

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
2022-23	799008	10090700	3275	41355	407184	68032487	1508	251972	2516444	9851831	10800	42283	293947	94128105	1089	348623
Apr-23	79212	1158660	4660	68156	36151	6633808	1903	349148	179248	786129	10544	46243	16802	5300674	884	278983

*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 (Funds Lending)	TREP Lending	Uncollateralised Money Market Lending*	Forex	IRS-MIBOR	IRS-MIFOR
Co-operative Banks	2.75	0.16	0.98	67.18**	0.23	-	-
Financial Institutions	0.12	1.69	0.51	-	0.52	-	-
Foreign Banks	23.72	23.37	2.91	2.24	43.79	52.23	83.34
Insurance Companies	2.01	1.74	17.13	-	-	-	-
Mutual Funds	15.51	50.30	62.54	-	-	1.90	0.00
Others	13.72	0.10	10.13	-	-	-	-
Primary Dealers	12.67	2.58	0.01	0.00	-	22.17	0.00
Private Sector Banks	16.51	11.14	4.34	14.98	29.73	17.32	14.34
Public Sector Banks	13.00	8.93	1.45	15.60	25.73	6.38	2.32
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00

* Call, Notice and Term Money segment.

** Includes Small Finance and Payment Banks

TABLE 13: CATEGORYWISE SELLING ACTIVITY

Percent

Category	Outright	Repo (Funds Borrowing)	TREP Borrowing	Uncollateralised Money Market Borrowing*	Forex	IRS-MIBOR	IRS-MIFOR
Co-operative Banks	2.38	0.17	1.19	2.73**	0.25	-	-
Financial Institutions	0.00	0.00	7.13	-	0.47	-	-
Foreign Banks	27.71	29.87	9.81	2.74	44.95	47.41	75.84
Insurance Companies	2.16	0.00	0.00	-	-	-	-
Mutual Funds	10.31	0.00	1.28	-	-	0.50	0.00
Others	5.22	2.54	2.53	-	-	-	-
Primary Dealers	23.79	41.27	5.23	74.06	-	23.17	0.00
Private Sector Banks	18.82	19.63	17.38	8.76	29.72	23.61	23.95
Public Sector Banks	9.60	6.52	55.47	11.71	24.62	5.32	0.20
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00

* 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 (10:45 A.M.)	FBIL-MROR (10:45 A.M.)	FBIL-Term MIBOR 14 DAYS (11:45 A.M.)	FBIL-Term MIBOR 1 Month (11:45 A.M.)	FBIL-Term MIBOR 3 Months (11:45 A.M.)	10Y Benchmark (WAY)	91 DTB	182 DTB	364 DTB	LAF Repo	SDF Rate
3-Apr-23	6.3116	6.2948	6.2565	6.40	6.38	7.03	7.26	7.38	7.3297	-	-	-	6.50	6.25
5-Apr-23	6.2617	6.1479	6.2320	6.35	6.32	6.94	7.21	7.34	7.2818	6.9192	7.1797	7.2187	6.50	6.25
6-Apr-23	6.3960	6.4275	6.3917	6.66	6.66	6.86	7.18	7.32	7.2099	-	-	-	6.50	6.25
10-Apr-23	6.3176	6.3241	6.2934	6.40	6.38	6.84	7.10	7.26	7.2320	-	-	-	6.50	6.25
11-Apr-23	6.3145	6.3650	6.2842	6.39	6.42	6.82	7.08	7.23	7.2462	-	-	-	6.50	6.25
12-Apr-23	6.3122	6.3662	6.2659	6.39	6.39	6.81	7.07	7.22	7.2181	6.7300	6.9796	7.0197	6.50	6.25
13-Apr-23	6.3692	6.3971	6.3360	6.38	6.40	6.80	7.06	7.21	7.2224	-	-	-	6.50	6.25
15-Apr-23	6.1460	5.7067	6.2361	-	-	-	-	-	-	-	-	-	6.50	6.25
17-Apr-23	6.4287	6.4903	6.5075	6.46	6.47	6.81	7.06	7.21	7.2425	-	-	-	6.50	6.25
18-Apr-23	6.5661	6.6227	6.5862	6.69	6.66	6.83	7.07	7.22	7.2312	-	-	-	6.50	6.25
19-Apr-23	6.5067	6.4943	6.4215	6.64	6.61	6.82	7.05	7.20	7.2226	6.7764	6.9513	7.0094	6.50	6.25
20-Apr-23	6.5556	6.4985	6.5530	6.61	6.62	6.81	7.04	7.19	7.2201	-	-	-	6.50	6.25
21-Apr-23	6.6406	6.6067	6.7095	6.74	6.71	6.84	7.06	7.21	7.2015	-	-	-	6.50	6.25
24-Apr-23	6.6455	6.6877	6.7216	6.76	6.75	6.85	7.06	7.21	7.1274	-	-	-	6.50	6.25
25-Apr-23	6.7005	6.7040	6.7563	6.85	6.79	6.86	7.07	7.22	7.1056	-	-	-	6.50	6.25
26-Apr-23	6.6908	6.6915	6.7545	6.85	6.78	6.87	7.07	7.21	7.1101	6.8225	6.9723	7.0040	6.50	6.25
27-Apr-23	6.7249	6.6982	6.7557	6.85	6.78	6.88	7.07	7.21	7.1017	-	-	-	6.50	6.25
28-Apr-23	6.7771	6.7255	6.7785	6.90	6.84	6.89	7.08	7.22	7.1146	-	-	-	6.50	6.25
29-Apr-23	6.2018	6.3939	6.7644	-	-	-	-	-	-	-	-	-	6.50	6.25
Average	6.4667	6.4549	6.5055	6.61	6.59	6.86	7.09	7.24	7.2010	6.8120	7.0207	7.0630	6.50	6.25
Max	6.7771	6.7255	6.7785	6.90	6.84	7.03	7.26	7.38	7.3297	6.9192	7.1797	7.2187	6.50	6.25
Min	6.1460	5.7067	6.2320	6.35	6.32	6.80	7.04	7.19	7.1017	6.7300	6.9513	7.0040	6.50	6.25
SD	0.1935	0.2451	0.2155	0.20	0.18	0.06	0.06	0.05	0.0664	0.0808	0.1067	0.1040	0.00	0.00

GOVERNMENT SECURITIES MARKET**SETTLEMENT ANALYSIS**

Number of Participants: 259

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
2022-23	75.78	76.72	24.22	23.28	78.87	72.93	21.13	27.07
Apr-23	77.31	76.91	22.69	23.09	84.37	78.39	15.63	21.61

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
2022-23	5.74	0.41	57.19	22.64	17.67	13.87	7.05	9.49	12.35	53.59
Apr-23	4.45	0.29	53.71	18.36	18.94	12.89	7.44	8.66	15.46	59.80

TABLE 17: T+2 TRADING SUMMARY

Amount ₹ Crore

Date	Trades	Face Value
3-Apr-23	18	774
5-Apr-23	9	502
6-Apr-23	4	429
10-Apr-23	2	45
11-Apr-23	4	294
12-Apr-23	11	60
13-Apr-23	7	149
17-Apr-23	7	336
18-Apr-23	6	57
19-Apr-23	6	178
20-Apr-23	2	43
21-Apr-23	2	44
24-Apr-23	2	40
25-Apr-23	5	251
26-Apr-23	3	45
27-Apr-23	5	248
28-Apr-23	8	292
Total	101	3788

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
2022-23	1666	79596
Apr-23	101	3788

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
2022-23	8049756	32991	79.77	1398339	5731	13.86	642605	2634	6.37
Apr-23	888237	52249	76.66	187285	11017	16.16	83137	4890	7.18

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	2022-23	Apr-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	0.65	-
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	1.48	0.80
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	1.74	1.68
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	1.37	1.05
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	6.39	3.54
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	9.76	11.03
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	1.03	3.79
2029	-	-	-	-	-	-	-	-	-	0.00	0.00	0.00	0.00	2.97	13.50	20.05	1.87	50.42	15.23	2.12	3.82	4.24
2030	-	-	-	-	-	-	-	-	-	0.95	3.88	2.06	1.14	13.39	21.61	2.76	0.40	0.58	30.24	6.55	0.45	1.41
2031	-	-	-	-	-	-	-	-	-	0.00	0.00	0.00	0.00	0.00	12.39	6.63	0.70	0.73	21.57	1.76	0.15	-
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	50.71	32.67
2033	-	-	-	-	-	-	-	-	-	0.00	0.00	0.00	0.18	0.71	0.26	0.85	0.33	4.92	3.51	1.47	1.77	20.49
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	0.45	0.67
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	3.05	0.80
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	11.35	13.36
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	0.04
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	0.04
2039	-	-	-	-	-	-	0.63	0.38	0.00	0.00	0.00	0.00	0.00	0.05	0.03	0.01	0.31	0.21	0.10	0.07	0.07	-
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	0.08	0.05
2041	-	-	-	-	-	-	-	-	-	0.36	1.34	0.58	0.14	0.11	0.07	0.06	0.07	0.10	0.10	0.13	0.08	0.23
2042	-	-	-	-	-	-	-	-	-	-	0.25	0.41	0.45	0.23	0.11	0.10	0.06	0.11	0.11	0.06	0.09	0.04
2043	-	-	-	-	-	-	-	-	-	-	-	0.05	0.61	0.23	0.13	0.04	0.04	0.22	0.15	0.08	0.08	0.09
2044	-	-	-	-	-	-	-	-	-	-	-	-	0.19	0.69	0.39	0.35	0.07	0.12	0.06	0.10	0.09	0.21
2045	-	-	-	-	-	-	-	-	-	-	-	-	-	0.52	0.34	0.16	0.09	0.08	0.06	0.07	0.07	0.05
2046	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.10	0.16	0.18	0.15	0.06	0.08	0.06	0.09
2047	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.03	0.03	0.03
2048	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.03	0.03	0.03
2049	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.20	0.05	0.10	0.07	0.05
2050	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.67	1.46	0.29	0.14
2051	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.06	0.21	0.03	0.08	0.08	0.37	0.84	0.27
2052	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.02	0.70	1.61
2053	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.02	0.02	0.02
2054	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.02	0.02	0.02
2055	-	-	-	-	-	-	-	-	-	-	-	-	-	0.02	0.07	0.02	0.19	0.03	0.09	0.04	0.05	0.02
2056	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.01	0.02	0.02	0.02
2057	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.01	0.02	0.02	0.02
2058	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.01	0.02	0.02	0.02
2059	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.27	0.06	0.04	0.04	0.02
2060	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.99	0.25	0.10	0.08
2061	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	1.57	0.81	0.22
2062	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.50	0.88

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.

