 40772         | 716          | 115366         | 1320         | 393064         | 10097         | 31410         |
| 20-May-22               | 2332               | 30604         | 185         | 1841         | 72          | 3257          | 2589         | 35702         | 833          | 118188         | 1469         | 432952         | 8544          | 30371         |
| 21-May-22               |                    |               |             |              |             |               |              |               | 2            | 50             | 137          | 8473           |               |               |
| 23-May-22               | 2969               | 30512         | 94          | 1385         | 70          | 2758          | 3133         | 34654         | 696          | 102612         | 1389         | 412354         | 8499          | 32843         |
| 24-May-22               | 3169               | 30739         | 145         | 2165         | 72          | 2885          | 3386         | 35790         | 695          | 99226          | 1336         | 399984         | 8248          | 28178         |
| 25-May-22               | 3792               | 37508         | 225         | 2807         | 179         | 20648         | 4196         | 60964         | 698          | 111973         | 1366         | 389683         | 7862          | 29753         |
| 26-May-22               | 3657               | 35200         | 213         | 1833         | 106         | 3277          | 3976         | 40309         | 764          | 113269         | 1358         | 392608         | 8550          | 30642         |
| 27-May-22               | 2575               | 31995         | 138         | 1181         | 61          | 1696          | 2774         | 34872         | 792          | 123908         | 1367         | 391060         | 8079          | 28849         |
| 30-May-22               | 2736               | 24341         | 100         | 640          | 89          | 7256          | 2925         | 32237         | 731          | 127771         | 1270         | 380303         |               |               |
| 31-May-22               | 3463               | 34330         | 168         | 4494         | 72          | 3011          | 3703         | 41835         | 795          | 147152         | 1318         | 386246         | 24153         | 181164        |
| <b>Total</b>            | <b>61183</b>       | <b>663735</b> | <b>2877</b> | <b>44779</b> | <b>2055</b> | <b>117348</b> | <b>66115</b> | <b>825862</b> | <b>15587</b> | <b>2477848</b> | <b>25855</b> | <b>7338148</b> | <b>198446</b> | <b>783510</b> |
| <b>Average</b>          | <b>3059</b>        | <b>33187</b>  | <b>144</b>  | <b>2239</b>  | <b>103</b>  | <b>5867</b>   | <b>3306</b>  | <b>41293</b>  | <b>709</b>   | <b>112629</b>  | <b>1175</b>  | <b>333552</b>  | <b>10445</b>  | <b>41237</b>  |
| <b>Market Share (%)</b> | <b>92.54</b>       | <b>80.37</b>  | <b>4.35</b> | <b>5.42</b>  | <b>3.11</b> | <b>14.21</b>  |              |               |              |                |              |                |               |               |

\*Amount in USD Million

**TABLE 35: G-SEC TRADING ANALYSIS**

Amount ₹ Crore

| Date                        | OTC (G-Sec) |                   |               |                  | NDS-OM (G-Sec) |                   |               |                  | Brokered Deals (G-Sec) |                   |              |                  | Total (G-Sec) |                   |               |
|-----------------------------|-------------|-------------------|---------------|------------------|----------------|-------------------|---------------|------------------|------------------------|-------------------|--------------|------------------|---------------|-------------------|---------------|
|                             | Trades      | No. of Securities | Value         | Market Share (%) | Trades         | No. of Securities | Value         | Market Share (%) | Trades                 | No. of Securities | Value        | Market Share (%) | Trades        | No. of Securities | Value         |
| 2-May-22                    | 67          | 33                | 4599          | 19.03            | 2204           | 39                | 19564         | 80.97            | 23                     | 9                 | 1181         | 4.89             | 2271          | 51                | 24163         |
| 4-May-22                    | 98          | 41                | 4715          | 10.02            | 3955           | 57                | 42340         | 89.98            | 11                     | 7                 | 520          | 1.11             | 4053          | 73                | 47055         |
| 5-May-22                    | 284         | 157               | 9664          | 28.26            | 2562           | 43                | 24532         | 71.74            | 27                     | 13                | 4715         | 13.79            | 2846          | 180               | 34196         |
| 6-May-22                    | 143         | 30                | 8674          | 23.14            | 2740           | 53                | 28818         | 76.86            | 9                      | 7                 | 522          | 1.39             | 2883          | 59                | 37493         |
| 9-May-22                    | 90          | 36                | 4347          | 13.53            | 2807           | 49                | 27783         | 86.47            | 19                     | 9                 | 1075         | 3.35             | 2897          | 60                | 32130         |
| 10-May-22                   | 70          | 30                | 4525          | 9.41             | 4182           | 53                | 43566         | 90.59            | 23                     | 12                | 2640         | 5.49             | 4252          | 62                | 48092         |
| 11-May-22                   | 173         | 105               | 5271          | 13.91            | 3460           | 50                | 32637         | 86.09            | 16                     | 12                | 1130         | 2.98             | 3633          | 126               | 37909         |
| 12-May-22                   | 75          | 30                | 2671          | 7.81             | 3526           | 44                | 31543         | 92.19            | 13                     | 10                | 515          | 1.51             | 3601          | 52                | 34214         |
| 13-May-22                   | 125         | 28                | 10586         | 30.33            | 2515           | 40                | 24314         | 69.67            | 15                     | 8                 | 1670         | 4.79             | 2640          | 48                | 34900         |
| 17-May-22                   | 81          | 33                | 2726          | 11.64            | 2184           | 40                | 20697         | 88.36            | 15                     | 9                 | 1187         | 5.07             | 2265          | 73                | 23423         |
| 18-May-22                   | 206         | 100               | 5012          | 21.40            | 1952           | 49                | 18412         | 78.60            | 18                     | 7                 | 1100         | 4.70             | 2158          | 149               | 23423         |
| 19-May-22                   | 143         | 94                | 3395          | 10.77            | 2848           | 51                | 28114         | 89.23            | 8                      | 4                 | 545          | 1.73             | 2991          | 145               | 31508         |
| 20-May-22                   | 208         | 102               | 8435          | 27.56            | 2124           | 53                | 22169         | 72.44            | 7                      | 4                 | 195          | 0.64             | 2332          | 155               | 30604         |
| 23-May-22                   | 85          | 26                | 3009          | 9.86             | 2884           | 54                | 27503         | 90.14            | 10                     | 7                 | 450          | 1.47             | 2969          | 63                | 30512         |
| 24-May-22                   | 108         | 77                | 2519          | 8.19             | 3061           | 48                | 28221         | 91.81            | 13                     | 9                 | 730          | 2.37             | 3169          | 107               | 30739         |
| 25-May-22                   | 94          | 38                | 3583          | 9.55             | 3698           | 50                | 33925         | 90.45            | 11                     | 9                 | 845          | 2.25             | 3792          | 62                | 37508         |
| 26-May-22                   | 78          | 34                | 4011          | 11.39            | 3579           | 56                | 31189         | 88.61            | 24                     | 11                | 1371         | 3.89             | 3657          | 68                | 35200         |
| 27-May-22                   | 116         | 21                | 8694          | 27.17            | 2459           | 42                | 23302         | 72.83            | 17                     | 7                 | 1245         | 3.89             | 2575          | 51                | 31995         |
| 30-May-22                   | 91          | 35                | 2484          | 10.21            | 2645           | 57                | 21857         | 89.79            | 24                     | 8                 | 1025         | 4.21             | 2736          | 62                | 24341         |
| 31-May-22                   | 95          | 35                | 2463          | 7.18             | 3368           | 53                | 31867         | 92.82            | 13                     | 6                 | 585          | 1.70             | 3463          | 64                | 34330         |
| <b>Total</b>                | <b>2430</b> |                   | <b>101384</b> |                  | <b>58753</b>   |                   | <b>562350</b> |                  | <b>316</b>             |                   | <b>23246</b> |                  | <b>61183</b>  |                   | <b>663734</b> |
| <b>Average</b>              | <b>122</b>  | <b>54</b>         | <b>5069</b>   |                  | <b>2938</b>    | <b>49</b>         | <b>28118</b>  |                  | <b>16</b>              | <b>8</b>          | <b>1162</b>  |                  | <b>3059</b>   | <b>86</b>         | <b>33187</b>  |
| <b>Percent Market Share</b> |             |                   |               | <b>15.27</b>     |                |                   |               | <b>84.73</b>     |                        |                   |              | <b>3.50</b>      |               |                   |               |

TABLE 36: T-BILL TRADING ANALYSIS

Amount ₹ Crore

| Date                        | OTC (T-Bills) |                   |              |                  | NDS-OM (T-Bills) |                   |              |                  | Brokered Deals (T-Bills) |                   |              |                  | Total (T-Bills) |                   |               |
|-----------------------------|---------------|-------------------|--------------|------------------|------------------|-------------------|--------------|------------------|--------------------------|-------------------|--------------|------------------|-----------------|-------------------|---------------|
|                             | Trades        | No. of Securities | Value        | Market Share (%) | Trades           | No. of Securities | Value        | Market Share (%) | Trades                   | No. of Securities | Value        | Market Share (%) | Trades          | No. of Securities | Value         |
| 2-May-22                    | 20            | 12                | 1354         | 59.34            | 47               | 14                | 928          | 40.66            | 10                       | 6                 | 925          | 40.54            | 67              | 18                | 2282          |
| 4-May-22                    | 55            | 10                | 6777         | 82.66            | 58               | 19                | 1421         | 17.34            | 11                       | 5                 | 978          | 11.93            | 113             | 24                | 8198          |
| 5-May-22                    | 12            | 10                | 911          | 28.93            | 105              | 22                | 2238         | 71.07            | 3                        | 2                 | 200          | 6.35             | 117             | 28                | 3149          |
| 6-May-22                    | 22            | 14                | 2112         | 43.52            | 93               | 25                | 2740         | 56.48            | 4                        | 3                 | 750          | 15.46            | 115             | 33                | 4852          |
| 9-May-22                    | 27            | 16                | 2822         | 68.85            | 51               | 20                | 1277         | 31.15            | 10                       | 7                 | 1710         | 41.72            | 78              | 28                | 4099          |
| 10-May-22                   | 11            | 8                 | 956          | 51.16            | 38               | 17                | 913          | 48.84            | 6                        | 5                 | 680          | 36.39            | 49              | 20                | 1869          |
| 11-May-22                   | 76            | 8                 | 11492        | 82.71            | 78               | 16                | 2402         | 17.29            | 7                        | 3                 | 600          | 4.32             | 154             | 17                | 13894         |
| 12-May-22                   | 45            | 13                | 3238         | 52.58            | 124              | 24                | 2920         | 47.42            | 12                       | 5                 | 1410         | 22.90            | 169             | 28                | 6158          |
| 13-May-22                   | 33            | 15                | 2185         | 51.22            | 56               | 16                | 2081         | 48.78            | 17                       | 9                 | 1455         | 34.10            | 89              | 25                | 4266          |
| 17-May-22                   | 22            | 13                | 1448         | 60.13            | 48               | 20                | 960          | 39.87            | 13                       | 6                 | 1075         | 44.64            | 70              | 33                | 2408          |
| 18-May-22                   | 82            | 14                | 10881        | 81.19            | 94               | 25                | 2521         | 18.81            | 10                       | 7                 | 810          | 6.04             | 176             | 39                | 13402         |
| 19-May-22                   | 55            | 21                | 5389         | 67.48            | 82               | 21                | 2597         | 32.52            | 20                       | 13                | 2495         | 31.25            | 137             | 42                | 7985          |
| 20-May-22                   | 16            | 10                | 1412         | 43.35            | 56               | 17                | 1845         | 56.65            | 6                        | 3                 | 750          | 23.03            | 72              | 27                | 3257          |
| 23-May-22                   | 19            | 14                | 1155         | 41.89            | 51               | 21                | 1603         | 58.11            | 10                       | 6                 | 800          | 29.01            | 70              | 27                | 2758          |
| 24-May-22                   | 20            | 13                | 1292         | 44.78            | 52               | 22                | 1593         | 55.22            | 7                        | 4                 | 695          | 24.09            | 72              | 29                | 2885          |
| 25-May-22                   | 93            | 18                | 18515        | 89.67            | 86               | 24                | 2133         | 10.33            | 20                       | 11                | 3135         | 15.18            | 179             | 28                | 20648         |
| 26-May-22                   | 28            | 14                | 1522         | 46.44            | 78               | 24                | 1755         | 53.56            | 7                        | 5                 | 830          | 25.33            | 106             | 26                | 3277          |
| 27-May-22                   | 15            | 13                | 808          | 47.65            | 46               | 17                | 888          | 52.35            | 6                        | 6                 | 460          | 27.13            | 61              | 23                | 1696          |
| 30-May-22                   | 22            | 12                | 2511         | 34.60            | 67               | 21                | 4745         | 65.40            | 6                        | 5                 | 695          | 9.58             | 89              | 27                | 7256          |
| 31-May-22                   | 15            | 12                | 1266         | 42.05            | 57               | 26                | 1745         | 57.95            | 10                       | 8                 | 915          | 30.39            | 72              | 33                | 3011          |
| <b>Total</b>                | <b>688</b>    |                   | <b>78045</b> |                  | <b>1367</b>      |                   | <b>39303</b> |                  | <b>195</b>               |                   | <b>21368</b> |                  | <b>2055</b>     |                   | <b>117348</b> |
| <b>Average</b>              | <b>34</b>     | <b>13</b>         | <b>3902</b>  |                  | <b>68</b>        | <b>21</b>         | <b>1965</b>  |                  | <b>10</b>                | <b>6</b>          | <b>1068</b>  |                  | <b>103</b>      | <b>28</b>         | <b>5867</b>   |
| <b>Percent Market Share</b> |               |                   |              | <b>66.51</b>     |                  |                   |              | <b>33.49</b>     |                          |                   |              | <b>18.21</b>     |                 |                   |               |

**TABLE 37: SDL TRADING ANALYSIS**

Amount ₹ Crore

| Date                        | OTC (SDLs)  |                   |              |                  | NDS-OM (SDLs) |                   |              |                  | Brokered Deals (SDLs) |                   |             |                  | Total (SDLs) |                   |              |
|-----------------------------|-------------|-------------------|--------------|------------------|---------------|-------------------|--------------|------------------|-----------------------|-------------------|-------------|------------------|--------------|-------------------|--------------|
|                             | Trades      | No. of Securities | Value        | Market Share (%) | Trades        | No. of Securities | Value        | Market Share (%) | Trades                | No. of Securities | Value       | Market Share (%) | Trades       | No. of Securities | Value        |
| 2-May-22                    | 45          | 30                | 1016         | 71.69            | 45            | 31                | 401          | 28.31            | 8                     | 7                 | 265         | 18.71            | 90           | 65                | 1417         |
| 4-May-22                    | 66          | 34                | 3673         | 82.68            | 40            | 22                | 770          | 17.32            | 13                    | 7                 | 290         | 6.53             | 106          | 53                | 4442         |
| 5-May-22                    | 76          | 38                | 3188         | 78.69            | 62            | 26                | 864          | 21.31            | 14                    | 10                | 789         | 19.47            | 138          | 60                | 4052         |
| 6-May-22                    | 82          | 47                | 2540         | 76.70            | 67            | 27                | 772          | 23.30            | 7                     | 7                 | 210         | 6.34             | 149          | 70                | 3312         |
| 9-May-22                    | 51          | 32                | 669          | 43.10            | 63            | 42                | 883          | 56.90            | 4                     | 4                 | 190         | 12.24            | 114          | 69                | 1553         |
| 10-May-22                   | 84          | 52                | 2292         | 82.01            | 57            | 27                | 503          | 17.99            | 7                     | 5                 | 169         | 6.04             | 141          | 78                | 2795         |
| 11-May-22                   | 76          | 31                | 2339         | 74.93            | 93            | 43                | 782          | 25.07            | 24                    | 17                | 1465        | 46.93            | 169          | 76                | 3121         |
| 12-May-22                   | 89          | 45                | 1542         | 81.64            | 76            | 41                | 347          | 18.36            | 9                     | 9                 | 200         | 10.59            | 165          | 72                | 1889         |
| 13-May-22                   | 38          | 17                | 764          | 61.87            | 57            | 35                | 471          | 38.13            | 14                    | 13                | 640         | 51.83            | 95           | 53                | 1235         |
| 17-May-22                   | 69          | 36                | 1100         | 66.48            | 61            | 31                | 555          | 33.52            | 12                    | 11                | 380         | 22.97            | 130          | 67                | 1655         |
| 18-May-22                   | 71          | 27                | 1193         | 70.77            | 84            | 33                | 493          | 29.23            | 21                    | 17                | 695         | 41.24            | 155          | 60                | 1685         |
| 19-May-22                   | 80          | 45                | 863          | 67.50            | 77            | 41                | 415          | 32.50            | 14                    | 12                | 470         | 36.76            | 157          | 86                | 1278         |
| 20-May-22                   | 83          | 68                | 948          | 51.52            | 102           | 52                | 892          | 48.48            | 6                     | 5                 | 225         | 12.24            | 185          | 120               | 1841         |
| 23-May-22                   | 58          | 34                | 1213         | 87.61            | 36            | 28                | 172          | 12.39            | 10                    | 10                | 461         | 33.29            | 94           | 66                | 1385         |
| 24-May-22                   | 72          | 26                | 1759         | 81.25            | 73            | 44                | 406          | 18.75            | 6                     | 6                 | 130         | 6.00             | 145          | 64                | 2165         |
| 25-May-22                   | 105         | 34                | 2072         | 73.82            | 120           | 50                | 735          | 26.18            | 22                    | 21                | 1004        | 35.76            | 225          | 84                | 2807         |
| 26-May-22                   | 105         | 64                | 1004         | 54.78            | 108           | 52                | 829          | 45.22            | 5                     | 5                 | 195         | 10.64            | 213          | 95                | 1833         |
| 27-May-22                   | 77          | 52                | 858          | 72.65            | 61            | 44                | 323          | 27.35            | 19                    | 19                | 475         | 40.23            | 138          | 90                | 1181         |
| 30-May-22                   | 54          | 41                | 414          | 64.77            | 46            | 36                | 225          | 35.23            | 8                     | 8                 | 192         | 29.96            | 100          | 70                | 640          |
| 31-May-22                   | 102         | 26                | 3914         | 87.08            | 66            | 31                | 581          | 12.92            | 12                    | 10                | 435         | 9.68             | 168          | 57                | 4494         |
| <b>Total</b>                | <b>1483</b> |                   | <b>33362</b> |                  | <b>1394</b>   |                   | <b>11418</b> |                  | <b>235</b>            |                   | <b>8879</b> |                  | <b>2877</b>  |                   | <b>44779</b> |
| <b>Average</b>              | <b>74</b>   | <b>39</b>         | <b>1668</b>  |                  | <b>70</b>     | <b>37</b>         | <b>571</b>   |                  | <b>12</b>             | <b>10</b>         | <b>444</b>  |                  | <b>144</b>   | <b>73</b>         | <b>2239</b>  |
| <b>Percent Market Share</b> |             |                   |              | <b>74.50</b>     |               |                   |              | <b>25.50</b>     |                       |                   |             | <b>19.83</b>     |              |                   |              |

**TABLE 38: LIQUIDITY OF TRADES GREATER THAN ₹5 CRORE (G-SEC)**

| Sr. No. | ISIN         | ISINDESC           | No. of Trades | Value (₹ Cr.) | Market Share (%) | Days Traded | Days Traded with 5 trades or more per day | Days Traded with less than 5 trades per day |
|---------|--------------|--------------------|---------------|---------------|------------------|-------------|---|---|
| 1       | IN0020210244 | 6.54% GS 2032      | 34163         | 333763        | 50.39            | 20          | 20  | 0   |
| 2       | IN0020210186 | 5.74% GS 2026      | 6011          | 69172         | 10.44            | 20          | 20  | 0   |
| 3       | IN0020210152 | 6.67% GS 2035      | 7139          | 62947         | 9.50             | 20          | 20  | 0   |
| 4       | IN0020210095 | 6.10% GS 2031      | 2813          | 28256         | 4.27             | 20          | 20  | 0   |
| 5       | IN0020210012 | 5.63% GS 2026      | 1641          | 21883         | 3.30             | 20          | 20  | 0   |
| 6       | IN0020220029 | 7.54% GS 2036      | 939           | 10603         | 1.60             | 8           | 8   | 0   |
| 7       | IN0020170174 | 7.17% GS 2028      | 459           | 7567          | 1.14             | 20          | 19  | 1   |
| 8       | IN0020200112 | 5.22% GS 2025      | 438           | 7268          | 1.10             | 20          | 19  | 1   |
| 9       | IN0020180488 | 7.32% GS 2024      | 182           | 6505          | 0.98             | 20          | 14  | 6   |
| 10      | IN0020210202 | 6.95% GS 2061      | 197           | 6505          | 0.98             | 20          | 13  | 7   |
| 11      | IN0020220011 | 7.10% GS 2029      | 244           | 5521          | 0.83             | 17          | 9   | 8   |
| 12      | IN0020180454 | 7.26% GS 2029      | 259           | 4615          | 0.70             | 20          | 15  | 5   |
| 13      | IN0020210194 | 6.99% GS 2051      | 163           | 4291          | 0.65             | 19          | 11  | 8   |
| 14      | IN0020150093 | 7.59% GS 2026      | 194           | 4095          | 0.62             | 17          | 13  | 4   |
| 15      | IN0020170026 | 6.79% GS 2027      | 289           | 3968          | 0.60             | 17          | 16  | 1   |
| 16      | IN0020120013 | 8.15% GS 2022      | 42            | 3805          | 0.57             | 15          | 1   | 14  |
| 17      | IN0020130012 | 7.16% GS 2023      | 153           | 3715          | 0.56             | 19          | 12  | 7   |
| 18      | IN0020210210 | 4.56% GS 2023      | 187           | 3149          | 0.48             | 20          | 15  | 5   |
| 19      | IN0020190016 | 7.27% GS 2026      | 63            | 2955          | 0.45             | 11          | 3   | 8   |
| 20      | IN0020160050 | 6.84% GS 2022      | 72            | 2730          | 0.41             | 15          | 7   | 8   |
| 21      | IN0020150036 | 7.72% GS 2025      | 96            | 2615          | 0.39             | 14          | 7   | 7   |
| 22      | IN001261P016 | 6.95%%GS16DEC2061P | 13            | 2500          | 0.38             | 4           | 1   | 3   |
| 23      | IN0020150069 | 7.59% GS 2029      | 85            | 2428          | 0.37             | 16          | 8   | 8   |
| 24      | IN0020200120 | FRB 2033           | 70            | 2410          | 0.36             | 12          | 5   | 7   |
| 25      | IN0020060078 | 8.24% GS 2027      | 63            | 2406          | 0.36             | 14          | 4   | 10  |
| 26      | IN0020210020 | 6.64% GS 2035      | 257           | 2355          | 0.36             | 19          | 15  | 4   |
| 27      | IN0020140060 | 8.15% GS 2026      | 85            | 2310          | 0.35             | 14          | 7   | 7   |
| 28      | IN0020140045 | 8.40% GS 2024      | 17            | 2280          | 0.34             | 8           | 0   | 8   |
| 29      | IN0020210137 | FRB 2034           | 61            | 2280          | 0.34             | 14          | 4   | 10  |
| 30      | IN0020150010 | 7.68% GS 2023      | 44            | 2275          | 0.34             | 12          | 2   | 10  |
| 31      | IN0020200252 | 6.67% GS 2050      | 114           | 1911          | 0.29             | 19          | 9   | 10  |
| 32      | IN0020200245 | 6.22% GS 2035      | 59            | 1865          | 0.28             | 11          | 5   | 6   |
| 33      | IN0020040039 | 7.5% GS 2034       | 163           | 1596          | 0.24             | 14          | 9   | 5   |
| 34      | IN0020210160 | FRB 2028           | 23            | 1525          | 0.23             | 7           | 2   | 5   |
| 35      | IN0020120047 | 8.20% GS 2025      | 54            | 1495          | 0.23             | 15          | 3   | 12  |
| 36      | IN0020160118 | 6.79% GS 2029      | 77            | 1456          | 0.22             | 17          | 8   | 9   |
| 37      | IN0020120039 | 8.33% GS 2026      | 17            | 1395          | 0.21             | 8           | 0   | 8   |
| 38      | IN0020020072 | 8.35% GS 2022      | 22            | 1375          | 0.21             | 6           | 1   | 5   |
| 39      | IN0020070044 | 8.32% GS 2032      | 42            | 1337          | 0.20             | 6           | 3   | 3   |



TABLE 38: LIQUIDITY OF TRADES GREATER THAN ₹5 CRORE (G-SEC)

| Sr. No. | ISIN         | ISINDESC          | No. of Trades | Value (₹ Cr.) | Market Share (%) | Days Traded | Days Traded with 5 trades or more per day | Days Traded with less than 5 trades per day |
|---------|--------------|-------------------|---------------|---------------|------------------|-------------|---|---|
| 40      | IN0020200260 | 3.96% GS 2022     | 39            | 1225          | 0.18             | 8           | 5   | 3   |
| 41      | IN0020180025 | 7.37% GS 2023     | 40            | 1170          | 0.18             | 20          | 2   | 18  |
| 42      | IN0020200070 | 5.79% GS 2030     | 138           | 1120          | 0.17             | 14          | 6   | 8   |
| 43      | IN0020070036 | 8.26% GS 2027     | 26            | 1002          | 0.15             | 11          | 1   | 10  |
| 44      | IN0020200278 | 5.15% GS 2025     | 86            | 999           | 0.15             | 13          | 5   | 8   |
| 45      | IN0020170042 | 6.68% GS 2031     | 51            | 940           | 0.14             | 14          | 3   | 11  |
| 46      | IN0020200401 | 6.76% GS 2061     | 38            | 905           | 0.14             | 13          | 3   | 10  |
| 47      | IN0020140052 | 8.24% GS 2033     | 46            | 874           | 0.13             | 12          | 4   | 8   |
| 48      | IN0020020106 | 7.95% GS 2032     | 26            | 840           | 0.13             | 11          | 1   | 10  |
| 49      | IN0020190396 | 6.18% GS 2024     | 50            | 810           | 0.12             | 16          | 4   | 12  |
| 50      | IN0020070028 | 8.08% GS 2022     | 15            | 771           | 0.12             | 7           | 1   | 6   |
| 51      | IN0020070069 | 8.28% GS 2027     | 29            | 687           | 0.10             | 13          | 0   | 13  |
| 52      | IN0020190065 | 7.57% GS 2033     | 39            | 655           | 0.10             | 6           | 4   | 2   |
| 53      | IN0020190362 | 6.45% GS 2029     | 34            | 650           | 0.10             | 11          | 2   | 9   |
| 54      | IN0020160084 | FRB 2024          | 17            | 650           | 0.10             | 6           | 1   | 5   |
| 55      | IN0020060045 | 8.33% GS 2036     | 30            | 585           | 0.09             | 7           | 1   | 6   |
| 56      | IN0020160035 | 6.97% GS 2026     | 45            | 569           | 0.09             | 12          | 4   | 8   |
| 57      | IN0020060086 | 8.28% GS 2032     | 30            | 561           | 0.08             | 8           | 2   | 6   |
| 58      | IN0020150028 | 7.88% GS 2030     | 23            | 505           | 0.08             | 6           | 2   | 4   |
| 59      | IN0020120062 | 8.30% GS 2042     | 14            | 478           | 0.07             | 5           | 1   | 4   |
| 60      | IN0020200096 | 6.19% GS 2034     | 20            | 465           | 0.07             | 7           | 2   | 5   |
| 61      | IN0020140078 | 8.17% GS 2044     | 15            | 437           | 0.07             | 8           | 1   | 7   |
| 62      | IN0020110063 | 8.83% GS 2041     | 13            | 418           | 0.06             | 6           | 1   | 5   |
| 63      | IN0020050012 | 7.40% GS 2035     | 37            | 405           | 0.06             | 15          | 2   | 13  |
| 64      | IN0020140011 | 8.60% GS 2028     | 7             | 396           | 0.06             | 5           | 0   | 5   |
| 65      | IN0020150051 | 7.73% GS 2034     | 39            | 361           | 0.05             | 7           | 1   | 6   |
| 66      | IN0020190032 | 7.72% GS 2049     | 6             | 360           | 0.05             | 3           | 0   | 3   |
| 67      | IN0020210046 | 4.26% GS 2023     | 20            | 355           | 0.05             | 7           | 2   | 5   |
| 68      | IN0020130061 | 8.83% GS 2023     | 16            | 330           | 0.05             | 10          | 0   | 10  |
| 69      | IN001251P017 | 6.99%GS15DEC2051P | 4             | 320           | 0.05             | 2           | 0   | 2   |
| 70      | IN0020100031 | 8.30% GS 2040     | 7             | 307           | 0.05             | 5           | 0   | 5   |
| 71      | IN001260P018 | 6.8%GS15DEC2060P  | 1             | 300           | 0.05             | 1           | 0   | 1   |
| 72      | IN0020200153 | 5.77% GS 2030     | 29            | 285           | 0.04             | 9           | 2   | 7   |
| 73      | IN0020200187 | 6.80% GS 2060     | 14            | 282           | 0.04             | 6           | 1   | 5   |
| 74      | IN0020030022 | 6.13% GS 2028     | 10            | 255           | 0.04             | 6           | 0   | 6   |
| 75      | IN0020090034 | 7.35% GS 2024     | 23            | 250           | 0.04             | 11          | 2   | 9   |
| 76      | IN0020190057 | 7.63% GS 2059     | 6             | 235           | 0.04             | 2           | 1   | 1   |
| 77      | IN0020200054 | 7.16% GS 2050     | 24            | 190           | 0.03             | 7           | 2   | 5   |
| 78      | IN0020200294 | 5.85% GS 2030     | 18            | 148           | 0.02             | 8           | 1   | 7   |

TABLE 38: LIQUIDITY OF TRADES GREATER THAN ₹5 CRORE (G-SEC)

| Sr. No. | ISIN         | ISINDESC      | No. of Trades | Value (₹ Cr.) | Market Share (%) | Days Traded | Days Traded with 5 trades or more per day | Days Traded with less than 5 trades per day |
|---------|--------------|---------------|---------------|---------------|------------------|-------------|---|---|
| 79      | IN000622C083 | GS16JUN2022C  | 5             | 107           | 0.02             | 5           | 0   | 5   |
| 80      | IN0020020247 | 6.01% GS 2028 | 5             | 101           | 0.02             | 3           | 0   | 3   |
| 81      | IN001222C073 | GS16DEC2022C  | 3             | 87            | 0.01             | 3           | 0   | 3   |
| 82      | IN001226C074 | GS16DEC2026C  | 3             | 87            | 0.01             | 3           | 0   | 3   |
| 83      | IN001227C072 | GS16DEC2027C  | 3             | 87            | 0.01             | 3           | 0   | 3   |
| 84      | IN001229C078 | GS16DEC2029C  | 5             | 87            | 0.01             | 5           | 0   | 5   |
| 85      | IN001231C074 | GS16DEC2031C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 86      | IN001232C072 | GS16DEC2032C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 87      | IN001233C070 | GS16DEC2033C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 88      | IN001234C078 | GS16DEC2034C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 89      | IN001235C075 | GS16DEC2035C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 90      | IN001236C065 | GS16DEC2036C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 91      | IN001237C063 | GS16DEC2037C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 92      | IN001238C061 | GS16DEC2038C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 93      | IN001239C069 | GS16DEC2039C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 94      | IN001240C067 | GS16DEC2040C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 95      | IN001241C065 | GS16DEC2041C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 96      | IN001242C055 | GS16DEC2042C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 97      | IN001243C046 | GS16DEC2043C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 98      | IN001244C036 | GS16DEC2044C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 99      | IN001245C033 | GS16DEC2045C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 100     | IN001246C031 | GS16DEC2046C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 101     | IN001247C039 | GS16DEC2047C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 102     | IN001248C037 | GS16DEC2048C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 103     | IN001249C035 | GS16DEC2049C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 104     | IN001250C033 | GS16DEC2050C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 105     | IN001251C031 | GS16DEC2051C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 106     | IN001252C039 | GS16DEC2052C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 107     | IN001253C037 | GS16DEC2053C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 108     | IN001254C035 | GS16DEC2054C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 109     | IN001255C032 | GS16DEC2055C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 110     | IN001256C030 | GS16DEC2056C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 111     | IN001257C038 | GS16DEC2057C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 112     | IN001258C036 | GS16DEC2058C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 113     | IN001259C026 | GS16DEC2059C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 114     | IN001260C024 | GS16DEC2060C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 115     | IN001261C014 | GS16DEC2061C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 116     | IN000627C074 | GS16JUN2027C  | 3             | 87            | 0.01             | 3           | 0   | 3   |
| 117     | IN000629C070 | GS16JUN2029C  | 3             | 87            | 0.01             | 3           | 0   | 3   |

TABLE 38: LIQUIDITY OF TRADES GREATER THAN ₹5 CRORE (G-SEC)

| Sr. No. | ISIN         | ISINDESC      | No. of Trades | Value (₹ Cr.) | Market Share (%) | Days Traded | Days Traded with 5 trades or more per day | Days Traded with less than 5 trades per day |
|---------|--------------|---------------|---------------|---------------|------------------|-------------|---|---|
| 118     | IN000630C078 | GS16JUN2030C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 119     | IN000631C076 | GS16JUN2031C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 120     | IN000632C074 | GS16JUN2032C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 121     | IN000633C072 | GS16JUN2033C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 122     | IN000634C070 | GS16JUN2034C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 123     | IN000635C077 | GS16JUN2035C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 124     | IN000636C075 | GS16JUN2036C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 125     | IN000637C065 | GS16JUN2037C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 126     | IN000638C063 | GS16JUN2038C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 127     | IN000639C061 | GS16JUN2039C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 128     | IN000640C069 | GS16JUN2040C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 129     | IN000641C067 | GS16JUN2041C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 130     | IN000642C057 | GS16JUN2042C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 131     | IN000643C048 | GS16JUN2043C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 132     | IN000644C038 | GS16JUN2044C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 133     | IN000645C035 | GS16JUN2045C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 134     | IN000646C033 | GS16JUN2046C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 135     | IN000647C031 | GS16JUN2047C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 136     | IN000648C039 | GS16JUN2048C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 137     | IN000649C037 | GS16JUN2049C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 138     | IN000650C035 | GS16JUN2050C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 139     | IN000651C033 | GS16JUN2051C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 140     | IN000652C031 | GS16JUN2052C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 141     | IN000653C039 | GS16JUN2053C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 142     | IN000654C037 | GS16JUN2054C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 143     | IN000655C034 | GS16JUN2055C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 144     | IN000656C032 | GS16JUN2056C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 145     | IN000657C030 | GS16JUN2057C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 146     | IN000658C038 | GS16JUN2058C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 147     | IN000659C036 | GS16JUN2059C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 148     | IN000660C026 | GS16JUN2060C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 149     | IN000661C016 | GS16JUN2061C  | 6             | 87            | 0.01             | 4           | 0   | 4   |
| 150     | IN000628C072 | GS16JUN2028C  | 3             | 87            | 0.01             | 3           | 0   | 3   |
| 151     | IN001228C070 | GS16DEC2028C  | 4             | 86            | 0.01             | 3           | 0   | 3   |
| 152     | IN001230C076 | GS16DEC2030C  | 6             | 85            | 0.01             | 4           | 0   | 4   |
| 153     | IN0020160019 | 7.61% GS 2030 | 2             | 85            | 0.01             | 2           | 0   | 2   |
| 154     | IN0020130053 | 9.20% GS 2030 | 4             | 72            | 0.01             | 2           | 0   | 2   |
| 155     | IN0020130079 | 9.23% GS 2043 | 7             | 70            | 0.01             | 6           | 0   | 6   |
| 156     | IN001223C071 | GS16DEC2023C  | 2             | 62            | 0.01             | 2           | 0   | 2   |

TABLE 38: LIQUIDITY OF TRADES GREATER THAN ₹5 CRORE (G-SEC)

| Sr. No. | ISIN         | ISINDESC           | No. of Trades | Value (₹ Cr.) | Market Share (%) | Days Traded | Days Traded with 5 trades or more per day | Days Traded with less than 5 trades per day |
|---------|--------------|--------------------|---------------|---------------|------------------|-------------|---|---|
| 157     | IN001224C079 | GS16DEC2024C       | 2             | 62            | 0.01             | 2           | 0   | 2   |
| 158     | IN000624C071 | GS16JUN2024C       | 2             | 62            | 0.01             | 2           | 0   | 2   |
| 159     | IN000626C076 | GS16JUN2026C       | 2             | 62            | 0.01             | 2           | 0   | 2   |
| 160     | IN000625C078 | GS16JUN2025C       | 2             | 57            | 0.01             | 2           | 0   | 2   |
| 161     | IN0020160100 | 6.57% GS 2033      | 7             | 55            | 0.01             | 4           | 0   | 4   |
| 162     | IN0020110055 | 8.97% GS 2030      | 3             | 51            | 0.01             | 3           | 0   | 3   |
| 163     | IN0020030055 | 6.17% GS 2023      | 6             | 50            | 0.01             | 4           | 0   | 4   |
| 164     | IN0020160068 | 7.06% GS 2046      | 9             | 45            | 0.01             | 3           | 1   | 2   |
| 165     | IN0020180041 | FRB 2031           | 1             | 45            | 0.01             | 1           | 0   | 1   |
| 166     | IN0020079037 | 7.95% FERT SB 2026 | 2             | 44            | 0.01             | 1           | 0   | 1   |
| 167     | IN0020079011 | 8.30% FERT SB 2023 | 2             | 42            | 0.01             | 2           | 0   | 2   |
| 168     | IN001225C076 | GS16DEC2025C       | 2             | 42            | 0.01             | 2           | 0   | 2   |
| 169     | IN000623C073 | GS16JUN2023C       | 1             | 41            | 0.01             | 1           | 0   | 1   |
| 170     | IN0020110048 | 9.15% GS 2024      | 5             | 40            | 0.01             | 3           | 0   | 3   |
| 171     | IN0020099019 | 8.20% OMC SB 2024  | 3             | 39            | 0.01             | 1           | 0   | 1   |
| 172     | IN000822C030 | GS22AUG2022C       | 1             | 37            | 0.01             | 1           | 0   | 1   |
| 173     | IN0020060110 | 8.15% FCI SB 2022  | 3             | 30            | 0.00             | 3           | 0   | 3   |
| 174     | IN0020070051 | 8.13% GS 2022      | 4             | 29            | 0.00             | 2           | 0   | 2   |
| 175     | IN0020030014 | 6.30% GS 2023      | 4             | 25            | 0.00             | 2           | 0   | 2   |
| 176     | IN001228C054 | GS15DEC2028C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 177     | IN001230C050 | GS15DEC2030C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 178     | IN001231C058 | GS15DEC2031C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 179     | IN001232C056 | GS15DEC2032C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 180     | IN001233C054 | GS15DEC2033C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 181     | IN001234C052 | GS15DEC2034C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 182     | IN001235C059 | GS15DEC2035C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 183     | IN001236C040 | GS15DEC2036C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 184     | IN001237C048 | GS15DEC2037C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 185     | IN001238C046 | GS15DEC2038C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 186     | IN001239C044 | GS15DEC2039C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 187     | IN001240C042 | GS15DEC2040C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 188     | IN001241C040 | GS15DEC2041C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 189     | IN001242C030 | GS15DEC2042C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 190     | IN001243C020 | GS15DEC2043C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 191     | IN001244C028 | GS15DEC2044C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 192     | IN001245C025 | GS15DEC2045C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 193     | IN001246C023 | GS15DEC2046C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 194     | IN001247C021 | GS15DEC2047C       | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 195     | IN001248C029 | GS15DEC2048C       | 3             | 21            | 0.00             | 3           | 0   | 3   |

TABLE 38: LIQUIDITY OF TRADES GREATER THAN ₹5 CRORE (G-SEC)

| Sr. No. | ISIN         | ISINDESC          | No. of Trades | Value (₹ Cr.) | Market Share (%) | Days Traded | Days Traded with 5 trades or more per day | Days Traded with less than 5 trades per day |
|---------|--------------|-------------------|---------------|---------------|------------------|-------------|---|---|
| 196     | IN001249C027 | GS15DEC2049C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 197     | IN001250C025 | GS15DEC2050C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 198     | IN001251C023 | GS15DEC2051C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 199     | IN000622C067 | GS15JUN2022C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 200     | IN000628C056 | GS15JUN2028C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 201     | IN000629C054 | GS15JUN2029C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 202     | IN000631C050 | GS15JUN2031C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 203     | IN000632C058 | GS15JUN2032C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 204     | IN000633C056 | GS15JUN2033C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 205     | IN000634C054 | GS15JUN2034C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 206     | IN000635C051 | GS15JUN2035C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 207     | IN000636C059 | GS15JUN2036C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 208     | IN000637C040 | GS15JUN2037C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 209     | IN000638C048 | GS15JUN2038C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 210     | IN000639C046 | GS15JUN2039C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 211     | IN000640C044 | GS15JUN2040C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 212     | IN000641C042 | GS15JUN2041C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 213     | IN000642C032 | GS15JUN2042C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 214     | IN000643C022 | GS15JUN2043C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 215     | IN000644C020 | GS15JUN2044C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 216     | IN000645C027 | GS15JUN2045C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 217     | IN000646C025 | GS15JUN2046C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 218     | IN000647C023 | GS15JUN2047C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 219     | IN000648C021 | GS15JUN2048C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 220     | IN000649C029 | GS15JUN2049C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 221     | IN000650C027 | GS15JUN2050C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 222     | IN000651C025 | GS15JUN2051C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 223     | IN000623C057 | GS15JUN2023C      | 3             | 21            | 0.00             | 3           | 0   | 3   |
| 224     | IN0020010081 | 10.18% GS 2026    | 2             | 18            | 0.00             | 2           | 0   | 2   |
| 225     | IN0020190024 | 7.62% GS 2039     | 1             | 15            | 0.00             | 1           | 0   | 1   |
| 226     | IN0020060102 | 8.40% OMC SB 2026 | 2             | 15            | 0.00             | 2           | 0   | 2   |
| 227     | IN000823C020 | GS22AUG2023C      | 1             | 15            | 0.00             | 1           | 0   | 1   |
| 228     | IN001226C058 | GS15DEC2026C      | 2             | 15            | 0.00             | 2           | 0   | 2   |
| 229     | IN001222C057 | GS15DEC2022C      | 2             | 11            | 0.00             | 2           | 0   | 2   |
| 230     | IN001224C053 | GS15DEC2024C      | 2             | 11            | 0.00             | 2           | 0   | 2   |
| 231     | IN001229C052 | GS15DEC2029C      | 2             | 11            | 0.00             | 2           | 0   | 2   |
| 232     | IN000624C055 | GS15JUN2024C      | 2             | 11            | 0.00             | 2           | 0   | 2   |
| 233     | IN000625C052 | GS15JUN2025C      | 2             | 11            | 0.00             | 2           | 0   | 2   |
| 234     | IN000630C052 | GS15JUN2030C      | 2             | 11            | 0.00             | 2           | 0   | 2   |

**TABLE 38: LIQUIDITY OF TRADES GREATER THAN ₹5 CRORE (G-SEC)**

| Sr. No. | ISIN         | ISINDESC          | No. of Trades | Value (₹ Cr.) | Market Share (%) | Days Traded | Days Traded with 5 trades or more per day | Days Traded with less than 5 trades per day |
|---------|--------------|-------------------|---------------|---------------|------------------|-------------|---|---|
| 235     | IN0020150044 | 8.13% GS 2045     | 1             | 11            | 0.00             | 1           | 0   | 1   |
| 236     | IN001252C021 | GS15DEC2052C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 237     | IN001253C029 | GS15DEC2053C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 238     | IN001254C027 | GS15DEC2054C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 239     | IN001255C024 | GS15DEC2055C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 240     | IN001256C022 | GS15DEC2056C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 241     | IN001257C020 | GS15DEC2057C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 242     | IN001258C028 | GS15DEC2058C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 243     | IN001259C018 | GS15DEC2059C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 244     | IN001260C016 | GS15DEC2060C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 245     | IN000652C023 | GS15JUN2052C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 246     | IN000653C021 | GS15JUN2053C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 247     | IN000654C029 | GS15JUN2054C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 248     | IN000655C026 | GS15JUN2055C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 249     | IN000656C024 | GS15JUN2056C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 250     | IN000657C022 | GS15JUN2057C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 251     | IN000658C020 | GS15JUN2058C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 252     | IN000659C028 | GS15JUN2059C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 253     | IN000660C018 | GS15JUN2060C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 254     | IN000926C021 | GS15SEP2026C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 255     | IN0020089028 | 7% FERT SB 2022   | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 256     | IN0020060052 | 8.01% OMC SB 2023 | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 257     | IN000623C065 | GS23JUN2023C      | 1             | 10            | 0.00             | 1           | 0   | 1   |
| 258     | IN000524C016 | GS10MAY2024C      | 1             | 8             | 0.00             | 1           | 0   | 1   |
| 259     | IN0020150077 | 7.72% GS 2055     | 1             | 7             | 0.00             | 1           | 0   | 1   |
| 260     | IN0020060060 | 8.20% OMC SB 2024 | 1             | 7             | 0.00             | 1           | 0   | 1   |
| 261     | IN001223C055 | GS15DEC2023C      | 1             | 6             | 0.00             | 1           | 0   | 1   |
| 262     | IN001225C050 | GS15DEC2025C      | 1             | 6             | 0.00             | 1           | 0   | 1   |
| 263     | IN001227C056 | GS15DEC2027C      | 1             | 6             | 0.00             | 1           | 0   | 1   |
| 264     | IN000626C050 | GS15JUN2026C      | 1             | 6             | 0.00             | 1           | 0   | 1   |
| 265     | IN000627C058 | GS15JUN2027C      | 1             | 6             | 0.00             | 1           | 0   | 1   |
| 266     | IN000724C012 | GS02JUL2024C      | 1             | 5             | 0.00             | 1           | 0   | 1   |
| 267     | IN0020089010 | 8.20% OMC SB 2023 | 1             | 5             | 0.00             | 1           | 0   | 1   |
| 268     | IN000723C014 | GS02JUL2023C      | 1             | 5             | 0.00             | 1           | 0   | 1   |
|         |              | <b>Total</b>      | <b>58,830</b> | <b>662300</b> | <b>100</b>       |             |   |   |

**TABLE 39: LIQUIDITY DISTRIBUTION OF TRADES GREATER THAN ₹5 CRORE (G-SEC)**

| Sr. No. | 5 or more Trades Per Day |               |             |        |               | Less than 5 Trades Per Day |               |             |        |               |
|---------|--------------------------|---------------|-------------|--------|---------------|----------------------------|---------------|-------------|--------|---------------|
|         | ISIN                     | ISINDESC      | Days Traded | Trades | Value (₹ Cr.) | ISIN                       | ISINDESC      | Days Traded | Trades | Value (₹ Cr.) |
| 1       | IN0020210244             | 6.54% GS 2032 | 20          | 34163  | 333763        | IN0020120013               | 8.15% GS 2022 | 14          | 32     | 3255          |
| 2       | IN0020210186             | 5.74% GS 2026 | 20          | 6011   | 69172         | IN0020140045               | 8.40% GS 2024 | 8           | 17     | 2280          |
| 3       | IN0020210152             | 6.67% GS 2035 | 20          | 7139   | 62947         | IN0020180488               | 7.32% GS 2024 | 6           | 14     | 1920          |
| 4       | IN0020210095             | 6.10% GS 2031 | 20          | 2813   | 28256         | IN0020060078               | 8.24% GS 2027 | 10          | 27     | 1661          |
| 5       | IN0020210012             | 5.63% GS 2026 | 20          | 1641   | 21883         | IN0020120039               | 8.33% GS 2026 | 8           | 17     | 1395          |
| 6       | IN0020220029             | 7.54% GS 2036 | 8           | 939    | 10603         | IN0020150010               | 7.68% GS 2023 | 10          | 26     | 960           |
| 7       | IN0020170174             | 7.17% GS 2028 | 19          | 455    | 7547          | IN0020130012               | 7.16% GS 2023 | 7           | 20     | 958           |
| 8       | IN0020200112             | 5.22% GS 2025 | 19          | 436    | 7258          | IN0020120047               | 8.20% GS 2025 | 12          | 30     | 940           |
| 9       | IN0020210202             | 6.95% GS 2061 | 13          | 177    | 6200          | IN0020070036               | 8.26% GS 2027 | 10          | 21     | 872           |
| 10      | IN0020220011             | 7.10% GS 2029 | 9           | 220    | 5341          | IN0020020072               | 8.35% GS 2022 | 5           | 12     | 780           |
| 11      | IN0020180488             | 7.32% GS 2024 | 14          | 168    | 4585          | IN0020200252               | 6.67% GS 2050 | 10          | 23     | 745           |
| 12      | IN0020180454             | 7.26% GS 2029 | 15          | 245    | 4230          | IN0020070069               | 8.28% GS 2027 | 13          | 29     | 687           |
| 13      | IN0020210194             | 6.99% GS 2051 | 11          | 145    | 4056          | IN0020210137               | FRB 2034      | 10          | 24     | 650           |
| 14      | IN0020170026             | 6.79% GS 2027 | 16          | 285    | 3938          | IN0020150069               | 7.59% GS 2029 | 8           | 16     | 623           |
| 15      | IN0020150093             | 7.59% GS 2026 | 13          | 182    | 3545          | IN0020200401               | 6.76% GS 2061 | 10          | 19     | 595           |
| 16      | IN0020210210             | 4.56% GS 2023 | 15          | 175    | 3024          | IN0020210160               | FRB 2028      | 5           | 7      | 585           |
| 17      | IN0020130012             | 7.16% GS 2023 | 12          | 133    | 2757          | IN0020150093               | 7.59% GS 2026 | 4           | 12     | 550           |
| 18      | IN0020190016             | 7.27% GS 2026 | 3           | 49     | 2740          | IN0020190362               | 6.45% GS 2029 | 9           | 22     | 480           |
| 19      | IN0020160050             | 6.84% GS 2022 | 7           | 63     | 2560          | IN0020060045               | 8.33% GS 2036 | 6           | 14     | 450           |
| 20      | IN0020150036             | 7.72% GS 2025 | 7           | 80     | 2305          | IN0020140011               | 8.60% GS 2028 | 5           | 7      | 396           |
| 21      | IN0020210020             | 6.64% GS 2035 | 15          | 247    | 2260          | IN0020190396               | 6.18% GS 2024 | 12          | 23     | 390           |
| 22      | IN0020200120             | FRB 2033      | 5           | 54     | 2085          | IN0020180454               | 7.26% GS 2029 | 5           | 14     | 385           |
| 23      | IN0020140060             | 8.15% GS 2026 | 7           | 69     | 1930          | IN0020140060               | 8.15% GS 2026 | 7           | 16     | 380           |
| 24      | IN0020150069             | 7.59% GS 2029 | 8           | 69     | 1805          | IN0020140052               | 8.24% GS 2033 | 8           | 14     | 376           |
| 25      | IN0020200245             | 6.22% GS 2035 | 5           | 53     | 1705          | IN0020060086               | 8.28% GS 2032 | 6           | 9      | 371           |
| 26      | IN0020210137             | FRB 2034      | 4           | 37     | 1630          | IN0020070028               | 8.08% GS 2022 | 6           | 10     | 370           |
| 27      | IN0020040039             | 7.5% GS 2034  | 9           | 151    | 1435          | IN0020190032               | 7.72% GS 2049 | 3           | 6      | 360           |
| 28      | IN0020150010             | 7.68% GS 2023 | 2           | 18     | 1315          | IN0020170042               | 6.68% GS 2031 | 11          | 25     | 355           |
| 29      | IN0020160118             | 6.79% GS 2029 | 8           | 61     | 1236          | IN0020190065               | 7.57% GS 2033 | 2           | 3      | 332           |
| 30      | IN0020070044             | 8.32% GS 2032 | 3           | 38     | 1197          | IN0020130061               | 8.83% GS 2023 | 10          | 16     | 330           |
| 31      | IN0020200252             | 6.67% GS 2050 | 9           | 91     | 1166          | IN0020200120               | FRB 2033      | 7           | 16     | 325           |
| 32      | IN0020200260             | 3.96% GS 2022 | 5           | 32     | 965           | IN0020150036               | 7.72% GS 2025 | 7           | 16     | 310           |
| 33      | IN0020200070             | 5.79% GS 2030 | 6           | 121    | 955           | IN0020100031               | 8.30% GS 2040 | 5           | 7      | 307           |
| 34      | IN0020210160             | FRB 2028      | 2           | 16     | 940           | IN0020020106               | 7.95% GS 2032 | 10          | 20     | 307           |
| 35      | IN0020180025             | 7.37% GS 2023 | 2           | 11     | 920           | IN0020210202               | 6.95% GS 2061 | 7           | 20     | 305           |
| 36      | IN0020200278             | 5.15% GS 2025 | 5           | 69     | 864           | IN0020110063               | 8.83% GS 2041 | 5           | 8      | 284           |
| 37      | IN0020060078             | 8.24% GS 2027 | 4           | 36     | 745           | IN0020200260               | 3.96% GS 2022 | 3           | 7      | 260           |
| 38      | IN0020020072             | 8.35% GS 2022 | 1           | 10     | 595           | IN0020140078               | 8.17% GS 2044 | 7           | 8      | 257           |
| 39      | IN0020170042             | 6.68% GS 2031 | 3           | 26     | 585           | IN0020030022               | 6.13% GS 2028 | 6           | 10     | 255           |
| 40      | IN0020120047             | 8.20% GS 2025 | 3           | 24     | 555           | IN0020150028               | 7.88% GS 2030 | 4           | 7      | 255           |
| 41      | IN0020120013             | 8.15% GS 2022 | 1           | 10     | 550           | IN0020180025               | 7.37% GS 2023 | 18          | 29     | 250           |
| 42      | IN0020020106             | 7.95% GS 2032 | 1           | 6      | 533           | IN0020120062               | 8.30% GS 2042 | 4           | 9      | 250           |
| 43      | IN0020140052             | 8.24% GS 2033 | 4           | 32     | 498           | IN0020200187               | 6.80% GS 2060 | 5           | 8      | 237           |
| 44      | IN0020160084             | FRB 2024      | 1           | 8      | 480           | IN0020210194               | 6.99% GS 2051 | 8           | 18     | 235           |
| 45      | IN0020190396             | 6.18% GS 2024 | 4           | 27     | 420           | IN0020050012               | 7.40% GS 2035 | 13          | 25     | 232           |
| 46      | IN0020160035             | 6.97% GS 2026 | 4           | 30     | 420           | IN0020160118               | 6.79% GS 2029 | 9           | 16     | 220           |
| 47      | IN0020070028             | 8.08% GS 2022 | 1           | 5      | 401           | IN0020150051               | 7.73% GS 2034 | 6           | 10     | 216           |
| 48      | IN0020200096             | 6.19% GS 2034 | 2           | 12     | 370           | IN0020190016               | 7.27% GS 2026 | 8           | 14     | 215           |
| 49      | IN0020190065             | 7.57% GS 2033 | 4           | 36     | 323           | IN0020220011               | 7.10% GS 2029 | 8           | 24     | 180           |

TABLE 39: LIQUIDITY DISTRIBUTION OF TRADES GREATER THAN ₹5 CRORE (G-SEC)

| Sr. No. | 5 or more Trades Per Day |                           |              |               |                    | Less than 5 Trades Per Day |                           |              |              |                  |
|---------|--------------------------|---------------------------|--------------|---------------|--------------------|----------------------------|---------------------------|--------------|--------------|------------------|
|         | ISIN                     | ISINDESC                  | Days Traded  | Trades        | Value (₹ Cr.)      | ISIN                       | ISINDESC                  | Days Traded  | Trades       | Value (₹ Cr.)    |
| 50      | IN0020200401             | 6.76% GS 2061             | 3            | 19            | 310                | IN0020090034               | 7.35% GS 2024             | 9            | 13           | 180              |
| 51      | IN0020150028             | 7.88% GS 2030             | 2            | 16            | 250                | IN0020160050               | 6.84% GS 2022             | 8            | 9            | 170              |
| 52      | IN0020210046             | 4.26% GS 2023             | 2            | 14            | 240                | IN0020160084               | FRB 2024                  | 5            | 9            | 170              |
| 53      | IN0020120062             | 8.30% GS 2042             | 1            | 5             | 228                | IN0020200070               | 5.79% GS 2030             | 8            | 17           | 165              |
| 54      | IN0020190057             | 7.63% GS 2059             | 1            | 5             | 200                | IN0020040039               | 7.5% GS 2034              | 5            | 12           | 161              |
| 55      | IN0020060086             | 8.28% GS 2032             | 2            | 21            | 190                | IN0020200245               | 6.22% GS 2035             | 6            | 6            | 160              |
| 56      | IN0020140078             | 8.17% GS 2044             | 1            | 7             | 180                | IN0020160035               | 6.97% GS 2026             | 8            | 15           | 149              |
| 57      | IN0020050012             | 7.40% GS 2035             | 2            | 12            | 172                | IN0020200153               | 5.77% GS 2030             | 7            | 12           | 140              |
| 58      | IN0020190362             | 6.45% GS 2029             | 2            | 12            | 170                | IN0020070044               | 8.32% GS 2032             | 3            | 4            | 140              |
| 59      | IN0020200153             | 5.77% GS 2030             | 2            | 17            | 145                | IN0020200278               | 5.15% GS 2025             | 8            | 17           | 135              |
| 60      | IN0020150051             | 7.73% GS 2034             | 1            | 29            | 145                | IN0020210210               | 4.56% GS 2023             | 5            | 12           | 125              |
| 61      | IN0020060045             | 8.33% GS 2036             | 1            | 16            | 135                | IN0020210046               | 4.26% GS 2023             | 5            | 6            | 115              |
| 62      | IN0020110063             | 8.83% GS 2041             | 1            | 5             | 135                | IN0020200054               | 7.16% GS 2050             | 5            | 13           | 115              |
| 63      | IN0020070036             | 8.26% GS 2027             | 1            | 5             | 130                | IN0020200294               | 5.85% GS 2030             | 7            | 13           | 111              |
| 64      | IN0020200054             | 7.16% GS 2050             | 2            | 11            | 75                 | IN0020020247               | 6.01% GS 2028             | 3            | 5            | 101              |
| 65      | IN0020090034             | 7.35% GS 2024             | 2            | 10            | 70                 | IN0020200096               | 6.19% GS 2034             | 5            | 8            | 95               |
| 66      | IN0020200187             | 6.80% GS 2060             | 1            | 6             | 45                 | IN0020210020               | 6.64% GS 2035             | 4            | 10           | 95               |
| 67      | IN0020200294             | 5.85% GS 2030             | 1            | 5             | 37                 | IN0020160019               | 7.61% GS 2030             | 2            | 2            | 85               |
| 68      | IN0020160068             | 7.06% GS 2046             | 1            | 5             | 25                 | IN0020130053               | 9.20% GS 2030             | 2            | 4            | 72               |
| 69      |                          |                           |              |               |                    | IN0020130079               | 9.23% GS 2043             | 6            | 7            | 70               |
| 70      |                          |                           |              |               |                    | IN0020160100               | 6.57% GS 2033             | 4            | 7            | 55               |
| 71      |                          |                           |              |               |                    | IN0020110055               | 8.97% GS 2030             | 3            | 3            | 51               |
| 72      |                          |                           |              |               |                    | IN0020030055               | 6.17% GS 2023             | 4            | 6            | 50               |
| 73      |                          |                           |              |               |                    | IN0020180041               | FRB 2031                  | 1            | 1            | 45               |
| 74      |                          |                           |              |               |                    | IN0020079037               | 7.95% FERT SB 2026        | 1            | 2            | 44               |
| 76      |                          |                           |              |               |                    | IN0020079011               | 8.30% FERT SB 2023        | 2            | 2            | 42               |
| 77      |                          |                           |              |               |                    | IN0020110048               | 9.15% GS 2024             | 3            | 5            | 40               |
| 78      |                          |                           |              |               |                    | IN0020099019               | 8.20% OMC SB 2024         | 1            | 3            | 39               |
| 79      |                          |                           |              |               |                    | IN0020190057               | 7.63% GS 2059             | 1            | 1            | 35               |
| 80      |                          |                           |              |               |                    | IN0020170026               | 6.79% GS 2027             | 1            | 4            | 30               |
| 81      |                          |                           |              |               |                    | IN0020060110               | 8.15% FCI SB 2022         | 3            | 3            | 30               |
| 82      |                          |                           |              |               |                    | IN0020070051               | 8.13% GS 2022             | 2            | 4            | 29               |
| 83      |                          |                           |              |               |                    | IN0020030014               | 6.30% GS 2023             | 2            | 4            | 25               |
| 84      |                          |                           |              |               |                    | IN0020160068               | 7.06% GS 2046             | 2            | 4            | 20               |
| 85      |                          |                           |              |               |                    | IN0020170174               | 7.17% GS 2028             | 1            | 4            | 20               |
| 86      |                          |                           |              |               |                    | IN0020010081               | 10.18% GS 2026            | 2            | 2            | 18               |
| 87      |                          |                           |              |               |                    | IN0020190024               | 7.62% GS 2039             | 1            | 1            | 15               |
| 88      |                          |                           |              |               |                    | IN0020060102               | 8.40% OMC SB 2026         | 2            | 2            | 15               |
| 89      |                          |                           |              |               |                    | IN0020150044               | 8.13% GS 2045             | 1            | 1            | 11               |
| 90      |                          |                           |              |               |                    | IN0020200112               | 5.22% GS 2025             | 1            | 2            | 10               |
| 91      |                          |                           |              |               |                    | IN0020089028               | 7% FERT SB 2022           | 1            | 1            | 10               |
| 92      |                          |                           |              |               |                    | IN0020060052               | 8.01% OMC SB 2023         | 1            | 1            | 10               |
| 93      |                          |                           |              |               |                    | IN0020150077               | 7.72% GS 2055             | 1            | 1            | 7                |
| 94      |                          |                           |              |               |                    | IN0020060060               | 8.20% OMC SB 2024         | 1            | 1            | 7                |
| 95      |                          |                           |              |               |                    | IN0020089010               | 8.20% OMC SB 2023         | 1            | 1            | 5                |
|         |                          | <b>Total</b>              | <b>438</b>   | <b>57,138</b> | <b>6,18,473.34</b> |                            | <b>Total</b>              | <b>534</b>   | <b>1,057</b> | <b>32,549.55</b> |
|         |                          | <b>Expected Bond Days</b> | <b>1,360</b> |               |                    |                            | <b>Expected Bond Days</b> | <b>1,900</b> |              |                  |
|         |                          | <b>Efficiency</b>         | <b>32.21</b> |               |                    |                            | <b>Efficiency</b>         | <b>28.11</b> |              |                  |



## MONEY MARKET

TABLE 40: MONEY MARKET VOLUMES

Amount ₹ Crore

| Period                  | Uncollateralised Call, Notice and Term Money Market |                     | Market Repo |                     | CBLO/TREP |                     |
|-------------------------|---|---------------------|-------------|---------------------|-----------|---------------------|
|                         | Value   | Daily Average Value | Value       | Daily Average Value | Value     | Daily Average Value |
| 2009-10                 | 2522703   | 8914                | 6072829     | 21308               | 15541378  | 54531               |
| 2010-11                 | 2945901   | 10020               | 4099284     | 13943               | 12259745  | 41700               |
| 2011-12                 | 4084692   | 14085               | 3755892     | 12907               | 11155428  | 38335               |
| 2012-13                 | 4814032   | 16658               | 5402765     | 18695               | 12028040  | 41620               |
| 2013-14                 | 4507273   | 15383               | 7228127     | 24585               | 17526192  | 59613               |
| 2014-15                 | 3740742   | 12989               | 7875244     | 27440               | 16764597  | 58413               |
| 2015-16                 | 3799481   | 13717               | 8621665     | 31125               | 17833528  | 64381               |
| 2016-17                 | 4242821   | 15714               | 11835001    | 43833               | 22952833  | 85010               |
| 2017-18                 | 3871780   | 14556               | 12780289    | 48046               | 28330758  | 106507              |
| 2018-19                 | 5002364   | 18596               | 13566142    | 50432               | 32592056  | 121160              |
| 2019-20                 | 4173933   | 15633               | 14799713    | 55430               | 40142194  | 150345              |
| 2020-21                 | 2814991   | 10426               | 22770547    | 84335               | 56850956  | 210559              |
| 2021-22                 | 2280869   | 8575                | 25525641    | 95961               | 82263925  | 309263              |
| Apr-22                  | 182803  | 9140                | 2156981     | 107849              | 6729332   | 336467              |
| May-22                  | 225917  | 10269               | 2477848     | 112629              | 7338148   | 333552              |
| 2022-23 (Upto May 2022) | 408720  | 9731                | 4634829     | 110353              | 14067480  | 334940              |

\*CBLO segment of the money market was discontinued and replaced with TREP with effect from November 5, 2018.

TABLE 41: TREP TRADING

Amount ₹ Crore

| Number of Participants: 233 |        |          |               |        |
|-----------------------------|--------|----------|---------------|--------|
| Settlement Period           | Total  |          | Daily Average |        |
|                             | Trades | Value    | Trades        | Value  |
| 2018-19*                    | 88670  | 14451590 | 821           | 133811 |
| 2019-20                     | 218370 | 40142194 | 818           | 150345 |
| 2020-21                     | 242715 | 56850956 | 899           | 210559 |
| 2021-22                     | 291979 | 82263925 | 1098          | 309263 |
| Apr-22                      | 23337  | 6729332  | 1167          | 336467 |
| May-22                      | 25855  | 7338148  | 1175          | 333552 |
| 2022-23 (Upto May 2022)     | 49192  | 14067480 | 1171          | 334940 |

\*Launched on November 5, 2018.

## MARKET REPO

TABLE 42: REPO TERM ANALYSIS

Percent

| Settlement Period       | O/N               |                  | 2-3 days          |                  | 4-7 days          |                  | 8-14 days         |                  | >14 days          |                  |
|-------------------------|-------------------|------------------|-------------------|------------------|-------------------|------------------|-------------------|------------------|-------------------|------------------|
|                         | % to total trades | % to total value | % to total trades | % to total value | % to total trades | % to total value | % to total trades | % to total value | % to total trades | % to total value |
| 2002-03                 | 50.05             | 50.15            | 30.96             | 31.01            | 15.46             | 15.95            | 2.26              | 1.78             | 1.27              | 1.11             |
| 2003-04                 | 53.00             | 52.29            | 32.68             | 32.94            | 13.63             | 14.37            | 0.58              | 0.34             | 0.11              | 0.06             |
| 2004-05                 | 68.29             | 69.29            | 26.30             | 24.23            | 5.30              | 6.35             | 0.09              | 0.11             | 0.02              | 0.02             |
| 2005-06                 | 70.93             | 72.06            | 25.73             | 25.11            | 3.06              | 2.71             | 0.19              | 0.08             | 0.08              | 0.04             |
| 2006-07                 | 73.68             | 75.19            | 21.58             | 21.06            | 4.32              | 3.57             | 0.12              | 0.07             | 0.31              | 0.11             |
| 2007-08                 | 74.00             | 73.97            | 22.86             | 23.25            | 2.80              | 2.69             | 0.03              | 0.01             | 0.30              | 0.09             |
| 2008-09                 | 68.24             | 68.69            | 27.17             | 27.04            | 4.35              | 4.17             | 0.07              | 0.03             | 0.17              | 0.07             |
| 2009-10                 | 70.42             | 69.51            | 23.07             | 24.25            | 6.23              | 6.00             | 0.19              | 0.23             | 0.09              | 0.02             |
| 2010-11                 | 68.51             | 65.99            | 27.94             | 31.12            | 2.96              | 2.68             | 0.27              | 0.08             | 0.32              | 0.13             |
| 2011-12                 | 67.46             | 65.94            | 26.27             | 28.53            | 5.17              | 5.24             | 0.39              | 0.11             | 0.72              | 0.18             |
| 2012-13                 | 69.06             | 67.82            | 27.13             | 27.75            | 3.49              | 4.16             | 0.14              | 0.21             | 0.18              | 0.05             |
| 2013-14                 | 66.29             | 65.24            | 27.73             | 28.34            | 5.60              | 6.17             | 0.16              | 0.18             | 0.23              | 0.07             |
| 2014-15                 | 67.08             | 65.76            | 27.56             | 28.22            | 5.08              | 5.63             | 0.25              | 0.37             | 0.03              | 0.02             |
| 2015-16                 | 71.79             | 70.30            | 23.89             | 25.40            | 4.24              | 4.21             | 0.06              | 0.08             | 0.02              | 0.02             |
| 2016-17                 | 70.48             | 67.25            | 24.29             | 26.22            | 4.67              | 5.36             | 0.39              | 0.79             | 0.16              | 0.39             |
| 2017-18                 | 71.27             | 68.06            | 21.27             | 23.76            | 6.15              | 6.92             | 0.41              | 0.65             | 0.90              | 0.61             |
| 2018-19                 | 71.09             | 68.11            | 25.61             | 27.98            | 2.45              | 2.82             | 0.28              | 0.44             | 0.58              | 0.65             |
| 2019-20                 | 72.12             | 71.17            | 24.14             | 24.20            | 3.16              | 3.26             | 0.27              | 0.63             | 0.31              | 0.74             |
| 2020-21                 | 76.60             | 76.60            | 18.45             | 18.28            | 4.78              | 4.89             | 0.05              | 0.07             | 0.11              | 0.16             |
| 2021-22                 | 74.26             | 74.04            | 21.85             | 22.04            | 3.59              | 3.54             | 0.07              | 0.08             | 0.22              | 0.30             |
| Apr-22                  | 75.49             | 75.46            | 17.91             | 17.77            | 6.04              | 6.32             | 0.32              | 0.14             | 0.23              | 0.30             |
| May-22                  | 73.11             | 73.51            | 20.73             | 20.44            | 5.89              | 5.75             | 0.01              | 0.01             | 0.26              | 0.29             |
| 2022-23 (Upto May 2022) | 74.19             | 74.42            | 19.46             | 19.19            | 5.96              | 6.02             | 0.15              | 0.07             | 0.25              | 0.29             |