TABLE 21: NETTING FACTOR: FUNDS			Amount ₹ Crore
Settlement Period	Gross	Net	Netting Factor (%)
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
2022-23	77666841	8123047	89.54
Apr-23	7836993	664416	91.52

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
2022-23	78123186	29179214	62.65
Apr-23	7792468	3050886	60.85

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 (April - 2023)	Value for April - 2023 (FV in ₹ Crore)	Percent share in (April 2023)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in April - 2023 (FV in ₹ Crore)
1	7.26% GS 2032	IN0020220060	22-Aug-32	168	2157480	25.93	27904	276065	31.08	148000	187	12842	16239
2	7.26% GS 2033	IN0020220151	6-Feb-33	54	257142	3.09	15755	177543	19.99	52000	341	4762	10444
3	7.41% GS 2036	IN0020220102	19-Dec-36	88	278248	3.34	8535	95680	10.77	90000	106	3162	5628
4	7.38% GS 2027	IN0020220037	20-Jun-27	210	800520	9.62	6845	94320	10.62	142000	66	3812	5548
5	7.10% GS 2029	IN0020220011	18-Apr-29	234	281120	3.38	2296	32642	3.67	158598	21	1201	1920
6	7.06% GS 2028	IN0020230010	10-Apr-28	14	21827	0.26	1251	21827	2.46	16000	136	1559	1559
7	7.54% GS 2036	IN0020220029	23-May-36	230	745684	8.96	1966	21736	2.45	149000	15	3242	1279
8	6.54% GS 2032	IN0020210244	17-Jan-32	243	1958904	23.55	990	12815	1.44	156000	8	8061	754
9	7.36% GS 2052	IN0020220086	12-Sep-52	146	61972	0.74	576	11806	1.33	128000	9	424	694
10	7.17% GS 2030	IN0020230036	17-Apr-30	10	10554	0.13	730	10554	1.19	14000	75	1055	1055
11	5.74% GS 2026	IN0020210186	15-Nov-26	241	223163	2.68	705	10420	1.17	79500	13	926	613
12	FRB 2028	IN0020210160	4-Oct-28	177	50209	0.60	164	9125	1.03	52816	17	284	570
13	6.69% GS 2024	IN0020220052	27-Jun-24	202	59122	0.71	258	7625	0.86	56000	14	293	449
14	5.63% GS 2026	IN0020210012	12-Apr-26	243	110400	1.33	341	6627	0.75	149503	4	454	390
15	7.40% GS 2062	IN0020220094	19-Sep-62	131	36290	0.44	175	5826	0.66	132549	4	277	343
16	6.67% GS 2035	IN0020210152	15-Dec-35	210	130066	1.56	360	5727	0.64	153550	4	619	337
17	FRB 2024	IN0020160084	7-Nov-24	149	32415	0.39	145	5055	0.57	58635	9	218	361
18	6.99% GS 2026	IN0020230028	17-Apr-26	10	4655	0.06	111	4655	0.52	8000	58	466	466
19	6.89% GS 2025	IN0020220128	16-Jan-25	64	14870	0.18	182	3836	0.43	12000	32	232	256
20	FRB 2034	IN0020210137	30-Oct-34	135	17699	0.21	32	3090	0.35	54800	6	131	386
21	8.33% GS 2026	IN0020120039	9-Jul-26	170	15553	0.19	53	2866	0.32	87000	3	91	220
22	FRB 2033	IN0020200120	22-Sep-33	181	48335	0.58	51	2550	0.29	149482	2	267	255
23	7.59% GS 2026	IN0020150093	11-Jan-26	198	37377	0.45	72	2518	0.28	119000	2	189	168

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 (April - 2023)	Value for April - 2023 (FV in ₹ Crore)	Percent share in (April 2023)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in April - 2023 (FV in ₹ Crore)
24	7.73% GS 2034	IN0020150051	19-Dec-34	87	4259	0.05	60	2516	0.28	104001	2	49	194
25	7.72% GS 2025	IN0020150036	25-May-25	124	15205	0.18	89	2492	0.28	89532	3	123	178
26	7.27% GS 2026	IN0020190016	8-Apr-26	143	14842	0.18	94	2412	0.27	60249	4	104	186
27	7.59% GS 2029	IN0020150069	20-Mar-29	134	12945	0.16	59	2339	0.26	132854	2	97	180
28	7.36%GS12SEP2052P	IN000952P011	12-Sep-52	14	6180	0.07	10	2190	0.25	-	-	441	730
29	7.4%GS19SEP2062P	IN000962P010	19-Sep-62	25	10676	0.13	6	1871	0.21	-	-	427	624
30	6.99% GS 2051	IN0020210194	15-Dec-51	223	58239	0.70	127	1772	0.20	146525	1	261	104
31	8.83% GS 2023	IN0020130061	25-Nov-23	105	13907	0.17	27	1750	0.20	56573	3	132	135
32	7.16% GS 2023	IN0020130012	20-May-23	193	30774	0.37	47	1711	0.19	66165	3	159	132
33	8.83% GS 2041	IN0020110063	12-Dec-41	72	4280	0.05	27	1704	0.19	91771	2	59	284
34	5.22% GS 2025	IN0020200112	15-Jun-25	224	41152	0.49	120	1697	0.19	118000	1	184	113
35	8.17% GS 2044	IN0020140078	1-Dec-44	79	5431	0.07	34	1551	0.17	97000	2	69	155
36	6.79% GS 2027	IN0020170026	15-May-27	210	33025	0.40	76	1465	0.16	121000	1	157	92
37	8.28% GS 2027	IN0020070069	21-Sep-27	156	13783	0.17	42	1218	0.14	91866	1	88	76
38	6.76% GS 2061	IN0020200401	22-Feb-61	131	12772	0.15	35	1173	0.13	147578	1	97	117
39	4.56% GS 2023	IN0020210210	29-Nov-23	223	19849	0.24	83	1171	0.13	32500	4	89	78
40	6.45% GS 2029	IN0020190362	7-Oct-29	129	7779	0.09	23	1025	0.12	114840	1	60	146
41	6.10% GS 2031	IN0020210095	12-Jul-31	208	64781	0.78	40	999	0.11	148086	1	311	83
42	6.97% GS 2026	IN0020160035	6-Sep-26	150	13638	0.16	33	987	0.11	89743	1	91	123
43	8.33% GS 2036	IN0020060045	7-Jun-36	91	3984	0.05	70	967	0.11	86000	1	44	107
44	7.17% GS 2028	IN0020170174	8-Jan-28	193	27800	0.33	55	936	0.11	115584	1	144	67
45	7.68% GS 2023	IN0020150010	15-Dec-23	139	14140	0.17	24	891	0.10	78834	1	102	74
46	6.64% GS 2035	IN0020210020	16-Jun-35	193	16259	0.20	74	890	0.10	145354	1	84	64

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 (April - 2023)	Value for April - 2023 (FV in ₹ Crore)	Percent share in (April 2023)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in April - 2023 (FV in ₹ Crore)
47	8.60% GS 2028	IN0020140011	2-Jun-28	87	5679	0.07	42	887	0.10	106230	1	65	74
48	7.32% GS 2024	IN0020180488	28-Jan-24	190	24340	0.29	37	881	0.10	59533	1	128	80
49	7.29% GS SGrB 2033	IN0020220144	27-Jan-33	20	2880	0.03	24	775	0.09	8000	10	144	129
50	8.32% GS 2032	IN0020070044	2-Aug-32	69	3530	0.04	43	772	0.09	91292	1	51	86
51	4.26% GS 2023	IN0020210046	17-May-23	57	4256	0.05	25	760	0.09	38887	2	75	109
52	8.20% GS 2025	IN0020120047	24-Sep-25	140	14646	0.18	22	757	0.09	88500	1	105	76
53	7.26% GS 2029	IN0020180454	14-Jan-29	178	19482	0.23	78	721	0.08	130709	1	109	72
54	6.18% GS 2024	IN0020190396	4-Nov-24	128	6209	0.07	43	643	0.07	79480	1	49	49
55	6.95% GS 2061	IN0020210202	16-Dec-61	185	31519	0.38	40	609	0.07	148236	0	170	51
56	5.77% GS 2030	IN0020200153	3-Aug-30	114	4443	0.05	21	584	0.07	123000	0	39	65
57	6.79% GS 2029	IN0020160118	26-Dec-29	134	8728	0.10	50	571	0.06	119830	0	65	52
58	7.88% GS 2030	IN0020150028	19-Mar-30	111	6172	0.07	18	555	0.06	128714	0	56	50
59	8.15% GS 2026	IN0020140060	24-Nov-26	157	25397	0.31	17	544	0.06	82964	1	162	54
60	7.16% GS 2050	IN0020200054	20-Sep-50	118	4227	0.05	77	540	0.06	99798	1	36	45
61	7.06% GS 2046	IN0020160068	10-Oct-46	121	3081	0.04	65	488	0.05	101592	0	25	38
62	6.80% GS 2060	IN0020200187	15-Dec-60	66	4725	0.06	23	461	0.05	101176	0	72	66
63	7.57% GS 2033	IN0020190065	17-Jun-33	79	4017	0.05	7	442	0.05	133292	0	51	74
64	6.67% GS 2050	IN0020200252	17-Dec-50	166	12577	0.15	67	413	0.05	149162	0	76	26
65	7.10% GS SGrB 2028	IN0020220136	27-Jan-28	10	1019	0.01	14	405	0.05	8000	5	102	101
66	8.24% GS 2027	IN0020060078	15-Feb-27	176	16355	0.20	30	356	0.04	111389	0	93	30
67	8.24% GS 2033	IN0020140052	10-Nov-33	122	4679	0.06	15	348	0.04	99579	0	38	50
68	7.37% GS 2023	IN0020180025	16-Apr-23	184	16363	0.20	13	327	0.04	-	-	89	82
69	6.62% GS 2051	IN0020160092	28-Nov-51	39	489	0.01	33	319	0.04	55000	1	13	35

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 (April - 2023)	Value for April - 2023 (FV in ₹ Crore)	Percent share in (April 2023)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in April - 2023 (FV in ₹ Crore)
70	6.83% GS 2039	IN0020080050	19-Jan-39	51	1370	0.02	26	285	0.03	13000	2	27	32
71	9.23% GS 2043	IN0020130079	23-Dec-43	107	2925	0.04	20	263	0.03	79472	0	27	38
72	8.97% GS 2030	IN0020110055	5-Dec-30	96	3225	0.04	17	257	0.03	90000	0	34	29
73	8.26% GS 2027	IN0020070036	2-Aug-27	142	5909	0.07	24	232	0.03	97727	0	42	23
74	6.35% OMC SB 2024	IN0020089036	23-Dec-24	7	306	0.00	4	226	0.03	21701	1	44	75
75	4.48% GS 2023	IN0020200211	2-Nov-23	101	4127	0.05	34	220	0.02	53925	0	41	17
76	7.69% GS 2043	IN0020190040	17-Jun-43	16	1092	0.01	4	220	0.02	37000	1	68	55
77	7.95% GS 2032	IN0020020106	28-Aug-32	119	5192	0.06	22	171	0.02	140506	0	44	19
78	7.72% GS 2049	IN0020190032	15-Jun-49	51	3161	0.04	3	155	0.02	84000	0	62	78
79	8.13% GS 2045	IN0020150044	22-Jun-45	59	2963	0.04	5	152	0.02	98000	0	50	30
80	5.15% GS 2025	IN0020200278	9-Nov-25	158	11425	0.14	16	152	0.02	116465	0	72	15
81	7.19% GS 2060	IN0020200039	15-Sep-60	15	1346	0.02	3	135	0.02	98381	0	90	68
82	7.35% GS 2024	IN0020090034	22-Jun-24	147	8685	0.10	14	128	0.01	52448	0	59	18
83	GS19SEP2023C	IN000923C044	19-Sep-23	21	302	0.00	6	126	0.01	-	-	14	21
84	8.30% GS 2040	IN0020100031	2-Jul-40	72	3641	0.04	13	122	0.01	92941	0	51	14
85	GS19SEP2025C	IN000925C049	19-Sep-25	20	388	0.00	9	121	0.01	-	-	19	30
86	5.63%GS12APR2026P	IN000426P016	12-Apr-26	13	2775	0.03	2	120	0.01	-	-	213	60
87	GS19MAR2025C	IN000325C042	19-Mar-25	25	388	0.00	9	120	0.01	-	-	16	24
88	GS19MAR2024C	IN000324C045	19-Mar-24	12	275	0.00	5	120	0.01	-	-	23	40
89	6.22% GS 2035	IN0020200245	16-Mar-35	103	9553	0.11	19	111	0.01	112655	0	93	16
90	5.85% GS 2030	IN0020200294	1-Dec-30	67	877	0.01	18	107	0.01	120832	0	13	13
91	GS19SEP2029C	IN000929C041	19-Sep-29	34	406	0.00	10	107	0.01	-	-	12	15
92	5.79% GS 2030	IN0020200070	11-May-30	105	6956	0.08	9	104	0.01	111619	0	66	17