TABLE 43: INSTRUMENTWISE SETTLEMENT OF REPO TRADES Amount ₹ Crore

| Settlement Period       | Cen. Govt. Dated |            |         | Treasury Bills |            |         | State Govt |            |         |
|-------------------------|------------------|------------|---------|----------------|------------|---------|------------|------------|---------|
|                         | Value            | Avg. Value | % Share | Value          | Avg. Value | % Share | Value      | Avg. Value | % Share |
| 2002-03                 | 403971           | 1360       | 86.28   | 64238          | 216        | 13.72   | 20         | 0          | 0.00    |
| 2003-04                 | 874438           | 2974       | 92.71   | 59222          | 201        | 6.28    | 9530       | 32         | 1.01    |
| 2004-05                 | 1262149          | 4322       | 81.02   | 286955         | 983        | 18.42   | 8803       | 30         | 0.57    |
| 2005-06                 | 1369411          | 4674       | 80.81   | 277687         | 948        | 16.39   | 47411      | 162        | 2.80    |
| 2006-07                 | 2126634          | 7233       | 83.19   | 379165         | 1290       | 14.83   | 50677      | 172        | 1.98    |
| 2007-08                 | 3569960          | 12102      | 90.41   | 323984         | 1098       | 8.20    | 54807      | 186        | 1.39    |
| 2008-09                 | 3475348          | 12109      | 84.88   | 583335         | 2033       | 14.25   | 35603      | 124        | 0.87    |
| 2009-10                 | 5233295          | 18362      | 86.18   | 812537         | 2851       | 13.38   | 26996      | 95         | 0.44    |
| 2010-11                 | 3253965          | 11068      | 79.38   | 832632         | 2832       | 20.31   | 12688      | 43         | 0.31    |
| 2011-12                 | 2186877          | 7515       | 58.10   | 1554121        | 5341       | 41.29   | 22878      | 79         | 0.61    |
| 2012-13                 | 2918337          | 10098      | 54.02   | 2413144        | 8350       | 44.66   | 71282      | 247        | 1.32    |
| 2013-14                 | 3364069          | 11442      | 46.54   | 3832478        | 13036      | 53.02   | 31580      | 107        | 0.44    |
| 2014-15                 | 4471896          | 15582      | 56.78   | 3259007        | 11355      | 41.38   | 144343     | 503        | 1.83    |
| 2015-16                 | 6230697          | 22493      | 72.27   | 2248204        | 8116       | 26.08   | 142765     | 515        | 1.66    |
| 2016-17                 | 9499803          | 35184      | 80.27   | 1802788        | 6677       | 15.23   | 532410     | 1972       | 4.50    |
| 2017-18                 | 9131782          | 34330      | 71.45   | 2684898        | 10094      | 21.01   | 963609     | 3623       | 7.54    |
| 2018-19                 | 9212117          | 34246      | 67.91   | 2513999        | 9346       | 18.53   | 1840027    | 6840       | 13.56   |
| 2019-20                 | 10447710         | 39130      | 70.59   | 1412792        | 5291       | 9.55    | 2939209    | 11008      | 19.86   |
| 2020-21                 | 15640373         | 57927      | 68.69   | 3068164        | 11364      | 13.47   | 4062010    | 15044      | 17.84   |
| 2021-22                 | 18587198         | 69877      | 72.82   | 2921957        | 10985      | 11.45   | 4016484    | 15100      | 15.74   |
| Apr-22                  | 1491182          | 74559      | 69.13   | 360928         | 18046      | 16.73   | 304871     | 15244      | 14.13   |
| May-22                  | 1793931          | 81542      | 72.40   | 307118         | 13960      | 12.40   | 376700     | 17123      | 15.20   |
| 2022-23 (Upto May 2022) | 3285113          | 78217      | 70.88   | 668046         | 15906      | 14.41   | 681571     | 16228      | 14.71   |

**TABLE 44: CROMS TRADING ACTIVITY**

Number of Participants: 155

Amount ₹ Crore

| Date         | CROMS Special |               |        | CROMS Basket |                |        | CROMS - Total |                |        | Repo         |                |        | % Share of   |
|--------------|---------------|---------------|--------|--------------|----------------|--------|---------------|----------------|--------|--------------|----------------|--------|--------------|
|              | Trades        | Value         | WAR    | Trades       | Value          | WAR    | Trades        | Value          | WAR    | Trades       | Value          | WAR    |              |
| 2-May-22     | 428           | 45370         | 3.5909 | 314          | 81318          | 3.7945 | 742           | 126688         | 3.7216 | 760          | 132390         | 3.7261 | 95.69        |
| 4-May-22     | 408           | 43941         | 3.6183 | 291          | 77324          | 3.7722 | 699           | 121265         | 3.7164 | 715          | 126819         | 3.7163 | 95.62        |
| 5-May-22     | 486           | 51862         | 3.9919 | 330          | 85300          | 4.1952 | 816           | 137162         | 4.1183 | 833          | 142962         | 4.1238 | 95.94        |
| 6-May-22     | 548           | 54544         | 3.9843 | 290          | 73268          | 4.1472 | 838           | 127812         | 4.0777 | 861          | 134643         | 4.0836 | 94.93        |
| 7-May-22     | 2             | 40            | 4.0900 | 0            | 0              | 0.0000 | 2             | 40             | 4.0900 | 2            | 40             | 4.0900 | 100.00       |
| 9-May-22     | 529           | 50301         | 4.0017 | 275          | 68506          | 4.1438 | 804           | 118807         | 4.0837 | 823          | 124934         | 4.0871 | 95.10        |
| 10-May-22    | 516           | 44238         | 3.8271 | 293          | 76989          | 4.1246 | 809           | 121227         | 4.0160 | 827          | 127101         | 4.0213 | 95.38        |
| 11-May-22    | 513           | 47397         | 3.7155 | 315          | 82733          | 4.1037 | 828           | 130130         | 3.9623 | 844          | 136235         | 3.9676 | 95.52        |
| 12-May-22    | 502           | 44433         | 3.8264 | 315          | 90787          | 4.1134 | 817           | 135220         | 4.0191 | 836          | 141834         | 4.0161 | 95.34        |
| 13-May-22    | 523           | 46127         | 3.9164 | 320          | 83041          | 4.1157 | 843           | 129168         | 4.0445 | 881          | 137824         | 4.0105 | 93.72        |
| 17-May-22    | 465           | 42144         | 3.9946 | 280          | 62643          | 4.1264 | 745           | 104787         | 4.0734 | 767          | 111172         | 4.0764 | 94.26        |
| 18-May-22    | 465           | 41958         | 3.9727 | 232          | 54781          | 4.0570 | 697           | 96739          | 4.0204 | 716          | 102380         | 4.0226 | 94.49        |
| 19-May-22    | 438           | 41259         | 3.9662 | 254          | 67314          | 4.0722 | 692           | 108573         | 4.0319 | 716          | 115366         | 4.0346 | 94.11        |
| 20-May-22    | 496           | 45024         | 4.0010 | 316          | 66740          | 4.2129 | 812           | 111764         | 4.1276 | 833          | 118188         | 4.1292 | 94.57        |
| 21-May-22    | 2             | 50            | 4.0500 | 0            | 0              | 0.0000 | 2             | 50             | 4.0500 | 2            | 50             | 4.0500 | 100.00       |
| 23-May-22    | 410           | 39540         | 4.0316 | 267          | 57258          | 4.1939 | 677           | 96798          | 4.1276 | 696          | 102612         | 4.1341 | 94.33        |
| 24-May-22    | 413           | 39161         | 4.0347 | 261          | 53799          | 4.1598 | 674           | 92960          | 4.1071 | 695          | 99226          | 4.1106 | 93.68        |
| 25-May-22    | 429           | 42593         | 4.0042 | 250          | 63758          | 4.1500 | 679           | 106351         | 4.0916 | 698          | 111973         | 4.0897 | 94.98        |
| 26-May-22    | 460           | 43003         | 4.0243 | 286          | 64712          | 4.1820 | 746           | 107715         | 4.1191 | 764          | 113269         | 4.1218 | 95.10        |
| 27-May-22    | 457           | 42671         | 4.0561 | 313          | 74873          | 4.1986 | 770           | 117544         | 4.1469 | 792          | 123908         | 4.1451 | 94.86        |
| 30-May-22    | 379           | 36545         | 4.0651 | 334          | 85469          | 4.1904 | 713           | 122014         | 4.1529 | 731          | 127771         | 4.1562 | 95.49        |
| 31-May-22    | 384           | 38757         | 4.0808 | 394          | 103697         | 4.1726 | 778           | 142454         | 4.1476 | 795          | 147152         | 4.1501 | 96.81        |
| <b>Total</b> | <b>9253</b>   | <b>880958</b> |        | <b>5930</b>  | <b>1474310</b> |        | <b>15183</b>  | <b>2355268</b> |        | <b>15587</b> | <b>2477848</b> |        | <b>95.05</b> |

TABLE 45: CROMS HISTORICAL SUMMARY

Amount ₹ Crore

| Period                  | CROMS-SPECIAL |         |                 | CROMS-BASKET |          |                 | CROMS  |             |                     |                 |
|-------------------------|---------------|---------|-----------------|--------------|----------|-----------------|--------|-------------|---------------------|-----------------|
|                         | Trades        | Value   | % Share in Repo | Trades       | Value    | % Share in Repo | Trades | Total Value | Daily Average Value | % Share in Repo |
| 2008-09                 | 957           | 93369   | 9.05            | 26           | 853      | 0.08            | 983    | 94222       | 2298                | 9.14            |
| 2009-10                 | 5336          | 742575  | 12.23           | 9888         | 3543468  | 58.38           | 15224  | 4286042     | 17933               | 70.61           |
| 2010-11                 | 8718          | 810326  | 19.78           | 10181        | 2016259  | 49.21           | 18899  | 2826585     | 11398               | 68.98           |
| 2011-12                 | 12757         | 1333933 | 35.45           | 9519         | 1233105  | 32.77           | 22276  | 2567038     | 10652               | 68.23           |
| 2012-13                 | 18732         | 1936643 | 35.85           | 18543        | 2927336  | 54.19           | 37275  | 4863979     | 19692               | 90.05           |
| 2013-14                 | 13780         | 1287231 | 17.81           | 28540        | 5238049  | 72.48           | 42320  | 6525279     | 26418               | 90.29           |
| 2014-15                 | 15120         | 1362280 | 17.30           | 36319        | 5954619  | 75.61           | 51439  | 7316899     | 30743               | 92.91           |
| 2015-16                 | 29770         | 2872304 | 33.31           | 35142        | 5280959  | 61.25           | 64912  | 8153264     | 33691               | 94.57           |
| 2016-17                 | 46594         | 4156364 | 35.12           | 33543        | 6924118  | 58.51           | 80137  | 11080482    | 45599               | 93.62           |
| 2017-18                 | 66806         | 5282083 | 41.33           | 28926        | 6794253  | 53.16           | 95732  | 12076336    | 49493               | 94.49           |
| 2018-19                 | 61462         | 4828031 | 35.59           | 42081        | 7664438  | 56.50           | 103543 | 12492469    | 51199               | 92.09           |
| 2019-20                 | 75747         | 6385083 | 43.14           | 37688        | 6787195  | 45.86           | 113435 | 13172278    | 53985               | 89.00           |
| 2020-21                 | 83143         | 7735343 | 33.97           | 58210        | 13639453 | 59.90           | 141353 | 21374796    | 87244               | 93.87           |
| 2021-22                 | 87046         | 7995324 | 31.32           | 61247        | 16118497 | 63.15           | 148293 | 24113821    | 97627               | 94.47           |
| Apr-22                  | 7738          | 827788  | 38.38           | 4694         | 1219709  | 56.55           | 12432  | 2047497     | 102375              | 94.92           |
| May-22                  | 9253          | 880958  | 35.55           | 5930         | 1474310  | 59.50           | 15183  | 2355268     | 107058              | 95.05           |
| 2022-23 (Upto May 2022) | 16991         | 1708746 | 36.87           | 10624        | 2694019  | 58.13           | 27615  | 4402765     | 104828              | 94.99           |

TABLE 46: TOP 5 SECURITIES - BASKET REPO

Amount ₹ Crore

| Security      | Trades | Value | Rate   |
|---------------|--------|-------|--------|
| 5.63% GS 2026 | 195    | 78989 | 4.1026 |
| 4.26% GS 2023 | 142    | 57871 | 4.1091 |
| 6.64% GS 2035 | 138    | 51225 | 4.1022 |
| FRB 2024      | 120    | 51132 | 4.1056 |
| FRB 2033      | 144    | 46656 | 4.1198 |

TABLE 47: TOP 5 SECURITIES - SPECIAL REPO

Amount ₹ Crore

| Security      | Trades | Value  | Rate   |
|---------------|--------|--------|--------|
| 6.54% GS 2032 | 1089   | 139789 | 3.6240 |
| 6.67% GS 2035 | 712    | 122507 | 3.9706 |
| 5.74% GS 2026 | 571    | 56955  | 3.7255 |
| 6.10% GS 2031 | 453    | 50615  | 4.0446 |
| 6.67% GS 2050 | 302    | 45799  | 3.6315 |

## CALL MONEY MARKET

| TABLE 48: DEALT TRANSACTIONS ON THE NDS-CALL PLATFORM <small>Amount ₹ Crore</small> |             |               |               |           |             |               |           |            |               |             |               |
|---|-------------|---------------|---------------|-----------|-------------|---------------|-----------|------------|---------------|-------------|---------------|
| Date  | CALL        |               |               | NOTICE    |             |               | TERM      |            |               | TOTAL       |               |
|   | Trade       | Value         | WAR           | Trade     | Value       | WAR           | Trade     | Value      | WAR           | Trade       | Value         |
| 02-May-22   | 49          | 5276.00       | 3.84          | 2         | 32.00       | 3.55          | -         | -          | -             | 51          | 5308.00       |
| 04-May-22   | 67          | 5467.50       | 3.91          | 2         | 58.00       | 3.89          | 3         | 300.00     | 4.20          | 72          | 5825.50       |
| 05-May-22   | 92          | 8540.50       | 4.26          | 3         | 49.00       | 4.02          | -         | -          | -             | 95          | 8589.50       |
| 06-May-22   | 67          | 6529.00       | 4.29          | 2         | 26.00       | 4.11          | -         | -          | -             | 69          | 6555.00       |
| 07-May-22   | 5           | 155.00        | 4.10          | -         | -           | -             | -         | -          | -             | 5           | 155.00        |
| 09-May-22   | 53          | 4912.50       | 4.28          | 2         | 68.00       | 4.04          | 1         | 50.00      | 4.50          | 56          | 5030.50       |
| 10-May-22   | 61          | 5895.50       | 4.28          | 2         | 30.00       | 4.00          | -         | -          | -             | 63          | 5925.50       |
| 11-May-22   | 51          | 4638.50       | 4.26          | 1         | 5.00        | 4.25          | -         | -          | -             | 52          | 4643.50       |
| 12-May-22   | 62          | 6484.50       | 4.25          | -         | -           | -             | -         | -          | -             | 62          | 6484.50       |
| 13-May-22   | 59          | 5846.50       | 4.28          | 1         | 45.00       | 4.25          | 2         | 60.00      | 5.25          | 62          | 5951.50       |
| 17-May-22   | 64          | 5523.50       | 4.27          | 8         | 440.00      | 4.30          | 1         | 60.00      | 5.00          | 73          | 6023.50       |
| 18-May-22   | 51          | 5007.00       | 4.27          | 5         | 105.00      | 4.27          | 2         | 200.00     | 4.72          | 58          | 5312.00       |
| 19-May-22   | 47          | 4158.00       | 4.25          | 5         | 56.00       | 3.97          | 2         | 40.00      | 4.35          | 54          | 4254.00       |
| 20-May-22   | 63          | 6199.00       | 4.35          | 1         | 12.00       | 3.95          | -         | -          | -             | 64          | 6211.00       |
| 21-May-22   | 4           | 212.00        | 4.37          | -         | -           | -             | -         | -          | -             | 4           | 212.00        |
| 23-May-22   | 69          | 6968.50       | 4.29          | 3         | 95.00       | 4.24          | -         | -          | -             | 72          | 7063.50       |
| 24-May-22   | 53          | 4964.00       | 4.28          | 2         | 25.00       | 4.11          | 1         | 150.00     | 4.75          | 56          | 5139.00       |
| 25-May-22   | 64          | 6129.00       | 4.28          | 3         | 60.00       | 4.03          | -         | -          | -             | 67          | 6189.00       |
| 26-May-22   | 63          | 5760.00       | 4.28          | 2         | 43.00       | 4.14          | -         | -          | -             | 65          | 5803.00       |
| 27-May-22   | 60          | 5378.00       | 4.28          | -         | -           | -             | -         | -          | -             | 60          | 5378.00       |
| 30-May-22   | 64          | 6175.50       | 4.28          | 3         | 40.00       | 3.95          | -         | -          | -             | 67          | 6215.50       |
| 31-May-22   | 63          | 6012.00       | 4.25          | 1         | 20.00       | 3.90          | -         | -          | -             | 64          | 6032.00       |
| <b>Total</b>  | <b>1231</b> | <b>116232</b> | <b>4.2405</b> | <b>48</b> | <b>1209</b> | <b>4.1543</b> | <b>12</b> | <b>860</b> | <b>4.5703</b> | <b>1291</b> | <b>118301</b> |

**TABLE 49: OTC DEALS REPORTED ON THE NDS-CALL PLATFORM** Amount ₹ Crore

| Date         | CALL        |              |               | NOTICE     |             |               | Term       |             |               | Total       |               |
|--------------|-------------|--------------|---------------|------------|-------------|---------------|------------|-------------|---------------|-------------|---------------|
|              | Trade       | Value        | WAR           | Trade      | Value       | WAR           | Trade      | Value       | WAR           | Trade       | Value         |
| 02-May-22    | 319         | 4248.38      | 3.40          | 18         | 294.25      | 3.49          | 4          | 192.00      | 3.81          | 341         | 4734.63       |
| 04-May-22    | 350         | 4492.61      | 3.38          | 29         | 302.30      | 3.55          | 8          | 197.50      | 3.86          | 387         | 4992.41       |
| 05-May-22    | 348         | 4595.06      | 3.68          | 17         | 247.20      | 3.70          | 11         | 272.50      | 4.23          | 376         | 5114.76       |
| 06-May-22    | 344         | 4442.42      | 3.78          | 31         | 375.69      | 3.79          | 6          | 265.00      | 4.30          | 381         | 5083.11       |
| 07-May-22    | 57          | 332.92       | 3.43          | 3          | 13.00       | 3.46          |            |             |               | 60          | 345.92        |
| 09-May-22    | 331         | 4637.60      | 3.80          | 28         | 244.60      | 3.81          | 10         | 219.75      | 4.22          | 369         | 5101.95       |
| 10-May-22    | 359         | 4845.05      | 3.85          | 16         | 284.95      | 3.90          | 7          | 216.00      | 4.38          | 382         | 5346.00       |
| 11-May-22    | 369         | 5415.90      | 3.86          | 18         | 77.85       | 3.50          | 9          | 406.50      | 4.41          | 396         | 5900.25       |
| 12-May-22    | 363         | 5125.19      | 3.82          | 29         | 220.00      | 3.66          | 10         | 356.50      | 4.31          | 402         | 5701.69       |
| 13-May-22    | 357         | 4759.89      | 3.84          | 12         | 77.15       | 3.96          | 4          | 525.00      | 4.42          | 373         | 5362.04       |
| 17-May-22    | 363         | 5237.76      | 3.82          | 35         | 411.05      | 3.90          | 4          | 145.50      | 4.34          | 402         | 5794.31       |
| 18-May-22    | 369         | 5303.99      | 3.82          | 29         | 208.40      | 3.88          | 3          | 45.50       | 3.94          | 401         | 5557.89       |
| 19-May-22    | 368         | 5160.24      | 3.80          | 28         | 206.70      | 3.91          | 5          | 100.50      | 4.31          | 401         | 5467.44       |
| 20-May-22    | 365         | 5457.79      | 3.82          | 9          | 91.25       | 4.11          | 7          | 172.50      | 4.15          | 381         | 5721.54       |
| 21-May-22    | 59          | 526.65       | 3.57          | 3          | 34.50       | 3.71          |            |             |               | 62          | 561.15        |
| 23-May-22    | 337         | 4576.14      | 3.87          | 28         | 671.00      | 3.90          | 8          | 222.00      | 4.27          | 373         | 5469.14       |
| 24-May-22    | 355         | 4593.52      | 3.86          | 15         | 124.10      | 3.81          | 6          | 141.00      | 4.34          | 376         | 4858.62       |
| 25-May-22    | 354         | 4876.98      | 3.88          | 19         | 310.36      | 3.84          | 7          | 247.50      | 4.26          | 380         | 5434.84       |
| 26-May-22    | 364         | 5018.07      | 3.86          | 26         | 347.05      | 4.04          | 7          | 144.50      | 4.32          | 397         | 5509.62       |
| 27-May-22    | 370         | 4820.89      | 3.88          | 11         | 69.75       | 3.99          | 8          | 109.75      | 4.30          | 389         | 5000.39       |
| 30-May-22    | 357         | 5167.56      | 3.88          | 23         | 272.95      | 3.91          | 4          | 38.50       | 4.12          | 384         | 5479.01       |
| 31-May-22    | 339         | 4927.32      | 3.89          | 12         | 217.10      | 4.21          | 4          | 25.60       | 3.97          | 355         | 5170.02       |
| <b>Total</b> | <b>7197</b> | <b>98562</b> | <b>3.7918</b> | <b>439</b> | <b>5101</b> | <b>3.8376</b> | <b>132</b> | <b>4044</b> | <b>4.2633</b> | <b>7768</b> | <b>107707</b> |

TABLE 50: UNCOLLATERALISED OVERNIGHT TRANSACTIONS

Percent

| TRADE DATE | FBIL O/N MIBOR Rate | Within +/-10 bps of FBIL O/N MIBOR |       | Within +/-15 bps of FBIL O/N MIBOR |       | Within +/-25 bps of FBIL O/N MIBOR |       | Total  |              |
|------------|---------------------|------------------------------------|-------|------------------------------------|-------|------------------------------------|-------|--------|--------------|
|            |                     | Trades                             | Value | Trades                             | Value | Trades                             | Value | Trades | Value (₹Cr.) |
|            |                     | 02-May-22                          | 3.86  | 15                                 | 67    | 16                                 | 68    | 17     | 69           |
| 04-May-22  | 3.85                | 17                                 | 59    | 17                                 | 60    | 18                                 | 61    | 417    | 9960         |
| 05-May-22  | 4.27                | 22                                 | 72    | 22                                 | 73    | 24                                 | 74    | 440    | 13136        |
| 06-May-22  | 4.30                | 18                                 | 70    | 18                                 | 71    | 19                                 | 71    | 411    | 10971        |
| 09-May-22  | 4.30                | 15                                 | 66    | 15                                 | 66    | 16                                 | 68    | 384    | 9550         |
| 10-May-22  | 4.30                | 16                                 | 67    | 16                                 | 68    | 17                                 | 69    | 420    | 10741        |
| 11-May-22  | 4.29                | 14                                 | 61    | 15                                 | 61    | 15                                 | 62    | 420    | 10054        |
| 12-May-22  | 4.26                | 15                                 | 65    | 16                                 | 65    | 18                                 | 72    | 425    | 11610        |
| 13-May-22  | 4.30                | 17                                 | 65    | 17                                 | 65    | 17                                 | 66    | 416    | 10606        |
| 17-May-22  | 4.29                | 15                                 | 59    | 15                                 | 59    | 16                                 | 62    | 427    | 10761        |
| 18-May-22  | 4.29                | 13                                 | 58    | 13                                 | 58    | 14                                 | 61    | 420    | 10311        |
| 19-May-22  | 4.28                | 12                                 | 55    | 12                                 | 55    | 14                                 | 59    | 415    | 9318         |
| 20-May-22  | 4.30                | 13                                 | 51    | 15                                 | 56    | 16                                 | 57    | 428    | 11657        |
| 23-May-22  | 4.31                | 17                                 | 69    | 17                                 | 70    | 19                                 | 75    | 406    | 11545        |
| 24-May-22  | 4.30                | 14                                 | 63    | 15                                 | 64    | 17                                 | 71    | 408    | 9558         |
| 25-May-22  | 4.30                | 17                                 | 68    | 17                                 | 72    | 19                                 | 75    | 418    | 11006        |
| 26-May-22  | 4.30                | 16                                 | 67    | 17                                 | 68    | 18                                 | 71    | 427    | 10778        |
| 27-May-22  | 4.30                | 16                                 | 68    | 16                                 | 68    | 17                                 | 72    | 430    | 10199        |
| 30-May-22  | 4.30                | 18                                 | 70    | 18                                 | 70    | 20                                 | 72    | 421    | 11343        |
| 31-May-22  | 4.27                | 17                                 | 71    | 17                                 | 71    | 19                                 | 73    | 402    | 10939        |

TABLE 51: OVERNIGHT TRANSACTIONS DEALT ON NDS-CALL PLATFORM

Percent

| TRADE DATE | FBIL O/N MIBOR Rate | Within +/-10 bps of FBIL O/N MIBOR |       | Within +/-15 bps of FBIL O/N MIBOR |       | Within +/-25 bps of FBIL O/N MIBOR |       | Total  |              |
|------------|---------------------|------------------------------------|-------|------------------------------------|-------|------------------------------------|-------|--------|--------------|
|            |                     | Trades                             | Value | Trades                             | Value | Trades                             | Value | Trades | Value (₹Cr.) |
|            |                     | 02-May-22                          | 3.86  | 90                                 | 98    | 92                                 | 98    | 96     | 99           |
| 04-May-22  | 3.85                | 84                                 | 85    | 85                                 | 85    | 87                                 | 85    | 67     | 5468         |
| 05-May-22  | 4.27                | 92                                 | 98    | 92                                 | 98    | 96                                 | 99    | 92     | 8541         |
| 06-May-22  | 4.30                | 93                                 | 98    | 93                                 | 98    | 93                                 | 98    | 67     | 6529         |
| 09-May-22  | 4.30                | 83                                 | 97    | 83                                 | 97    | 87                                 | 97    | 53     | 4913         |
| 10-May-22  | 4.30                | 89                                 | 96    | 89                                 | 96    | 92                                 | 98    | 61     | 5896         |
| 11-May-22  | 4.29                | 86                                 | 94    | 86                                 | 94    | 86                                 | 94    | 51     | 4639         |
| 12-May-22  | 4.26                | 84                                 | 95    | 87                                 | 96    | 90                                 | 97    | 62     | 6485         |
| 13-May-22  | 4.30                | 86                                 | 97    | 86                                 | 97    | 88                                 | 98    | 59     | 5847         |
| 17-May-22  | 4.29                | 80                                 | 95    | 80                                 | 95    | 84                                 | 96    | 64     | 5524         |
| 18-May-22  | 4.29                | 84                                 | 97    | 84                                 | 97    | 86                                 | 97    | 51     | 5007         |
| 19-May-22  | 4.28                | 83                                 | 96    | 83                                 | 96    | 87                                 | 96    | 47     | 4158         |
| 20-May-22  | 4.30                | 73                                 | 76    | 84                                 | 84    | 89                                 | 87    | 63     | 6199         |
| 23-May-22  | 4.31                | 87                                 | 96    | 87                                 | 96    | 88                                 | 97    | 69     | 6969         |
| 24-May-22  | 4.30                | 87                                 | 96    | 89                                 | 97    | 92                                 | 98    | 53     | 4964         |
| 25-May-22  | 4.30                | 86                                 | 98    | 86                                 | 98    | 89                                 | 98    | 64     | 6129         |
| 26-May-22  | 4.30                | 84                                 | 93    | 87                                 | 95    | 94                                 | 98    | 63     | 5760         |
| 27-May-22  | 4.30                | 87                                 | 95    | 87                                 | 95    | 92                                 | 98    | 60     | 5378         |
| 30-May-22  | 4.30                | 91                                 | 97    | 91                                 | 97    | 94                                 | 99    | 64     | 6176         |
| 31-May-22  | 4.27                | 86                                 | 96    | 86                                 | 96    | 92                                 | 98    | 63     | 6012         |



**TABLE 52: OVERNIGHT TRANSACTIONS REPORTED ON NDS-CALL PLATFORM** Percent

| TRADE DATE | FBIL O/N MIBOR Rate | Within +/-10 bps of FBIL O/N MIBOR |       | Within +/-15 bps of FBIL O/N MIBOR |       | Within +/-25 bps of FBIL O/N MIBOR |       | Total  |              |
|------------|---------------------|------------------------------------|-------|------------------------------------|-------|------------------------------------|-------|--------|--------------|
|            |                     | Trades                             | Value | Trades                             | Value | Trades                             | Value | Trades | Value (₹Cr.) |
| 02-May-22  | 3.86                | 4                                  | 29    | 4                                  | 31    | 5                                  | 32    | 319    | 4248         |
| 04-May-22  | 3.85                | 4                                  | 29    | 4                                  | 29    | 5                                  | 31    | 350    | 4493         |
| 05-May-22  | 4.27                | 3                                  | 24    | 3                                  | 27    | 5                                  | 28    | 348    | 4595         |
| 06-May-22  | 4.30                | 4                                  | 29    | 4                                  | 31    | 5                                  | 32    | 344    | 4442         |
| 09-May-22  | 4.30                | 4                                  | 32    | 4                                  | 32    | 5                                  | 36    | 331    | 4638         |
| 10-May-22  | 4.30                | 4                                  | 32    | 4                                  | 34    | 4                                  | 34    | 359    | 4845         |
| 11-May-22  | 4.29                | 4                                  | 32    | 5                                  | 32    | 5                                  | 34    | 369    | 5416         |
| 12-May-22  | 4.26                | 3                                  | 26    | 3                                  | 26    | 6                                  | 41    | 363    | 5125         |
| 13-May-22  | 4.30                | 5                                  | 27    | 5                                  | 27    | 5                                  | 28    | 357    | 4760         |
| 17-May-22  | 4.29                | 3                                  | 21    | 3                                  | 21    | 4                                  | 26    | 363    | 5238         |
| 18-May-22  | 4.29                | 3                                  | 21    | 3                                  | 22    | 4                                  | 27    | 369    | 5304         |
| 19-May-22  | 4.28                | 3                                  | 23    | 3                                  | 23    | 5                                  | 30    | 368    | 5160         |
| 20-May-22  | 4.30                | 3                                  | 23    | 3                                  | 23    | 3                                  | 24    | 365    | 5458         |
| 23-May-22  | 4.31                | 3                                  | 27    | 3                                  | 30    | 4                                  | 41    | 337    | 4576         |
| 24-May-22  | 4.30                | 3                                  | 28    | 4                                  | 29    | 6                                  | 42    | 355    | 4594         |
| 25-May-22  | 4.30                | 4                                  | 32    | 5                                  | 41    | 6                                  | 45    | 354    | 4877         |
| 26-May-22  | 4.30                | 4                                  | 36    | 4                                  | 37    | 5                                  | 40    | 364    | 5018         |
| 27-May-22  | 4.30                | 4                                  | 37    | 4                                  | 37    | 5                                  | 43    | 370    | 4821         |
| 30-May-22  | 4.30                | 5                                  | 37    | 5                                  | 37    | 6                                  | 41    | 357    | 5168         |
| 31-May-22  | 4.27                | 4                                  | 40    | 5                                  | 40    | 5                                  | 41    | 339    | 4927         |

**TABLE 53: CALL MARKET AND FBIL O/N MIBOR - RATES** Percent

| TRADE DATE | FBIL O/N MIBOR Rate | Uncollateralised O/N Call (WAR) | NDS-CALL Platform (WAR) |                     | Trades Reported on NDS-CALL Platform (WAR) |
|------------|---------------------|---------------------------------|-------------------------|---------------------|--|
|            |                     |                                 | All Trades              | Trades Upto 2.30 PM |  |
| 02-May-22  | 3.86                | 3.65                            | 3.84                    | 3.84                | 3.40                                       |
| 04-May-22  | 3.85                | 3.67                            | 3.91                    | 3.83                | 3.38                                       |
| 05-May-22  | 4.27                | 4.06                            | 4.26                    | 4.26                | 3.68                                       |
| 06-May-22  | 4.30                | 4.10                            | 4.29                    | 4.29                | 3.78                                       |
| 09-May-22  | 4.30                | 4.05                            | 4.28                    | 4.29                | 3.80                                       |
| 10-May-22  | 4.30                | 4.09                            | 4.28                    | 4.29                | 3.85                                       |
| 11-May-22  | 4.29                | 4.04                            | 4.26                    | 4.27                | 3.86                                       |
| 12-May-22  | 4.26                | 4.06                            | 4.25                    | 4.25                | 3.82                                       |
| 13-May-22  | 4.30                | 4.08                            | 4.28                    | 4.28                | 3.84                                       |
| 17-May-22  | 4.29                | 4.05                            | 4.27                    | 4.27                | 3.82                                       |
| 18-May-22  | 4.29                | 4.04                            | 4.27                    | 4.27                | 3.82                                       |
| 19-May-22  | 4.28                | 4.00                            | 4.25                    | 4.25                | 3.80                                       |
| 20-May-22  | 4.30                | 4.14                            | 4.35                    | 4.35                | 3.82                                       |
| 23-May-22  | 4.31                | 4.13                            | 4.29                    | 4.30                | 3.87                                       |
| 24-May-22  | 4.30                | 4.08                            | 4.28                    | 4.28                | 3.86                                       |
| 25-May-22  | 4.30                | 4.11                            | 4.28                    | 4.29                | 3.88                                       |
| 26-May-22  | 4.30                | 4.08                            | 4.28                    | 4.29                | 3.86                                       |
| 27-May-22  | 4.30                | 4.09                            | 4.28                    | 4.28                | 3.88                                       |
| 30-May-22  | 4.30                | 4.10                            | 4.28                    | 4.28                | 3.88                                       |
| 31-May-22  | 4.27                | 4.09                            | 4.25                    | 4.25                | 3.89                                       |

TABLE 54: TENORWISE ANALYSIS OF TERM MONEY TRANSACTIONS

Amount ₹ Crore

| Period                    | Less Than 30 Days |        | 30-60 Days |        | 60-90 Days |        | 90-120 Days |        | 120-180 Days |        | 180-270 Days |        | 270 Days and More |        | Total  |        |
|---------------------------|-------------------|--------|------------|--------|------------|--------|-------------|--------|--------------|--------|--------------|--------|-------------------|--------|--------|--------|
|                           | Trades            | Values | Trades     | Values | Trades     | Values | Trades      | Values | Trades       | Values | Trades       | Values | Trades            | Values | Trades | Values |
| 2006-07                   | 75                | 4504   | 74         | 5209   | 19         | 895    | 52          | 1347   | 4            | 40     | 8            | 73     | 23                | 2716   | 255    | 14784  |
| 2007-08                   | 249               | 13937  | 209        | 10332  | 49         | 1832   | 240         | 10250  | 27           | 1625   | 46           | 1701   | 23                | 1332   | 843    | 41008  |
| 2008-09                   | 222               | 13887  | 187        | 11679  | 92         | 4194   | 313         | 15801  | 34           | 1543   | 51           | 1846   | 29                | 659    | 928    | 49608  |
| 2009-10                   | 162               | 8727   | 63         | 3942   | 6          | 755    | 87          | 3322   | 15           | 1298   | 32           | 1610   | 68                | 5522   | 433    | 25176  |
| 2010-11                   | 291               | 16146  | 84         | 6220   | 27         | 1493   | 77          | 3617   | 6            | 312    | 40           | 1346   | 44                | 2236   | 569    | 31370  |
| 2011-12                   | 467               | 34789  | 162        | 11218  | 47         | 3143   | 148         | 9467   | 5            | 85     | 24           | 1003   | 29                | 1057   | 882    | 60761  |
| 2012-13                   | 997               | 81555  | 273        | 22081  | 117        | 8572   | 243         | 15673  | 16           | 1294   | 27           | 1237   | 37                | 2977   | 1710   | 133389 |
| 2013-14                   | 639               | 40681  | 244        | 11765  | 86         | 4914   | 241         | 12961  | 30           | 1685   | 41           | 3458   | 56                | 2643   | 1337   | 78107  |
| 2014-15                   | 758               | 29041  | 108        | 4913   | 136        | 6040   | 212         | 11018  | 42           | 2810   | 47           | 2256   | 45                | 2356   | 1348   | 58432  |
| 2015-16                   | 1142              | 43868  | 161        | 4678   | 79         | 4029   | 142         | 6927   | 32           | 2453   | 52           | 3297   | 34                | 1885   | 1642   | 67136  |
| 2016-17                   | 1919              | 83127  | 237        | 10543  | 91         | 5509   | 123         | 7917   | 39           | 2710   | 29           | 2615   | 33                | 2152   | 2471   | 114574 |
| 2017-18                   | 1941              | 75095  | 265        | 15637  | 88         | 5554   | 142         | 11776  | 61           | 5766   | 67           | 4937   | 34                | 1475   | 2598   | 120239 |
| 2018-19                   | 1858              | 65676  | 307        | 15062  | 145        | 9049   | 99          | 4944   | 44           | 3138   | 22           | 948    | 20                | 676    | 2495   | 99491  |
| 2019-20                   | 2488              | 84230  | 222        | 10382  | 82         | 3861   | 64          | 3965   | 23           | 998    | 19           | 1627   | 5                 | 518    | 2903   | 105581 |
| 2020-21                   | 2047              | 88613  | 150        | 7180   | 40         | 3241   | 30          | 1321   | 5            | 360    | 8            | 920    | 2                 | 60     | 2282   | 101694 |
| 2022-23 (Upto April 2022) | 1632              | 57840  | 147        | 6621   | 84         | 3419   | 7           | 180    | 1            | 15     | 6            | 600    | 0                 | 0      | 1877   | 68675  |
| Apr-22                    | 137               | 4882   | 0          | 0      | 0          | 0      | 0           | 0      | 0            | 0      | 0            | 0      | 0                 | 0      | 137    | 4882   |
| May-22                    | 131               | 3937   | 10         | 766    | 3          | 201    | 0           | 0      | 0            | 0      | 0            | 0      | 0                 | 0      | 144    | 4904   |
| 2022-23 (Upto May 2022)   | 268               | 8819   | 10         | 766    | 3          | 201    | 0           | 0      | 0            | 0      | 0            | 0      | 0                 | 0      | 281    | 9785   |

**TABLE 55: NDS-CALL HISTORICAL**

Amount ₹ Crore

| Period                  | Dealt  |         |         |       | Reported |         |         |       | Reciprocal |       | Total NDS-CALL |         |         |       | % Share in NDS-CALL |          |            | Total Value of Call, Notice and Term Money as per RBI |       |
|-------------------------|--------|---------|---------|-------|----------|---------|---------|-------|------------|-------|----------------|---------|---------|-------|---------------------|----------|------------|---|-------|
|                         | Total  |         | Average |       | Total    |         | Average |       | Total      |       | Total          |         | Average |       | Dealt               | Reported | Reciprocal | Total   | Daily |
|                         | Trades | Value   | Trades  | Value | Trades   | Value   | Trades  | Value | Trades     | Value | Trades         | Value   | Trades  | Value |                     |          |            |   |       |
| 2006-07**               | 6853   | 507998  | 44      | 3277  | 351      | 5427    | 2       | 35    | 161        | 30326 | 7365           | 543750  | 48      | 3508  | 93.42               | 1.00     | 5.58       | 2209978   | 14258 |
| 2007-08                 | 31402  | 2778531 | 108     | 9516  | 3597     | 26413   | 12      | 90    | 151        | 20117 | 35150          | 2825061 | 120     | 9675  | 98.35               | 0.93     | 0.71       | 3513925   | 12034 |
| 2008-09                 | 35742  | 3179134 | 125     | 11077 | 4533     | 20797   | 16      | 72    | 351        | 57557 | 40626          | 3257488 | 142     | 11350 | 97.59               | 0.64     | 1.77       | 3717091   | 12952 |
| 2009-10                 | 24530  | 2124356 | 86      | 7454  | 4735     | 23877   | 17      | 84    | 91         | 18470 | 29356          | 2166703 | 103     | 7602  | 98.05               | 1.10     | 0.85       | 2522703   | 8852  |
| 2010-11                 | 26401  | 2450742 | 90      | 8336  | 7352     | 49514   | 25      | 168   | 379        | 76328 | 34132          | 2576584 | 116     | 8764  | 95.12               | 1.92     | 2.96       | 2945901   | 10020 |
| 2011-12                 | 34031  | 3483245 | 117     | 11970 | 5449     | 21071   | 19      | 72    | 449        | 95779 | 39929          | 3600095 | 137     | 12371 | 96.75               | 0.59     | 2.66       | 4084692   | 14037 |
| 2012-13                 | 37174  | 4124785 | 129     | 14273 | 29554    | 352449  | 102     | 1220  | 338        | 58407 | 67066          | 4535641 | 232     | 15694 | 90.94               | 7.77     | 1.29       | 4814032   | 16658 |
| 2013-14                 | 38231  | 3617702 | 130     | 12305 | 65715    | 875335  | 224     | 2977  | 503        | 96025 | 104449         | 4589062 | 355     | 15609 | 78.83               | 19.07    | 2.09       | 4507273   | 15331 |
| 2014-15                 | 33462  | 2557815 | 117     | 8912  | 70390    | 1175399 | 245     | 4095  | 278        | 51625 | 104130         | 3784839 | 363     | 13188 | 67.58               | 31.06    | 1.36       | 3740742   | 13034 |
| 2015-16                 | 33445  | 2535754 | 121     | 9154  | 85053    | 1247369 | 307     | 4503  | 110        | 26894 | 118608         | 3810017 | 428     | 13657 | 66.55               | 32.74    | 0.71       | 3799481   | 13717 |
| 2016-17                 | 30447  | 2553972 | 113     | 9459  | 97868    | 1676388 | 362     | 6209  | 82         | 19082 | 128394         | 4249442 | 476     | 15739 | 60.10               | 39.45    | 0.45       | 4242821   | 15714 |
| 2017-18                 | 27849  | 2474817 | 105     | 9304  | 93891    | 1395175 | 353     | 5245  | 65         | 17451 | 121805         | 3887443 | 458     | 14611 | 63.68               | 35.90    | 0.43       | 3871780   | 14556 |
| 2018-19                 | 39887  | 3855046 | 148     | 14331 | 95111    | 1145963 | 354     | 4260  | 297        | 48342 | 135295         | 5049351 | 503     | 18771 | 76.35               | 22.70    | 0.96       | 5002364   | 18596 |
| 2019-20                 | 26995  | 2763357 | 101     | 10350 | 104715   | 1408487 | 392     | 5275  | 62         | 11194 | 131772         | 4183038 | 494     | 15667 | 66.06               | 33.67    | 0.27       | 4173933   | 15633 |
| 2020-21                 | 13059  | 1423194 | 48      | 5271  | 94864    | 1384730 | 351     | 5129  | 13         | 2354  | 107936         | 2810277 | 400     | 10408 | 50.64               | 49.27    | 0.08       | 2814991   | 10426 |
| 2021-22                 | 10524  | 918398  | 526     | 45920 | 95296    | 1340246 | 4765    | 67012 | 30         | 6336  | 105850         | 2264981 | 398     | 8515  | 40.55               | 59.17    | 0.28       | 2280869   | 8575  |
| Apr-22                  | 920    | 66745   | 46      | 3337  | 6928     | 113896  | 346     | 5695  | 16         | 3100  | 7864           | 183740  | 393     | 9187  | 36.33               | 61.99    | 1.69       | 182803  | 9140  |
| May-22                  | 1291   | 118301  | 59      | 5377  | 7768     | 107707  | 353     | 4896  | 1          | 500   | 9060           | 226508  | 412     | 10296 | 52.23               | 47.55    | 0.22       | 225917  | 10269 |
| 2022-23 (Upto May 2022) | 2211   | 185046  | 53      | 4406  | 14696    | 221602  | 350     | 5276  | 17         | 3600  | 16924          | 410248  | 403     | 9768  | 45.11               | 54.02    | 0.88       | 408720  | 9731  |

\*Trade reporting on NDS-CALL became mandated from November 2012.

\*\*Data from September 18, 2006.

## FOREIGN EXCHANGE MARKET FOREX SETTLEMENT

Number of Participants: 78

**TABLE 56: FOREX SETTLEMENT\***

| Settlement Period       | Cash   |                |              | Tom    |                |              | Spot    |                |              | Forward |                |              | Total   |                |              | Average |                |              |
|-------------------------|--------|----------------|--------------|--------|----------------|--------------|---------|----------------|--------------|---------|----------------|--------------|---------|----------------|--------------|---------|----------------|--------------|
|                         | Trades | Value (USD Mn) | Value (₹ Cr) | Trades | Value (USD Mn) | Value (₹ Cr) | Trades  | Value (USD Mn) | Value (₹ Cr) | Trades  | Value (USD Mn) | Value (₹ Cr) | Trades  | Value (USD Mn) | Value (₹ Cr) | Trades  | Value (USD Mn) | Value (₹ Cr) |
| 2002-03                 | -      | -              | -            | -      | -              | -            | 74423   | 96483          | 462370       | 25809   | 39619          | 195665       | 100232  | 136102         | 658035       | 1101    | 1496           | 7231         |
| 2003-04                 | 1036   | 5951           | 26861        | 1555   | 9150           | 41335        | 251258  | 354541         | 1627644      | 76668   | 131700         | 622691       | 330517  | 501342         | 2318531      | 1425    | 2161           | 9994         |
| 2004-05                 | 8747   | 69882          | 312311       | 16178  | 112750         | 504325       | 356382  | 533015         | 2389936      | 85020   | 184133         | 835863       | 466327  | 899780         | 4042435      | 1976    | 3813           | 17129        |
| 2005-06                 | 12946  | 154626         | 686160       | 21307  | 199621         | 885585       | 371059  | 585089         | 2594240      | 84337   | 240352         | 1073689      | 489649  | 1179688        | 5239674      | 2084    | 5020           | 22296        |
| 2006-07                 | 14292  | 233010         | 1050413      | 25708  | 316585         | 1427018      | 481702  | 884740         | 3993765      | 85106   | 342646         | 1551883      | 606808  | 1776981        | 8023078      | 2550    | 7466           | 33710        |
| 2007-08                 | 15118  | 318055         | 1279466      | 25598  | 409979         | 1652802      | 609676  | 1595080        | 6426403      | 106683  | 810551         | 3368161      | 757074  | 3133665        | 12726832     | 3181    | 13167          | 53474        |
| 2008-09                 | 15633  | 358244         | 1651695      | 26536  | 498767         | 2299036      | 675439  | 1815114        | 8263760      | 119912  | 1086778        | 4722998      | 837520  | 3758904        | 16937489     | 3657    | 16414          | 73963        |
| 2009-10                 | 15733  | 363904         | 1719714      | 27643  | 484848         | 2295137      | 759149  | 1467601        | 6951459      | 81424   | 672619         | 3245177      | 883949  | 2988971        | 14211486     | 3843    | 12996          | 61789        |
| 2010-11                 | 19778  | 508131         | 2311739      | 32118  | 651100         | 2964603      | 1007258 | 2119061        | 9650122      | 90883   | 912745         | 4233688      | 1150037 | 4191037        | 19160153     | 4792    | 17463          | 79834        |
| 2011-12                 | 22838  | 548644         | 2624112      | 34391  | 691043         | 3304720      | 1115364 | 2326368        | 11141856     | 110585  | 1076517        | 5128924      | 1283178 | 4642573        | 22199612     | 5579    | 20185          | 96520        |
| 2012-13                 | 23375  | 610559         | 3316787      | 37349  | 823910         | 4477478      | 1216860 | 2276085        | 12374662     | 118554  | 1120379        | 5948085      | 1396138 | 4830933        | 26117013     | 6018    | 20823          | 112573       |
| 2013-14                 | 26115  | 701111         | 4225846      | 39467  | 857366         | 5151202      | 1343049 | 2198833        | 13243650     | 103584  | 986011         | 5825247      | 1512215 | 4743321        | 28445946     | 6490    | 20358          | 122086       |
| 2014-15                 | 29188  | 837736         | 5114340      | 43168  | 988928         | 6041012      | 1560718 | 2539790        | 15519691     | 98632   | 931337         | 5868727      | 1731706 | 5297790        | 32543770     | 7595    | 23236          | 142736       |
| 2015-16                 | 29214  | 843416         | 5512112      | 43890  | 1015607        | 6634573      | 1708058 | 2613073        | 17113232     | 103967  | 1017190        | 6665777      | 1885129 | 5489286        | 35925694     | 8056    | 23458          | 153529       |
| 2016-17                 | 34026  | 1046478        | 7008460      | 48895  | 1244934        | 8339217      | 1742074 | 2857496        | 19175458     | 101111  | 1126070        | 7702460      | 1926106 | 6274978        | 42225595     | 8302    | 27047          | 182007       |
| 2017-18                 | 30993  | 936402         | 6035678      | 49271  | 1235303        | 7965989      | 1995325 | 3200910        | 20638692     | 99185   | 1121839        | 7472707      | 2174774 | 6494454        | 42113066     | 9294    | 27754          | 179970       |
| 2018-19                 | 32488  | 932184         | 6511074      | 52055  | 1188412        | 8292587      | 2193499 | 3513505        | 24537324     | 97779   | 1180332        | 8138004      | 2375821 | 6814433        | 47478988     | 10197   | 29246          | 203772       |
| 2019-20                 | 34785  | 998427         | 7074990      | 54383  | 1262165        | 8940196      | 1935194 | 3333363        | 23610405     | 101556  | 1393962        | 9960696      | 2125918 | 6987915        | 49586287     | 9085    | 29863          | 211907       |
| 2020-21                 | 35439  | 1098578        | 8133905      | 47346  | 1363759        | 10099106     | 1443856 | 2913895        | 21554531     | 77742   | 1226257        | 9116419      | 1604383 | 6602489        | 48903961     | 6741    | 27742          | 205479       |
| 2021-22                 | 36970  | 1117788        | 8329578      | 48899  | 1389936        | 10355292     | 1822312 | 3802343        | 28343880     | 82315   | 1698709        | 12747076     | 1990496 | 8008776        | 59775826     | 8543    | 34372          | 256549       |
| Apr-22                  | 3368   | 109004         | 829573       | 4790   | 136196         | 1035810      | 168969  | 357547         | 2720554      | 9465    | 201872         | 1538999      | 186592  | 804620         | 6124936      | 10366   | 44701          | 340274       |
| May-22                  | 3387   | 99102          | 765521       | 4436   | 120083         | 926145       | 181704  | 395481         | 3051948      | 8919    | 168844         | 1295598      | 198446  | 783510         | 6039213      | 10445   | 41237          | 317853       |
| 2022-23 (Upto May 2022) | 6755   | 208106         | 1595095      | 9226   | 256280         | 1961955      | 350673  | 753028         | 5772502      | 18384   | 370716         | 2834597      | 385038  | 1588130        | 12164148     | 10406   | 42922          | 328761       |

TABLE 57: FOREX TRADE TYPE ANALYSIS

Percent

| Settlement Period       | Cash   |       | Tom    |       | Spot   |       | Forward |       |
|-------------------------|--------|-------|--------|-------|--------|-------|---------|-------|
|                         | Trades | Value | Trades | Value | Trades | Value | Trades  | Value |
| 2002-03                 | -      | -     | -      | -     | 74.25  | 70.89 | 25.75   | 29.11 |
| 2003-04                 | 0.31   | 1.19  | 0.47   | 1.83  | 76.02  | 70.72 | 23.20   | 26.27 |
| 2004-05                 | 1.88   | 7.77  | 3.47   | 12.53 | 76.42  | 59.24 | 18.23   | 20.46 |
| 2005-06                 | 2.64   | 13.11 | 4.35   | 16.92 | 75.78  | 49.60 | 17.22   | 20.37 |
| 2006-07                 | 2.36   | 13.11 | 4.24   | 17.82 | 79.38  | 49.79 | 14.03   | 19.28 |
| 2007-08                 | 2.00   | 10.15 | 3.38   | 13.08 | 80.53  | 50.90 | 14.09   | 25.87 |
| 2008-09                 | 1.87   | 9.53  | 3.17   | 13.27 | 80.65  | 48.29 | 14.32   | 28.91 |
| 2009-10                 | 1.78   | 12.17 | 3.13   | 16.22 | 85.88  | 49.10 | 9.21    | 22.50 |
| 2010-11                 | 1.72   | 12.12 | 2.79   | 15.54 | 87.58  | 50.56 | 7.90    | 21.78 |
| 2011-12                 | 1.78   | 11.82 | 2.68   | 14.88 | 86.92  | 50.11 | 8.62    | 23.19 |
| 2012-13                 | 1.67   | 12.64 | 2.68   | 17.05 | 87.16  | 47.11 | 8.49    | 23.19 |
| 2013-14                 | 1.73   | 14.78 | 2.61   | 18.08 | 88.81  | 46.36 | 6.85    | 20.79 |
| 2014-15                 | 1.69   | 15.81 | 2.49   | 18.67 | 90.13  | 47.94 | 5.70    | 17.58 |
| 2015-16                 | 1.55   | 15.36 | 2.33   | 18.50 | 90.61  | 47.60 | 5.52    | 18.53 |
| 2016-17                 | 1.77   | 16.68 | 2.54   | 19.84 | 90.45  | 45.54 | 5.25    | 17.95 |
| 2017-18                 | 1.43   | 14.42 | 2.27   | 19.02 | 91.75  | 49.29 | 4.56    | 17.27 |
| 2018-19                 | 1.37   | 13.68 | 2.19   | 17.44 | 92.33  | 51.56 | 4.12    | 17.32 |
| 2019-20                 | 1.64   | 14.29 | 2.56   | 18.06 | 91.03  | 47.70 | 4.78    | 19.95 |
| 2020-21                 | 2.21   | 16.64 | 2.95   | 20.66 | 89.99  | 44.13 | 4.85    | 18.57 |
| 2021-22                 | 1.86   | 13.96 | 2.46   | 17.36 | 91.55  | 47.48 | 4.14    | 21.21 |
| Apr-22                  | 1.81   | 13.55 | 2.57   | 16.93 | 90.56  | 44.44 | 5.07    | 25.09 |
| May-22                  | 1.71   | 12.65 | 2.24   | 15.33 | 91.56  | 50.48 | 4.49    | 21.55 |
| 2022-23 (Upto May 2022) | 1.75   | 13.10 | 2.40   | 16.14 | 91.07  | 47.42 | 4.77    | 23.34 |

TABLE 58: FOREX DEAL SIZE ANALYSIS

Percent

| Settlement Period       | < 1 mn                  |                  | 1 mn                    |                  | > 1 mn <= 5 mn          |                  | > 5 mn <= 10 mn         |                  | > 10 mn <= 20 mn        |                  | > 20 mn                 |                  |
|-------------------------|-------------------------|------------------|-------------------------|------------------|-------------------------|------------------|-------------------------|------------------|-------------------------|------------------|-------------------------|------------------|
|                         | % to total no of trades | % to total value | % to total no of trades | % to total value | % to total no of trades | % to total value | % to total no of trades | % to total value | % to total no of trades | % to total value | % to total no of trades | % to total value |
| 2002-03                 | 21.93                   | 7.23             | 52.61                   | 38.74            | 24.53                   | 46.47            | 0.70                    | 4.42             | 0.19                    | 2.25             | 0.04                    | 0.89             |
| 2003-04                 | 20.74                   | 6.07             | 49.79                   | 32.82            | 28.02                   | 50.16            | 1.07                    | 6.12             | 0.30                    | 3.18             | 0.08                    | 1.65             |
| 2004-05                 | 21.26                   | 4.77             | 44.14                   | 22.88            | 31.22                   | 47.19            | 1.94                    | 8.70             | 0.97                    | 8.21             | 0.47                    | 8.25             |
| 2005-06                 | 20.32                   | 3.66             | 42.70                   | 17.72            | 31.55                   | 40.18            | 2.77                    | 10.27            | 1.58                    | 11.18            | 1.08                    | 16.99            |
| 2006-07                 | 21.57                   | 3.29             | 39.00                   | 13.32            | 32.03                   | 34.85            | 3.68                    | 11.50            | 1.95                    | 11.41            | 1.77                    | 25.64            |
| 2007-08                 | 16.67                   | 1.81             | 33.75                   | 8.15             | 36.19                   | 29.18            | 8.62                    | 19.93            | 2.13                    | 8.78             | 2.63                    | 32.15            |
| 2008-09                 | 17.00                   | 1.64             | 32.19                   | 7.17             | 35.41                   | 25.85            | 10.31                   | 22.22            | 2.16                    | 8.20             | 2.93                    | 34.92            |
| 2009-10                 | 20.10                   | 2.55             | 44.55                   | 13.18            | 25.18                   | 23.58            | 5.90                    | 16.56            | 1.93                    | 9.78             | 2.33                    | 34.35            |
| 2010-11                 | 18.75                   | 2.21             | 46.50                   | 12.76            | 24.77                   | 21.89            | 5.31                    | 13.81            | 1.92                    | 9.18             | 2.75                    | 40.15            |
| 2011-12                 | 17.05                   | 2.00             | 48.47                   | 13.40            | 22.93                   | 20.98            | 6.47                    | 17.23            | 2.13                    | 10.24            | 2.95                    | 36.16            |
| 2012-13                 | 23.80                   | 2.79             | 46.36                   | 13.40            | 18.86                   | 17.81            | 6.25                    | 17.54            | 1.96                    | 9.88             | 2.77                    | 38.57            |
| 2013-14                 | 27.88                   | 3.63             | 46.12                   | 14.70            | 16.68                   | 16.87            | 4.85                    | 14.94            | 1.70                    | 9.37             | 2.78                    | 40.47            |
| 2014-15                 | 28.91                   | 4.07             | 45.66                   | 14.93            | 16.77                   | 17.27            | 4.23                    | 13.38            | 1.61                    | 9.16             | 2.82                    | 41.19            |
| 2015-16                 | 33.13                   | 5.03             | 42.61                   | 14.63            | 16.25                   | 17.33            | 3.06                    | 10.01            | 1.40                    | 8.30             | 3.55                    | 44.70            |
| 2016-17                 | 34.55                   | 4.78             | 39.86                   | 12.23            | 12.25                   | 9.10             | 0.55                    | 1.22             | 0.81                    | 3.67             | 11.98                   | 68.99            |
| 2017-18                 | 30.71                   | 4.69             | 46.14                   | 15.45            | 13.83                   | 12.75            | 1.78                    | 5.54             | 1.14                    | 6.38             | 6.40                    | 55.18            |
| 2018-19                 | 26.69                   | 4.04             | 51.33                   | 17.89            | 14.63                   | 15.53            | 3.08                    | 10.36            | 1.63                    | 10.06            | 2.64                    | 42.12            |
| 2019-20                 | 27.93                   | 3.58             | 50.43                   | 15.34            | 12.51                   | 12.34            | 3.91                    | 11.50            | 1.88                    | 10.09            | 3.35                    | 47.15            |
| 2020-21                 | 21.24                   | 1.97             | 55.87                   | 13.58            | 12.57                   | 9.85             | 3.66                    | 8.50             | 2.02                    | 8.47             | 4.64                    | 57.63            |
| 2021-22                 | 22.78                   | 1.89             | 54.34                   | 13.50            | 12.48                   | 9.86             | 3.37                    | 7.94             | 2.06                    | 8.84             | 4.96                    | 57.96            |
| Apr-22                  | 23.50                   | 1.87             | 52.85                   | 12.26            | 12.31                   | 9.25             | 3.40                    | 7.49             | 2.11                    | 8.50             | 5.83                    | 60.63            |
| May-22                  | 23.63                   | 2.12             | 53.01                   | 13.42            | 12.93                   | 10.83            | 3.32                    | 7.97             | 2.01                    | 8.74             | 5.10                    | 56.92            |
| 2022-23 (Upto May 2022) | 23.57                   | 1.99             | 52.93                   | 12.83            | 12.63                   | 10.03            | 3.36                    | 7.73             | 2.05                    | 8.62             | 5.45                    | 58.80            |

TABLE 59: TENORWISE FORWARD TRADES ANALYSIS

Percent

| Settlement Period       | < 30 Days         |                  | > 30 Days & <= 90 Days |                  | > 90 Days & <= 180 Days |                  | > 180 Days & <= 365 Days |                  | > 1 Year          |                  |
|-------------------------|-------------------|------------------|------------------------|------------------|-------------------------|------------------|--------------------------|------------------|-------------------|------------------|
|                         | % to total trades | % to total value | % to total trades      | % to total value | % to total trades       | % to total value | % to total trades        | % to total value | % to total trades | % to total value |
| 2002-03                 | 13.54             | 16.07            | 23.35                  | 22.90            | 26.49                   | 22.35            | 35.66                    | 37.25            | 0.96              | 1.43             |
| 2003-04                 | 17.19             | 22.50            | 23.97                  | 24.84            | 22.80                   | 20.24            | 35.34                    | 31.77            | 0.70              | 0.65             |
| 2004-05                 | 15.66             | 20.00            | 23.79                  | 24.10            | 19.88                   | 17.86            | 38.51                    | 36.26            | 2.16              | 1.78             |
| 2005-06                 | 17.99             | 22.84            | 21.79                  | 24.18            | 17.55                   | 15.18            | 40.52                    | 36.16            | 2.15              | 1.64             |
| 2006-07                 | 19.70             | 25.61            | 23.78                  | 25.06            | 19.06                   | 17.21            | 35.67                    | 30.48            | 1.79              | 1.64             |
| 2007-08                 | 16.41             | 31.47            | 26.83                  | 25.83            | 22.63                   | 17.22            | 32.70                    | 24.46            | 1.44              | 1.02             |
| 2008-09                 | 14.41             | 23.62            | 23.82                  | 23.41            | 21.08                   | 18.59            | 38.80                    | 31.98            | 1.90              | 2.39             |
| 2009-10                 | 14.36             | 20.88            | 22.08                  | 20.57            | 18.47                   | 15.06            | 43.59                    | 41.57            | 1.50              | 1.92             |
| 2010-11                 | 19.63             | 30.54            | 24.96                  | 23.91            | 17.15                   | 14.99            | 36.63                    | 28.91            | 1.64              | 1.65             |
| 2011-12                 | 18.49             | 22.62            | 22.99                  | 22.75            | 16.91                   | 15.79            | 39.61                    | 36.86            | 2.00              | 1.98             |
| 2012-13                 | 14.42             | 17.65            | 19.43                  | 19.07            | 14.25                   | 13.49            | 49.36                    | 47.10            | 2.54              | 2.69             |
| 2013-14                 | 14.45             | 21.18            | 21.39                  | 20.57            | 16.88                   | 13.91            | 45.00                    | 41.81            | 2.29              | 2.53             |
| 2014-15                 | 14.76             | 22.18            | 19.89                  | 20.74            | 17.22                   | 14.77            | 45.92                    | 40.22            | 2.22              | 2.10             |
| 2015-16                 | 15.85             | 23.40            | 18.62                  | 21.88            | 14.23                   | 11.94            | 48.11                    | 40.06            | 3.18              | 2.73             |
| 2016-17                 | 17.07             | 25.96            | 22.69                  | 26.05            | 16.14                   | 14.68            | 39.50                    | 29.31            | 4.59              | 3.99             |
| 2017-18                 | 15.01             | 25.79            | 20.87                  | 25.35            | 17.70                   | 16.04            | 42.64                    | 30.05            | 3.78              | 2.77             |
| 2018-19                 | 17.90             | 26.88            | 24.15                  | 28.27            | 15.75                   | 14.27            | 36.49                    | 26.74            | 5.72              | 3.84             |
| 2019-20                 | 16.53             | 25.13            | 25.59                  | 30.56            | 16.34                   | 14.63            | 34.84                    | 25.28            | 6.70              | 4.40             |
| 2020-21                 | 14.98             | 26.08            | 19.44                  | 24.55            | 15.79                   | 15.73            | 44.74                    | 30.23            | 5.05              | 3.42             |
| 2021-22                 | 18.90             | 26.04            | 29.63                  | 31.85            | 17.60                   | 15.52            | 30.15                    | 23.27            | 3.71              | 3.32             |
| Apr-22                  | 19.64             | 25.18            | 32.40                  | 31.21            | 16.94                   | 19.71            | 28.96                    | 21.76            | 2.06              | 2.14             |
| May-22                  | 19.21             | 28.77            | 29.41                  | 33.84            | 13.49                   | 12.81            | 35.09                    | 22.37            | 2.80              | 2.20             |
| 2022-23 (Upto May 2022) | 19.43             | 26.82            | 30.95                  | 32.41            | 15.26                   | 16.57            | 31.94                    | 22.04            | 2.42              | 2.17             |

**TABLE 60: MARKET SHARE - FOREX**

Percent

| Top 'n' Players         | Top 5 | Top 10 | Top 15 | Top 20 |
|-------------------------|-------|--------|--------|--------|
| 2002-03                 | 33.65 | 57.73  | 72.42  | 83.30  |
| 2003-04                 | 30.53 | 54.83  | 69.59  | 79.45  |
| 2004-05                 | 29.00 | 49.45  | 63.61  | 73.61  |
| 2005-06                 | 30.59 | 52.45  | 68.38  | 78.89  |
| 2006-07                 | 31.15 | 50.93  | 65.08  | 73.69  |
| 2007-08                 | 39.66 | 61.31  | 76.24  | 84.55  |
| 2008-09                 | 39.65 | 62.30  | 76.97  | 85.71  |
| 2009-10                 | 33.13 | 55.14  | 71.31  | 81.51  |
| 2010-11                 | 34.94 | 57.30  | 73.56  | 82.97  |
| 2011-12                 | 31.01 | 54.09  | 70.57  | 80.23  |
| 2012-13                 | 31.53 | 52.64  | 68.22  | 78.40  |
| 2013-14                 | 28.35 | 49.26  | 64.60  | 75.27  |
| 2014-15                 | 29.05 | 49.51  | 64.62  | 74.95  |
| 2015-16                 | 29.29 | 49.46  | 63.40  | 73.98  |
| 2016-17                 | 30.16 | 50.82  | 65.10  | 75.09  |
| 2017-18                 | 33.21 | 55.62  | 69.87  | 79.60  |
| 2018-19                 | 32.30 | 53.36  | 68.34  | 78.74  |
| 2019-20                 | 31.44 | 53.36  | 69.51  | 80.50  |
| 2020-21                 | 34.40 | 57.05  | 74.18  | 84.34  |
| 2021-22                 | 34.58 | 55.95  | 71.71  | 82.74  |
| Apr-22                  | 36.85 | 55.89  | 70.08  | 82.29  |
| May-22                  | 35.96 | 56.47  | 69.80  | 81.73  |
| 2022-23 (Upto May 2022) | 36.41 | 56.17  | 69.94  | 82.02  |

**TABLE 61: CATEGORYWISE FOREX ACTIVITY - DEAL TYPE**

Market Share (%)

| Category               | CASH  | TOM   | SPOT  | FORWARD |
|------------------------|-------|-------|-------|---------|
| Foreign Banks          | 43.10 | 51.32 | 42.47 | 41.98   |
| Public Sector Banks    | 24.14 | 15.52 | 26.28 | 30.43   |
| Private Sector Banks   | 31.04 | 31.94 | 30.82 | 27.11   |
| Cooperative Banks      | 0.50  | 0.40  | 0.39  | 0.22    |
| Financial Institutions | 1.23  | 0.82  | 0.02  | 0.26    |



TABLE 62: NETTING FACTOR - FOREX

Amount in USD Million

| Settlement Period       | Gross   | Net       | Netting Factor (%) |
|-------------------------|---------|-----------|--------------------|
| 2002-03                 | 136102  | 24687     | 81.86              |
| 2003-04                 | 501342  | 83849     | 83.28              |
| 2004-05                 | 899778  | 94395     | 89.51              |
| 2005-06                 | 1179688 | 115909.17 | 90.17              |
| 2006-07                 | 1776980 | 171832.17 | 90.33              |
| 2007-08                 | 3133665 | 239169    | 92.37              |
| 2008-09                 | 3758905 | 209822    | 94.42              |
| 2009-10                 | 2988971 | 177192    | 94.07              |
| 2010-11                 | 4191037 | 212265    | 94.94              |
| 2011-12                 | 4642573 | 214730    | 95.37              |
| 2012-13                 | 4830933 | 222469.56 | 95.39              |
| 2013-14                 | 4743321 | 255080    | 94.62              |
| 2014-15                 | 5297790 | 280097    | 94.71              |
| 2015-16                 | 5489286 | 250784    | 95.43              |
| 2016-17                 | 6274978 | 294883    | 95.30              |
| 2017-18                 | 6494454 | 267809    | 95.88              |
| 2018-19                 | 6814433 | 279060    | 95.90              |
| 2019-20                 | 6987917 | 320967    | 95.41              |
| 2020-21                 | 6602489 | 329122    | 94.25              |
| 2021-22                 | 8008776 | 378939    | 95.27              |
| Apr-22                  | 804620  | 36136     | 95.51              |
| May-22                  | 783510  | 29435     | 96.24              |
| 2022-23 (Upto May 2022) | 1588130 | 65571     | 95.87              |

## FOREX FORWARD SETTLEMENT

Number of Participants: 76

| TABLE 63: FOREX FORWARD SETTLEMENT |             |          |          |           |
|------------------------------------|-------------|----------|----------|-----------|
| Amount in USD Million              |             |          |          |           |
| Settlement Period                  | Outstanding |          | Accepted |           |
|                                    | Trades      | Volume   | Trades   | Volume    |
| 2009-10 *                          | 4,965       | 29,671   | 6,969    | 41,092    |
| 2010-11                            | 11,528      | 61,293   | 28,868   | 1,50,505  |
| 2011-12                            | 17,200      | 1,00,791 | 40,760   | 2,40,384  |
| 2012-13                            | 20,419      | 1,22,937 | 50,146   | 2,87,697  |
| 2013-14                            | 16,861      | 89,517   | 46,640   | 2,54,982  |
| 2014-15#                           | 50,536      | 4,15,534 | 1,01,372 | 9,14,979  |
| 2015-16                            | 42,507      | 3,71,034 | 94,770   | 9,64,070  |
| 2016-17                            | 48,614      | 4,09,249 | 1,08,787 | 11,70,618 |
| 2017-18                            | 41,941      | 3,95,562 | 94,192   | 11,18,572 |
| 2018-19                            | 42,380      | 4,45,703 | 99,571   | 12,41,299 |
| 2019-20                            | 43,957      | 4,85,869 | 1,02,201 | 13,90,268 |
| 2020-21                            | 30,519      | 5,26,871 | 64,367   | 12,61,111 |
| 2021-22                            | 40,248      | 6,08,583 | 91,941   | 17,76,217 |
| Apr-22                             | 39,918      | 5,78,555 | 9,135    | 1,72,039  |
| May-22                             | 42,455      | 6,11,647 | 11,456   | 2,01,920  |
| 2022-23 (Upto May 2022)            |             |          | 20,591   | 3,73,959  |

\* Commenced operation from December 1, 2009 # Mandate by RBI for CCP Clearing of Forward trades w.e.f. June, 2014

## CONTINUOUS LINKED SETTLEMENT (CLS)

Number of Participants: 30

| TABLE 64: CLS SETTLEMENT |        |             |           |                    | Amount in USD Million |
|--------------------------|--------|-------------|-----------|--------------------|-----------------------|
| Settlement Period        | Trades | Gross Value | Net Value | Netting Factor (%) |                       |
| 2005-06                  | 43788  | 67858       | 10143     | 85.05              |                       |
| 2006-07                  | 138797 | 327380      | 33493     | 89.77              |                       |
| 2007-08                  | 188741 | 681369      | 51428     | 92.45              |                       |
| 2008-09                  | 247571 | 499318      | 53726     | 89.24              |                       |
| 2009-10                  | 295258 | 391932      | 52239     | 86.67              |                       |
| 2010-11                  | 394315 | 469873      | 60605     | 87.10              |                       |
| 2011-12                  | 441933 | 647151      | 76881     | 88.12              |                       |
| 2012-13                  | 570308 | 724121      | 55305     | 92.36              |                       |
| 2013-14                  | 594816 | 629830      | 54870     | 91.29              |                       |
| 2014-15                  | 571559 | 592450      | 51981     | 91.23              |                       |
| 2015-16                  | 682758 | 585336      | 61339     | 89.52              |                       |
| 2016-17                  | 707297 | 635489      | 65894     | 89.63              |                       |
| 2017-18                  | 874952 | 846446      | 94993     | 88.78              |                       |
| 2018-19                  | 905686 | 836487      | 82458     | 90.14              |                       |
| 2019-20                  | 844748 | 776548      | 76735     | 90.12              |                       |
| 2020-21                  | 518741 | 526415      | 72594     | 86.21              |                       |
| 2021-22                  | 601684 | 679492      | 68576     | 89.91              |                       |
| Apr-22                   | 58303  | 60841       | 5512      | 90.94              |                       |
| May-22                   | 70006  | 64398       | 5623      | 91.27              |                       |
| 2022-23 (Upto May 2022)  | 128309 | 125239      | 11135     | 91.11              |                       |

| TABLE 65: CURRENCY WISE GROSS SETTLEMENT |   |           |                                      |
|--|---|-----------|--------------------------------------|
| Currency                                 | Currencywise Gross Value<br>(In millions) | MTM Rates | Gross Volume in USD<br>(In millions) |
| US DOLLAR                                | 30752.01                                  | 1.0000    | 30752.01                             |
| EURO                                     | 15233.58                                  | 1.0749    | 16374.57                             |
| GREAT BRITAIN POUNDS                     | 6013.23                                   | 1.2615    | 7585.70                              |
| JAPANESE YEN                             | 665209.60                                 | 0.0078    | 5198.17                              |
| AUSTRALIAN DOLLAR                        | 2915.65                                   | 0.7182    | 2094.02                              |
| CANADIAN DOLLAR                          | 2219.11                                   | 0.7890    | 1750.92                              |
| SWISS FRANC                              | 396.87                                    | 1.0422    | 413.62                               |
| SINGAPORE DOLLAR                         | 339.37                                    | 0.7301    | 247.79                               |
| NEW ZEALAND DOLLAR                       | 285.09                                    | 0.6535    | 186.31                               |
| HONG KONG DOLLAR                         | 704.96                                    | 0.1274    | 89.82                                |
| NORWEGIAN KRONE                          | 692.60                                    | 0.1061    | 73.46                                |
| SOUTH AFRICAN RAND                       | 862.12                                    | 0.0644    | 55.56                                |
| SWEDISH KRONA                            | 370.68                                    | 0.1023    | 37.91                                |
| DANISH KRONE                             | 53.74                                     | 0.1445    | 7.76                                 |
| <b>Total</b>                             |   |           | <b>64867.61</b>                      |