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 (April - 2023)	Value for April - 2023 (FV in ₹ Crore)	Percent share in (April 2023)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in April - 2023 (FV in ₹ Crore)
93	GS19MAR2028C	IN000328C046	19-Mar-28	28	357	0.00	10	103	0.01	-	-	13	13
94	GS12MAR2040C	IN000340C041	12-Mar-40	15	242	0.00	5	96	0.01	-	-	16	24
95	GS12MAR2037C	IN000337C047	12-Mar-37	15	242	0.00	5	96	0.01	-	-	16	24
96	GS12SEP2039C	IN000939C040	12-Sep-39	15	242	0.00	5	96	0.01	-	-	16	24
97	GS12MAR2038C	IN000338C045	12-Mar-38	15	242	0.00	5	96	0.01	-	-	16	24
98	GS12MAR2039C	IN000339C043	12-Mar-39	15	242	0.00	5	96	0.01	-	-	16	24
99	GS12SEP2038C	IN000938C042	12-Sep-38	15	242	0.00	5	96	0.01	-	-	16	24
100	GS19SEP2028C	IN000928C043	19-Sep-28	31	355	0.00	11	96	0.01	-	-	11	10
101	GS12SEP2040C	IN000940C048	12-Sep-40	15	242	0.00	5	96	0.01	-	-	16	24
102	GS12SEP2037C	IN000937C044	12-Sep-37	15	242	0.00	5	96	0.01	-	-	16	24
103	7.40% GS 2035	IN0020050012	9-Sep-35	168	5214	0.06	21	95	0.01	99245	0	31	8
104	8.28% GS 2032	IN0020060086	15-Feb-32	105	3358	0.04	13	87	0.01	112189	0	32	17
105	GS12MAR2026C	IN000326C057	12-Mar-26	21	302	0.00	6	85	0.01	-	-	14	21
106	GS12SEP2045C	IN000945C047	12-Sep-45	14	227	0.00	4	81	0.01	-	-	16	27
107	GS12MAR2047C	IN000347C046	12-Mar-47	14	227	0.00	4	81	0.01	-	-	16	27
108	GS12SEP2046C	IN000946C045	12-Sep-46	14	227	0.00	4	81	0.01	-	-	16	27
109	GS12SEP2047C	IN000947C043	12-Sep-47	14	227	0.00	4	81	0.01	-	-	16	27
110	GS12MAR2044C	IN000344C043	12-Mar-44	14	227	0.00	4	81	0.01	-	-	16	27
111	GS12MAR2052C	IN000352C038	12-Mar-52	14	227	0.00	4	81	0.01	-	-	16	27
112	GS12SEP2027C	IN000927C052	12-Sep-27	14	182	0.00	4	81	0.01	-	-	13	20
113	GS12SEP2051C	IN000951C037	12-Sep-51	14	227	0.00	4	81	0.01	-	-	16	27
114	GS12SEP2044C	IN000944C040	12-Sep-44	14	227	0.00	4	81	0.01	-	-	16	27
115	GS12SEP2050C	IN000950C047	12-Sep-50	14	227	0.00	4	81	0.01	-	-	16	27

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 (April - 2023)	Value for April - 2023 (FV in ₹ Crore)	Percent share in (April 2023)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in April - 2023 (FV in ₹ Crore)
116	GS12MAR2045C	IN000345C040	12-Mar-45	14	227	0.00	4	81	0.01	-	-	16	27
117	GS12MAR2046C	IN000346C048	12-Mar-46	14	227	0.00	4	81	0.01	-	-	16	27
118	GS12MAR2042C	IN000342C047	12-Mar-42	14	227	0.00	4	81	0.01	-	-	16	27
119	GS12MAR2041C	IN000341C049	12-Mar-41	14	227	0.00	4	81	0.01	-	-	16	27
120	GS12SEP2043C	IN000943C042	12-Sep-43	14	227	0.00	4	81	0.01	-	-	16	27
121	GS12MAR2049C	IN000349C042	12-Mar-49	14	227	0.00	4	81	0.01	-	-	16	27
122	GS12MAR2048C	IN000348C044	12-Mar-48	14	227	0.00	4	81	0.01	-	-	16	27
123	GS12SEP2041C	IN000941C046	12-Sep-41	14	227	0.00	4	81	0.01	-	-	16	27
124	GS12SEP2052C	IN000952C035	12-Sep-52	14	227	0.00	4	81	0.01	-	-	16	27
125	GS12SEP2042C	IN000942C044	12-Sep-42	14	227	0.00	4	81	0.01	-	-	16	27
126	GS12MAR2051C	IN000351C030	12-Mar-51	14	227	0.00	4	81	0.01	-	-	16	27
127	GS12MAR2043C	IN000343C045	12-Mar-43	14	227	0.00	4	81	0.01	-	-	16	27
128	GS12SEP2048C	IN000948C041	12-Sep-48	14	227	0.00	4	81	0.01	-	-	16	27
129	GS12MAR2050C	IN000350C040	12-Mar-50	14	227	0.00	4	81	0.01	-	-	16	27
130	GS12SEP2049C	IN000949C049	12-Sep-49	14	227	0.00	4	81	0.01	-	-	16	27
131	GS19SEP2027C	IN000927C045	19-Sep-27	22	300	0.00	6	76	0.01	-	-	14	13
132	7.50% GS 2034	IN0020040039	10-Aug-34	160	7473	0.09	22	75	0.01	101255	0	47	9
133	9.20% GS 2030	IN0020130053	30-Sep-30	69	1740	0.02	17	75	0.01	61885	0	25	7
134	GS12SEP2026C	IN000926C054	12-Sep-26	15	232	0.00	2	75	0.01	-	-	15	75
135	GS12MAR2027C	IN000327C055	12-Mar-27	17	222	0.00	2	75	0.01	-	-	13	38
136	GS19MAR2029C	IN000329C044	19-Mar-29	24	344	0.00	8	74	0.01	-	-	14	15
137	GS12SEP2035C	IN000935C055	12-Sep-35	15	267	0.00	4	71	0.01	-	-	18	24
138	GS12SEP2036C	IN000936C046	12-Sep-36	14	217	0.00	4	71	0.01	-	-	16	24

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 (April - 2023)	Value for April - 2023 (FV in ₹ Crore)	Percent share in (April 2023)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in April - 2023 (FV in ₹ Crore)
139	GS12MAR2032C	IN000332C055	12-Mar-32	15	267	0.00	4	71	0.01	-	-	18	24
140	GS12SEP2031C	IN000931C054	12-Sep-31	16	267	0.00	5	71	0.01	-	-	17	18
141	GS12MAR2036C	IN000336C049	12-Mar-36	14	217	0.00	4	71	0.01	-	-	16	24
142	GS12SEP2032C	IN000932C052	12-Sep-32	15	267	0.00	4	71	0.01	-	-	18	24
143	GS12MAR2034C	IN000334C051	12-Mar-34	15	267	0.00	4	71	0.01	-	-	18	24
144	GS12SEP2034C	IN000934C058	12-Sep-34	15	267	0.00	4	71	0.01	-	-	18	24
145	GS12SEP2033C	IN000933C050	12-Sep-33	15	267	0.00	4	71	0.01	-	-	18	24
146	GS12MAR2033C	IN000333C053	12-Mar-33	15	267	0.00	4	71	0.01	-	-	18	24
147	GS12MAR2035C	IN000335C058	12-Mar-35	15	267	0.00	4	71	0.01	-	-	18	24
148	GS19MAR2060C	IN000360C023	19-Mar-60	21	395	0.00	5	69	0.01	-	-	19	23
149	GS19SEP2030C	IN000930C049	19-Sep-30	37	355	0.00	6	69	0.01	-	-	10	23
150	GS19MAR2036C	IN000336C031	19-Mar-36	21	395	0.00	5	69	0.01	-	-	19	23
151	GS19MAR2051C	IN000351C022	19-Mar-51	20	395	0.00	5	69	0.01	-	-	20	23
152	GS19MAR2047C	IN000347C038	19-Mar-47	20	395	0.00	5	69	0.01	-	-	20	23
153	GS19MAR2049C	IN000349C034	19-Mar-49	20	395	0.00	5	69	0.01	-	-	20	23
154	GS19SEP2050C	IN000950C039	19-Sep-50	20	395	0.00	5	69	0.01	-	-	20	23
155	GS19SEP2062C	IN000962C018	19-Sep-62	21	395	0.00	5	69	0.01	-	-	19	23
156	GS19SEP2037C	IN000937C036	19-Sep-37	20	395	0.00	5	69	0.01	-	-	20	23
157	GS19SEP2043C	IN000943C034	19-Sep-43	23	395	0.00	5	69	0.01	-	-	17	23
158	GS19SEP2057C	IN000957C026	19-Sep-57	20	395	0.00	5	69	0.01	-	-	20	23
159	GS19MAR2056C	IN000356C021	19-Mar-56	20	395	0.00	5	69	0.01	-	-	20	23
160	GS19SEP2026C	IN000926C047	19-Sep-26	23	318	0.00	4	69	0.01	-	-	14	17
161	GS19SEP2032C	IN000932C045	19-Sep-32	21	395	0.00	5	69	0.01	-	-	19	23

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 (April - 2023)	Value for April - 2023 (FV in ₹ Crore)	Percent share in (April 2023)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in April - 2023 (FV in ₹ Crore)
162	GS19MAR2045C	IN000345C032	19-Mar-45	22	395	0.00	5	69	0.01	-	-	18	23
163	GS19MAR2037C	IN000337C039	19-Mar-37	21	395	0.00	5	69	0.01	-	-	19	23
164	GS19MAR2040C	IN000340C033	19-Mar-40	21	395	0.00	5	69	0.01	-	-	19	23
165	GS19SEP2049C	IN000949C031	19-Sep-49	20	395	0.00	5	69	0.01	-	-	20	23
166	GS19SEP2060C	IN000960C020	19-Sep-60	21	395	0.00	5	69	0.01	-	-	19	23
167	GS19SEP2056C	IN000956C028	19-Sep-56	20	395	0.00	5	69	0.01	-	-	20	23
168	GS19MAR2046C	IN000346C030	19-Mar-46	20	395	0.00	5	69	0.01	-	-	20	23
169	GS19SEP2047C	IN000947C035	19-Sep-47	20	395	0.00	5	69	0.01	-	-	20	23
170	GS19MAR2041C	IN000341C031	19-Mar-41	21	395	0.00	5	69	0.01	-	-	19	23
171	GS19SEP2046C	IN000946C037	19-Sep-46	20	395	0.00	5	69	0.01	-	-	20	23
172	GS19MAR2034C	IN000334C044	19-Mar-34	21	395	0.00	5	69	0.01	-	-	19	23
173	GS19MAR2059C	IN000359C025	19-Mar-59	21	395	0.00	6	69	0.01	-	-	19	17
174	GS19SEP2053C	IN000953C025	19-Sep-53	20	395	0.00	5	69	0.01	-	-	20	23
175	GS19SEP2036C	IN000936C038	19-Sep-36	23	395	0.00	5	69	0.01	-	-	17	23
176	GS19SEP2040C	IN000940C030	19-Sep-40	21	395	0.00	5	69	0.01	-	-	19	23
177	GS19SEP2042C	IN000942C036	19-Sep-42	22	395	0.00	5	69	0.01	-	-	18	23
178	GS19MAR2030C	IN000330C042	19-Mar-30	33	492	0.01	5	69	0.01	-	-	15	17
179	GS19MAR2042C	IN000342C039	19-Mar-42	23	395	0.00	5	69	0.01	-	-	17	23
180	GS19MAR2052C	IN000352C020	19-Mar-52	20	395	0.00	5	69	0.01	-	-	20	23
181	GS19MAR2053C	IN000353C028	19-Mar-53	20	395	0.00	5	69	0.01	-	-	20	23
182	GS19MAR2058C	IN000358C027	19-Mar-58	21	395	0.00	5	69	0.01	-	-	19	23
183	GS19SEP2055C	IN000955C020	19-Sep-55	20	395	0.00	5	69	0.01	-	-	20	23
184	GS19SEP2052C	IN000952C027	19-Sep-52	20	395	0.00	5	69	0.01	-	-	20	23

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 (April - 2023)	Value for April - 2023 (FV in ₹ Crore)	Percent share in (April 2023)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in April - 2023 (FV in ₹ Crore)
185	GS19SEP2059C	IN000959C022	19-Sep-59	20	395	0.00	5	69	0.01	-	-	20	23
186	GS19MAR2055C	IN000355C023	19-Mar-55	20	395	0.00	5	69	0.01	-	-	20	23
187	GS19SEP2038C	IN000938C034	19-Sep-38	20	395	0.00	5	69	0.01	-	-	20	23
188	GS19SEP2051C	IN000951C029	19-Sep-51	20	395	0.00	5	69	0.01	-	-	20	23
189	GS19MAR2032C	IN000332C048	19-Mar-32	21	395	0.00	5	69	0.01	-	-	19	23
190	GS19MAR2039C	IN000339C035	19-Mar-39	21	395	0.00	6	69	0.01	-	-	19	17
191	GS19MAR2054C	IN000354C026	19-Mar-54	20	395	0.00	5	69	0.01	-	-	20	23
192	GS19MAR2057C	IN000357C029	19-Mar-57	20	395	0.00	5	69	0.01	-	-	20	23
193	GS19SEP2044C	IN000944C032	19-Sep-44	23	395	0.00	5	69	0.01	-	-	17	23
194	GS19MAR2062C	IN000362C011	19-Mar-62	20	395	0.00	5	69	0.01	-	-	20	23
195	GS19SEP2039C	IN000939C032	19-Sep-39	21	395	0.00	6	69	0.01	-	-	19	17
196	GS19SEP2045C	IN000945C039	19-Sep-45	20	395	0.00	5	69	0.01	-	-	20	23
197	GS19MAR2035C	IN000335C041	19-Mar-35	21	395	0.00	5	69	0.01	-	-	19	23
198	GS19MAR2048C	IN000348C036	19-Mar-48	20	395	0.00	5	69	0.01	-	-	20	23
199	GS19MAR2044C	IN000344C035	19-Mar-44	23	395	0.00	5	69	0.01	-	-	17	23
200	GS19SEP2054C	IN000954C023	19-Sep-54	20	395	0.00	5	69	0.01	-	-	20	23
201	GS19MAR2043C	IN000343C037	19-Mar-43	23	395	0.00	5	69	0.01	-	-	17	23
202	GS19SEP2034C	IN000934C041	19-Sep-34	25	396	0.00	5	69	0.01	-	-	16	23
203	GS19SEP2048C	IN000948C033	19-Sep-48	20	395	0.00	5	69	0.01	-	-	20	23
204	GS19MAR2026C	IN000326C040	19-Mar-26	24	401	0.00	4	69	0.01	-	-	17	35
205	GS19SEP2033C	IN000933C043	19-Sep-33	21	395	0.00	5	69	0.01	-	-	19	23
206	GS19SEP2041C	IN000941C038	19-Sep-41	21	395	0.00	5	69	0.01	-	-	19	23
207	GS19SEP2058C	IN000958C024	19-Sep-58	20	395	0.00	5	69	0.01	-	-	20	23

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 (April - 2023)	Value for April - 2023 (FV in ₹ Crore)	Percent share in (April 2023)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in April - 2023 (FV in ₹ Crore)
208	GS19MAR2031C	IN000331C040	19-Mar-31	24	440	0.01	5	69	0.01	-	-	18	23
209	GS19MAR2038C	IN000338C037	19-Mar-38	20	395	0.00	5	69	0.01	-	-	20	23
210	GS19MAR2027C	IN000327C048	19-Mar-27	25	317	0.00	5	69	0.01	-	-	13	14
211	GS19MAR2033C	IN000333C046	19-Mar-33	21	395	0.00	5	69	0.01	-	-	19	23
212	GS19MAR2050C	IN000350C032	19-Mar-50	20	395	0.00	5	69	0.01	-	-	20	23
213	GS19MAR2061C	IN000361C013	19-Mar-61	21	395	0.00	5	69	0.01	-	-	19	23
214	GS19SEP2031C	IN000931C047	19-Sep-31	25	390	0.00	5	69	0.01	-	-	16	23
215	GS19SEP2035C	IN000935C048	19-Sep-35	20	395	0.00	5	69	0.01	-	-	20	23
216	GS19SEP2061C	IN000961C010	19-Sep-61	21	395	0.00	5	69	0.01	-	-	19	23
217	8.40% GS 2024	IN0020140045	28-Jul-24	69	6175	0.07	2	66	0.01	70960	0	89	33
218	GS12SEP2028C	IN000928C050	12-Sep-28	12	177	0.00	4	66	0.01	-	-	15	22
219	GS12MAR2028C	IN000328C053	12-Mar-28	13	197	0.00	4	66	0.01	-	-	15	22
220	GS12MAR2024C	IN000324C052	12-Mar-24	13	191	0.00	4	65	0.01	-	-	15	22
221	7.61% GS 2030	IN0020160019	9-May-30	63	2964	0.04	6	60	0.01	100989	0	47	12
222	GS12MAR2029C	IN000329C051	12-Mar-29	17	197	0.00	3	56	0.01	-	-	12	19
223	GS12SEP2029C	IN000929C058	12-Sep-29	15	197	0.00	5	56	0.01	-	-	13	19
224	GS19SEP2024C	IN000924C042	19-Sep-24	13	213	0.00	4	53	0.01	-	-	16	13
225	GS12MAR2031C	IN000331C057	12-Mar-31	16	247	0.00	4	51	0.01	-	-	15	13
226	6.30% GS 2023	IN0020030014	9-Apr-23	36	1844	0.02	6	50	0.01	-	-	51	50
227	GS12SEP2024C	IN000924C059	12-Sep-24	11	155	0.00	3	41	0.00	-	-	14	21
228	GS12SEP2023C	IN000923C051	12-Sep-23	14	161	0.00	3	41	0.00	-	-	12	14
229	GS22FEB2030C	IN000230C028	22-Feb-30	5	126	0.00	4	35	0.00	-	-	25	18
230	FRB 2031	IN0020180041	7-Dec-31	8	860	0.01	3	35	0.00	139916	0	108	35

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 (April - 2023)	Value for April - 2023 (FV in ₹ Crore)	Percent share in (April 2023)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in April - 2023 (FV in ₹ Crore)
231	6.13% GS 2028	IN0020030022	4-Jun-28	57	385	0.00	8	32	0.00	11000	0	7	8
232	GS15DEC2027C	IN001227C056	15-Dec-27	21	317	0.00	2	31	0.00	-	-	15	16
233	GS12SEP2025C	IN000925C056	12-Sep-25	14	149	0.00	2	31	0.00	-	-	11	31
234	GS12MAR2025C	IN000325C059	12-Mar-25	19	177	0.00	2	31	0.00	-	-	9	31
235	GS12SEP2030C	IN000930C056	12-Sep-30	17	183	0.00	2	31	0.00	-	-	11	16
236	GS12MAR2030C	IN000330C059	12-Mar-30	19	202	0.00	2	31	0.00	-	-	11	16
237	8.30% GS 2042	IN0020120062	31-Dec-42	48	3666	0.04	3	30	0.00	105700	0	76	15
238	GS16DEC2025C	IN001225C076	16-Dec-25	20	446	0.01	3	30	0.00	-	-	22	10
239	6.19% GS 2034	IN0020200096	16-Sep-34	66	3392	0.04	7	29	0.00	127000	0	51	10
240	GS22AUG2025C	IN000825C025	22-Aug-25	5	60	0.00	1	25	0.00	-	-	12	25
241	6.57% GS 2033	IN0020160100	5-Dec-33	61	587	0.01	5	22	0.00	95960	0	10	7
242	GS17JUN2028C	IN000628C031	17-Jun-28	11	158	0.00	3	21	0.00	-	-	14	11
243	GS17DEC2028C	IN001228C039	17-Dec-28	9	132	0.00	3	21	0.00	-	-	15	11
244	GS12JUN2027C	IN000627C041	12-Jun-27	3	21	0.00	2	21	0.00	-	-	7	11
245	GS12DEC2027C	IN001227C049	12-Dec-27	2	21	0.00	2	21	0.00	-	-	11	11
246	GS15JUN2028C	IN000628C056	15-Jun-28	18	310	0.00	1	20	0.00	-	-	17	20
247	6.01% GS 2028	IN0020020247	25-Mar-28	36	188	0.00	5	17	0.00	15000	0	5	4
248	6.68% GS 2031	IN0020170042	17-Sep-31	109	9020	0.11	8	16	0.00	108957	0	83	3
249	6.17% GS 2023	IN0020030055	12-Jun-23	62	1433	0.02	9	13	0.00	12000	0	23	3
250	7.95% OMC SB 2025	IN0020079029	18-Jan-25	16	37	0.00	4	13	0.00	5637	0	2	3
251	6.90% OMC SB 2026	IN0020089069	4-Feb-26	23	705	0.01	3	12	0.00	21942	0	31	4
252	GS17JUN2030C	IN000630C037	17-Jun-30	3	16	0.00	2	11	0.00	-	-	5	11
253	GS17DEC2029C	IN001229C037	17-Dec-29	6	118	0.00	2	11	0.00	-	-	20	11

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 (April - 2023)	Value for April - 2023 (FV in ₹ Crore)	Percent share in (April 2023)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in April - 2023 (FV in ₹ Crore)
254	GS17DEC2030C	IN001230C035	17-Dec-30	3	17	0.00	2	11	0.00	-	-	6	11
255	GS17JUN2029C	IN000629C039	17-Jun-29	5	116	0.00	2	11	0.00	-	-	23	11
256	GS26OCT2025C	IN001025C013	26-Oct-25	4	35	0.00	1	10	0.00	-	-	9	10
257	GS12JUN2028C	IN000628C049	12-Jun-28	1	10	0.00	2	10	0.00	-	-	10	10
258	GS15DEC2029C	IN001229C052	15-Dec-29	26	305	0.00	3	10	0.00	-	-	12	10
259	8.30% FERT SB 2023	IN0020079011	7-Dec-23	49	304	0.00	5	10	0.00	3880	0	6	3
260	7.63% GS 2059	IN0020190057	17-Jun-59	18	1082	0.01	1	10	0.00	83462	0	60	10
261	GS12OCT2023C	IN001023C034	12-Oct-23	10	78	0.00	2	7	0.00	-	-	8	4
262	GS12APR2024C	IN000424C035	12-Apr-24	10	78	0.00	2	7	0.00	-	-	8	4
263	GS12OCT2024C	IN001024C032	12-Oct-24	11	78	0.00	2	7	0.00	-	-	7	4
264	GS12OCT2025C	IN001025C039	12-Oct-25	10	78	0.00	2	7	0.00	-	-	8	4
265	GS12APR2026C	IN000426C030	12-Apr-26	14	93	0.00	3	7	0.00	-	-	7	2
266	GS12APR2023C	IN000423C045	12-Apr-23	10	78	0.00	2	7	0.00	-	-	8	4
267	GS12APR2025C	IN000425C032	12-Apr-25	10	78	0.00	2	7	0.00	-	-	8	4
268	8.23% FCI SB 2027	IN0020060029	12-Feb-27	27	20	0.00	3	6	0.00	6200	0	1	3
269	8.20% OMC SB 2024	IN0020099019	15-Sep-24	33	54	0.00	7	6	0.00	9986	0	2	1
270	9.15% GS 2024	IN0020110048	14-Nov-24	61	3105	0.04	5	6	0.00	78013	0	51	2
271	7.95% FERT SB 2026	IN0020079037	18-Feb-26	23	220	0.00	5	6	0.00	3551	0	10	2
272	GS17JUN2023C	IN000623C032	17-Jun-23	6	114	0.00	1	5	0.00	-	-	19	5
273	GS16JUN2028C	IN000628C072	16-Jun-28	22	466	0.01	1	5	0.00	-	-	21	5
274	7.62% GS 2039	IN0020190024	15-Sep-39	28	1162	0.01	1	5	0.00	38151	0	42	5
275	7.72% GS 2055	IN0020150077	26-Oct-55	14	1163	0.01	5	4	0.00	100969	0	83	4
276	GS16DEC2028C	IN001228C070	16-Dec-28	24	500	0.01	1	4	0.00	-	-	21	4