**TABLE 66: TOP 5 CURRENCY PAIRS - CLS**

| Sr. No. | Currency Pair | Gross Value (USD Million) | Share (%)     |
|---------|---------------|---------------------------|---------------|
| 1       | EUR/USD       | 31946.11                  | 49.26         |
| 2       | GBP/USD       | 13453.05                  | 20.74         |
| 3       | USD/JPY       | 9435.80                   | 14.55         |
| 4       | AUD/USD       | 3630.27                   | 5.60          |
| 5       | USD/CAD       | 2662.66                   | 4.11          |
|         | Others        | 3730.47                   | 5.75          |
|         |               | <b>64858.36</b>           | <b>100.00</b> |

**FOREX TRADING PLATFORM: FX-CLEAR**

Number of Participants: 71

**TABLE 67: TRADING DETAILS**

Amount in USD Million

| Period                  | Spot   |        | Daily Average |       |
|-------------------------|--------|--------|---------------|-------|
|                         | Trades | Value  | Trades        | Value |
| 2003-04                 | 881    | 646    | 5             | 4     |
| 2004-05                 | 3329   | 2250   | 13            | 9     |
| 2005-06                 | 16636  | 11893  | 67            | 48    |
| 2006-07                 | 46553  | 33264  | 190           | 136   |
| 2007-08                 | 73943  | 49139  | 297           | 197   |
| 2008-09                 | 79125  | 46889  | 330           | 195   |
| 2009-10                 | 99090  | 53435  | 415           | 224   |
| 2010-11                 | 111023 | 58577  | 448           | 236   |
| 2011-12                 | 124664 | 65197  | 522           | 273   |
| 2012-13                 | 171398 | 87689  | 708           | 362   |
| 2013-14                 | 223396 | 113580 | 919           | 467   |
| 2014-15                 | 335515 | 188421 | 1416          | 795   |
| 2015-16                 | 453563 | 246902 | 1882          | 1024  |
| 2016-17                 | 557267 | 316581 | 2312          | 1314  |
| 2017-18                 | 664286 | 441203 | 2756          | 1831  |
| 2018-19                 | 544497 | 354278 | 2250          | 1464  |
| 2019-20                 | 430714 | 267091 | 1780          | 1104  |
| 2020-21                 | 220386 | 125407 | 911           | 514   |
| 2021-22                 | 263126 | 142999 | 1092          | 593   |
| Apr-22                  | 28000  | 14405  | 1556          | 800   |
| May-22                  | 29738  | 15566  | 1487          | 778   |
| 2022-23 (Upto May 2022) | 57738  | 29971  | 1519          | 789   |

## DERIVATIVES

## INTERBANK INTEREST RATE DERIVATIVES

Number of Participants: 71

TABLE 68: INTEREST RATE SWAP TRANSACTIONS (MATCHED) Amount ₹ Crore

| Date           | MIBOR        |               | MMFOR      |              | Total        |               |
|----------------|--------------|---------------|------------|--------------|--------------|---------------|
|                | Trades       | Value         | Trades     | Value        | Trades       | Value         |
| 2-May-22       | 241          | 10535         | 21         | 1910         | 262          | 12445         |
| 4-May-22       | 571          | 33265         | 9          | 475          | 580          | 33740         |
| 5-May-22       | 790          | 58125         | 2          | 150          | 792          | 58275         |
| 6-May-22       | 563          | 41760         | 10         | 400          | 573          | 42160         |
| 9-May-22       | 474          | 31245         | 17         | 1515         | 491          | 32760         |
| 10-May-22      | 469          | 23775         | 17         | 1125         | 486          | 24900         |
| 11-May-22      | 686          | 40840         | 13         | 1020         | 699          | 41860         |
| 12-May-22      | 611          | 37415         | 9          | 500          | 620          | 37915         |
| 13-May-22      | 564          | 32168         | 21         | 1200         | 585          | 33368         |
| 17-May-22      | 408          | 22255         | 14         | 875          | 422          | 23130         |
| 18-May-22      | 336          | 14240         | 8          | 300          | 344          | 14540         |
| 19-May-22      | 520          | 26310         | 20         | 875          | 540          | 27185         |
| 20-May-22      | 322          | 17910         | 8          | 615          | 330          | 18525         |
| 23-May-22      | 267          | 12915         | 5          | 350          | 272          | 13265         |
| 24-May-22      | 599          | 26965         | 2          | 150          | 601          | 27115         |
| 25-May-22      | 557          | 32045         | 8          | 630          | 565          | 32675         |
| 26-May-22      | 658          | 32650         | 6          | 525          | 664          | 33175         |
| 27-May-22      | 735          | 31053         | 3          | 400          | 738          | 31453         |
| 30-May-22      | 560          | 23805         | 9          | 600          | 569          | 24,405        |
| 31-May-22      | 768          | 29610         | 7          | 350          | 775          | 29,960        |
| <b>Total</b>   | <b>10699</b> | <b>578886</b> | <b>209</b> | <b>13965</b> | <b>10908</b> | <b>592851</b> |
| <b>Average</b> | <b>535</b>   | <b>28944</b>  | <b>10</b>  | <b>698</b>   | <b>545</b>   | <b>29643</b>  |

TABLE 69: INTEREST RATE SWAP (MIBOR) MARKET SHARE - MAY 2022

Amount ₹ Crore and Share in %

| Category           | Buy          |               |                 |               | Sell         |               |                 |               | Total        |               |                 |               |
|--------------------|--------------|---------------|-----------------|---------------|--------------|---------------|-----------------|---------------|--------------|---------------|-----------------|---------------|
|                    | Deals        | Market Share  | Notional Amount | Market Share  | Deals        | Market Share  | Notional Amount | Market Share  | Deals        | Market Share  | Notional Amount | Market Share  |
| Foreign Banks      | 4645         | 43.42         | 266935          | 46.11         | 5096         | 47.63         | 292768          | 50.57         | 9741         | 45.52         | 559703          | 48.34         |
| Nationalized Banks | 426          | 3.98          | 17490           | 3.02          | 465          | 4.35          | 18160           | 3.14          | 891          | 4.16          | 35650           | 3.08          |
| Private Banks      | 3835         | 35.84         | 197701          | 34.15         | 3480         | 32.53         | 177968          | 30.74         | 7315         | 34.19         | 375669          | 32.45         |
| Primary Dealers    | 1762         | 16.47         | 94270           | 16.28         | 1577         | 14.74         | 85895           | 14.84         | 3339         | 15.60         | 180165          | 15.56         |
| Mutual Funds       | 31           | 0.29          | 2490            | 0.43          | 81           | 0.76          | 4095            | 0.71          | 112          | 0.52          | 6585            | 0.57          |
| <b>Total</b>       | <b>10699</b> | <b>100.00</b> | <b>578886</b>   | <b>100.00</b> | <b>10699</b> | <b>100.00</b> | <b>578886</b>   | <b>100.00</b> | <b>21398</b> | <b>100.00</b> | <b>1157772</b>  | <b>100.00</b> |

**TABLE 70: INTEREST RATE SWAP (MMFOR) MARKET SHARE - MAY 2022**

Amount ₹ Crore and Share in %

| Category           | Buy        |               |                 |               | Sell       |               |                 |               | Total      |               |                 |               |
|--------------------|------------|---------------|-----------------|---------------|------------|---------------|-----------------|---------------|------------|---------------|-----------------|---------------|
|                    | Deals      | Market Share  | Notional Amount | Market Share  | Deals      | Market Share  | Notional Amount | Market Share  | Deals      | Market Share  | Notional Amount | Market Share  |
| Foreign Banks      | 160        | 76.56         | 10505           | 75.22         | 118        | 56.46         | 8350            | 59.79         | 278        | 66.51         | 18855           | 67.51         |
| Nationalized Banks | 4          | 1.91          | 350             | 2.51          | 8          | 3.83          | 750             | 5.37          | 12         | 2.87          | 1100            | 3.94          |
| Private Banks      | 45         | 21.53         | 3110            | 22.27         | 83         | 39.71         | 4865            | 34.84         | 128        | 30.62         | 7975            | 28.55         |
| Primary Dealers    | 0          | 0.00          | 0               | 0.00          | 0          | 0.00          | 0               | 0.00          | 0          | 0.00          | 0               | 0.00          |
| Mutual Funds       | 0          | 0.00          | 0               | 0.00          | 0          | 0.00          | 0               | 0.00          | 0          | 0.00          | 0               | 0.00          |
| <b>Total</b>       | <b>209</b> | <b>100.00</b> | <b>13965</b>    | <b>100.00</b> | <b>209</b> | <b>100.00</b> | <b>13965</b>    | <b>100.00</b> | <b>418</b> | <b>100.00</b> | <b>27930</b>    | <b>100.00</b> |

**TABLE 71: TOP 'N' MARKET SHARE - IRS**

Percent

|        | MIBOR | MMFOR |
|--------|-------|-------|
| Top 1  | 18.68 | 15.99 |
| Top 5  | 49.74 | 58.74 |
| Top 10 | 71.51 | 84.91 |

**TABLE 72: IRS TRADE SUMMARY (MATCHED)**

Amount ₹ Crore

| Period                         | MIBOR        |                | MMFOR      |              |
|--------------------------------|--------------|----------------|------------|--------------|
|                                | Trades       | Value          | Trades     | Value        |
| 2007-08                        | 79495        | 4728077        | -          | -            |
| 2008-09                        | 40912        | 2644846        | -          | -            |
| 2009-10                        | 20352        | 1452058        | -          | -            |
| 2010-11                        | 33057        | 2359722        | -          | -            |
| 2011-12                        | 33642        | 2451048        | -          | -            |
| 2012-13                        | 22713        | 2021607        | -          | -            |
| 2013-14                        | 25514        | 2296732        | -          | -            |
| 2014-15                        | 21153        | 2029225        | -          | -            |
| 2015-16                        | 20746        | 2132920        | -          | -            |
| 2016-17                        | 21036        | 1923460        | -          | -            |
| 2017-18                        | 41494        | 3380770        | -          | -            |
| 2018-19                        | 69952        | 5861645        | -          | -            |
| 2019-20                        | 48738        | 3918110        | -          | -            |
| 2020-21                        | 35648        | 2213985        | -          | -            |
| 2021-22                        | 85412        | 4801939        | 764        | 63465        |
| Apr-22                         | 10710        | 597474         | 217        | 14080        |
| May-22                         | 10699        | 578886         | 209        | 13965        |
| <b>2022-23 (Upto May 2022)</b> | <b>21409</b> | <b>1176360</b> | <b>426</b> | <b>28045</b> |

Effective Jan-22 MMFOR is traded.

**TABLE 73: OUTSTANDING POSITION IN IRS TRANSACTIONS** Amount ₹ Crore

| Period                  | MIBOR  |              | MIFOR  |              | MMFOR  |              | Total  |              |
|-------------------------|--------|--------------|--------|--------------|--------|--------------|--------|--------------|
|                         | Trades | Notional Sum | Trades | Notional Sum | Trades | Notional Sum | Trades | Notional Sum |
| 2007-08                 | 61665  | 3655595      | 16528  | 611566       | -      | -            | 78193  | 4267162      |
| 2008-09                 | 23732  | 1394018      | 11803  | 468045       | -      | -            | 35535  | 1862063      |
| 2009-10                 | 29853  | 1748787      | 8201   | 326852       | -      | -            | 38054  | 2075639      |
| 2010-11                 | 43197  | 2645709      | 6357   | 270080       | -      | -            | 49554  | 2915789      |
| 2011-12                 | 27613  | 1975121      | 6402   | 296491       | -      | -            | 34015  | 2271611      |
| 2012-13                 | 20958  | 1554242      | 6017   | 294937       | -      | -            | 26975  | 1849179      |
| 2013-14                 | 17782  | 1447259      | 5566   | 276349       | -      | -            | 23348  | 1723608      |
| 2014-15                 | 17279  | 1495595      | 6222   | 326724       | -      | -            | 23501  | 1822320      |
| 2015-16                 | 16858  | 1368453      | 6171   | 349766       | -      | -            | 23029  | 1718219      |
| 2016-17                 | 19901  | 1417357      | 6452   | 368613       | -      | -            | 26353  | 1785970      |
| 2017-18                 | 35414  | 2521244      | 7098   | 390259       | -      | -            | 42512  | 2911503      |
| 2018-19                 | 47343  | 3169566      | 8139   | 461281       | -      | -            | 55482  | 3630847      |
| 2019-20                 | 54603  | 3134039      | 10637  | 657371       | -      | -            | 65240  | 3791410      |
| 2020-21                 | 45452  | 2408882      | 10995  | 732267       | -      | -            | 56447  | 3141150      |
| 2021-22                 | 82851  | 4187384      | 6547   | 505393       | 763    | 63440        | 90161  | 4756218      |
| 2022-23 (Upto May 2022) | 100606 | 4974441      | 6352   | 487740       | 1189   | 91485        | 108147 | 5553666      |

Number of Participants: 45

**TABLE 74: NETTING FACTOR - IRS NON-GUARANTEED SETTLEMENT** Amount ₹ Crore

| Settlement Period       | Gross Amount | Net Amount | Netting % |
|-------------------------|--------------|------------|-----------|
| 2009-10                 | 13827        | 3688       | 73.33     |
| 2010-11                 | 22794        | 5250       | 76.97     |
| 2011-12                 | 28328        | 7735       | 72.69     |
| 2012-13                 | 23797        | 6732       | 71.71     |
| 2013-14                 | 19667        | 6947       | 64.67     |
| 2014-15                 | 16361        | 6073       | 62.88     |
| 2015-16                 | 7374         | 2442       | 66.89     |
| 2016-17                 | 5682         | 2110       | 62.87     |
| 2017-18                 | 5440         | 1905       | 64.99     |
| 2018-19                 | 4602         | 1655       | 64.04     |
| 2019-20                 | 6866         | 2617       | 61.89     |
| 2020-21                 | 17234        | 5341       | 69.01     |
| 2021-22                 | 13723        | 4536       | 66.95     |
| Apr-22                  | 826          | 288        | 65.15     |
| May-22                  | 637          | 234        | 63.29     |
| 2022-23 (Upto May 2022) | 1463         | 522        | 64.34     |

**GUARANTEED SETTLEMENT - INTERBANK IRS DERIVATIVES (MIBOR)****Number of Participants: 44**

| Trade Date   | Trades      | Value Amount ₹ Crore |
|--------------|-------------|----------------------|
| 02-May-22    | 205         | 8790                 |
| 04-May-22    | 520         | 28935                |
| 05-May-22    | 704         | 49285                |
| 06-May-22    | 509         | 35470                |
| 09-May-22    | 445         | 28605                |
| 10-May-22    | 425         | 18775                |
| 11-May-22    | 638         | 36940                |
| 12-May-22    | 587         | 33965                |
| 13-May-22    | 522         | 27427                |
| 17-May-22    | 379         | 19320                |
| 18-May-22    | 318         | 12140                |
| 19-May-22    | 484         | 21460                |
| 20-May-22    | 288         | 14735                |
| 23-May-22    | 249         | 11735                |
| 24-May-22    | 560         | 24425                |
| 25-May-22    | 523         | 28085                |
| 26-May-22    | 631         | 27015                |
| 27-May-22    | 645         | 24953                |
| 30-May-22    | 526         | 20440                |
| 31-May-22    | 704         | 25445                |
| <b>Total</b> | <b>9862</b> | <b>497945</b>        |

The data includes trades accepted for guaranteed settlement on a given trade date (both trades dealt on ASTROID and bilaterally).

**TABLE 76: GUARANTEED SETTLEMENT - IRS - SUMMARY STATISTICS (MIBOR)**

Amount ₹ Crore

| Month                   | Trades | Value   | Avg. Trades | Avg. Value |
|-------------------------|--------|---------|-------------|------------|
| 2017-18                 | 30346  | 2420315 | 126         | 10043      |
| 2018-19                 | 56218  | 4659605 | 232         | 19255      |
| 2019-20                 | 34690  | 2761500 | 143         | 11411      |
| 2020-21                 | 30100  | 1796670 | 123         | 7363       |
| 2021-22                 | 75689  | 4096305 | 314         | 16997      |
| Apr-22                  | 9712   | 489279  | 540         | 27182      |
| May-22                  | 9862   | 497946  | 493         | 24897      |
| 2022-23 (Upto May 2022) | 19574  | 987225  | 515         | 25980      |



## FOREX DERIVATIVES

## INTERBANK

TABLE 77: TRADED VOLUME FOR OTC INTERBANK FCY - INR FORWARDS FOR THE MONTH OF MAY 2022

| Date         | USD / INR    |                  | JPY / INR |                 | EUR / INR |                 | GBP / INR |                 |        |                 | OTHERS * |                     |
|--------------|--------------|------------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|--------|-----------------|----------|---------------------|
|              | Trades       | Volume (in Mio)  | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades | Volume (in Mio) | Trades   | Volume (USD in Mio) |
| 02-May-22    | 508          | 8,504.23         |           |                 | 1         | 0.60            | 1         | 0.05            |        |                 |          |                     |
| 04-May-22    | 755          | 11,007.77        | 8         | 367.56          | 6         | 0.68            | 1         | 0.04            |        |                 |          |                     |
| 05-May-22    | 700          | 11,145.12        | 5         | 133.38          | 1         | 0.73            | 1         | 0.07            |        |                 |          |                     |
| 06-May-22    | 653          | 12,029.08        | 1         | 4.10            | 2         | 2.10            |           |                 |        |                 |          |                     |
| 09-May-22    | 734          | 12,031.36        | 4         | 56.89           |           |                 |           |                 |        |                 |          |                     |
| 10-May-22    | 563          | 10,289.29        | 3         | 102.92          | 6         | 2.10            | 5         | 0.29            |        |                 |          |                     |
| 11-May-22    | 686          | 12,033.06        | 4         | 365.00          | 3         | 0.39            |           |                 |        |                 |          |                     |
| 12-May-22    | 742          | 11,275.68        | 2         | 46.36           | 2         | 0.70            |           |                 |        |                 |          |                     |
| 13-May-22    | 630          | 10,438.00        | 2         | 100.00          | 1         | 0.05            | 2         | 0.19            |        |                 |          |                     |
| 17-May-22    | 684          | 10,653.74        | 3         | 67.86           | 4         | 0.47            | 1         | 0.04            |        |                 |          |                     |
| 18-May-22    | 631          | 11,985.47        | 5         | 369.00          | 4         | 2.15            | 1         | 0.20            |        |                 |          |                     |
| 19-May-22    | 545          | 11,923.89        | 3         | 49.55           | 3         | 0.32            |           |                 |        |                 |          |                     |
| 20-May-22    | 487          | 8,765.61         | 2         | 58.32           | 2         | 0.13            | 3         | 0.14            |        |                 |          |                     |
| 23-May-22    | 504          | 7,765.82         | 3         | 29.03           | 3         | 2.07            |           |                 |        |                 |          |                     |
| 24-May-22    | 593          | 11,772.15        | 4         | 180.30          | 6         | 4.53            |           |                 |        |                 |          |                     |
| 25-May-22    | 453          | 8,948.92         | 6         | 799.19          | 8         | 0.99            | 1         | 0.09            |        |                 |          |                     |
| 26-May-22    | 492          | 9,104.10         | 10        | 1,050.00        | 4         | 1.96            |           |                 |        |                 |          |                     |
| 27-May-22    | 367          | 7,056.48         | 3         | 36.83           |           |                 |           |                 |        |                 |          |                     |
| 30-May-22    | 295          | 6,873.67         | 3         | 30.17           | 4         | 0.47            |           |                 |        |                 |          |                     |
| 31-May-22    | 509          | 8,786.77         | 2         | 64.04           | 1         | 0.03            | 3         | 0.13            |        |                 |          |                     |
| <b>Total</b> | <b>11531</b> | <b>202390.23</b> | <b>73</b> | <b>3910.50</b>  | <b>61</b> | <b>20.47</b>    | <b>19</b> | <b>1.23</b>     |        |                 |          |                     |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent

Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency

**TABLE 78: TRADED VOLUME FOR OTC INTERBANK FCY - INR OPTIONS FOR THE MONTH OF MAY 2022**

| Date         | USD / INR  |                 | EUR / INR |                 |        |                 |        |                 |        |                 | OTHERS * |                     |
|--------------|------------|-----------------|-----------|-----------------|--------|-----------------|--------|-----------------|--------|-----------------|----------|---------------------|
|              | Trades     | Volume (in Mio) | Trades    | Volume (in Mio) | Trades | Volume (in Mio) | Trades | Volume (in Mio) | Trades | Volume (in Mio) | Trades   | Volume (USD in Mio) |
| 02-May-22    | 2          | 40.00           |           |                 |        |                 |        |                 |        |                 |          |                     |
| 04-May-22    | 21         | 397.26          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 05-May-22    | 45         | 361.00          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 06-May-22    | 23         | 337.50          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 09-May-22    | 54         | 476.20          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 10-May-22    | 40         | 677.85          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 11-May-22    | 12         | 188.30          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 12-May-22    | 31         | 553.20          | 1         | 0.04            |        |                 |        |                 |        |                 |          |                     |
| 13-May-22    | 31         | 471.50          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 17-May-22    | 29         | 312.70          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 18-May-22    | 53         | 424.00          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 19-May-22    | 34         | 317.96          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 20-May-22    | 17         | 147.75          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 23-May-22    | 10         | 110.00          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 24-May-22    | 26         | 280.00          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 25-May-22    | 41         | 171.42          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 26-May-22    | 12         | 168.10          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 27-May-22    | 12         | 200.00          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 30-May-22    | 14         | 143.40          |           |                 |        |                 |        |                 |        |                 |          |                     |
| 31-May-22    | 22         | 210.00          |           |                 |        |                 |        |                 |        |                 |          |                     |
| <b>Total</b> | <b>529</b> | <b>5988.14</b>  | <b>1</b>  | <b>0.04</b>     |        |                 |        |                 |        |                 |          |                     |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
 Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency

**TABLE 79: TRADED PRINCIPAL AMOUNT FOR OTC INTERBANK FCY - INR CROSS CURRENCY SWAPS FOR THE MONTH OF MAY 2022**

| Date         | USD / INR |                               |        |                               |        |                               |        |                               |        |                               | OTHERS * |                     |
|--------------|-----------|-------------------------------|--------|-------------------------------|--------|-------------------------------|--------|-------------------------------|--------|-------------------------------|----------|---------------------|
|              | Trades    | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades   | Amounts in Mio, USD |
| 06-May-22    | 1         | 8.00                          |        |                               |        |                               |        |                               |        |                               |          |                     |
| 09-May-22    | 1         | 75.00                         |        |                               |        |                               |        |                               |        |                               |          |                     |
| 13-May-22    | 1         | 0.55                          |        |                               |        |                               |        |                               |        |                               |          |                     |
| <b>Total</b> | <b>3</b>  | <b>83.55</b>                  |        |                               |        |                               |        |                               |        |                               |          |                     |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
 Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency

TABLE 80: TRADED VOLUME FOR OTC INTERBANK FCY - FCY FORWARDS FOR THE MONTH OF MAY 2022

| Date         | EUR / USD   |                     | USD / JPY  |                     | GBP / USD   |                     | AUD / USD  |                     | USD / CAD  |                     | OTHERS *    |                         |
|--------------|-------------|---------------------|------------|---------------------|-------------|---------------------|------------|---------------------|------------|---------------------|-------------|-------------------------|
|              | Trades      | Volume (in Million) | Trades     | Volume (in Million) | Trades      | Volume (in Million) | Trades     | Volume (in Million) | Trades     | Volume (in Million) | Trades      | Volume (USD in Million) |
| 02-May-22    | 175         | 485.55              | 14         | 21.18               | 84          | 231.14              | 34         | 259.11              | 32         | 78.27               | 90          | 118.80                  |
| 03-May-22    |             |                     |            |                     |             |                     |            |                     | 2          | 10.50               | 1           | 3.50                    |
| 04-May-22    | 151         | 407.60              | 33         | 81.09               | 44          | 117.93              | 21         | 45.63               | 11         | 32.13               | 56          | 63.62                   |
| 05-May-22    | 229         | 499.25              | 23         | 81.77               | 77          | 128.27              | 30         | 71.62               | 38         | 59.32               | 67          | 120.54                  |
| 06-May-22    | 217         | 344.89              | 47         | 273.33              | 65          | 333.60              | 18         | 48.26               | 28         | 108.48              | 67          | 102.89                  |
| 09-May-22    | 283         | 281.27              | 43         | 179.26              | 55          | 76.66               | 28         | 67.87               | 34         | 92.11               | 73          | 125.84                  |
| 10-May-22    | 263         | 312.66              | 45         | 175.34              | 36          | 77.67               | 18         | 55.93               | 40         | 136.86              | 70          | 137.42                  |
| 11-May-22    | 181         | 235.59              | 40         | 492.73              | 47          | 48.01               | 25         | 87.78               | 9          | 29.02               | 57          | 138.35                  |
| 12-May-22    | 172         | 265.69              | 58         | 230.25              | 85          | 156.77              | 17         | 28.72               | 39         | 96.32               | 61          | 72.91                   |
| 13-May-22    | 249         | 517.28              | 57         | 154.40              | 47          | 60.07               | 31         | 86.30               | 39         | 23.97               | 103         | 98.22                   |
| 16-May-22    | 5           | 11.89               |            |                     | 2           | 6.00                | 2          | 1.45                | 2          | 11.00               | 4           | 18.93                   |
| 17-May-22    | 229         | 259.77              | 43         | 176.18              | 75          | 122.47              | 28         | 176.18              | 12         | 48.97               | 75          | 88.08                   |
| 18-May-22    | 241         | 327.44              | 44         | 206.54              | 70          | 105.72              | 30         | 96.32               | 10         | 27.75               | 55          | 102.31                  |
| 19-May-22    | 168         | 400.78              | 54         | 278.03              | 49          | 82.78               | 16         | 59.14               | 18         | 35.17               | 80          | 191.10                  |
| 20-May-22    | 297         | 976.25              | 31         | 48.09               | 59          | 159.48              | 15         | 59.19               | 14         | 78.33               | 113         | 139.67                  |
| 23-May-22    | 276         | 434.76              | 39         | 185.40              | 73          | 119.39              | 23         | 68.74               | 18         | 14.89               | 109         | 217.46                  |
| 24-May-22    | 385         | 1,074.99            | 43         | 889.75              | 95          | 164.51              | 38         | 504.71              | 19         | 22.79               | 121         | 237.88                  |
| 25-May-22    | 256         | 295.07              | 46         | 109.46              | 37          | 75.80               | 24         | 75.32               | 18         | 42.04               | 120         | 248.80                  |
| 26-May-22    | 282         | 395.84              | 53         | 187.96              | 81          | 184.38              | 22         | 53.06               | 6          | 4.05                | 181         | 367.96                  |
| 27-May-22    | 325         | 911.29              | 38         | 121.77              | 113         | 271.62              | 51         | 217.66              | 46         | 49.81               | 161         | 129.92                  |
| 30-May-22    | 219         | 616.64              | 38         | 376.60              | 61          | 255.12              | 31         | 105.56              | 20         | 46.54               | 97          | 223.79                  |
| 31-May-22    | 335         | 685.14              | 55         | 168.25              | 69          | 236.29              | 39         | 88.05               | 25         | 33.97               | 133         | 177.17                  |
| <b>Total</b> | <b>4938</b> | <b>9739.65</b>      | <b>844</b> | <b>4437.38</b>      | <b>1324</b> | <b>3013.69</b>      | <b>541</b> | <b>2256.60</b>      | <b>480</b> | <b>1082.30</b>      | <b>1894</b> | <b>3125.17</b>          |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent

Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency

**TABLE 81: TRADED VOLUME FOR OTC INTERBANK FCY - FCY OPTIONS FOR THE MONTH OF MAY 2022**

| Date         | EUR / USD |                     | USD / JPY |                     | GBP / USD |                     | AUD / USD |                     | OTHERS * |                     |        |                         |
|--------------|-----------|---------------------|-----------|---------------------|-----------|---------------------|-----------|---------------------|----------|---------------------|--------|-------------------------|
|              | Trades    | Volume (in Million) | Trades    | Volume (in Million) | Trades    | Volume (in Million) | Trades    | Volume (in Million) | Trades   | Volume (in Million) | Trades | Volume (USD in Million) |
| 02-May-22    | 1         | 10.00               |           |                     |           |                     |           |                     |          |                     |        |                         |
| 05-May-22    | 3         | 90.00               |           |                     |           |                     |           |                     |          |                     |        |                         |
| 09-May-22    |           |                     |           |                     | 6         | 90.00               |           |                     |          |                     |        |                         |
| 10-May-22    | 5         | 90.00               | 1         | 30.00               |           |                     |           |                     |          |                     |        |                         |
| 11-May-22    | 2         | 10.00               |           |                     |           |                     |           |                     |          |                     |        |                         |
| 12-May-22    | 4         | 15.90               | 9         | 120.00              | 3         | 60.00               |           |                     |          |                     |        |                         |
| 13-May-22    |           |                     |           |                     | 3         | 3.20                |           |                     |          |                     |        |                         |
| 17-May-22    | 3         | 60.00               |           |                     | 2         | 50.00               |           |                     |          |                     |        |                         |
| 18-May-22    | 5         | 115.00              |           |                     |           |                     |           |                     |          |                     |        |                         |
| 19-May-22    | 8         | 200.00              | 1         | 10.00               |           |                     | 2         | 50.00               |          |                     |        |                         |
| 20-May-22    | 2         | 10.00               | 2         | 60.00               |           |                     |           |                     |          |                     |        |                         |
| 24-May-22    | 1         | 10.00               | 4         | 100.00              |           |                     |           |                     |          |                     |        |                         |
| 26-May-22    | 6         | 84.80               |           |                     |           |                     |           |                     |          |                     |        |                         |
| 27-May-22    | 3         | 75.00               |           |                     | 2         | 10.00               | 7         | 151.00              |          |                     |        |                         |
| 30-May-22    | 4         | 88.00               |           |                     |           |                     |           |                     |          |                     |        |                         |
| 31-May-22    | 2         | 35.00               |           |                     |           |                     |           |                     |          |                     |        |                         |
| <b>Total</b> | <b>49</b> | <b>893.70</b>       | <b>17</b> | <b>320.00</b>       | <b>16</b> | <b>213.20</b>       | <b>9</b>  | <b>201.00</b>       |          |                     |        |                         |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
 Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency

**TABLE 82: TRADED PRINCIPAL AMOUNT FOR OTC INTERBANK FCY - FCY CROSS CURRENCY SWAPS FOR THE MONTH OF MAY 2022**

| Date         | EUR / USD |                     | USD / JPY |                     | GBP / USD |                     | AUD / USD |                     | Others |                     |        |                         |
|--------------|-----------|---------------------|-----------|---------------------|-----------|---------------------|-----------|---------------------|--------|---------------------|--------|-------------------------|
|              | Trades    | Volume (in Million) | Trades    | Volume (in Million) | Trades    | Volume (in Million) | Trades    | Volume (in Million) | Trades | Volume (in Million) | Trades | Volume (USD in Million) |
| 2-May-22     |           |                     | 1         | 48.00               |           |                     |           |                     |        |                     |        |                         |
| 6-May-22     | 1         | 59.59               |           |                     |           |                     |           |                     |        |                     |        |                         |
| 11-May-22    |           |                     | 1         | 8.00                |           |                     |           |                     |        |                     |        |                         |
| 19-May-22    | 1         | 75.00               |           |                     |           |                     |           |                     |        |                     |        |                         |
| 20-May-22    | 1         | 1.59                |           |                     |           |                     |           |                     |        |                     |        |                         |
| <b>Total</b> | <b>3</b>  | <b>136.18</b>       | <b>2</b>  | <b>56.00</b>        |           |                     |           |                     |        |                     |        |                         |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
 Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency

TABLE 83: TRADED NOTIONAL PRINCIPAL FOR OTC INTERBANK FCY - IRS FOR THE MONTH OF MAY 2022

| Date         | USD         |                                    | EUR      |                                    | JPY      |                                    | GBP      |                                    | OTHERS * |                                    |
|--------------|-------------|------------------------------------|----------|------------------------------------|----------|------------------------------------|----------|------------------------------------|----------|------------------------------------|
|              | Trades      | Notional in Million, Base Currency | Trades   | Notional in Million, Base Currency | Trades   | Notional in Million, Base Currency | Trades   | Notional in Million, Base Currency | Trades   | Notional in Million, Base Currency |
| 02-May-22    | 29          | 1,748.95                           |          |                                    |          |                                    |          |                                    |          |                                    |
| 03-May-22    | 27          | 371.23                             |          |                                    |          |                                    |          |                                    |          |                                    |
| 04-May-22    | 84          | 2,366.62                           |          |                                    |          |                                    |          |                                    |          |                                    |
| 05-May-22    | 48          | 1,179.10                           |          |                                    |          |                                    |          |                                    |          |                                    |
| 06-May-22    | 67          | 1,236.52                           |          |                                    |          |                                    |          |                                    |          |                                    |
| 09-May-22    | 100         | 1,958.57                           |          |                                    | 1        | 1,300.00                           |          |                                    |          |                                    |
| 10-May-22    | 85          | 1,381.95                           |          |                                    |          |                                    |          |                                    |          |                                    |
| 11-May-22    | 91          | 2,560.10                           |          |                                    | 1        | 6,000.00                           |          |                                    |          |                                    |
| 12-May-22    | 98          | 1,988.77                           |          |                                    |          |                                    |          |                                    |          |                                    |
| 13-May-22    | 74          | 775.95                             | 1        | 30.00                              |          |                                    |          |                                    |          |                                    |
| 16-May-22    | 29          | 357.26                             | 1        | 100.00                             |          |                                    |          |                                    |          |                                    |
| 17-May-22    | 80          | 1,602.58                           |          |                                    |          |                                    |          |                                    |          |                                    |
| 18-May-22    | 69          | 1,609.26                           |          |                                    |          |                                    | 1        | 10.00                              |          |                                    |
| 19-May-22    | 106         | 1,252.29                           |          |                                    | 1        | 1,300.00                           |          |                                    |          |                                    |
| 20-May-22    | 47          | 475.22                             |          |                                    |          |                                    |          |                                    |          |                                    |
| 23-May-22    | 48          | 688.10                             |          |                                    |          |                                    |          |                                    |          |                                    |
| 24-May-22    | 23          | 337.70                             | 2        | 6.04                               |          |                                    |          |                                    |          |                                    |
| 25-May-22    | 73          | 1,077.10                           |          |                                    |          |                                    |          |                                    |          |                                    |
| 26-May-22    | 56          | 737.60                             |          |                                    |          |                                    |          |                                    |          |                                    |
| 27-May-22    | 41          | 897.30                             |          |                                    |          |                                    |          |                                    |          |                                    |
| 30-May-22    | 7           | 104.50                             |          |                                    |          |                                    |          |                                    |          |                                    |
| 31-May-22    | 60          | 967.64                             |          |                                    |          |                                    |          |                                    |          |                                    |
| <b>Total</b> | <b>1342</b> | <b>25674.31</b>                    | <b>4</b> | <b>136.04</b>                      | <b>3</b> | <b>8600.00</b>                     | <b>1</b> | <b>10.00</b>                       |          |                                    |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent

Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency

Most of the FCY/IRS trades are with overseas counterparties and hence the reporting is single sided by the domestic counterparty. CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

**TABLE 84: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - INR FORWARDS AS AT END MAY 2022**

| Month  | USD / INR |                 | JPY / INR |                 | GBP / INR |                 | EUR / INR |                 | CHF / INR |                 | OTHERS * |                     |
|--------|-----------|-----------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|----------|---------------------|
|        | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades   | Volume (USD in Mio) |
| May-22 | 44444     | 6,25,877.35     | 437       | 62,298.42       | 265       | 90.22           | 278       | 87.43           | 22        | 19.50           | 41       | 27.51               |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
Top 5 Currencies, in terms of Outstanding Notional Principal, represented with respect to volumes in Base Currency.