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 (April - 2023)	Value for April - 2023 (FV in ₹ Crore)	Percent share in (April 2023)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in April - 2023 (FV in ₹ Crore)
277	8.03% FCI SB 2024	IN0020060011	15-Dec-24	36	41	0.00	7	4	0.00	5000	0	1	1
278	8.00% OMC SB 2026	IN0020089077	23-Mar-26	22	35	0.00	2	4	0.00	10000	0	2	2
279	GS26OCT2026C	IN001026C011	26-Oct-26	3	24	0.00	1	4	0.00	-	-	8	4
280	GS17DEC2026C	IN001226C033	17-Dec-26	7	91	0.00	1	3	0.00	-	-	13	3
281	8.40% OMC SB 2026	IN0020060102	29-Mar-26	20	53	0.00	4	3	0.00	4971	0	3	1
282	8.20% OMC SB 2023	IN0020089010	10-Nov-23	46	156	0.00	7	3	0.00	8011	0	3	1
283	GS01DEC2028C	IN001228C088	1-Dec-28	1	1	0.00	1	1	0.00	-	-	1	1
284	8.20% OMC SB 2024	IN0020060060	12-Feb-24	10	17	0.00	1	1	0.00	5000	0	2	1
285	GS15JUN2026C	IN000626C050	15-Jun-26	20	385	0.00	1	1	0.00	-	-	19	1
286	GS01JUN2029C	IN000629C088	1-Jun-29	1	1	0.00	1	1	0.00	-	-	1	1
287	GS01JUN2028C	IN000628C080	1-Jun-28	1	1	0.00	1	1	0.00	-	-	1	1
288	SGB 2017-18 01/01/2018 SERIES	IN0020170166	1-Jan-26	2	0	0.00	1	0	0.00	-	-	0	0
289	8.40% OMC SB 2025	IN0020079052	28-Mar-25	3	1	0.00	1	0	0.00	2057	0	0	0
290	8.01% OMC SB 2023	IN0020060052	15-Dec-23	8	47	0.00	1	0	0.00	2895	0	6	0
291	SGB 2022-23 SERIES IV	IN0020220169	14-Mar-31	2	0	0.00	3	0	0.00	-	-	0	0
292	SGB 2020-21 SERIES XI	IN0020200393	9-Feb-29	1	0	0.00	1	0	0.00	-	-	0	0
293	SGB 2021-22 SERIES IX	IN0020210236	18-Jan-30	3	0	0.00	1	0	0.00	-	-	0	0
294	Other Securities Traded During The Past 12 Months But Not Traded During The Month				114861	1.38							
	Total				8319284	100.00	72729	888253	100.00				

TABLE 24: MARKET SHARE OF TOP 'N' SECURITIES

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
2022-23	34.30	55.45	70.58	82.12
Apr-23	33.35	55.06	71.18	82.50

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
2022-23	27.02	42.39	54.35	63.81
Apr-23	28.67	44.54	56.70	65.93

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
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
2022-23	57.87	63.89	66.21	82.95	54.71	86.93
Apr-23	42.18	50.39	79.76	122.65	31.20	96.49

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
2022-23	55956	6.99	2638330	26.07	744785	93.01	7482702	73.93	800741	10121032
Apr-23	4788	6.06	282700	24.96	74280	93.94	849909	75.04	79068	1132609

*Data excludes PM/GAH and GAH/GAH trades between the Primary SGL holder and its constituents.

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
2022-23	26	175
Apr-23	-	-

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	
2022-23	7515	97904.36	179	36578.00	7694	134482.36	
Apr-23	740	11082.94	18	4181.00	758	15263.94	

TABLE 30: MARKET SHARE - PROPRIETARY TRADES*					Percent
Category	Buy		Sell		
	Trades	Value	Trades	Value	
Co-operative Banks	4.68	1.88	4.59	1.85	
Financial Institutions	0.24	0.41	0.00	0.00	
Foreign Banks	13.66	17.06	12.59	17.42	
Insurance Companies	1.52	2.35	0.89	1.65	
Mutual Funds	5.77	10.87	4.98	7.33	
Others	10.04	5.55	9.97	4.88	
Primary Dealers	19.16	18.06	20.16	21.40	
Private Sector Banks	17.19	18.14	18.23	18.34	
Provident Funds	0.00	0.00	0.00	0.00	
Public Sector Banks	14.51	13.24	17.03	17.05	

* Trade Data

TABLE 31: MARKET SHARE - CONSTITUENT TRADES*					Percent
Constituent Category	Buy		Sell		
	Trades	Value	Trades	Value	
Banks	0.29	0.29	0.47	0.36	
Co-operative Banks	1.92	0.63	1.96	0.60	
Corporates	6.22	5.78	6.15	6.18	
FII's	0.28	0.73	0.17	0.78	
Insurance Companies	2.11	2.83	1.16	1.14	
Mutual Funds	0.36	0.51	0.27	0.25	
Finance Cos.	0.03	0.05	0.03	0.01	
Others	0.85	0.53	0.73	0.31	
Provident Funds	1.15	1.09	0.62	0.45	

TABLE 32: TURNOVER RATIO					Percent
Current Month	Previous Month	3 Months	6 Months	12 Months	
0.88%	0.66%	0.60%	0.49%	0.72%	

TABLE 33A: NET PROPRIETARY TRADING IN OUTRIGHT MARKET

Percent

Date	Foreign Banks	Mutual Funds	Others	Primary Dealers	Private Sector Banks	Public Sector Banks
3-Apr-23	-4.78	15.79	-0.38	1.73	-5.79	-1.80
5-Apr-23	3.37	19.72	1.05	-6.39	-7.08	-7.61
6-Apr-23	3.71	7.45	0.75	-3.04	-0.29	-12.42
10-Apr-23	0.34	-0.48	2.04	-1.65	0.00	-8.66
11-Apr-23	-0.90	3.54	2.80	-3.33	-0.39	-3.40
12-Apr-23	-1.57	8.67	1.65	-7.31	1.86	-4.97
13-Apr-23	0.70	1.69	2.53	-7.39	-3.90	2.22
17-Apr-23	-11.84	-0.53	2.09	0.30	-1.19	2.13
18-Apr-23	2.25	2.70	0.27	-4.35	-1.64	-5.68
19-Apr-23	-8.28	5.84	3.60	-9.26	7.96	-2.89
20-Apr-23	-1.85	5.22	1.26	-2.17	0.93	-5.88
21-Apr-23	6.38	1.66	-0.60	3.70	-3.88	-8.08
24-Apr-23	2.79	0.18	-0.26	3.38	-1.93	-3.79
25-Apr-23	2.00	-0.92	5.02	-6.38	1.81	0.04
26-Apr-23	-7.66	2.13	3.75	-7.98	5.97	1.07
27-Apr-23	-2.84	-4.47	1.44	-0.15	5.79	-1.52
28-Apr-23	2.05	-5.72	5.07	-7.25	-1.49	1.67
Net Activity in Apr-23	-0.42	3.55	1.85	-3.32	-0.11	-3.82

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
3-Apr-23	290	6384.33	15.10	214	8403.92	19.88
5-Apr-23	396	6760.29	10.71	448	8695.83	13.77
6-Apr-23	681	9494.65	10.64	607	6070.68	6.80
10-Apr-23	612	7822.63	13.87	346	3082.40	5.47
11-Apr-23	432	5329.41	8.44	338	4274.79	6.77
12-Apr-23	531	8661.46	11.46	431	7394.69	9.78
13-Apr-23	515	8068.95	13.19	347	5521.24	9.03
17-Apr-23	662	9295.88	18.50	438	4756.44	9.47
18-Apr-23	706	9456.10	15.69	505	5567.44	9.24
19-Apr-23	589	7530.86	13.32	557	5818.66	10.29
20-Apr-23	478	5073.10	9.66	401	3765.59	7.17
21-Apr-23	804	10307.40	10.86	730	9523.35	10.03
24-Apr-23	877	10123.09	11.78	976	10432.80	12.14
25-Apr-23	920	11221.38	12.58	1054	12631.23	14.16
26-Apr-23	790	9972.51	11.98	725	7711.00	9.26
27-Apr-23	646	6730.84	12.04	645	5750.22	10.28
28-Apr-23	485	6356.27	12.85	373	3556.66	7.19
Total Activity in Apr-23	10414	138589.14	12.24	9135	112956.94	9.97

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
3-Apr-23	2389	31827.93	113	2393.68	118	8752.54	2620	42974.15	1097	203063.32	952	303027.15	10561	56371.74
5-Apr-23	3075	38517.86	189	3607.20	259	21115.96	3523	63241.02	1051	197021.81	874	289016.50	11089	42324.74
6-Apr-23	5572	72498.16	225	2463.21	180	14740.27	5977	89701.64	1192	209976.50	1040	330316.95	7972	36074.11
10-Apr-23	3216	43209.81	198	4068.13	166	9105.24	3580	56383.18	1092	200105.66	948	315002.85	10730	40387.07
11-Apr-23	3332	41193.70	188	9393.38	204	12981.57	3724	63568.65	1032	195134.91	919	315191.65	11049	37744.48
12-Apr-23	3627	44529.35	236	7066.22	289	23984.96	4152	75580.53	1074	195065.18	898	290887.90	8630	29408.26
13-Apr-23	4100	51280.18	100	1699.32	149	8175.51	4349	61155.01	1085	191965.44	981	294507.35	9753	32540.60
15-Apr-23									3	42.80	136	16073.50		
17-Apr-23	3083	36296.03	220	1909.05	111	12232.25	3414	50437.33	1121	203995.63	1003	309914.50	9976	36954.46
18-Apr-23	4156	47231.95	295	9138.33	111	3880.80	4562	60251.08	1113	195086.70	1026	329246.55	10486	31440.39
19-Apr-23	3472	37637.18	262	5471.53	191	13745.60	3925	56854.31	1044	186023.91	943	319826.85	9204	28888.92
20-Apr-23	3144	36485.66	241	7165.65	133	9036.50	3518	52687.81	1075	198957.14	1016	311930.35	9245	29697.50
21-Apr-23	6440	85059.50	203	3570.61	110	6443.78	6753	95073.89	1079	191878.37	1008	321098.50	10871	33476.98
24-Apr-23	6973	79156.49	205	3635.37	93	3170.96	7271	85962.82	1048	190556.33	1000	311766.40	10357	33947.29
25-Apr-23	7074	80738.80	294	4782.48	105	3664.01	7473	89185.29	1026	191796.12	972	311236.60	9107	29281.56
26-Apr-23	5891	66019.02	232	5139.58	160	12092.65	6283	83251.25	947	179186.73	1025	334056.30	9170	27741.35
27-Apr-23	3890	44932.05	255	6935.14	145	4801.50	4290	56668.69	983	193375.21	933	295524.70	9718	33867.49
28-Apr-23	3432	43284.87	160	3379.64	62	2967.60	3654	49632.11	1025	194088.06	970	286579.35	21333	225981.77
29-Apr-23									11	247.56	158	15469.70		
Total	72866	879899	3616	81819	2586	170892	79068	1132609	18098	3317567	16802	5300674	179248	786129
Average	4286	51758.74	213	4813	152	10052	4651	66624.04	953	174608.81	884	278982.82	10544	46242.87
Market Share (%)	92.16	77.69	4.57	7.22	3.27	15.09								

*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
3-Apr-23	97	39	6012	18.89	2292	47	25816	81.11	19	10	1270	3.99	2389	64	31828
5-Apr-23	133	43	7718	20.04	2942	49	30800	79.96	18	11	1367	3.55	3075	68	38518
6-Apr-23	128	27	8213	11.33	5444	58	64285	88.67	17	10	890	1.23	5572	59	72498
10-Apr-23	155	105	4898	11.34	3061	58	38311	88.66	17	9	1818	4.21	3216	163	43210
11-Apr-23	97	25	6190	15.03	3235	45	35004	84.97	24	12	1810	4.39	3332	70	41194
12-Apr-23	121	39	7320	16.44	3506	54	37209	83.56	35	17	2830	6.36	3627	93	44529
13-Apr-23	128	34	8207	16.00	3972	48	43073	84.00	7	7	470	0.92	4100	82	51280
17-Apr-23	282	162	8359	23.03	2801	53	27937	76.97	9	6	495	1.36	3083	189	36296
18-Apr-23	224	97	7971	16.88	3932	57	39260	83.12	18	8	1110	2.35	4156	133	47232
19-Apr-23	116	54	4027	10.70	3356	61	33611	89.30	22	15	1026	2.73	3472	87	37637
20-Apr-23	101	43	5147	14.11	3043	73	31339	85.89	14	11	934	2.56	3144	91	36486
21-Apr-23	147	43	10875	12.79	6293	61	74184	87.21	19	9	1035	1.22	6440	74	85060
24-Apr-23	138	37	6130	7.74	6835	73	73027	92.26	19	10	1150	1.45	6973	110	79156
25-Apr-23	234	101	10216	12.65	6840	71	70523	87.35	27	16	1990	2.46	7074	172	80739
26-Apr-23	219	86	9647	14.61	5672	62	56373	85.39	39	17	2315	3.51	5891	148	66019
27-Apr-23	113	52	8301	18.48	3777	66	36631	81.52	16	10	1140	2.54	3890	118	44932
28-Apr-23	161	61	8083	18.67	3271	58	35202	81.33	13	9	725	1.67	3432	119	43285
Total	2594		127314		70272		752585		333		22374		72866		879899
Average	153	62	7489		4134	58	44270		20	11	1316		4286	108	51759
Percent Market Share				14.47				85.53				2.54			

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
3-Apr-23	21	14	3718	42.47	97	27	5035	57.53	16	9	3475	39.70	118	32	8753
5-Apr-23	98	31	16183	76.64	161	35	4933	23.36	36	20	7965	37.72	259	49	21116
6-Apr-23	51	17	9600	65.13	129	33	5140	34.87	40	11	8915	60.48	180	36	14740
10-Apr-23	33	18	4649	51.06	133	35	4456	48.94	20	11	3310	36.35	166	53	9105
11-Apr-23	59	28	8632	66.49	145	38	4350	33.51	40	21	7694	59.27	204	66	12982
12-Apr-23	94	23	18048	75.25	195	38	5937	24.75	22	13	3955	16.49	289	61	23985
13-Apr-23	42	21	4135	50.57	107	31	4041	49.43	23	10	3125	38.22	149	52	8176
17-Apr-23	49	25	9727	79.52	62	20	2506	20.48	31	16	8205	67.08	111	32	12232
18-Apr-23	16	12	1151	29.65	95	29	2730	70.35	10	8	885	22.80	111	35	3881
19-Apr-23	72	17	9215	67.04	119	28	4530	32.96	10	9	1030	7.49	191	31	13746
20-Apr-23	37	19	4882	54.02	96	26	4155	45.98	23	11	4405	48.75	133	35	9037
21-Apr-23	19	12	2886	44.78	91	29	3558	55.22	9	6	1780	27.62	110	34	6444
24-Apr-23	17	12	1345	42.42	76	23	1826	57.58	7	5	1060	33.43	93	35	3171
25-Apr-23	22	13	1558	42.51	83	26	2107	57.49	14	7	1360	37.12	105	39	3664
26-Apr-23	65	13	7902	65.34	95	28	4191	34.66	6	5	300	2.48	160	41	12093
27-Apr-23	28	19	1563	32.54	117	31	3239	67.46	6	4	685	14.27	145	50	4802
28-Apr-23	23	13	2173	73.21	39	17	795	26.79	14	8	1795	60.49	62	30	2968
Total	746		107363		1840		63528		327		59944		2586		170892
Average	44	18	6315		108	29	3737		19	10	3526		152	42	10052
Percent Market Share				62.83				37.17				35.08			

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
3-Apr-23	53	21	1884	78.70	60	29	510	21.30	31	22	1479	61.78	113	54	2394
5-Apr-23	87	25	2892	80.16	102	59	716	19.84	38	34	1151	31.90	189	98	3607
6-Apr-23	46	25	845	34.32	179	74	1618	65.68	16	11	570	23.14	225	86	2463
10-Apr-23	37	18	1604	39.42	161	52	2464	60.58	12	12	205	5.04	198	70	4068
11-Apr-23	59	29	1884	20.05	129	64	7510	79.95	6	5	155	1.65	188	93	9393
12-Apr-23	90	58	2565	36.30	146	71	4501	63.70	13	10	818	11.57	236	129	7066
13-Apr-23	37	17	602	35.43	63	33	1097	64.57	10	8	105	6.18	100	50	1699
17-Apr-23	128	107	1124	58.88	92	37	785	41.12	7	7	465	24.36	220	136	1909
18-Apr-23	139	79	6269	68.60	156	92	2869	31.40	35	23	1990	21.78	295	169	9138
19-Apr-23	133	87	4192	76.61	129	70	1280	23.39	17	13	788	14.39	262	146	5472
20-Apr-23	109	68	4096	57.16	132	54	3070	42.84	22	22	704	9.83	241	128	7166
21-Apr-23	80	59	1715	48.04	123	83	1855	51.96	15	11	638	17.87	203	133	3571
24-Apr-23	56	37	2592	71.30	149	82	1043	28.70	14	8	1625	44.70	205	119	3635
25-Apr-23	78	46	2954	61.77	216	84	1828	38.23	11	11	343	7.16	294	130	4782
26-Apr-23	111	77	4067	79.14	121	73	1072	20.86	13	10	646	12.56	232	150	5140
27-Apr-23	126	79	5827	84.03	129	77	1108	15.97	23	18	925	13.33	255	156	6935
28-Apr-23	79	52	2911	86.13	81	47	469	13.87	22	20	745	22.04	160	99	3380
Total	1448		48023		2168		33796		305		13350		3616		81818
Average	85	52	2825		128	64	1988		18	14	785		213	114	4813
Percent Market Share				58.69				41.31				16.32			

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	IN0020220060	7.26% GS 2032	26597	264230.84	30.09	17	17	0
2	IN0020220151	7.26% GS 2033	16588	185439.38	21.12	17	17	0
3	IN0020220102	7.41% GS 2036	8902	101331.30	11.54	17	17	0
4	IN0020220037	7.38% GS 2027	6286	87621.50	9.98	17	17	0
5	IN0020220011	7.10% GS 2029	2113	31261.45	3.56	17	17	0
6	IN0020230010	7.06% GS 2028	1282	22549.28	2.57	15	15	0
7	IN0020220029	7.54% GS 2036	1727	20390.00	2.32	17	17	0
8	IN0020210244	6.54% GS 2032	950	12977.00	1.48	17	17	0
9	IN0020220086	7.36% GS 2052	544	11718.22	1.33	17	17	0
10	IN0020230036	7.17% GS 2030	790	11547.48	1.31	11	11	0
11	IN0020210186	5.74% GS 2026	685	9969.41	1.14	17	17	0
12	IN0020210160	FRB 2028	147	7785.00	0.89	16	13	3
13	IN0020220094	7.40% GS 2062	168	7025.28	0.80	15	7	8
14	IN0020220052	6.69% GS 2024	218	6895.00	0.79	17	13	4
15	IN0020210012	5.63% GS 2026	339	6329.00	0.72	17	17	0
16	IN0020160084	FRB 2024	155	5270.00	0.60	14	7	7
17	IN0020230028	6.99% GS 2026	117	4930.00	0.56	11	8	3
18	IN0020210152	6.67% GS 2035	288	4708.00	0.54	17	12	5
19	IN0020220128	6.89% GS 2025	178	4070.00	0.46	15	9	6
20	IN0020210137	FRB 2034	28	3005.00	0.34	7	2	5
21	IN0020120039	8.33% GS 2026	41	2796.02	0.32	12	2	10
22	IN0020150036	7.72% GS 2025	88	2510.00	0.29	13	9	4
23	IN0020150051	7.73% GS 2034	56	2505.00	0.29	13	4	9
24	IN0020200120	FRB 2033	47	2450.00	0.28	10	4	6
25	IN0020150069	7.59% GS 2029	49	2420.00	0.28	14	3	11
26	IN000952P011	7.36%GS12SEP2052P	10	2190.00	0.25	3	1	2
27	IN0020150093	7.59% GS 2026	54	1949.00	0.22	15	4	11
28	IN0020130061	8.83% GS 2023	28	1920.00	0.22	14	1	13
29	IN0020130012	7.16% GS 2023	32	1915.00	0.22	11	3	8
30	IN000962P010	7.4%GS19SEP2062P	5	1870.00	0.21	3	0	3
31	IN0020200112	5.22% GS 2025	110	1803.76	0.21	15	9	6
32	IN0020110063	8.83% GS 2041	20	1700.00	0.19	2	1	1
33	IN0020210194	6.99% GS 2051	78	1550.00	0.18	16	7	9
34	IN0020140078	8.17% GS 2044	28	1535.00	0.17	10	1	9
35	IN0020190016	7.27% GS 2026	65	1432.40	0.16	12	5	7
36	IN0020170026	6.79% GS 2027	64	1370.00	0.16	16	6	10
37	IN0020070069	8.28% GS 2027	23	1190.10	0.14	11	0	11
38	IN0020210210	4.56% GS 2023	83	1180.00	0.13	15	6	9