**TABLE 85: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - INR OPTIONS AS AT END MAY 2022**

| Month  | USD / INR |                 | JPY / INR |                 | EUR / INR |                 | GBP / INR |                 |        |                 | OTHERS * |                     |
|--------|-----------|-----------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|--------|-----------------|----------|---------------------|
|        | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades | Volume (in Mio) | Trades   | Volume (USD in Mio) |
| May-22 | 2950      | 29,619.96       | 13        | 46,202.59       | 158       | 113.60          | 2         | 30.00           |        |                 |          |                     |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
Top 5 Currencies, in terms of Outstanding Notional Principal, represented with respect to volumes in Base Currency.

**TABLE 86: OUTSTANDING PRINCIPAL AMOUNT FOR OTC INTERBANK FCY - INR CROSS CURRENCY SWAPS AS AT END MAY 2022**

| Month  | USD / INR |                               | EUR / INR |                               | JPY / INR |                               | SGD / INR |                               | CHF / INR |                               | OTHERS * |                     |
|--------|-----------|-------------------------------|-----------|-------------------------------|-----------|-------------------------------|-----------|-------------------------------|-----------|-------------------------------|----------|---------------------|
|        | Trades    | Amounts in Mio, Base Currency | Trades    | Amounts in Mio, Base Currency | Trades    | Amounts in Mio, Base Currency | Trades    | Amounts in Mio, Base Currency | Trades    | Amounts in Mio, Base Currency | Trades   | Volume (USD in Mio) |
| May-22 | 1263      | 30,417.68                     | 150       | 725.81                        | 38        | 94,924.09                     | 8         | 423.57                        | 1         | 3.73                          |          |                     |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
Top 5 Currencies, in terms of Outstanding Notional Principal, represented with respect to volumes in Base Currency.

**TABLE 87: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - FCY FORWARDS AS AT END MAY 2022**

| Month  | EUR / USD |                 | GBP / USD |                 | USD / JPY |                 | AUD / USD |                 | USD / CAD |                 | OTHERS * |                     |
|--------|-----------|-----------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|----------|---------------------|
|        | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades   | Volume (USD in Mio) |
| May-22 | 16018     | 21,252.25       | 4825      | 7,850.50        | 2385      | 8,453.21        | 1636      | 4,057.09        | 805       | 1,599.18        | 3969     | 6,656.27            |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
Top 5 Currencies, in terms of Outstanding Notional Principal, represented with respect to volumes in Base Currency.

**TABLE 88: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - FCY OPTIONS AS AT END MAY 2022**

| Month  | EUR / USD |                 | USD / JPY |                 | GBP / USD |                 | AUD / USD |                 |        |                 | OTHERS * |                     |
|--------|-----------|-----------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|--------|-----------------|----------|---------------------|
|        | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades | Volume (in Mio) | Trades   | Volume (USD in Mio) |
| May-22 | 560       | 2,452.23        | 70        | 742.59          | 59        | 444.01          | 24        | 436.10          |        |                 |          |                     |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
Top 5 Currencies, in terms of Outstanding Notional Principal, represented with respect to volumes in Base Currency.

**TABLE 89: OUTSTANDING PRINCIPAL AMOUNT FOR OTC INTERBANK FCY - FCY CROSS CURRENCY SWAPS AS AT END MAY 2022**

| Month  | EUR / USD |                 | USD / JPY |                 | USD / SGD |                 | AUD / USD |                 | GBP / USD |                 | OTHERS * |                     |
|--------|-----------|-----------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|----------|---------------------|
|        | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades   | Amounts in Mio, USD |
| May-22 | 323       | 4,262.97        | 141       | 4,454.81        | 37        | 1,188.38        | 31        | 1,564.26        | 39        | 355.30          | 28       | 1,070.88            |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent

Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency

**TABLE 90: OUTSTANDING NOTIONAL PRINCIPAL FOR OTC INTERBANK FCY - IRS AS AT END OF MAY 2022**

| Month  | USD    |                               | EUR    |                               | JPY    |                               | GBP    |                               | SGD    |                               | OTHERS * |                     |
|--------|--------|-------------------------------|--------|-------------------------------|--------|-------------------------------|--------|-------------------------------|--------|-------------------------------|----------|---------------------|
|        | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades   | Amounts in Mio, USD |
| May-22 | 13230  | 298896.18                     | 262    | 2701.02                       | 124    | 368370.03                     | 101    | 605.20                        | 2      | 79.58                         | 38       | 43.73               |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent

Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency for each instrument

Most of the FCY/IRS trades are with overseas counterparties and hence the reporting is single sided by the domestic counterparty. CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

## CLIENT

TABLE 91. TRADED VOLUME FOR OTC CLIENT FCY - INR FORWARDS FOR THE MONTH OF MAY 2022

| Date         | USD / INR    |                 | EUR / INR   |                 | GBP / INR   |                 | CNH / INR  |                 | JPY / INR   |                 | OTHERS *   |                     |
|--------------|--------------|-----------------|-------------|-----------------|-------------|-----------------|------------|-----------------|-------------|-----------------|------------|---------------------|
|              | Trades       | Volume (in Mio) | Trades      | Volume (in Mio) | Trades      | Volume (in Mio) | Trades     | Volume (in Mio) | Trades      | Volume (in Mio) | Trades     | Volume (USD in Mio) |
| 02-May-22    | 1034         | 1,622.16        | 165         | 46.46           | 51          | 11.79           | 4          | 171.87          | 54          | 5,863.63        | 17         | 10.31               |
| 04-May-22    | 1548         | 3,120.86        | 173         | 37.78           | 33          | 9.18            | 15         | 16.73           | 19          | 477.22          | 15         | 2.34                |
| 05-May-22    | 1766         | 3,045.64        | 242         | 64.32           | 44          | 7.35            | 21         | 104.51          | 19          | 599.53          | 32         | 14.01               |
| 06-May-22    | 5520         | 4,538.22        | 308         | 128.85          | 65          | 7.89            | 13         | 21.32           | 82          | 887.61          | 31         | 16.76               |
| 09-May-22    | 7599         | 5,583.80        | 348         | 58.06           | 30          | 13.31           | 26         | 296.92          | 59          | 477.59          | 33         | 36.97               |
| 10-May-22    | 2811         | 2,610.16        | 343         | 89.47           | 40          | 16.46           | 25         | 150.98          | 63          | 1,421.53        | 33         | 11.57               |
| 11-May-22    | 1572         | 2,408.05        | 121         | 39.41           | 34          | 6.83            | 4          | 80.00           | 44          | 888.57          | 20         | 3.51                |
| 12-May-22    | 2502         | 2,961.43        | 141         | 32.87           | 41          | 34.00           | 9          | 165.00          | 71          | 1,056.79        | 6          | 1.10                |
| 13-May-22    | 1555         | 1,969.18        | 273         | 94.19           | 18          | 1.21            | 8          | 14.63           | 108         | 1,083.18        | 18         | 9.31                |
| 16-May-22    | 17           | 1.26            | 3           | 0.12            | 1           | 0.04            | 0          |                 | 0           |                 | 0          |                     |
| 17-May-22    | 2470         | 3,248.95        | 243         | 60.59           | 181         | 29.53           | 6          | 14.62           | 54          | 1,265.33        | 34         | 11.31               |
| 18-May-22    | 1371         | 2,497.83        | 319         | 76.74           | 58          | 9.12            | 8          | 21.77           | 45          | 474.72          | 32         | 22.07               |
| 19-May-22    | 1606         | 2,397.21        | 150         | 33.30           | 32          | 3.37            | 2          | 1.36            | 56          | 980.64          | 12         | 3.36                |
| 20-May-22    | 1140         | 1,644.30        | 405         | 98.25           | 85          | 21.83           | 2          | 2.00            | 57          | 821.62          | 75         | 24.89               |
| 23-May-22    | 1191         | 1,945.15        | 342         | 114.05          | 92          | 15.63           | 18         | 24.65           | 30          | 632.44          | 30         | 13.44               |
| 24-May-22    | 1393         | 1,988.41        | 605         | 181.85          | 105         | 34.11           | 9          | 34.01           | 64          | 1,308.50        | 101        | 11.92               |
| 25-May-22    | 1311         | 2,384.85        | 319         | 117.32          | 53          | 29.22           | 13         | 63.38           | 53          | 2,618.01        | 35         | 29.87               |
| 26-May-22    | 1110         | 3,832.96        | 293         | 88.23           | 31          | 7.04            | 3          | 23.00           | 42          | 4,028.95        | 28         | 9.99                |
| 27-May-22    | 1775         | 3,920.15        | 736         | 191.97          | 164         | 34.51           | 55         | 303.96          | 60          | 833.29          | 87         | 51.85               |
| 30-May-22    | 1180         | 2,732.82        | 253         | 81.79           | 102         | 21.69           | 23         | 260.67          | 23          | 166.05          | 39         | 6.05                |
| 31-May-22    | 76           | 96.21           | 8           | 31.74           | 2           | 0.07            | 0          |                 | 0           |                 | 4          | 0.37                |
| <b>Total</b> | <b>40547</b> | <b>54549.61</b> | <b>5790</b> | <b>1667.34</b>  | <b>1262</b> | <b>314.17</b>   | <b>264</b> | <b>1771.37</b>  | <b>1003</b> | <b>25885.18</b> | <b>682</b> | <b>291.00</b>       |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent

Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency. As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.



**TABLE 92. TRADED VOLUME FOR OTC CLIENT FCY - INR OPTIONS FOR THE MONTH OF MAY 2022**

| Date         | USDINR      |                 | JPYINR   |                 | EURINR    |                 | GBPINR    |                 | AUDINR   |                 | OTHERS * |                     |
|--------------|-------------|-----------------|----------|-----------------|-----------|-----------------|-----------|-----------------|----------|-----------------|----------|---------------------|
|              | Trades      | Volume (in Mio) | Trades   | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades   | Volume (in Mio) | Trades   | Volume (USD in Mio) |
| 02-May-22    | 95          | 23.04           |          |                 | 1         | 1.50            |           |                 |          |                 |          |                     |
| 04-May-22    | 32          | 1,213.71        | 3        | 600.00          |           |                 |           |                 |          |                 |          |                     |
| 05-May-22    | 257         | 68.70           |          |                 |           |                 | 3         | 0.30            |          |                 |          |                     |
| 06-May-22    | 126         | 33.43           |          |                 | 2         | 0.05            | 6         | 0.60            |          |                 |          |                     |
| 09-May-22    | 148         | 53.35           |          |                 |           |                 |           |                 | 5        | 0.08            |          |                     |
| 10-May-22    | 56          | 13.91           |          |                 |           |                 | 12        | 0.29            |          |                 |          |                     |
| 11-May-22    | 79          | 30.08           |          |                 |           |                 |           |                 |          |                 |          |                     |
| 12-May-22    | 98          | 26.93           |          |                 | 1         | 0.00            | 3         | 0.30            |          |                 |          |                     |
| 13-May-22    | 41          | 20.01           |          |                 | 24        | 0.48            | 24        | 0.24            |          |                 |          |                     |
| 17-May-22    | 55          | 29.65           |          |                 | 2         | 3.00            |           |                 |          |                 |          |                     |
| 18-May-22    | 53          | 33.13           |          |                 |           |                 |           |                 |          |                 |          |                     |
| 19-May-22    | 48          | 16.70           |          |                 |           |                 |           |                 |          |                 |          |                     |
| 20-May-22    | 36          | 27.65           |          |                 |           |                 |           |                 |          |                 |          |                     |
| 23-May-22    | 54          | 24.49           |          |                 |           |                 |           |                 |          |                 |          |                     |
| 24-May-22    | 39          | 63.38           |          |                 |           |                 |           |                 |          |                 |          |                     |
| 25-May-22    | 79          | 64.68           |          |                 |           |                 |           |                 |          |                 |          |                     |
| 26-May-22    | 43          | 30.21           |          |                 |           |                 |           |                 |          |                 |          |                     |
| 27-May-22    | 53          | 27.22           |          |                 | 1         | 0.23            |           |                 |          |                 |          |                     |
| 30-May-22    | 65          | 31.22           |          |                 | 2         | 1.50            | 2         | 1.90            |          |                 |          |                     |
| 31-May-22    | 26          | 15.01           |          |                 |           |                 |           |                 |          |                 |          |                     |
| <b>Total</b> | <b>1483</b> | <b>1846.48</b>  | <b>3</b> | <b>600.00</b>   | <b>33</b> | <b>6.76</b>     | <b>50</b> | <b>3.63</b>     | <b>5</b> | <b>0.08</b>     |          |                     |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent

Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency  
As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

**TABLE 93. TRADED PRINCIPAL AMOUNT FOR OTC CLIENT FCY - INR CROSS CURRENCY SWAPS FOR THE MONTH OF MAY 2022**

| Date         | USD / INR |                               | EUR / INR |                               |        |                               |        |                               |        |                               | OTHERS * |                     |
|--------------|-----------|-------------------------------|-----------|-------------------------------|--------|-------------------------------|--------|-------------------------------|--------|-------------------------------|----------|---------------------|
|              | Trades    | Amounts in Mio, Base Currency | Trades    | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades   | Amounts in Mio, USD |
| 02-May-22    | 11        | 18.29                         |           |                               |        |                               |        |                               |        |                               |          |                     |
| 04-May-22    | 4         | 13.08                         |           |                               |        |                               |        |                               |        |                               |          |                     |
| 06-May-22    | 15        | 17.74                         | 1         |                               |        |                               |        |                               |        |                               |          |                     |
| 09-May-22    | 3         | 250.80                        |           |                               |        |                               |        |                               |        |                               |          |                     |
| 10-May-22    | 4         | 31.64                         | 1         | 7.34                          |        |                               |        |                               |        |                               |          |                     |
| 12-May-22    | 1         | 1.00                          |           |                               |        |                               |        |                               |        |                               |          |                     |
| 13-May-22    | 11        | 18.05                         |           |                               |        |                               |        |                               |        |                               |          |                     |
| 19-May-22    | 4         | 365.05                        |           |                               |        |                               |        |                               |        |                               |          |                     |
| 20-May-22    | 1         | 75.00                         |           |                               |        |                               |        |                               |        |                               |          |                     |
| 23-May-22    | 3         | 27.20                         |           |                               |        |                               |        |                               |        |                               |          |                     |
| 24-May-22    | 3         | 20.40                         |           |                               |        |                               |        |                               |        |                               |          |                     |
| 25-May-22    |           |                               |           |                               |        |                               |        |                               |        |                               |          |                     |
| 26-May-22    | 7         |                               |           |                               |        |                               |        |                               |        |                               |          |                     |
| 27-May-22    | 1         |                               |           |                               |        |                               |        |                               |        |                               |          |                     |
| 30-May-22    | 1         | 250.00                        |           |                               |        |                               |        |                               |        |                               |          |                     |
| 31-May-22    | 2         |                               |           |                               |        |                               |        |                               |        |                               |          |                     |
| <b>Total</b> | <b>71</b> | <b>1088.25</b>                | <b>2</b>  | <b>7.34</b>                   |        |                               |        |                               |        |                               |          |                     |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent

Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency  
As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

**TABLE 94. TRADED VOLUME FOR OTC CLIENT FCY - FCY FORWARDS FOR THE MONTH OF MAY 2022**

| Date         | EUR / USD  |                 | USD / JPY  |                 | GBP / USD  |                 | AUD / USD |                 | USDCAD    |                 | OTHERS *   |                     |
|--------------|------------|-----------------|------------|-----------------|------------|-----------------|-----------|-----------------|-----------|-----------------|------------|---------------------|
|              | Trades     | Volume (in Mio) | Trades     | Volume (in Mio) | Trades     | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades     | Volume (USD in Mio) |
| 02-May-22    | 22         | 92.36           | 8          | 27.38           | 4          | 16.35           | 1         | 1.00            | 1         | 0.50            | 6          | 3.27                |
| 03-May-22    |            |                 |            |                 |            |                 |           |                 |           |                 | 2          | 1.240               |
| 04-May-22    | 23         | 129.26          | 4          | 13.00           | 6          | 5.75            | 5         | 27.00           | 3         | 1.67            | 6          | 8.15                |
| 05-May-22    | 42         | 89.86           | 11         | 49.50           | 17         | 16.00           | 7         | 28.00           | 5         | 5.79            | 20         | 31.37               |
| 06-May-22    | 37         | 149.37          | 12         | 89.04           | 12         | 15.20           | 4         | 2.50            | 5         | 1.69            | 7          | 10.23               |
| 09-May-22    | 25         | 66.38           | 10         | 53.16           | 9          | 11.00           | 3         | 5.75            | 2         | 1.80            | 14         | 12.49               |
| 10-May-22    | 15         | 28.54           | 5          | 28.18           | 9          | 9.75            | 7         | 7.45            | 3         | 1.82            | 6          | 4.62                |
| 11-May-22    | 11         | 15.72           | 3          | 0.77            | 6          | 11.00           | 4         | 2.07            | 1         | 3.85            | 5          | 17.97               |
| 12-May-22    | 46         | 116.19          | 15         | 83.23           | 17         | 26.83           | 6         | 46.50           | 4         | 2.84            | 15         | 15.13               |
| 13-May-22    | 34         | 147.70          | 9          | 41.49           | 3          | 2.85            | 6         | 3.50            | 3         | 3.57            | 14         | 8.51                |
| 16-May-22    |            |                 |            |                 | 3          | 2.00            | 1         | 0.50            |           |                 | 1          | 0.25                |
| 17-May-22    | 23         | 89.16           | 7          | 89.79           | 17         | 14.50           | 5         | 5.90            | 4         | 3.33            | 12         | 6.92                |
| 18-May-22    | 42         | 82.47           | 6          | 43.61           | 17         | 20.33           | 3         | 12.25           | 3         | 9.08            | 8          | 2.85                |
| 19-May-22    | 32         | 165.20          | 13         | 27.75           | 6          | 20.60           | 5         | 47.25           | 1         | 0.78            | 10         | 7.29                |
| 20-May-22    | 45         | 152.87          | 11         | 33.36           | 12         | 14.13           | 5         | 15.77           | 4         | 23.88           | 17         | 10.87               |
| 23-May-22    | 51         | 136.94          | 14         | 26.31           | 4          | 2.66            | 5         | 25.80           | 2         | 1.56            | 11         | 48.80               |
| 24-May-22    | 42         | 233.86          | 7          | 23.00           | 5          | 10.25           | 1         | 0.50            | 1         | 0.78            | 9          | 15.01               |
| 25-May-22    | 54         | 118.31          | 16         | 22.26           | 10         | 11.70           | 4         | 11.00           | 5         | 1.71            | 35         | 86.12               |
| 26-May-22    | 72         | 144.91          | 14         | 17.28           | 14         | 42.51           | 12        | 23.19           | 1         | 2.34            | 40         | 115.63              |
| 27-May-22    | 83         | 319.67          | 9          | 32.14           | 16         | 64.24           | 5         | 5.09            | 5         | 12.35           | 31         | 36.78               |
| 30-May-22    | 59         | 131.28          | 3          | 7.79            | 5          | 47.99           | 6         | 22.18           | 6         | 10.58           | 26         | 34.10               |
| 31-May-22    |            |                 | 2          | 8.00            |            |                 |           |                 |           |                 | 1          | 10.35               |
| <b>Total</b> | <b>758</b> | <b>2410.07</b>  | <b>179</b> | <b>717.05</b>   | <b>192</b> | <b>365.63</b>   | <b>95</b> | <b>293.20</b>   | <b>59</b> | <b>89.93</b>    | <b>296</b> | <b>487.95</b>       |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
 Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency. As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

**TABLE 95. TRADED VOLUME FOR OTC CLIENT FCY - FCY OPTIONS FOR THE MONTH OF MAY 2022**

| Date         | EUR / USD |                 | USDJPY    |                 | AUDUSD    |                 | GBPUSD    |                 | OTHERS * |                 |        |                     |
|--------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|----------|-----------------|--------|---------------------|
|              | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades   | Volume (in Mio) | Trades | Volume (USD in Mio) |
| 02-May-22    | 4         | 4.00            |           |                 |           |                 |           |                 |          |                 |        |                     |
| 05-May-22    | 3         | 90.00           |           |                 |           |                 |           |                 |          |                 |        |                     |
| 09-May-22    | 2         | 30.00           |           |                 |           |                 | 3         | 45.00           |          |                 |        |                     |
| 10-May-22    | 3         | 60.00           | 1         | 30.00           |           |                 |           |                 |          |                 |        |                     |
| 12-May-22    | 4         | 15.90           | 11        | 130.00          |           |                 | 3         | 60.00           |          |                 |        |                     |
| 13-May-22    |           |                 |           |                 |           |                 | 3         | 3.20            |          |                 |        |                     |
| 17-May-22    | 1         | 30.00           |           |                 |           |                 |           |                 |          |                 |        |                     |
| 18-May-22    | 3         | 30.00           |           |                 |           |                 |           |                 |          |                 |        |                     |
| 19-May-22    | 9         | 230.00          | 1         | 10.00           | 2         | 50.00           |           |                 |          |                 |        |                     |
| 20-May-22    |           |                 | 2         | 60.00           |           |                 |           |                 |          |                 |        |                     |
| 23-May-22    | 2         | 40.00           |           |                 |           |                 |           |                 |          |                 |        |                     |
| 24-May-22    | 1         | 10.00           | 12        | 220.00          |           |                 |           |                 |          |                 |        |                     |
| 26-May-22    | 6         | 84.80           |           |                 |           |                 |           |                 |          |                 |        |                     |
| 27-May-22    |           |                 |           |                 | 2         | 38.00           |           |                 |          |                 |        |                     |
| 30-May-22    | 9         | 228.00          |           |                 | 6         | 150.00          |           |                 |          |                 |        |                     |
| 31-May-22    |           |                 |           |                 |           |                 | 6         | 120.00          |          |                 |        |                     |
| <b>Total</b> | <b>47</b> | <b>852.70</b>   | <b>27</b> | <b>450.00</b>   | <b>10</b> | <b>238.00</b>   | <b>15</b> | <b>228.20</b>   |          |                 |        |                     |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent

Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency  
As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

**TABLE 96. TRADED PRINCIPAL AMOUNT FOR OTC CLIENT FCY - FCY CROSS CURRENCY SWAPS FOR THE MONTH OF MAY 2022**

| Date         | EUR / USD |                               | USDJPY |                               | AUDUSD |                               | GBPUSD |                               | OTHERS* |                               |        |                     |
|--------------|-----------|-------------------------------|--------|-------------------------------|--------|-------------------------------|--------|-------------------------------|---------|-------------------------------|--------|---------------------|
|              | Trades    | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades  | Amounts in Mio, Base Currency | Trades | Amounts in Mio, USD |
| 20-May-22    | 1         | 1.59                          |        |                               |        |                               |        |                               |         |                               |        |                     |
| <b>Total</b> | <b>1</b>  | <b>1.59</b>                   |        |                               |        |                               |        |                               |         |                               |        |                     |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent

Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency. As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

**TABLE 97. TRADED NOTIONAL PRINCIPAL FOR OTC CLIENT FCY - IRS FOR THE MONTH OF MAY 2022**

| Date         | USD           |                               | JPY      |                               | EUR      |                               |        |                               |        |                               | OTHERS * |                     |
|--------------|---------------|-------------------------------|----------|-------------------------------|----------|-------------------------------|--------|-------------------------------|--------|-------------------------------|----------|---------------------|
|              | Trades        | Amounts in Mio, Base Currency | Trades   | Amounts in Mio, Base Currency | Trades   | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades   | Amounts in Mio, USD |
| 02-May-22    | 8             | 288.95                        |          |                               | 1        | 1.76                          |        |                               |        |                               |          |                     |
| 03-May-22    | 4             | 180.00                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 04-May-22    | 11            | 625.20                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 05-May-22    | 7             | 439.50                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 06-May-22    | 4             | 131.30                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 09-May-22    | 6             | 273.00                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 10-May-22    | 4             | 125.00                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 11-May-22    | 9             | 97.00                         |          |                               |          |                               |        |                               |        |                               |          |                     |
| 12-May-22    | 21            | 680.00                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 13-May-22    | 16            | 407.60                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 16-May-22    | 12            | 250.00                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 17-May-22    | 20            | 676.30                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 18-May-22    | 3             | 75.00                         |          |                               |          |                               |        |                               |        |                               |          |                     |
| 19-May-22    | 27            | 623.50                        | 1        | 1,300.00                      |          |                               |        |                               |        |                               |          |                     |
| 20-May-22    | 16            | 215.13                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 23-May-22    | 13            | 258.10                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 24-May-22    | 23            | 435.00                        |          |                               | 1        | 3.02                          |        |                               |        |                               |          |                     |
| 25-May-22    | 15            | 311.10                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 26-May-22    | 20            | 591.10                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 27-May-22    | 10            | 489.00                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| 30-May-22    | 1             | 10.00                         |          |                               |          |                               |        |                               |        |                               |          |                     |
| 31-May-22    | 14            | 221.20                        |          |                               |          |                               |        |                               |        |                               |          |                     |
| <b>Total</b> | <b>264.00</b> | <b>7,402.99</b>               | <b>1</b> | <b>1,300.00</b>               | <b>2</b> | <b>4.78</b>                   |        |                               |        |                               |          |                     |

\* OTHERS includes all the other currencies wherein base amount is depicted in USD equivalent  
 Top 5 Currencies, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency.  
 "Most of the FCY IRS trades are with overseas counterparties and hence the reporting is single sided by the domestic counterparty."  
 CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.  
 As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

**TABLE 98. OUTSTANDING VOLUME FOR OTC CLIENT FCY - INR FORWARDS AS AT END MAY 2022**

| Month  | USD / INR |                 | EUR / INR |                 | JPY / INR |                 | GBP / INR |                 | CNH / INR |                 | OTHERS * |                     |
|--------|-----------|-----------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|----------|---------------------|
|        | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades   | Volume (USD in Mio) |
| May-22 | 186084    | 1,42,816.00     | 23801     | 8,463.70        | 16903     | 2,96,876.23     | 6875      | 1,496.88        | 793       | 7,224.50        | 4578     | 2,130.99            |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
Top 5 Currencies, in terms of Outstanding Notional Principal, represented with respect to volumes in Base Currency.  
As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

**TABLE 99. OUTSTANDING VOLUME FOR OTC CLIENT FCY - INR OPTIONS AS AT END MAY 2022**

| Month  | USD / INR |                 | EUR / INR |                 | GBP / INR |                 | JPY / INR |                 | AUD / INR |                 | OTHERS * |                     |
|--------|-----------|-----------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|-----------|-----------------|----------|---------------------|
|        | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades    | Volume (in Mio) | Trades   | Volume (USD in Mio) |
| May-22 | 12390     | 1,04,659.52     | 799       | 1,548.86        | 371       | 1,238.26        | 24        | 97,110.74       | 124       | 191.79          | 16       | 98.00               |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
Top 5 Currencies, in terms of Outstanding Notional Principal, represented with respect to volumes in Base Currency.  
As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

**TABLE 100. OUTSTANDING PRINCIPAL AMOUNT FOR OTC CLIENT FCY - INR CROSS CURRENCY SWAPS AS AT END MAY 2022**

| Month  | USD / INR |                               | EUR / INR |                               | JPY / INR |                               | SGD / INR |                               | GBP / INR |                               | OTHERS * |                     |
|--------|-----------|-------------------------------|-----------|-------------------------------|-----------|-------------------------------|-----------|-------------------------------|-----------|-------------------------------|----------|---------------------|
|        | Trades    | Amounts in Mio, Base Currency | Trades    | Amounts in Mio, Base Currency | Trades    | Amounts in Mio, Base Currency | Trades    | Amounts in Mio, Base Currency | Trades    | Amounts in Mio, Base Currency | Trades   | Amounts in Mio, USD |
| May-22 | 4686      | 58,489.94                     | 964       | 3,227.11                      | 182       | 3,47,619.60                   | 30        | 913.93                        | 16        | 92.28                         |          |                     |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
Top 5 Currencies, in terms of Outstanding Notional Principal, represented with respect to volumes in Base Currency.  
As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

**TABLE 101. OUTSTANDING VOLUME FOR OTC CLIENT FCY - FCY FORWARDS AS AT END MAY 2022**

| Month  | EURUSD   |                 | USDJPY |                 | GBPUSD |                 | AUDUSD |                 | USDCNH |                 | OTHERS * |                     |
|--------|----------|-----------------|--------|-----------------|--------|-----------------|--------|-----------------|--------|-----------------|----------|---------------------|
|        | Trades   | Volume (in Mio) | Trades | Volume (in Mio) | Trades | Volume (in Mio) | Trades | Volume (in Mio) | Trades | Volume (in Mio) | Trades   | Volume (USD in Mio) |
| May-22 | 1,955.00 | 4,232.15        | 634.00 | 2,993.85        | 409.00 | 1,161.28        | 202.00 | 718.53          | 95.00  | 372.85          | 695.00   | 1,725.09            |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
Top 5 Currencies, in terms of Outstanding Notional Principal, represented with respect to volumes in Base Currency.  
As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

**TABLE 102. OUTSTANDING VOLUME FOR OTC CLIENT FCY - FCY OPTIONS AS AT END MAY 2022**

| Month  | EURUSD |                 | USDJPY |                 | AUDUSD |                 | GBPUSD |                 | USDCAD |                 | OTHERS * |                     |
|--------|--------|-----------------|--------|-----------------|--------|-----------------|--------|-----------------|--------|-----------------|----------|---------------------|
|        | Trades | Volume (in Mio) | Trades | Volume (in Mio) | Trades | Volume (in Mio) | Trades | Volume (in Mio) | Trades | Volume (in Mio) | Trades   | Volume (USD in Mio) |
| May-22 | 526    | 2437.87         | 58     | 703.65          | 32     | 662.70          | 55     | 427.00          | 8      | 16.00           |          |                     |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent  
Top 5 Currencies, in terms of Outstanding Notional Principal, represented with respect to volumes in Base Currency.  
As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

**TABLE 103. OUTSTANDING PRINCIPAL AMOUNT FOR OTC CLIENT FCY - FCY CROSS CURRENCY SWAPS AS AT END MAY 2022**

| Month  | USDJPY |                               | USDSGD |                               | EURUSD |                               | AUDUSD |                               | USDCNH |                               | OTHERS * |                     |
|--------|--------|-------------------------------|--------|-------------------------------|--------|-------------------------------|--------|-------------------------------|--------|-------------------------------|----------|---------------------|
|        | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades   | Amounts in Mio, USD |
| May-22 | 7      | 235.82                        | 6      | 181.65                        | 88     | 173.94                        | 1      | 132.56                        | 1      | 77.43                         | 10       | 61.53               |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent

Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency. As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

**TABLE 104. OUTSTANDING NOTIONAL PRINCIPAL FOR OTC CLIENT FCY - IRS AS AT END MAY 2022**

| Month  | USD    |                               | JPY    |                               | EUR    |                               | GBP    |                               | SGD    |                               | OTHERS * |                     |
|--------|--------|-------------------------------|--------|-------------------------------|--------|-------------------------------|--------|-------------------------------|--------|-------------------------------|----------|---------------------|
|        | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades | Amounts in Mio, Base Currency | Trades   | Amounts in Mio, USD |
| May-22 | 901    | 20,099.81                     | 6      | 7,800.59                      | 110    | 177.22                        | 18     | 15.43                         | 1      | 9.38                          | 1        | 2.04                |

\* OTHERS includes all the other currency pairs wherein base amount is depicted in USD equivalent

Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency for each instrument

Most of the FCY/IRS trades are with overseas counterparties and hence the reporting is single sided by the domestic counterparty. CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters. As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

## INTEREST RATE MOVEMENT

### HIGHLIGHTS

- Zero Coupon yields as on May 31, 2022 have moved to higher levels across the curve as compared to the yields prevailing a year back. The

upward shift is more pronounced in the short term of the curve. In the last one month also, yields have moved to higher levels with more pronounced upward shift in the short term of the curve.

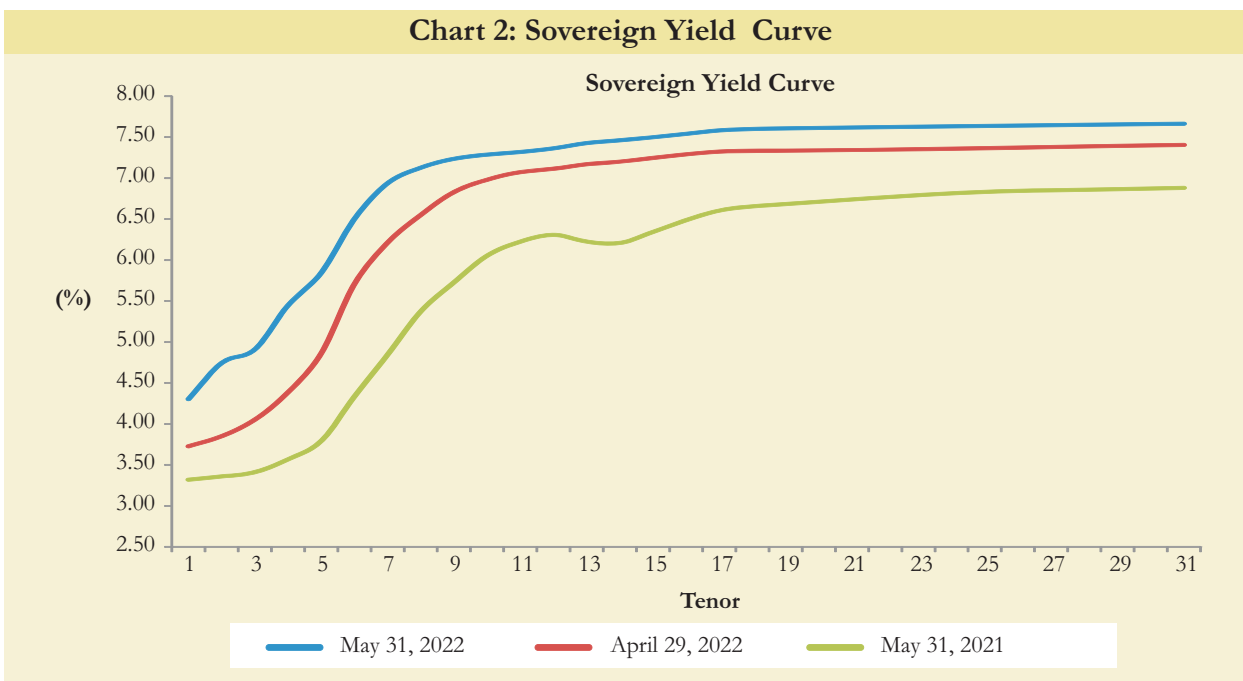
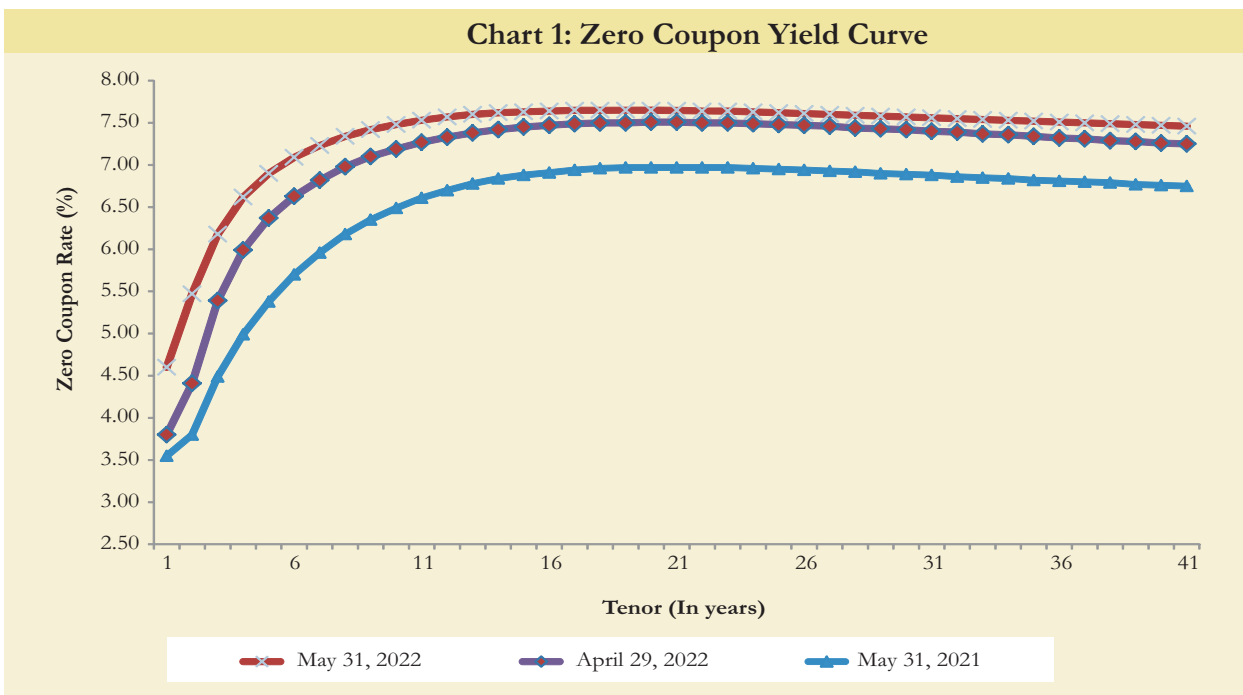


TABLE 105: SPREAD ANALYSIS - SDL

| State            | Trades      | Traded Value (₹ Crore) | Average Spread (bps) |
|------------------|-------------|------------------------|----------------------|
| ANDHRA PRADESH   | 196         | 3315                   | 28                   |
| ASSAM            | 3           | 185                    | 6                    |
| BIHAR            | 11          | 565                    | 16                   |
| CHHATTISGARH     | 5           | 210                    | 12                   |
| GUJARAT          | 167         | 3873                   | 26                   |
| HARYANA          | 86          | 2065                   | 24                   |
| HIMACHAL PRADESH | 9           | 224                    | 20                   |
| JAMMUKASHMIR     | 14          | 432                    | 31                   |
| JHARKHAND        | 24          | 401                    | 33                   |
| KARNATAKA        | 188         | 3464                   | 24                   |
| KERALA           | 62          | 1398                   | 27                   |
| MADHYAPRADESH    | 63          | 1167                   | 24                   |
| MAHARASHTRA      | 324         | 7322                   | 24                   |
| MANIPUR          | 1           | 102                    | 36                   |
| MEGHALAYA        | 1           | 187                    | 37                   |
| NAGALAND         | 1           | 20                     | -39                  |
| ODISHA           | 1           | 5                      | 36                   |
| PUDUCHERRY       | 1           | 45                     | 4                    |
| PUNJAB           | 106         | 1454                   | 5                    |
| RAJASTHAN        | 123         | 2932                   | 19                   |
| TAMILNADU        | 148         | 3301                   | 20                   |
| TELANGANA        | 46          | 884                    | 28                   |
| UTTAR PRADESH    | 79          | 1730                   | 20                   |
| UTTARAKHAND      | 13          | 185                    | 24                   |
| WEST BENGAL      | 141         | 1738                   | 23                   |
| <b>Total</b>     | <b>1813</b> | <b>37203</b>           | <b>23</b>            |

Note: Spread has been calculated on the basis of deals settled through CCIL taking into account only outright deals of ₹5 Crore and above. The methodology and other information on the spread can be requested from Economic Research Department, CCIL



**TABLE 106: YIELD MOVEMENT**

Percent

| Year | YTM          |                |                |                   |                  |                   |                   |                  |                    |                 |               |               |              | Change in YTM(bps) |              |
|------|--------------|----------------|----------------|-------------------|------------------|-------------------|-------------------|------------------|--------------------|-----------------|---------------|---------------|--------------|--------------------|--------------|
|      | May 31, 2022 | April 29, 2022 | March 31, 2022 | February 28, 2022 | January 31, 2022 | December 31, 2022 | November 30, 2021 | October 29, 2021 | September 30, 2021 | August 31, 2021 | July 30, 2021 | June 30, 2021 | May 31, 2021 | Mnth to Mnth       | Year on Year |
| 2022 | -            | -              | -              | -                 | -                | 4.3966            | 4.2522            | 4.1464           | 3.9357             | 3.7335          | 3.9119        | 4.0157        | 3.8442       |                    |              |
| 2023 | 5.9237       | 4.9277         | 4.6294         | 4.6010            | 4.5909           | 4.7397            | 4.4421            | 4.7340           | 4.2075             | 4.1815          | 4.2598        | 4.8428        | 4.6021       | 100                | 132          |
| 2024 | 6.3767       | 5.4922         | 4.9783         | 4.8281            | 5.0104           | 5.2736            | 5.0862            | 4.8759           | 4.9274             | 4.4434          | 4.6495        | 5.2388        | 5.0532       | 88                 | 132          |
| 2025 | 6.9485       | 6.2236         | 5.6708         | 5.7739            | 5.6219           | 5.6980            | 5.3161            | 5.4085           | 5.3029             | 5.3250          | 5.4414        | 5.6092        | 5.4568       | 72                 | 149          |
| 2026 | 7.1602       | 6.6776         | 6.0061         | 5.9575            | 5.9183           | 5.8041            | 5.6412            | 5.7485           | 5.6620             | 5.6411          | 5.7367        | 5.7214        | 5.5887       | 48                 | 157          |
| 2027 | 7.2145       | 6.8437         | 6.3267         | 6.3026            | 6.2450           | 6.1240            | 5.9448            | 6.0448           | 5.9325             | 5.9041          | 6.0979        | 6.1362        | 6.0213       | 37                 | 119          |
| 2028 | 7.2662       | 6.9711         | 6.5304         | 6.4055            | 6.4135           | 6.2843            | 6.0774            | 6.1925           | 6.0567             | 6.0932          | 6.2842        | 6.2780        | 6.1911       | 30                 | 108          |
| 2029 | 7.3152       | 7.0655         | 6.7037         | 6.6232            | 6.5671           | 6.4148            | 6.2187            | 6.3020           | 6.2308             | 6.2467          | 6.4364        | 6.3743        | 6.3729       | 25                 | 94           |
| 2030 | 7.3736       | 7.2546         | 6.8081         | 6.6955            | 6.7683           | 6.4184            | 6.2890            | 6.3637           | 6.2322             | 6.3069          | 6.2336        | 6.0542        | 6.0199       | 12                 | 135          |
| 2031 | 7.4386       | 7.1965         | 6.8305         | 6.7736            | 6.7107           | 6.4632            | 6.3199            | 6.3782           | 6.2083             | 6.2187          | 6.2050        | 6.7351        | 6.4245       | 24                 | 101          |
| 2032 | 7.4379       | 7.1548         | 6.7939         | 6.7599            | 6.7194           | 6.6098            | 6.6139            | 6.7546           | 6.5900             | 6.5419          | 6.7189        | 6.6589        | 6.4798       | 28                 | 96           |
| 2033 | 7.5165       | 7.3010         | 7.0012         | 6.9314            | 6.9279           | 6.7044            | 6.6364            | 6.7644           | 6.6136             | 6.6322          | 6.8618        | 6.6739        | 6.6022       | 22                 | 91           |
| 2034 | 7.5454       | 7.3107         | 7.0780         | 7.0108            | 7.0532           | 6.8455            | 6.7278            | 6.7906           | 6.6953             | 6.7627          | 6.9878        | 6.7432        | 6.6435       | 23                 | 90           |
| 2035 | 7.5964       | 7.3426         | 7.1168         | 7.0049            | 7.1316           | 6.9078            | 6.7299            | 6.8403           | 6.7180             | 6.7661          | 6.8313        | 6.7224        | 6.6481       | 25                 | 95           |
| 2036 | 7.6129       | 7.3192         | 7.1130         | 7.1003            | 7.2409           | 6.9110            | 6.7380            | 6.8507           | 6.7178             | 6.7700          | 6.8800        | 6.7504        | 6.6812       | 29                 | 93           |
| 2039 | 7.5553       | 7.3470         | 7.1479         | 7.0875            | 7.1826           | 6.9884            | 6.9061            | 6.9364           | 6.8367             | 6.8762          | 7.0758        | 6.9245        | 6.7600       | 21                 | 80           |
| 2040 | 7.5385       | 7.3275         | 7.2709         | 7.1562            | 7.2762           | 6.9550            | 6.9161            | 6.9246           | 6.8300             | 7.0000          | 7.0690        | 6.9450        | 6.8500       | 21                 | 69           |
| 2041 | 7.6292       | 7.3252         | 7.1900         | 7.0772            | 7.2115           | 6.9694            | 6.8849            | 7.0225           | 6.9345             | 6.9763          | 7.1345        | 6.9824        | 6.8237       | 30                 | 81           |
| 2042 | 7.6341       | 7.3301         | 7.2926         | 7.0758            | 7.2986           | 6.9791            | 6.9459            | 6.9898           | 6.8405             | 7.0000          | 7.1593        | 7.0300        | 6.9081       | 30                 | 73           |
| 2043 | 7.6050       | 7.4797         | 7.2545         | 7.1576            | 7.2349           | 6.9877            | 6.8770            | 7.0378           | 6.8891             | 7.0425          | 7.1000        | 6.9050        | 6.8700       | 13                 | 73           |
| 2044 | 7.6430       | 7.3797         | 7.1988         | 7.0714            | 7.2700           | 7.0205            | 6.8571            | 7.0401           | 6.8500             | 7.0388          | 7.0996        | 7.0487        | 6.8190       | 26                 | 82           |
| 2045 | 7.6456       | 7.4901         | 7.2035         | 7.0743            | 7.2504           | 7.0266            | 6.8630            | 7.0195           | 6.8597             | 7.0421          | 7.1100        | 6.9504        | 6.8500       | 16                 | 80           |
| 2046 | 7.5895       | 7.3890         | 7.1328         | 7.0715            | 7.2800           | 7.1202            | 6.9860            | 7.0192           | 6.9327             | 7.0642          | 7.1149        | 7.0602        | 6.8461       | 20                 | 74           |
| 2049 | 7.6500       | 7.4054         | 7.2300         | 7.1098            | 7.2900           | 7.0681            | 6.8994            | 7.0650           | 6.9750             | 7.1125          | 7.1772        | 7.0801        | 6.9094       | 24                 | 74           |
| 2050 | 7.6789       | 7.4193         | 7.2527         | 7.1060            | 7.2977           | 7.0780            | 6.9170            | 7.0639           | 6.9670             | 7.0936          | 7.1638        | 7.0970        | 6.9282       | 26                 | 75           |
| 2051 | 7.6779       | 7.4233         | 7.2574         | 7.1119            | 7.2869           | 7.0595            | 6.9259            | 7.0587           | 6.9070             | 7.0831          | 7.1518        | 7.0646        | 6.8780       | 25                 | 80           |
| 2055 | 7.6691       | 7.4128         | 7.3528         | 7.1746            | 7.3657           | 7.1170            | 7.0353            | 7.1723           | 7.0594             | 7.2026          | 7.2685        | 7.0687        | 6.8977       | 26                 | 77           |
| 2059 | 7.6850       | 7.4400         | 7.2298         | 7.1098            | 7.3000           | 7.0833            | 7.0388            | 7.1715           | 6.9797             | 7.2027          | 7.2689        | 7.2084        | 6.9286       | 24                 | 76           |
| 2060 | 7.6816       | 7.4256         | 7.2200         | 7.1012            | 7.3016           | 7.0776            | 6.9296            | 7.0612           | 6.9671             | 7.2030          | 7.0888        | 7.1042        | 6.9178       | 26                 | 76           |
| 2061 | 7.6798       | 7.4328         | 7.2499         | 7.1193            | 7.2813           | 7.0837            | 6.9297            | 7.0612           | 6.9672             | 7.0930          | 7.1592        | 7.1047        | 6.9155       | 25                 | 76           |

## CORPORATE BONDS

### PRIMARY ISSUANCE ANALYSIS

**TABLE 107: ANALYSIS OF CORPORATE BOND ISSUANCE**

| Type         | Sector         | No.        | Amount (₹ Cr.) | Avg. Tenor  | Max. Tenor   | Min Tenor   |
|--------------|----------------|------------|----------------|-------------|--------------|-------------|
| PSU          | Finance        | 2          | 91             | 4.96        | 4.99         | 4.93        |
| PSU          | Infrastructure | 1          | 314            | 4.90        | 4.90         | 4.90        |
| PSU          | Manufacturing  | 0          | 0              |             | 0.00         | 0.00        |
| PSU          | Oil            | 0          | 0              |             | 0.00         | 0.00        |
| PSU          | Others         | 0          | 0              |             | 0.00         | 0.00        |
| PVT          | Finance        | 64         | 13089          | 4.42        | 10.01        | 1.01        |
| PVT          | Infrastructure | 47         | 9716           | 7.06        | 29.37        | 0.96        |
| PVT          | Manufacturing  | 5          | 473            | 4.67        | 9.95         | 1.66        |
| PVT          | Oil            | 0          | 0              |             | 0.00         | 0.00        |
| PVT          | Others         | 13         | 2185           | 4.46        | 9.93         | 0.84        |
| <b>Total</b> |                | <b>132</b> | <b>25868</b>   | <b>5.08</b> | <b>29.37</b> | <b>0.84</b> |

**TABLE 108: TOP 5 ISSUANCES**

| Company   | No. | Amount (₹ Cr.) | Avg. Tenor | Max. Tenor | Min Tenor | % Share |
|---|-----|----------------|------------|------------|-----------|---------|
| HOUSING DEVELOPMENT FINANCE CORPORATION LIMITED | 1   | 7743           | 10.01      | 10.01      | 10.01     | 29.93   |
| EMAAR INDIA LIMITED                             | 1   | 3257           | 9.98       | 9.98       | 9.98      | 12.59   |
| EVANGELOS VENTURES PRIVATE LIMITED              | 1   | 725            | 2.90       | 2.90       | 2.90      | 2.80    |
| GHAZIABAD ALIGARH EXPRESSWAY PRIVATE LIMITED    | 2   | 675            | 16.85      | 16.85      | 16.85     | 2.61    |
| JSW TECHNO PROJECTS MANAGEMENT LIMITED          | 1   | 500            | 9.93       | 9.93       | 9.93      | 1.93    |

**TABLE 109: SECTOR ANALYSIS**

| Sector         | No.        | Amount (₹ Cr.) | Avg. Tenor  | Max. Tenor   | Min Tenor   |
|----------------|------------|----------------|-------------|--------------|-------------|
| Finance        | 66         | 13180          | 4.44        | 10.01        | 1.01        |
| Infrastructure | 48         | 10030          | 7.02        | 29.37        | 0.96        |
| Manufacturing  | 5          | 473            | 4.67        | 9.95         | 1.66        |
| Oil            | 0          | 0              |             | 0.00         | 0.00        |
| Others         | 13         | 2185           | 4.46        | 9.93         | 0.84        |
| <b>Total</b>   | <b>132</b> | <b>25868</b>   | <b>5.15</b> | <b>29.37</b> | <b>0.84</b> |

**TABLE 110: CATEGORY ANALYSIS**

| Type | No. | Amount (₹ Cr.) | Avg. Tenor | Max. Tenor | Min Tenor |
|------|-----|----------------|------------|------------|-----------|
| PSU  | 3   | 405            | 4.94       | 4.99       | 4.90      |
| PVT  | 129 | 25463          | 5.38       | 29.37      | 0.84      |

## VARIABLE/ZERO COUPON BONDS

TABLE 111: TENORWISE ISSUANCE ANALYSIS

| Tenor Buckets | No. | Amount (₹ Cr.) |
|---------------|-----|----------------|
| 1             | 7   | 558            |
| 2             | 20  | 1378           |
| 3             | 70  | 8929           |
| 4             | 23  | 5751           |
| 5             | 4   | 7913           |
| 6             | 8   | 1340           |
| Perpetual     | 0   | 0              |

Source: FIMMDA

TABLE 112: PRIMARY MARKET CATEGORY ANALYSIS - HISTORICAL Amount (₹ Cr)

| Year    | Categories |                |               |      |        | Total  |
|---------|------------|----------------|---------------|------|--------|--------|
|         | Finance    | Infrastructure | Manufacturing | Oil  | Others |        |
| 2017-18 | 252217     | 207711         | 21996         | 2284 | 48847  | 533055 |
| 2018-19 | 234753     | 153080         | 14951         | 1164 | 38081  | 442029 |
| 2019-20 | 110633     | 96004          | 5585          | 433  | 21937  | 234593 |
| 2020-21 | 212130     | 168840         | 34764         | 693  | 19194  | 435620 |
| 2021-22 | 239687     | 115931         | 12936         | 5535 | 10563  | 384653 |
| Apr-22  | 5172       | 11508          | 4144          | 2500 | 2208   | 25531  |
| May-22  | 13180      | 10030          | 473           | 0    | 2185   | 25868  |
| 2022-23 | 18352      | 21538          | 4617          | 2500 | 4393   | 51399  |

TABLE 113: RATING ANALYSIS - HISTORICAL Amount (₹ Cr)

| Year    | Ratings |        |       |     |      |      |     |     |        |
|---------|---------|--------|-------|-----|------|------|-----|-----|--------|
|         | AAA     | AA     | A     | A1  | BBB  | BB   | B   | C   | NA     |
| 2017-18 | 257033  | 105780 | 19643 | 0   | 5527 | 2341 | 773 | 28  | 141931 |
| 2018-19 | 247660  | 92257  | 10190 | 800 | 6586 | 2049 | 200 | 150 | 82138  |
| 2019-20 | 102100  | 51454  | 12026 | 0   | 4048 | 831  | 477 | 0   | 63657  |
| 2020-21 | 252492  | 86558  | 20214 | 0   | 6287 | 1421 | 303 | 149 | 68196  |
| 2021-22 | 336766  | 105552 | 9798  | -   | 5148 | 1550 | 466 | -   | 96713  |
| Apr-22  | 10832   | 3648   | 395   | 0   | 442  | 0    | 7   | 75  | 10132  |
| May-22  | 10387   | 1903   | 411   | 0   | 1734 | 50   | 0   | 0   | 11383  |
| 2022-23 | 21219   | 5552   | 806   | -   | 2175 | 50   | 7   | -   | 21515  |

## SECONDARY MARKET ANALYSIS

| TABLE 114: CORPORATE BONDS TRADING DETAILS |             |              | Amount ₹ Crore |
|--|-------------|--------------|----------------|
| Date                                       | Trades      | Value        |                |
| 2-May-22                                   | 124         | 7266         |                |
| 4-May-22                                   | 147         | 2836         |                |
| 5-May-22                                   | 164         | 3801         |                |
| 6-May-22                                   | 137         | 3574         |                |
| 9-May-22                                   | 114         | 2510         |                |
| 10-May-22                                  | 168         | 3438         |                |
| 11-May-22                                  | 160         | 3334         |                |
| 12-May-22                                  | 135         | 2542         |                |
| 13-May-22                                  | 173         | 3230         |                |
| 17-May-22                                  | 135         | 2046         |                |
| 18-May-22                                  | 152         | 3212         |                |
| 19-May-22                                  | 206         | 4098         |                |
| 20-May-22                                  | 191         | 4646         |                |
| 23-May-22                                  | 106         | 2953         |                |
| 24-May-22                                  | 153         | 2614         |                |
| 25-May-22                                  | 165         | 4110         |                |
| 26-May-22                                  | 157         | 3713         |                |
| 27-May-22                                  | 139         | 4423         |                |
| 30-May-22                                  | 167         | 3389         |                |
| 31-May-22                                  | 136         | 4098         |                |
| <b>Total</b>                               | <b>3029</b> | <b>71833</b> |                |
| <b>Average</b>                             | <b>151</b>  | <b>3592</b>  |                |

| TABLE 115: HISTORICAL SUMMARY  |        |         |         |       | Amount ₹ Crore |
|--------------------------------|--------|---------|---------|-------|----------------|
| Period                         | Total  |         | Average |       |                |
|                                | Trades | Value   | Trades  | Value |                |
| 2008-09                        | -      | 86327   | -       | 367   |                |
| 2009-10                        | -      | 209163  | -       | 879   |                |
| 2010-11                        | 12219  | 190001  | 49      | 769   |                |
| 2011-12                        | 18313  | 240106  | 77      | 1009  |                |
| 2012-13                        | 29583  | 292918  | 123     | 1215  |                |
| 2013-14                        | 69518  | 972156  | 287     | 4017  |                |
| 2014-15                        | 72364  | 1013504 | 305     | 4276  |                |
| 2015-16                        | 63701  | 905333  | 264     | 3757  |                |
| 2016-17                        | 72416  | 1124988 | 300     | 4668  |                |
| 2017-18                        | 50631  | 1350033 | 210     | 5602  |                |
| 2018-19                        | 37813  | 1090407 | 156     | 4506  |                |
| 2019-20                        | 43619  | 1555518 | 180     | 6401  |                |
| 2020-21                        | 41555  | 1449926 | 170     | 5942  |                |
| 2021-22                        | 39109  | 1197730 | 162     | 4970  |                |
| <b>Apr-22</b>                  | 2957   | 77285   | 164     | 4294  |                |
| <b>May-22</b>                  | 3029   | 71833   | 151     | 3592  |                |
| <b>2022-23 (Upto May 2022)</b> | 5986   | 149118  | 316     | 7885  |                |

Since April 1, 2014 all Corporate Bond deals are being reported only on the exchanges

TABLE 116: CATEGORYWISE TRADING ANALYSIS

| CATEGORY       | Rating | Trades | Value (₹ Crore) | Avg. Tenor | Avg. Spread (bps) |
|----------------|--------|--------|-----------------|------------|-------------------|
| FINANCE        | AAA    | 1265   | 33880           | 3.20       | 41                |
| FINANCE        | AA     | 366    | 5408            | 3.01       | 234               |
| FINANCE        | NA     | 63     | 1976            | 3.51       | 203               |
| FINANCE        | A      | 146    | 1911            | 2.78       | 348               |
| FINANCE        | BBB    | 11     | 187             | 7.39       | 356               |
| FINANCE        | BB     | 3      | 75              | 2.62       | 733               |
| MANUFACTURING  | AAA    | 20     | 818             | 2.88       | 23                |
| MANUFACTURING  | AA     | 19     | 575             | 2.17       | 93                |
| MANUFACTURING  | NA     | 5      | 66              | 2.31       | 391               |
| MANUFACTURING  | A      | 21     | 254             | 1.62       | 308               |
| INFRASTRUCTURE | AAA    | 455    | 11925           | 5.47       | 45                |
| INFRASTRUCTURE | AA     | 48     | 1395            | 3.66       | 191               |
| INFRASTRUCTURE | NA     | 17     | 420             | 7.05       | 143               |
| INFRASTRUCTURE | A      | 185    | 2686            | 5.93       | 261               |
| INFRASTRUCTURE | BBB    | 2      | 1006            | 4.19       | 818               |
| INFRASTRUCTURE | BB     | 2      | 123             | 2.61       | 293               |
| OIL            | AAA    | 44     | 2050            | 1.55       | 41                |
| OTHERS         | AAA    | 33     | 801             | 7.62       | 32                |
| OTHERS         | NA     | 11     | 2725            | 1.76       | 337               |
| OTHERS         | BBB    | 2      | 28              | 2.69       | 689               |

TABLE 117: RATING ANALYSIS

| Rating | Trades | Value (₹ Crore) | Avg. Tenor | Avg. Spread (bps) |
|--------|--------|-----------------|------------|-------------------|
| AAA    | 1817   | 49474           | 3.84       | 42                |
| AA     | 433    | 7378            | 3.04       | 221               |
| NA     | 96     | 5188            | 3.88       | 223               |
| A      | 352    | 4851            | 4.28       | 304               |
| BBB    | 15     | 1220            | 6.18       | 478               |
| BB     | 5      | 198             | 2.61       | 557               |

TABLE 118: CATEGORY ANALYSIS

| Category       | Trades | Value (₹ Crore) | Avg. Tenor | Avg. Spread (bps) |
|----------------|--------|-----------------|------------|-------------------|
| FINANCE        | 1854   | 43437           | 3.17       | 115               |
| INFRASTRUCTURE | 709    | 17555           | 5.48       | 111               |
| MANUFACTURING  | 65     | 1713            | 2.31       | 142               |
| OIL            | 44     | 2050            | 1.55       | 41                |
| OTHERS         | 46     | 3554            | 5.08       | 194               |

TABLE 119: BOND TYPE ANALYSIS

| Type of Bond | Trades | Value (₹ Crore) | Avg. Tenor | Avg. Spread (bps) |
|--------------|--------|-----------------|------------|-------------------|
| Fixed        | 2310   | 62254           | 3.89       | 103               |
| Zero         | 13     | 377             | 4.27       | 174               |
| NA           | 395    | 5678            | 3.08       | 185               |

TABLE 120: AAA SPREAD ANALYSIS

| Maturity Buckets     | Average AAA Spread (bps) |
|----------------------|--------------------------|
| <=1 year             | 70                       |
| > 1 year -<=2 years  | 63                       |
| > 2 years -<=3 years | 49                       |
| >3 years -<=5 years  | 31                       |
| >5 years-<=7 years   | -3                       |
| > 7 years            | 5                        |

TABLE 121: CATEGORY ANALYSIS - HISTORICAL

Amount ₹ Crore

| Year                    | Categories |                |               |       |        |         |
|-------------------------|------------|----------------|---------------|-------|--------|---------|
|                         | Finance    | Infrastructure | Manufacturing | Oil   | Others | Total   |
| 2008-09                 | 102644     | 17543          | 7468          | 4952  | 13222  | 145828  |
| 2009-10                 | 232669     | 50546          | 25739         | 18186 | 75017  | 402157  |
| 2010-11                 | 394887     | 75663          | 26536         | 16916 | 84602  | 598604  |
| 2011-12                 | 344743     | 99947          | 8781          | 13948 | 124560 | 591979  |
| 2012-13                 | 334871     | 131421         | 38073         | 7613  | 224370 | 736348  |
| 2013-14                 | 580267     | 188209         | 42594         | 17945 | 143141 | 972156  |
| 2014-15                 | 536550     | 248001         | 41028         | 15605 | 172320 | 1013504 |
| 2015-16                 | 548616     | 259910         | 41691         | 4182  | 50933  | 905333  |
| 2016-17                 | 719406     | 255995         | 39124         | 7515  | 102948 | 1124988 |
| 2017-18                 | 916753     | 273880         | 76597         | 3144  | 79660  | 1350033 |
| 2018-19                 | 729650     | 209064         | 60659         | 4806  | 86228  | 1090407 |
| 2019-20                 | 910018     | 382241         | 57756         | 43268 | 162234 | 1555518 |
| 2020-21                 | 852825     | 373157         | 56720         | 46326 | 120898 | 1449926 |
| 2021-22                 | 724261     | 276462         | 56588         | 24229 | 96862  | 1178402 |
| Apr-22                  | 47587      | 18002          | 1102          | 3587  | 1314   | 71592   |
| May-22                  | 43437      | 17555          | 1713          | 2050  | 3554   | 68309   |
| 2022-23 (Upto May 2022) | 91024      | 35558          | 2815          | 5637  | 4868   | 139902  |

TABLE 122: RATING ANALYSIS - HISTORICAL

Amount ₹ Crore

| Year                    | Ratings |        |      |     |       |      |      |     |     |      |      |        |
|-------------------------|---------|--------|------|-----|-------|------|------|-----|-----|------|------|--------|
|                         | AAA     | AA     | A1   | A2  | A     | BBB  | BB   | B   | C   | D    | P1   | NA     |
| 2008-09                 | 107549  | 13465  | -    | -   | 2463  | 70   | -    | -   | -   | -    | 9    | 22273  |
| 2009-10                 | 294268  | 36550  | 5    | -   | 12034 | 15   | 16   | -   | -   | -    | 25   | 59244  |
| 2010-11                 | 379542  | 107514 | 139  | -   | 8068  | 260  | 38   | 216 | -   | -    | 8510 | 94317  |
| 2011-12                 | 410152  | 44643  | 1637 | -   | 3814  | 451  | 64   | -   | -   | -    | -    | 131217 |
| 2012-13                 | 410581  | 80864  | 5736 | -   | 7859  | 564  | 2966 | 124 | -   | -    | 201  | 227453 |
| 2013-14                 | 696917  | 130830 | 3273 | -   | 20241 | 2994 | 186  | 2   | -   | -    | 50   | 117664 |
| 2014-15                 | 716087  | 129597 | 3555 | 600 | 35012 | 1389 | 3746 | 108 | 48  | -    | -    | 123362 |
| 2015-16                 | 576773  | 151808 | 1835 | -   | 33276 | 1856 | 942  | 174 | -   | -    | -    | 138669 |
| 2016-17                 | 578952  | 123929 | 1034 | -   | 18746 | 1096 | 384  | 135 | -   | -    | -    | 400712 |
| 2017-18                 | 833499  | 222659 | 7178 | 295 | 30716 | 4300 | 896  | 430 | -   | -    | -    | 250058 |
| 2018-19                 | 820650  | 172568 | 712  | -   | 28459 | 2199 | 1513 | 301 | 281 | 17   | -    | 63707  |
| 2019-20                 | 927674  | 111075 | -    | -   | 10927 | 2028 | 1378 | 144 | 14  | 81   | -    | 502198 |
| 2020-21                 | 1052254 | 128013 | -    | -   | 14033 | 3054 | 1583 | 681 | -   | 1368 | -    | 248940 |
| 2021-22                 | 904142  | 144733 | -    | -   | 33094 | 5073 | 2144 | 670 | -   | 0    | -    | 88547  |
| Apr-22                  | 53195   | 10673  | 0    | 0   | 5518  | 22   | 0    | 0   | 0   | 0    | 0    | 2184   |
| May-22                  | 49474   | 7378   | 0    | 0   | 4851  | 1220 | 198  | 0   | 0   | 0    | 0    | 5188   |
| 2022-23 (Upto May 2022) | 102669  | 18051  | 0    | 0   | 10370 | 1242 | 198  | 0   | 0   | 0    | 0    | 7372   |

TABLE 123: SPREAD ANALYSIS - HISTORICAL (AVERAGE)

basis points

| Year                    | Ratings |     |     |     |     |      |      |      |     |     |     |      |
|-------------------------|---------|-----|-----|-----|-----|------|------|------|-----|-----|-----|------|
|                         | AAA     | AA  | A1  | A2  | A   | BBB  | BB   | B    | C   | D   | P1  | NA   |
| 2011-12                 | 119     | 189 | 248 | -   | 202 | 185  | 227  | -    | -   | -   | -   | 205  |
| 2012-13                 | 98      | 161 | 231 | -   | 220 | 308  | 262  | 182  | -   | -   | 193 | 181  |
| 2013-14                 | 85      | 140 | 275 | -   | 163 | 291  | 254  | -    | -   | -   | 189 | 176  |
| 2014-15                 | 46      | 123 | 179 | 141 | 149 | 351  | 83   | 138  | 566 | -   | -   | 148  |
| 2015-16                 | 62      | 164 | 205 | -   | 237 | 593  | 710  | 281  | -   | -   | -   | 167  |
| 2016-17                 | 73      | 221 | 240 | -   | 343 | 720  | 1042 | 1699 | -   | -   | -   | 170  |
| 2017-18                 | 74      | 171 | 177 | 825 | 352 | 500  | 957  | 1052 | -   | -   | -   | 135  |
| 2018-19                 | 105     | 183 | 199 | -   | 232 | 460  | 602  | 885  | 687 | 656 | -   | 256  |
| 2019-20                 | 114     | 282 | -   | -   | 391 | 1135 | 659  | 1185 | 781 | 807 | -   | 220  |
| 2020-21                 | 99      | 392 | -   | -   | 535 | 524  | 1694 | 1373 | -   | 969 | -   | 254  |
| 2021-22                 | 41      | 315 | -   | -   | 465 | 909  | 916  | 1807 | -   | -   | -   | 1099 |
| Apr-22                  | 17      | 238 | -   | -   | 476 | 455  | -    | -    | -   | -   | -   | 440  |
| May-22                  | 42      | 221 | -   | -   | 304 | 478  | 557  | -    | -   | -   | -   | 223  |
| 2022-23 (Upto May 2022) | 29      | 229 | -   | -   | 390 | 466  | 557  | -    | -   | -   | -   | 331  |

TABLE 124: TOP 25 TRADED CORPORATE BONDS

| No. | ISIN         | Security Description  | NSDL / BSE Ratings* (To be confirmed by USERS) | Category       | Maturity  | Coupon (%) | Trades | Volume (₹ Cr.) | Yield (%) |
|-----|--------------|---|--|----------------|-----------|------------|--------|----------------|-----------|
| 1   | INE733E08213 | NTPC LIMITED  | AAA  | INFRASTRUCTURE | 29-Apr-24 | 5.78%      | 25     | 2575.00        | 5.93      |
| 2   | INE261F08CS2 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT                           | AAA  | FINANCE        | 29-Jul-24 | 4.60%      | 18     | 1473.00        | 5.07      |
| 3   | INE205Z08019 | IKEA INDIA PRIVATE LIMITED  | #N/A   | OTHERS         | 16-Jan-25 | 5.36%      | 1      | 1370.00        | 10.34     |
| 4   | INE001A07RW5 | HOUSING DEVELOPMENT FINANCE CORPORATION LIMITED                               | AAA  | FINANCE        | 18-Jul-22 | 7.87%      | 14     | 1150.00        | 5.05      |
| 5   | INE015L07709 | EDELWEISS ASSET RECONSTRUCTION COMPANY LIMITED                                | #N/A   | FINANCE        | 1-Jun-23  | 11.50%     | 4      | 1125.00        | 4.00      |
| 6   | INE934T07027 | NAM ESTATES PRIVATE LIMITED   | BBB  | INFRASTRUCTURE | 30-Jul-26 | 6.00%      | 1      | 1000.00        | 19.00     |
| 7   | INE163N08164 | ONGC PETRO ADDITIONS LIMITED  | AAA  | OIL            | 1-Jul-22  | 0.00%      | 1      | 930.00         | 5.00      |
| 8   | INE115A07MG7 | LIC HOUSING FINANCE LIMITED   | AAA  | FINANCE        | 15-Jul-22 | 7.42%      | 12     | 795.00         | 5.05      |
| 9   | INE261F08BN5 | NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT                           | AAA  | FINANCE        | 8-Aug-22  | 7.18%      | 10     | 755.00         | 5.06      |
| 10  | INE020B08CE1 | RURAL ELECTRIFICATION CORPORATION LIMITED                                     | AAA  | INFRASTRUCTURE | 30-Jun-22 | 6.90%      | 8      | 720.00         | 4.70      |
| 11  | INE205Z08027 | IKEA INDIA PRIVATE LIMITED  | #N/A   | OTHERS         | 24-Feb-25 | 4.96%      | 1      | 700.00         | 10.41     |
| 12  | INE134E08JU5 | POWER FINANCE CORPORATION LIMITED   | AAA  | FINANCE        | 11-Aug-22 | 8.45%      | 8      | 665.00         | 5.10      |
| 13  | INE557F08FI7 | NATIONAL HOUSING BANK   | AAA  | FINANCE        | 17-Apr-23 | 6.55%      | 15     | 635.00         | 6.21      |
| 14  | INE134E08JD1 | POWER FINANCE CORPORATION LIMITED   | AAA  | FINANCE        | 8-Aug-22  | 7.10%      | 14     | 625.00         | 5.09      |
| 15  | INE134E08KG2 | POWER FINANCE CORPORATION LIMITED   | AAA  | FINANCE        | 15-Oct-22 | 7.35%      | 7      | 585.00         | 5.66      |
| 16  | INE516Y07444 | PIRAMAL CAPITAL & HOUSING FINANCE LIMITED                                     | AA   | FINANCE        | 26-Sep-31 | 6.75%      | 30     | 582.45         | 10.79     |
| 17  | INE804I08643 | ECL FINANCE LIMITED   | A  | FINANCE        | 3-May-25  | 11.25%     | 17     | 581.00         | 10.94     |
| 18  | INE205Z08035 | IKEA INDIA PRIVATE LIMITED  | #N/A   | OTHERS         | 20-Aug-27 | 6.06%      | 1      | 550.00         | 11.12     |
| 19  | INE242A08510 | INDIAN OIL CORPORATION LIMITED  | AAA  | OIL            | 19-Apr-24 | 5.84%      | 16     | 530.00         | 6.16      |
| 20  | INE556F08JU6 | SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA                                    | AAA  | FINANCE        | 21-Feb-25 | 5.59%      | 15     | 470.00         | 6.83      |
| 21  | INE001A07TA7 | HOUSING DEVELOPMENT FINANCE CORPORATION LIMITED                               | AAA  | FINANCE        | 7-Sep-23  | 4.71%      | 14     | 460.00         | 6.66      |
| 22  | INE246R07582 | NIIF INFRASTRUCTURE FINANCE LIMITED SR PP 7 2021-22 7.11 NCD 28MY27 FVRS10LAC | AAA  | FINANCE        | 28-May-27 | 7.11%      | 22     | 448.30         | 7.80      |
| 23  | INE906B07FT4 | NATIONAL HIGHWAYS AUTHORITY OF INDIA  | AAA  | INFRASTRUCTURE | 6-Jun-22  | 7.27%      | 7      | 445.00         | 4.51      |
| 24  | INE540P07376 | U.P. POWER CORPORATION LIMITED  | A  | INFRASTRUCTURE | 31-Mar-26 | 9.70%      | 31     | 438.50         | 9.51      |
| 25  | INE134E08KB3 | POWER FINANCE CORPORATION LIMITED   | AAA  | FINANCE        | 27-May-22 | 8.20%      | 4      | 425.00         | 4.48      |

Note: Spread over comparable G-Sec

Deals apparently viewed as duplicate deals have been excluded.