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
39	IN0020200401	6.76% GS 2061	24	1170.00	0.13	8	1	7
40	IN0020160035	6.97% GS 2026	33	1150.00	0.13	7	3	4
41	IN0020190362	6.45% GS 2029	18	1010.00	0.12	4	2	2
42	IN0020150010	7.68% GS 2023	24	992.00	0.11	13	0	13
43	IN0020060045	8.33% GS 2036	65	980.00	0.11	8	4	4
44	IN0020180488	7.32% GS 2024	35	950.00	0.11	11	3	8
45	IN0020210095	6.10% GS 2031	25	870.00	0.10	8	1	7
46	IN0020210020	6.64% GS 2035	46	835.71	0.10	10	3	7
47	IN0020140011	8.60% GS 2028	29	835.03	0.10	11	2	9
48	IN0020070044	8.32% GS 2032	31	758.00	0.09	6	2	4
49	IN0020210046	4.26% GS 2023	24	755.00	0.09	6	2	4
50	IN0020120047	8.20% GS 2025	14	740.10	0.08	7	0	7
51	IN0020210202	6.95% GS 2061	26	730.00	0.08	10	2	8
52	IN0020170174	7.17% GS 2028	46	730.00	0.08	13	3	10
53	IN0020220144	7.29% GS SGrB 2033	19	725.00	0.08	5	2	3
54	IN0020180454	7.26% GS 2029	68	670.80	0.08	6	2	4
55	IN0020190396	6.18% GS 2024	40	626.60	0.07	11	4	7
56	IN0020200153	5.77% GS 2030	14	573.50	0.07	6	1	5
57	IN0020150028	7.88% GS 2030	18	555.00	0.06	9	0	9
58	IN0020160118	6.79% GS 2029	40	554.51	0.06	10	2	8
59	IN0020140060	8.15% GS 2026	17	544.00	0.06	10	0	10
60	IN0020200187	6.80% GS 2060	15	450.00	0.05	4	1	3
61	IN0020160068	7.06% GS 2046	13	443.98	0.05	7	0	7
62	IN0020190065	7.57% GS 2033	6	440.00	0.05	5	0	5
63	IN0020220136	7.10% GS SGrB 2028	14	405.00	0.05	4	1	3
64	IN0020200054	7.16% GS 2050	28	384.77	0.04	6	4	2
65	IN0020140052	8.24% GS 2033	13	345.00	0.04	6	0	6
66	IN0020160092	6.62% GS 2051	7	270.00	0.03	3	0	3
67	IN0020060078	8.24% GS 2027	16	270.00	0.03	9	0	9
68	IN0020200252	6.67% GS 2050	24	258.93	0.03	8	1	7
69	IN0020130079	9.23% GS 2043	11	242.68	0.03	5	0	5
70	IN0020110055	8.97% GS 2030	8	239.80	0.03	5	0	5
71	IN0020089036	6.35% OMC SB 2024	2	225.00	0.03	1	0	1
72	IN0020070036	8.26% GS 2027	11	215.00	0.02	7	0	7
73	IN0020200211	4.48% GS 2023	32	210.00	0.02	13	3	10
74	IN0020180025	7.37% GS 2023	10	180.00	0.02	3	1	2
75	IN0020020106	7.95% GS 2032	14	180.00	0.02	6	0	6
76	IN0020040039	7.50% GS 2034	17	170.70	0.02	2	1	1

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
77	IN0020080050	6.83% GS 2039	13	160.00	0.02	5	1	4
78	IN0020190040	7.69% GS 2043	3	160.00	0.02	3	0	3
79	IN0020150044	8.13% GS 2045	2	150.00	0.02	2	0	2
80	IN0020200278	5.15% GS 2025	11	135.00	0.02	5	0	5
81	IN0020200039	7.19% GS 2060	3	135.00	0.02	2	0	2
82	IN000927C052	GS12SEP2027C	4	130.64	0.01	4	0	4
83	IN000923C044	GS19SEP2023C	6	126.10	0.01	6	0	6
84	IN000324C045	GS19MAR2024C	6	125.45	0.01	4	0	4
85	IN000327C055	GS12MAR2027C	3	125.12	0.01	3	0	3
86	IN000926C054	GS12SEP2026C	3	125.12	0.01	2	0	2
87	IN0020030071	5.97% GS 2025	1	125.00	0.01	1	0	1
88	IN0020090034	7.35% GS 2024	12	125.00	0.01	5	1	4
89	IN000426P016	5.63%GS12APR2026P	2	120.00	0.01	2	0	2
90	IN000325C042	GS19MAR2025C	7	119.19	0.01	5	0	5
91	IN000925C049	GS19SEP2025C	5	116.19	0.01	3	0	3
92	IN000328C053	GS12MAR2028C	4	115.74	0.01	4	0	4
93	IN0020100031	8.30% GS 2040	6	115.00	0.01	4	0	4
94	IN000326C057	GS12MAR2026C	5	105.10	0.01	3	0	3
95	IN0020200294	5.85% GS 2030	15	105.00	0.01	7	1	6
96	IN0020200245	6.22% GS 2035	14	105.00	0.01	5	1	4
97	IN000929C041	GS19SEP2029C	7	101.71	0.01	6	0	6
98	IN0020190057	7.63% GS 2059	3	100.00	0.01	2	0	2
99	IN000328C046	GS19MAR2028C	8	99.02	0.01	8	0	8
100	IN000332C055	GS12MAR2032C	5	95.59	0.01	4	0	4
101	IN000333C053	GS12MAR2033C	5	95.59	0.01	4	0	4
102	IN000334C051	GS12MAR2034C	5	95.59	0.01	4	0	4
103	IN000335C058	GS12MAR2035C	5	95.59	0.01	4	0	4
104	IN000336C049	GS12MAR2036C	5	95.59	0.01	4	0	4
105	IN000337C047	GS12MAR2037C	5	95.59	0.01	4	0	4
106	IN000338C045	GS12MAR2038C	5	95.59	0.01	4	0	4
107	IN000339C043	GS12MAR2039C	5	95.59	0.01	4	0	4
108	IN000340C041	GS12MAR2040C	5	95.59	0.01	4	0	4
109	IN000931C054	GS12SEP2031C	6	95.59	0.01	5	0	5
110	IN000932C052	GS12SEP2032C	5	95.59	0.01	4	0	4
111	IN000933C050	GS12SEP2033C	5	95.59	0.01	4	0	4
112	IN000934C058	GS12SEP2034C	5	95.59	0.01	4	0	4
113	IN000935C055	GS12SEP2035C	5	95.59	0.01	4	0	4
114	IN000936C046	GS12SEP2036C	5	95.59	0.01	4	0	4

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
115	IN000937C044	GS12SEP2037C	5	95.59	0.01	4	0	4
116	IN000938C042	GS12SEP2038C	5	95.59	0.01	4	0	4
117	IN000939C040	GS12SEP2039C	5	95.59	0.01	4	0	4
118	IN000940C048	GS12SEP2040C	5	95.59	0.01	4	0	4
119	IN000928C043	GS19SEP2028C	6	94.18	0.01	6	0	6
120	IN0020050012	7.40% GS 2035	8	90.00	0.01	6	0	6
121	IN0020200070	5.79% GS 2030	1	85.00	0.01	1	0	1
122	IN0020190032	7.72% GS 2049	3	85.00	0.01	2	0	2
123	IN000341C049	GS12MAR2041C	4	80.59	0.01	3	0	3
124	IN000342C047	GS12MAR2042C	4	80.59	0.01	3	0	3
125	IN000343C045	GS12MAR2043C	4	80.59	0.01	3	0	3
126	IN000344C043	GS12MAR2044C	4	80.59	0.01	3	0	3
127	IN000345C040	GS12MAR2045C	4	80.59	0.01	3	0	3
128	IN000346C048	GS12MAR2046C	4	80.59	0.01	3	0	3
129	IN000347C046	GS12MAR2047C	4	80.59	0.01	3	0	3
130	IN000348C044	GS12MAR2048C	4	80.59	0.01	3	0	3
131	IN000349C042	GS12MAR2049C	4	80.59	0.01	3	0	3
132	IN000350C040	GS12MAR2050C	4	80.59	0.01	3	0	3
133	IN000351C030	GS12MAR2051C	4	80.59	0.01	3	0	3
134	IN000352C038	GS12MAR2052C	4	80.59	0.01	3	0	3
135	IN000941C046	GS12SEP2041C	4	80.59	0.01	3	0	3
136	IN000942C044	GS12SEP2042C	4	80.59	0.01	3	0	3
137	IN000943C042	GS12SEP2043C	4	80.59	0.01	3	0	3
138	IN000944C040	GS12SEP2044C	4	80.59	0.01	3	0	3
139	IN000945C047	GS12SEP2045C	4	80.59	0.01	3	0	3
140	IN000946C045	GS12SEP2046C	4	80.59	0.01	3	0	3
141	IN000947C043	GS12SEP2047C	4	80.59	0.01	3	0	3
142	IN000948C041	GS12SEP2048C	4	80.59	0.01	3	0	3
143	IN000949C049	GS12SEP2049C	4	80.59	0.01	3	0	3
144	IN000950C047	GS12SEP2050C	4	80.59	0.01	3	0	3
145	IN000951C037	GS12SEP2051C	4	80.59	0.01	3	0	3
146	IN000952C035	GS12SEP2052C	4	80.59	0.01	3	0	3
147	IN000927C045	GS19SEP2027C	6	76.22	0.01	6	0	6
148	IN000331C057	GS12MAR2031C	5	75.59	0.01	5	0	5
149	IN0020060086	8.28% GS 2032	4	75.00	0.01	2	0	2
150	IN0020140045	8.40% GS 2024	2	75.00	0.01	2	0	2
151	IN000324C052	GS12MAR2024C	5	70.69	0.01	4	0	4
152	IN000326C040	GS19MAR2026C	4	69.19	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
153	IN000327C048	GS19MAR2027C	5	69.19	0.01	5	0	5
154	IN000329C044	GS19MAR2029C	5	69.19	0.01	4	0	4
155	IN000330C042	GS19MAR2030C	5	69.19	0.01	4	0	4
156	IN000331C040	GS19MAR2031C	5	69.19	0.01	3	0	3
157	IN000332C048	GS19MAR2032C	5	69.19	0.01	3	0	3
158	IN000333C046	GS19MAR2033C	5	69.19	0.01	3	0	3
159	IN000334C044	GS19MAR2034C	5	69.19	0.01	3	0	3
160	IN000335C041	GS19MAR2035C	5	69.19	0.01	3	0	3
161	IN000336C031	GS19MAR2036C	5	69.19	0.01	3	0	3
162	IN000337C039	GS19MAR2037C	5	69.19	0.01	3	0	3
163	IN000338C037	GS19MAR2038C	5	69.19	0.01	3	0	3
164	IN000339C035	GS19MAR2039C	5	69.19	0.01	3	0	3
165	IN000340C033	GS19MAR2040C	5	69.19	0.01	3	0	3
166	IN000341C031	GS19MAR2041C	5	69.19	0.01	3	0	3
167	IN000342C039	GS19MAR2042C	5	69.19	0.01	3	0	3
168	IN000343C037	GS19MAR2043C	5	69.19	0.01	3	0	3
169	IN000344C035	GS19MAR2044C	5	69.19	0.01	3	0	3
170	IN000345C032	GS19MAR2045C	5	69.19	0.01	3	0	3
171	IN000346C030	GS19MAR2046C	5	69.19	0.01	3	0	3
172	IN000347C038	GS19MAR2047C	5	69.19	0.01	3	0	3
173	IN000348C036	GS19MAR2048C	5	69.19	0.01	3	0	3
174	IN000349C034	GS19MAR2049C	5	69.19	0.01	3	0	3
175	IN000350C032	GS19MAR2050C	5	69.19	0.01	3	0	3
176	IN000351C022	GS19MAR2051C	5	69.19	0.01	3	0	3
177	IN000352C020	GS19MAR2052C	5	69.19	0.01	3	0	3
178	IN000353C028	GS19MAR2053C	5	69.19	0.01	3	0	3
179	IN000354C026	GS19MAR2054C	5	69.19	0.01	3	0	3
180	IN000355C023	GS19MAR2055C	5	69.19	0.01	3	0	3
181	IN000356C021	GS19MAR2056C	5	69.19	0.01	3	0	3
182	IN000357C029	GS19MAR2057C	5	69.19	0.01	3	0	3
183	IN000358C027	GS19MAR2058C	5	69.19	0.01	3	0	3
184	IN000359C025	GS19MAR2059C	5	69.19	0.01	3	0	3
185	IN000360C023	GS19MAR2060C	5	69.19	0.01	3	0	3
186	IN000361C013	GS19MAR2061C	5	69.19	0.01	3	0	3
187	IN000362C011	GS19MAR2062C	5	69.19	0.01	3	0	3
188	IN000926C047	GS19SEP2026C	4	69.19	0.01	4	0	4
189	IN000931C047	GS19SEP2031C	5	69.19	0.01	3	0	3
190	IN000932C045	GS19SEP2032C	5	69.19	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
191	IN000933C043	GS19SEP2033C	5	69.19	0.01	3	0	3
192	IN000934C041	GS19SEP2034C	5	69.19	0.01	3	0	3
193	IN000935C048	GS19SEP2035C	5	69.19	0.01	3	0	3
194	IN000936C038	GS19SEP2036C	5	69.19	0.01	3	0	3
195	IN000937C036	GS19SEP2037C	5	69.19	0.01	3	0	3
196	IN000938C034	GS19SEP2038C	5	69.19	0.01	3	0	3
197	IN000939C032	GS19SEP2039C	5	69.19	0.01	3	0	3
198	IN000940C030	GS19SEP2040C	5	69.19	0.01	3	0	3
199	IN000941C038	GS19SEP2041C	5	69.19	0.01	3	0	3
200	IN000942C036	GS19SEP2042C	5	69.19	0.01	3	0	3
201	IN000943C034	GS19SEP2043C	5	69.19	0.01	3	0	3
202	IN000944C032	GS19SEP2044C	5	69.19	0.01	3	0	3
203	IN000945C039	GS19SEP2045C	5	69.19	0.01	3	0	3
204	IN000946C037	GS19SEP2046C	5	69.19	0.01	3	0	3
205	IN000947C035	GS19SEP2047C	5	69.19	0.01	3	0	3
206	IN000948C033	GS19SEP2048C	5	69.19	0.01	3	0	3
207	IN000949C031	GS19SEP2049C	5	69.19	0.01	3	0	3
208	IN000950C039	GS19SEP2050C	5	69.19	0.01	3	0	3
209	IN000951C029	GS19SEP2051C	5	69.19	0.01	3	0	3
210	IN000952C027	GS19SEP2052C	5	69.19	0.01	3	0	3
211	IN000953C025	GS19SEP2053C	5	69.19	0.01	3	0	3
212	IN000954C023	GS19SEP2054C	5	69.19	0.01	3	0	3
213	IN000955C020	GS19SEP2055C	5	69.19	0.01	3	0	3
214	IN000956C028	GS19SEP2056C	5	69.19	0.01	3	0	3
215	IN000957C026	GS19SEP2057C	5	69.19	0.01	3	0	3
216	IN000958C024	GS19SEP2058C	5	69.19	0.01	3	0	3
217	IN000959C022	GS19SEP2059C	5	69.19	0.01	3	0	3
218	IN000960C020	GS19SEP2060C	5	69.19	0.01	3	0	3
219	IN000961C010	GS19SEP2061C	5	69.19	0.01	3	0	3
220	IN000962C018	GS19SEP2062C	5	69.19	0.01	3	0	3
221	IN000930C049	GS19SEP2030C	5	68.47	0.01	3	0	3
222	IN000923C051	GS12SEP2023C	4	65.69	0.01	4	0	4
223	IN000928C050	GS12SEP2028C	4	65.69	0.01	3	0	3
224	IN000329C051	GS12MAR2029C	3	55.57	0.01	3	0	3
225	IN000330C059	GS12MAR2030C	3	55.57	0.01	3	0	3
226	IN000929C058	GS12SEP2029C	5	55.57	0.01	3	0	3
227	IN000930C056	GS12SEP2030C	3	55.57	0.01	3	0	3
228	IN000924C042	GS19SEP2024C	4	53.47	0.01	4	0	4