Source for Corporate Bonds:

[www.fimmda.org](http://www.fimmda.org)



## F-TRAC REPORTING

## PRIMARY MARKET

| TABLE 125: ISSUANCE ANALYSIS - CDs and CPs |      |        |       |         | Amount ₹ Crore |
|--|------|--------|-------|---------|----------------|
| Period                                     | CDs  |        | CPs   |         |                |
|  | No.  | Amount | No.   | Amount  |                |
| 2018-19                                    | -    | -      | 19558 | 2652334 |                |
| 2019-20                                    | 1959 | 398965 | 11268 | 2203259 |                |
| 2020-21                                    | 810  | 147030 | 8783  | 1741472 |                |
| 2021-22                                    | 1377 | 290245 | 10796 | 2019635 |                |
| Apr-22                                     | 99   | 18825  | 637   | 108430  |                |
| May-22                                     | 213  | 46185  | 698   | 113206  |                |
| 2022-23 (Upto May 2022)                    | 312  | 65010  | 1335  | 221635  |                |

| TABLE 126: CD ISSUANCE - TENOR-WISE ANALYSIS |         |         |          |          |          |          |           |        | Amount ₹ Crore |
|--|---------|---------|----------|----------|----------|----------|-----------|--------|----------------|
| Period                                       | 14 Days | 1 Month | 2 Months | 3 Months | 6 Months | 9 Months | 12 Months | Total  |                |
| 2018-19                                      | -       | -       | -        | -        | -        | -        | -         | -      | -              |
| 2019-20                                      | 75      | 20175   | 84695    | 131380   | 39305    | 8310     | 115025    | 398965 |                |
| 2020-21                                      | -       | 3095    | 9450     | 47220    | 30060    | 8175     | 49030     | 147030 |                |
| 2021-22                                      | 45      | 4075    | 23100    | 76485    | 51245    | 34740    | 100555    | 290245 |                |
| Apr-22                                       | 0       | 0       | 40       | 7020     | 10980    | 0        | 785       | 18825  |                |
| May-22                                       | 0       | 0       | 11150    | 13890    | 16410    | 1785     | 2950      | 46185  |                |
| 2022-23 (Upto May 2022)                      | 0       | 0       | 11190    | 20910    | 27390    | 1785     | 3735      | 65010  |                |

| TABLE 127: CD ISSUANCE - RATING ANALYSIS |        |      |      |      |     |       |     |        | Amount ₹ Crore |
|--|--------|------|------|------|-----|-------|-----|--------|----------------|
| Period                                   | A1+    | A1   | A2+  | A2   | A3+ | A3    | A4+ | Total  |                |
| 2018-19                                  | -      | -    | -    | -    | -   | -     | -   | -      | -              |
| 2019-20                                  | 379950 | 1125 | -    | 7200 | 500 | 10190 | -   | 398965 |                |
| 2020-21                                  | 134430 | 1300 | 8150 | 3150 | -   | -     | -   | 147030 |                |
| 2021-22                                  | 281785 | 6710 | 500  | 1250 | 0   | 0     | 0   | 290245 |                |
| Apr-22                                   | 18825  | 0    | 0    | 0    | 0   | 0     | 0   | 18825  |                |
| May-22                                   | 46185  | 0    | 0    | 0    | 0   | 0     | 0   | 46185  |                |
| 2022-23 (Upto May 2022)                  | 65010  | 0    | 0    | 0    | 0   | 0     | 0   | 65010  |                |

TABLE 128: CP ISSUANCE - TENOR-WISE ANALYSIS

Amount ₹ Crore

| Period                  | 14 Days | 1 Month | 2 Months | 3 Months | 6 Months | 9 Months | 12 Months | Total   |
|-------------------------|---------|---------|----------|----------|----------|----------|-----------|---------|
| 2018-19                 | 203034  | 288883  | 841929   | 1094747  | 134186   | 20560    | 68996     | 2652334 |
| 2019-20                 | 245927  | 296669  | 593562   | 861766   | 88713    | 19747    | 96876     | 2203259 |
| 2020-21                 | 386064  | 182045  | 164262   | 762519   | 108119   | 38689    | 99774     | 1741472 |
| 2021-22                 | 708836  | 217999  | 143967   | 690237   | 129439   | 41061    | 88095     | 2019635 |
| Apr-22                  | 4880    | 10585   | 23637    | 50653    | 11075    | 1422     | 6177      | 108430  |
| May-22                  | 2290    | 20020   | 14785    | 47920    | 16569    | 4911     | 6710      | 113206  |
| 2022-23 (Upto May 2022) | 7170    | 30605   | 38422    | 98573    | 27645    | 6333     | 12887     | 221635  |

TABLE 129: CP ISSUANCE - RATING ANALYSIS

Amount ₹ Crore

| Period                  | A1+     | A1    | A2+   | A2    | A3+   | A3   | A4+  | Total   |
|-------------------------|---------|-------|-------|-------|-------|------|------|---------|
| 2018-19                 | 2632684 | 11551 | 7560  | 259   | 5     | 201  | 75   | 2652334 |
| 2019-20                 | 2188827 | 4044  | 9883  | 84    | 55    | 165  | 200  | 2203259 |
| 2020-21                 | 1738771 | 2134  | 43    | 113   | 131   | 181  | 100  | 1741472 |
| 2021-22                 | 2016360 | 1989  | 185   | 644   | 150   | 306  | 0    | 2019635 |
| Apr-22                  | 4880    | 10585 | 23637 | 50653 | 11075 | 1422 | 6177 | 108430  |
| May-22                  | 112474  | 604   | 53    | 0     | 33    | 41   | 0    | 113206  |
| 2022-23 (Upto May 2022) | 117354  | 11189 | 23690 | 50653 | 11108 | 1464 | 6177 | 221635  |

## SECONDARY MARKET

**TABLE 130: CPs, CDs and Repo in Corporate Bonds, CPs and CDs -TRADING DETAILS** Amount ₹ Crore

| Date           | CDs        |              | CPs        |              | Repo in Corporate Bonds, CPs and CDs |             |
|----------------|------------|--------------|------------|--------------|--------------------------------------|-------------|
|                | Trades     | Value        | Trades     | Value        | Trades                               | Value       |
| 2-May-22       | 23         | 1600         | 15         | 1250         | 12                                   | 105         |
| 4-May-22       | 32         | 3110         | 10         | 895          | 14                                   | 155         |
| 5-May-22       | 37         | 3065         | 19         | 2525         | 5                                    | 75          |
| 6-May-22       | 17         | 1125         | 7          | 810          | 4                                    | 50          |
| 9-May-22       | 40         | 3975         | 15         | 2550         | 5                                    | 40          |
| 10-May-22      | 14         | 975          | 17         | 1160         | 7                                    | 1195        |
| 11-May-22      | 22         | 1600         | 12         | 1925         | 3                                    | 25          |
| 12-May-22      | 17         | 1185         | 20         | 2200         | 7                                    | 1665        |
| 13-May-22      | 27         | 1905         | 10         | 975          | 21                                   | 2079        |
| 17-May-22      | 21         | 2185         | 14         | 1350         | 16                                   | 1234        |
| 18-May-22      | 28         | 2015         | 19         | 1300         | 11                                   | 130         |
| 19-May-22      | 25         | 2550         | 29         | 3745         | 0                                    | 0           |
| 20-May-22      | 22         | 2200         | 14         | 855          | 0                                    | 0           |
| 23-May-22      | 26         | 2130         | 9          | 1000         | 1                                    | 200         |
| 24-May-22      | 31         | 2790         | 30         | 2900         | 9                                    | 45          |
| 25-May-22      | 33         | 2225         | 47         | 4590         | 9                                    | 45          |
| 26-May-22      | 27         | 3210         | 15         | 1365         | 10                                   | 145         |
| 27-May-22      | 25         | 1935         | 23         | 1875         | 9                                    | 45          |
| 30-May-22      | 35         | 2665         | 16         | 930          | 14                                   | 90          |
| 31-May-22      | 30         | 2425         | 34         | 2545         | 2                                    | 41          |
| <b>Total</b>   | <b>532</b> | <b>44870</b> | <b>375</b> | <b>36745</b> | <b>159</b>                           | <b>7364</b> |
| <b>Average</b> | <b>27</b>  | <b>2244</b>  | <b>19</b>  | <b>1837</b>  | <b>8</b>                             | <b>368</b>  |

TABLE 131: HISTORICAL SUMMARY - CDs, CPs and REPO IN CORPORATE BOND, CPs and CDs Amount ₹ Crore

| Period                  | CDs    |         |               |                        | CPs    |         |               | Repo in Corporate Bonds, CPs and CDs |        |               |
|-------------------------|--------|---------|---------------|------------------------|--------|---------|---------------|--------------------------------------|--------|---------------|
|                         | Trades | Value   | Average Value | Weighted avg yield (%) | Trades | Value   | Average Value | Trades                               | Value  | Average Value |
| 2012-13                 | 39624  | 1833097 | 13283         | 8.8774                 | 10831  | 586796  | 4252          | 33                                   | 723    | 5             |
| 2013-14                 | 34228  | 1698860 | 7020          | 8.9368                 | 9223   | 553702  | 2288          | 25                                   | 1962   | 8             |
| 2014-15                 | 28958  | 1560787 | 6586          | 8.5662                 | 11687  | 741289  | 3128          | 64                                   | 2015   | 9             |
| 2015-16                 | 22454  | 1272810 | 5281          | 7.6574                 | 14531  | 904256  | 3741          | 177                                  | 8378   | 32            |
| 2016-17                 | 16018  | 979117  | 4063          | 6.6882                 | 15866  | 1147138 | 4760          | 657                                  | 16799  | 70            |
| 2017-18                 | 11365  | 879428  | 3649          | 6.4802                 | 17144  | 1288702 | 5347          | 1207                                 | 23014  | 95            |
| 2018-19                 | 14729  | 1128276 | 4662          | 7.1063                 | 19480  | 1499836 | 6199          | 1821                                 | 119850 | 495           |
| 2019-20                 | 12797  | 927912  | 3834          | 6.0796                 | 10048  | 940212  | 3885          | 1179                                 | 149336 | 617           |
| 2020-21                 | 2791   | 178672  | 732           | 3.7825                 | 4025   | 394473  | 1617          | 999                                  | 182396 | 748           |
| 2021-22                 | 2164   | 160267  | 665           | 3.8785                 | 3999   | 406189  | 1685          | 1845                                 | 263462 | 1093          |
| Apr-22                  | 420    | 32352   | 1797          | 4.4216                 | 243    | 24290   | 1349          | 96                                   | 1097   | 61            |
| May-22                  | 532    | 44870   | 2244          | 5.0016                 | 375    | 36745   | 1837          | 159                                  | 7364   | 368           |
| 2022-23 (Upto May 2022) | 952    | 77222   | 2032          | 4.7586                 | 618    | 61035   | 1606          | 255                                  | 8461   | 223           |

TABLE 132: CERTIFICATE OF DEPOSIT - TENORWISE TRADING ANALYSIS

| Residual Maturity (Months) | Trades     | Traded Amount (₹ Crore) | WAY (%)       |
|----------------------------|------------|-------------------------|---------------|
| 1                          | 173        | 15995                   | 4.3492        |
| 2                          | 57         | 4650                    | 4.5904        |
| 3                          | 70         | 5830                    | 5.0922        |
| 4                          | 39         | 3575                    | 5.0000        |
| 5                          | 10         | 1150                    | 5.4863        |
| 6                          | 18         | 1450                    | 5.5196        |
| 7                          | 7          | 800                     | 5.7125        |
| 8                          | 3          | 150                     | 5.7966        |
| 9                          | 27         | 1725                    | 6.0310        |
| 10                         | 78         | 5635                    | 5.8782        |
| 11                         | 49         | 3410                    | 5.7308        |
| 12                         | 1          | 500                     | 6.2500        |
| <b>Total</b>               | <b>532</b> | <b>44870</b>            | <b>5.0016</b> |

## BENCHMARK RATES

| TABLE 133: COMPARISON OF FBIL TERM MIBOR AND FBIL CD CURVE |                 |              |               |                 |              |               |                 |              | Percent       |
|--|-----------------|--------------|---------------|-----------------|--------------|---------------|-----------------|--------------|---------------|
| Date   | 14 Days         |              |               | 1 Month         |              |               | 3 Month         |              |               |
|  | FBIL Term MIBOR | CD WAR Rates | Spread in Bps | FBIL Term MIBOR | CD WAR Rates | Spread in Bps | FBIL Term MIBOR | CD WAR Rates | Spread in Bps |
| 02-May-22  | 3.92            | 3.90         | 1.92          | 4.13            | 4.02         | 11.43         | 4.25            | 4.11         | 14.03         |
| 04-May-22  | 3.91            | 3.88         | 3.13          | 4.13            | 4.01         | 11.98         | 4.25            | 4.12         | 13.34         |
| 05-May-22  | 4.27            | 4.34         | -7.00         | 4.49            | 4.43         | 5.62          | 4.62            | 4.80         | -18.38        |
| 06-May-22  | 4.28            | 4.37         | -9.37         | 4.51            | 4.47         | 4.25          | 4.63            | 4.75         | -12.26        |
| 09-May-22  | 4.29            | 4.35         | -5.97         | 4.51            | 4.49         | 2.41          | 4.64            | 4.93         | -29.36        |
| 10-May-22  | 4.30            | 4.36         | -5.72         | 4.51            | 4.49         | 1.66          | 4.65            | 4.94         | -29.11        |
| 11-May-22  | 4.30            | 4.35         | -5.19         | 4.51            | 4.49         | 2.19          | 4.65            | 4.95         | -29.78        |
| 12-May-22  | 4.30            | 4.19         | 10.84         | 4.51            | 4.52         | -0.90         | 4.65            | 4.91         | -26.39        |
| 13-May-22  | 4.31            | 4.20         | 11.24         | 4.53            | 4.53         | 0.50          | 4.67            | 5.04         | -36.51        |
| 17-May-22  | 4.31            | 4.15         | 15.72         | 4.52            | 4.48         | 3.98          | 4.68            | 5.13         | -44.83        |
| 18-May-22  | 4.31            | 4.28         | 3.42          | 4.52            | 4.60         | -8.32         | 4.69            | 5.10         | -40.98        |
| 19-May-22  | 4.31            | 4.23         | 7.76          | 4.53            | 4.56         | -2.98         | 4.70            | 5.06         | -36.36        |
| 20-May-22  | 4.32            | 4.32         | 0.21          | 4.54            | 4.65         | -10.53        | 4.71            | 5.15         | -43.91        |
| 23-May-22  | 4.31            | 4.36         | -5.05         | 4.55            | 4.62         | -7.26         | 4.71            | 5.16         | -45.37        |
| 24-May-22  | 4.32            | 4.39         | -7.27         | 4.56            | 4.64         | -7.92         | 4.73            | 5.10         | -36.66        |
| 25-May-22  | 4.32            | 4.60         | -27.84        | 4.56            | 4.61         | -5.42         | 4.74            | 5.09         | -35.33        |
| 26-May-22  | 4.33            | 4.70         | -37.07        | 4.56            | 4.52         | 3.93          | 4.75            | 5.05         | -30.16        |
| 27-May-22  | 4.35            | 4.58         | -23.20        | 4.57            | 4.47         | 10.01         | 4.75            | 5.07         | -31.86        |
| 30-May-22  | 4.36            | 4.42         | -5.56         | 4.58            | 4.43         | 14.91         | 4.75            | 5.16         | -40.69        |
| 31-May-22  | 4.36            | 4.33         | 3.08          | 4.58            | 4.36         | 22.19         | 4.75            | 5.10         | -34.77        |

TABLE 134: FBIL CD CURVE vs FBIL TBILL CURVE

Percent

| Date      | 14 Days      |              |               | 1 Month      |              |               | 2 Months     |              |               | 3 Months     |              |               | 6 Months     |              |               | 9 Months     |              |               | 12 Months    |              |               |
|-----------|--------------|--------------|---------------|--------------|--------------|---------------|--------------|--------------|---------------|--------------|--------------|---------------|--------------|--------------|---------------|--------------|--------------|---------------|--------------|--------------|---------------|
|           | FBIL CD Rate | FBIL TB Rate | Spread in Bps | FBIL CD Rate | FBIL TB Rate | Spread in Bps | FBIL CD Rate | FBIL TB Rate | Spread in Bps | FBIL CD Rate | FBIL TB Rate | Spread in Bps | FBIL CD Rate | FBIL TB Rate | Spread in Bps | FBIL CD Rate | FBIL TB Rate | Spread in Bps | FBIL CD Rate | FBIL TB Rate | Spread in Bps |
| 02-May-22 | 3.90         | 3.60         | 30.23         | 4.02         | 3.70         | 31.88         | 4.17         | 3.95         | 22.74         | 4.11         | 4.04         | 7.46          | 4.36         | 4.28         | 8.66          | 5.05         | 4.69         | 36.01         | 5.28         | 4.77         | 51.52         |
| 04-May-22 | 3.88         | 3.60         | 27.47         | 4.01         | 3.64         | 37.04         | 4.18         | 3.92         | 25.91         | 4.12         | 4.03         | 8.23          | 4.37         | 4.42         | -4.38         | 5.06         | 4.78         | 27.64         | 5.29         | 4.82         | 47.63         |
| 05-May-22 | 4.34         | 4.01         | 33.31         | 4.43         | 4.25         | 18.65         | 4.73         | 4.22         | 51.32         | 4.80         | 4.03         | 77.45         | 5.10         | 4.51         | 59.57         | 5.73         | 5.15         | 57.98         | 5.96         | 5.18         | 77.97         |
| 06-May-22 | 4.37         | 4.00         | 37.37         | 4.47         | 4.18         | 29.12         | 4.50         | 4.46         | 3.52          | 4.75         | 4.51         | 24.24         | 5.14         | 5.09         | 5.76          | 5.86         | 5.39         | 47.40         | 6.09         | 5.42         | 67.39         |
| 09-May-22 | 4.35         | 4.10         | 25.14         | 4.49         | 4.16         | 32.55         | 4.60         | 4.50         | 9.97          | 4.93         | 4.51         | 42.62         | 5.21         | 5.13         | 8.44          | 5.82         | 5.39         | 43.65         | 6.06         | 5.43         | 62.70         |
| 10-May-22 | 4.36         | 4.24         | 11.41         | 4.49         | 4.27         | 22.43         | 4.61         | 4.57         | 3.46          | 4.94         | 4.69         | 24.67         | 5.22         | 5.28         | -5.30         | 5.83         | 5.49         | 34.13         | 6.06         | 5.53         | 53.18         |
| 11-May-22 | 4.35         | 4.14         | 21.37         | 4.49         | 4.35         | 13.85         | 4.61         | 4.70         | -9.15         | 4.95         | 4.87         | 7.63          | 5.23         | 5.32         | -9.21         | 5.84         | 5.47         | 37.07         | 6.07         | 5.83         | 24.81         |
| 12-May-22 | 4.19         | 4.17         | 1.70          | 4.52         | 4.27         | 24.97         | 4.58         | 4.60         | -2.66         | 4.91         | 4.85         | 6.28          | 5.20         | 5.36         | -15.90        | 5.81         | 5.46         | 34.46         | 6.04         | 5.86         | 18.05         |
| 13-May-22 | 4.20         | 4.11         | 8.80          | 4.53         | 4.31         | 21.50         | 4.66         | 4.67         | -1.35         | 5.04         | 4.87         | 16.10         | 5.34         | 5.35         | -1.73         | 5.97         | 5.58         | 38.94         | 6.20         | 5.84         | 36.38         |
| 17-May-22 | 4.15         | 3.90         | 25.57         | 4.48         | 4.25         | 22.58         | 4.68         | 4.66         | 2.43          | 5.13         | 4.86         | 26.55         | 5.43         | 5.41         | 1.78          | 6.05         | 5.54         | 50.70         | 6.28         | 5.80         | 48.14         |
| 18-May-22 | 4.28         | 3.97         | 30.74         | 4.60         | 4.15         | 45.32         | 4.73         | 4.60         | 12.88         | 5.10         | 4.88         | 21.91         | 5.39         | 5.42         | -2.81         | 6.01         | 5.57         | 43.45         | 6.24         | 5.90         | 33.60         |
| 19-May-22 | 4.23         | 3.95         | 28.22         | 4.56         | 4.16         | 40.21         | 4.99         | 4.62         | 37.18         | 5.06         | 4.88         | 18.72         | 5.33         | 5.40         | -6.97         | 5.92         | 5.59         | 32.55         | 6.15         | 5.87         | 28.42         |
| 20-May-22 | 4.32         | 3.94         | 37.61         | 4.65         | 4.09         | 55.72         | 5.08         | 4.61         | 46.24         | 5.15         | 4.89         | 26.35         | 5.44         | 5.41         | 3.08          | 6.06         | 5.61         | 45.21         | 6.30         | 5.89         | 40.90         |
| 23-May-22 | 4.36         | 3.97         | 39.21         | 4.62         | 4.11         | 50.79         | 5.07         | 4.66         | 41.61         | 5.16         | 4.86         | 30.73         | 5.44         | 5.37         | 7.33          | 6.04         | 5.55         | 49.32         | 6.28         | 5.80         | 48.10         |
| 24-May-22 | 4.39         | 4.05         | 34.46         | 4.64         | 4.40         | 24.28         | 5.05         | 4.65         | 39.25         | 5.10         | 4.86         | 23.82         | 5.33         | 5.38         | -4.93         | 5.89         | 5.57         | 31.60         | 6.12         | 5.88         | 24.94         |
| 25-May-22 | 4.60         | 3.81         | 79.00         | 4.61         | 4.16         | 45.75         | 5.03         | 4.78         | 24.99         | 5.09         | 4.87         | 21.95         | 5.40         | 5.39         | 0.63          | 6.02         | 5.53         | 49.75         | 6.26         | 5.88         | 37.27         |
| 26-May-22 | 4.70         | 4.05         | 65.49         | 4.52         | 4.23         | 28.72         | 4.96         | 4.74         | 22.27         | 5.05         | 4.86         | 18.92         | 5.38         | 5.40         | -1.95         | 6.03         | 5.61         | 41.98         | 6.27         | 5.89         | 38.14         |
| 27-May-22 | 4.58         | 4.13         | 44.97         | 4.47         | 4.32         | 14.99         | 4.95         | 4.75         | 19.73         | 5.07         | 4.85         | 21.58         | 5.40         | 5.40         | 0.76          | 6.06         | 5.60         | 46.34         | 6.30         | 5.91         | 39.22         |
| 30-May-22 | 4.42         | 4.11         | 30.54         | 4.43         | 4.30         | 13.30         | 4.97         | 4.74         | 22.91         | 5.16         | 4.88         | 27.35         | 5.46         | 5.41         | 4.70          | 6.09         | 5.57         | 51.93         | 6.32         | 5.93         | 39.82         |
| 31-May-22 | 4.33         | 4.20         | 12.52         | 4.36         | 4.27         | 8.34          | 4.91         | 4.80         | 10.47         | 5.10         | 4.94         | 16.11         | 5.42         | 5.42         | -0.96         | 6.06         | 5.63         | 42.39         | 6.29         | 5.94         | 34.92         |

**TABLE 135: FBIL FC-RUPEE OPTION VOLATILITY MATRIX RATES - AT THE MONEY (ATM) VOLS**

Percent

| DATE       | 1 WEEK |      |      | 1 MONTH |      |      | 3 MONTH |      |      | 6 MONTH |      |      | 12 MONTH |      |      |
|------------|--------|------|------|---------|------|------|---------|------|------|---------|------|------|----------|------|------|
|            | BID    | ASK  | MID  | BID     | ASK  | MID  | BID     | ASK  | MID  | BID     | ASK  | MID  | BID      | ASK  | MID  |
| 02-05-2022 | 5.71   | 6.59 | 6.15 | 5.75    | 6.21 | 5.98 | 5.86    | 6.22 | 6.04 | 5.93    | 6.25 | 6.09 | 6.23     | 6.51 | 6.37 |
| 04-05-2022 | 5.51   | 6.53 | 6.02 | 5.69    | 6.11 | 5.90 | 5.80    | 6.21 | 6.01 | 5.93    | 6.31 | 6.12 | 6.19     | 6.54 | 6.37 |
| 05-05-2022 | 4.61   | 5.51 | 5.06 | 5.14    | 5.53 | 5.34 | 5.63    | 6.01 | 5.82 | 5.80    | 6.21 | 6.01 | 6.03     | 6.49 | 6.26 |
| 06-05-2022 | 5.94   | 6.99 | 6.47 | 5.77    | 6.23 | 6.00 | 5.88    | 6.25 | 6.07 | 6.06    | 6.49 | 6.28 | 6.33     | 6.66 | 6.50 |
| 09-05-2022 | 6.13   | 7.87 | 7.00 | 6.47    | 6.94 | 6.71 | 6.44    | 6.88 | 6.66 | 6.39    | 6.79 | 6.59 | 6.43     | 6.91 | 6.67 |
| 10-05-2022 | 6.19   | 8.13 | 7.16 | 6.42    | 6.90 | 6.66 | 6.49    | 6.88 | 6.69 | 6.49    | 6.85 | 6.67 | 6.52     | 6.88 | 6.70 |
| 11-05-2022 | 5.82   | 7.04 | 6.43 | 6.19    | 6.57 | 6.38 | 6.31    | 6.68 | 6.50 | 6.44    | 6.81 | 6.63 | 6.46     | 6.76 | 6.61 |
| 12-05-2022 | 6.22   | 7.41 | 6.82 | 6.43    | 6.85 | 6.64 | 6.53    | 6.84 | 6.69 | 6.47    | 6.85 | 6.66 | 6.47     | 6.85 | 6.66 |
| 13-05-2022 | 5.60   | 6.47 | 6.04 | 6.33    | 6.72 | 6.53 | 6.50    | 6.78 | 6.64 | 6.43    | 6.81 | 6.62 | 6.43     | 6.81 | 6.62 |
| 17-05-2022 | 5.86   | 6.78 | 6.32 | 6.43    | 6.87 | 6.65 | 6.47    | 6.79 | 6.63 | 6.48    | 6.84 | 6.66 | 6.48     | 6.87 | 6.68 |
| 18-05-2022 | 5.59   | 6.44 | 6.02 | 6.16    | 6.51 | 6.34 | 6.28    | 6.63 | 6.46 | 6.36    | 6.70 | 6.53 | 6.37     | 6.72 | 6.55 |
| 19-05-2022 | 5.91   | 6.61 | 6.26 | 6.27    | 6.56 | 6.42 | 6.37    | 6.66 | 6.52 | 6.40    | 6.77 | 6.59 | 6.39     | 6.78 | 6.59 |
| 20-05-2022 | 5.35   | 6.23 | 5.79 | 6.01    | 6.37 | 6.19 | 6.23    | 6.54 | 6.39 | 6.30    | 6.59 | 6.45 | 6.36     | 6.66 | 6.51 |
| 23-05-2022 | 5.13   | 6.01 | 5.57 | 5.93    | 6.37 | 6.15 | 6.09    | 6.43 | 6.26 | 6.24    | 6.59 | 6.42 | 6.36     | 6.65 | 6.51 |
| 24-05-2022 | 4.48   | 5.35 | 4.92 | 5.74    | 6.16 | 5.95 | 5.90    | 6.32 | 6.11 | 6.07    | 6.45 | 6.26 | 6.15     | 6.48 | 6.32 |
| 25-05-2022 | 4.36   | 5.14 | 4.75 | 5.45    | 5.76 | 5.61 | 5.68    | 6.00 | 5.84 | 5.90    | 6.19 | 6.05 | 6.07     | 6.34 | 6.21 |
| 26-05-2022 | 4.29   | 5.29 | 4.79 | 5.27    | 5.66 | 5.47 | 5.63    | 5.95 | 5.79 | 5.83    | 6.19 | 6.01 | 5.99     | 6.32 | 6.16 |
| 27-05-2022 | 4.41   | 5.31 | 4.86 | 5.24    | 5.51 | 5.38 | 5.56    | 5.92 | 5.74 | 5.80    | 6.13 | 5.97 | 5.97     | 6.25 | 6.11 |
| 30-05-2022 | 3.92   | 5.21 | 4.57 | 5.03    | 5.45 | 5.24 | 5.39    | 5.70 | 5.55 | 5.66    | 5.96 | 5.81 | 5.89     | 6.24 | 6.07 |
| 31-05-2022 | 3.86   | 5.04 | 4.45 | 5.02    | 5.37 | 5.20 | 5.34    | 5.69 | 5.52 | 5.63    | 5.97 | 5.80 | 5.86     | 6.21 | 6.04 |

**TABLE 136: FBIL FC-RUPEE OPTION VOLATILITY MATRIX RATES - 25 DELTA RISK REVERSAL** Percent

| DATE       | 25 DELTA RR |         |          |          |           |
|------------|-------------|---------|----------|----------|-----------|
|            | 1 WEEK      | 1 MONTH | 3 MONTHS | 6 MONTHS | 12 MONTHS |
| 02-05-2022 | 0.47        | 0.61    | 0.67     | 0.74     | 0.75      |
| 04-05-2022 | 0.52        | 0.59    | 0.66     | 0.73     | 0.75      |
| 05-05-2022 | 0.39        | 0.56    | 0.64     | 0.73     | 0.74      |
| 06-05-2022 | 0.62        | 0.69    | 0.75     | 0.79     | 0.79      |
| 09-05-2022 | 0.74        | 0.81    | 0.84     | 0.85     | 0.85      |
| 10-05-2022 | 0.81        | 0.88    | 0.88     | 0.88     | 0.89      |
| 11-05-2022 | 0.80        | 0.86    | 0.86     | 0.86     | 0.87      |
| 12-05-2022 | 1.19        | 1.20    | 1.20     | 1.13     | 1.13      |
| 13-05-2022 | 1.13        | 1.14    | 1.17     | 1.13     | 1.13      |
| 17-05-2022 | 1.03        | 1.13    | 1.13     | 1.13     | 1.13      |
| 18-05-2022 | 0.90        | 1.05    | 1.06     | 1.08     | 1.08      |
| 19-05-2022 | 0.90        | 1.05    | 1.06     | 1.07     | 1.07      |
| 20-05-2022 | 0.87        | 0.97    | 0.97     | 0.98     | 1.00      |
| 23-05-2022 | 0.84        | 0.98    | 0.99     | 1.00     | 1.00      |
| 24-05-2022 | 0.82        | 0.92    | 0.97     | 0.99     | 0.99      |
| 25-05-2022 | 0.81        | 0.85    | 0.91     | 0.90     | 0.94      |
| 26-05-2022 | 0.80        | 0.85    | 0.91     | 0.90     | 0.94      |
| 27-05-2022 | 0.77        | 0.83    | 0.90     | 0.90     | 0.93      |
| 30-05-2022 | 0.67        | 0.72    | 0.82     | 0.87     | 0.91      |
| 31-05-2022 | 0.67        | 0.70    | 0.82     | 0.87     | 0.91      |

*Risk Reversal is the spread between the put and call vol for 25 delta  
25 delta is the market standard for out of the money option strike*

**TABLE 137: FBIL FC-RUPEE OPTION VOLATILITY MATRIX RATES - 25 DELTA STRANGLE** Percent

| DATE       | 25 DELTA STR |         |          |          |           |
|------------|--------------|---------|----------|----------|-----------|
|            | 1 WEEK       | 1 MONTH | 3 MONTHS | 6 MONTHS | 12 MONTHS |
| 02-05-2022 | 0.15         | 0.15    | 0.19     | 0.21     | 0.27      |
| 04-05-2022 | 0.15         | 0.15    | 0.19     | 0.21     | 0.27      |
| 05-05-2022 | 0.15         | 0.15    | 0.19     | 0.21     | 0.27      |
| 06-05-2022 | 0.16         | 0.16    | 0.19     | 0.20     | 0.27      |
| 09-05-2022 | 0.15         | 0.16    | 0.19     | 0.21     | 0.27      |
| 10-05-2022 | 0.15         | 0.16    | 0.19     | 0.21     | 0.27      |
| 11-05-2022 | 0.15         | 0.16    | 0.19     | 0.21     | 0.27      |
| 12-05-2022 | 0.18         | 0.18    | 0.20     | 0.23     | 0.28      |
| 13-05-2022 | 0.18         | 0.18    | 0.20     | 0.23     | 0.28      |
| 17-05-2022 | 0.18         | 0.18    | 0.20     | 0.22     | 0.28      |
| 18-05-2022 | 0.18         | 0.18    | 0.20     | 0.23     | 0.28      |
| 19-05-2022 | 0.18         | 0.18    | 0.20     | 0.23     | 0.28      |
| 20-05-2022 | 0.18         | 0.18    | 0.20     | 0.23     | 0.28      |
| 23-05-2022 | 0.18         | 0.18    | 0.20     | 0.22     | 0.27      |
| 24-05-2022 | 0.18         | 0.18    | 0.20     | 0.22     | 0.27      |
| 25-05-2022 | 0.18         | 0.18    | 0.20     | 0.22     | 0.28      |
| 26-05-2022 | 0.18         | 0.18    | 0.20     | 0.23     | 0.28      |
| 27-05-2022 | 0.17         | 0.18    | 0.20     | 0.23     | 0.28      |
| 30-05-2022 | 0.15         | 0.16    | 0.19     | 0.22     | 0.27      |
| 31-05-2022 | 0.15         | 0.16    | 0.19     | 0.22     | 0.27      |

*Strangle is the spread between the 25 delta vol and ATM vol  
25 delta is the market standard for out of the money option strike*