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
229	IN000924C059	GS12SEP2024C	3	40.54	0.00	2	0	2
230	IN0020160019	7.61% GS 2030	4	40.00	0.00	4	0	4
231	IN000230C028	GS22FEB2030C	4	35.00	0.00	2	0	2
232	IN001227C056	GS15DEC2027C	2	30.80	0.00	2	0	2
233	IN000325C059	GS12MAR2025C	2	30.54	0.00	1	0	1
234	IN000925C056	GS12SEP2025C	2	30.54	0.00	1	0	1
235	IN0020120062	8.30% GS 2042	3	30.00	0.00	2	0	2
236	IN0020130053	9.20% GS 2030	6	30.00	0.00	4	0	4
237	IN001225C076	GS16DEC2025C	1	29.13	0.00	1	0	1
238	IN0020030022	6.13% GS 2028	3	25.00	0.00	2	0	2
239	IN000825C025	GS22AUG2025C	1	25.00	0.00	1	0	1
240	IN000628C031	GS17JUN2028C	2	20.98	0.00	2	0	2
241	IN001228C039	GS17DEC2028C	2	20.67	0.00	2	0	2
242	IN001227C049	GS12DEC2027C	2	20.62	0.00	2	0	2
243	IN000627C041	GS12JUN2027C	2	20.62	0.00	2	0	2
244	IN000628C056	GS15JUN2028C	1	20.40	0.00	1	0	1
245	IN0020160100	6.57% GS 2033	4	20.00	0.00	2	0	2
246	IN001229C037	GS17DEC2029C	1	10.67	0.00	1	0	1
247	IN001230C035	GS17DEC2030C	1	10.67	0.00	1	0	1
248	IN000629C039	GS17JUN2029C	1	10.67	0.00	1	0	1
249	IN000630C037	GS17JUN2030C	1	10.67	0.00	1	0	1
250	IN001025C013	GS26OCT2025C	1	10.04	0.00	1	0	1
251	IN0020089069	6.90% OMC SB 2026	1	10.00	0.00	1	0	1
252	IN0020079029	7.95% OMC SB 2025	1	10.00	0.00	1	0	1
253	IN000628C049	GS12JUN2028C	1	9.71	0.00	1	0	1
254	IN000623C032	GS17JUN2023C	1	5.34	0.00	1	0	1
255	IN0020020247	6.01% GS 2028	1	5.00	0.00	1	0	1
256	IN0020030055	6.17% GS 2023	1	5.00	0.00	1	0	1
257	IN0020200096	6.19% GS 2034	1	5.00	0.00	1	0	1
258	IN0020170042	6.68% GS 2031	1	5.00	0.00	1	0	1
259	IN0020190024	7.62% GS 2039	1	5.00	0.00	1	0	1
260	IN001229C052	GS15DEC2029C	1	5.00	0.00	1	0	1
		Total	70688	878164.34	100.00			

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	IN0020220060	7.26% GS 2032	17	26597	264231	IN0020130061	8.83% GS 2023	13	19	1785
2	IN0020220151	7.26% GS 2033	17	16588	185439	IN0020120039	8.33% GS 2026	10	25	1564
3	IN0020220102	7.41% GS 2036	17	8902	101331	IN0020150069	7.59% GS 2029	11	28	1230
4	IN0020220037	7.38% GS 2027	17	6286	87622	IN0020070069	8.28% GS 2027	11	23	1190
5	IN0020220011	7.10% GS 2029	17	2113	31261	IN0020140078	8.17% GS 2044	9	20	1165
6	IN0020230010	7.06% GS 2028	15	1282	22549	IN0020150010	7.68% GS 2023	13	24	992
7	IN0020220029	7.54% GS 2036	17	1727	20390	IN0020150093	7.59% GS 2026	11	21	944
8	IN0020210244	6.54% GS 2032	17	950	12977	IN0020130012	7.16% GS 2023	8	13	905
9	IN0020220086	7.36% GS 2052	17	544	11718	IN0020200401	6.76% GS 2061	7	17	870
10	IN0020230036	7.17% GS 2030	11	790	11547	IN0020220094	7.40% GS 2062	8	20	790
11	IN0020210186	5.74% GS 2026	17	685	9969	IN0020210095	6.10% GS 2031	7	19	780
12	IN0020210160	FRB 2028	13	141	7455	IN0020120047	8.20% GS 2025	7	14	740
13	IN0020220052	6.69% GS 2024	13	210	6795	IN0020160084	FRB 2024	7	10	700
14	IN0020210012	5.63% GS 2026	17	339	6329	IN0020210020	6.64% GS 2035	7	15	581
15	IN0020220094	7.40% GS 2062	7	148	6235	IN0020210046	4.26% GS 2023	4	13	565
16	IN0020230028	6.99% GS 2026	8	110	4620	IN0020150028	7.88% GS 2030	9	18	555
17	IN0020160084	FRB 2024	7	145	4570	IN0020140060	8.15% GS 2026	10	17	544
18	IN0020210152	6.67% GS 2035	12	276	4343	IN0020210202	6.95% GS 2061	8	16	540
19	IN0020220128	6.89% GS 2025	9	166	3940	IN0020150036	7.72% GS 2025	4	9	520
20	IN0020210137	FRB 2034	2	17	2760	IN0020200120	FRB 2033	6	13	515
21	IN0020150051	7.73% GS 2034	4	36	2065	IN0020200153	5.77% GS 2030	5	9	459
22	IN0020150036	7.72% GS 2025	9	79	1990	IN0020160068	7.06% GS 2046	7	13	444
23	IN0020200120	FRB 2033	4	34	1935	IN0020220144	7.29% GS SGrB 2033	3	8	440
24	IN0020110063	8.83% GS 2041	1	19	1670	IN0020180488	7.32% GS 2024	8	15	440
25	IN0020200112	5.22% GS 2025	9	92	1439	IN0020190065	7.57% GS 2033	5	6	440
26	IN0020210194	6.99% GS 2051	7	57	1280	IN0020150051	7.73% GS 2034	9	20	440
27	IN0020120039	8.33% GS 2026	2	16	1232	IN0020200187	6.80% GS 2060	3	9	410
28	IN0020150069	7.59% GS 2029	3	21	1190	IN0020190016	7.27% GS 2026	7	18	386
29	IN0020210210	4.56% GS 2023	6	66	1060	IN0020170026	6.79% GS 2027	10	19	385
30	IN0020190016	7.27% GS 2026	5	47	1046	IN0020200112	5.22% GS 2025	6	18	365
31	IN0020130012	7.16% GS 2023	3	19	1010	IN0020210152	6.67% GS 2035	5	12	365
32	IN0020150093	7.59% GS 2026	4	33	1005	IN0020160035	6.97% GS 2026	4	11	355
33	IN0020170026	6.79% GS 2027	6	45	985	IN0020140052	8.24% GS 2033	6	13	345
34	IN0020190362	6.45% GS 2029	2	13	945	IN0020220136	7.10% GS SGrB 2028	3	7	330
35	IN0020060045	8.33% GS 2036	4	58	910	IN0020210160	FRB 2028	3	6	330
36	IN0020160035	6.97% GS 2026	3	22	795	IN0020230028	6.99% GS 2026	3	7	310
37	IN0020140011	8.60% GS 2028	2	14	550	IN0020160118	6.79% GS 2029	8	18	310
38	IN0020180454	7.26% GS 2029	2	58	525	IN0020140011	8.60% GS 2028	9	15	285
39	IN0020180488	7.32% GS 2024	3	20	510	IN0020070044	8.32% GS 2032	4	7	280
40	IN0020070044	8.32% GS 2032	2	24	478	IN0020170174	7.17% GS 2028	10	20	275
41	IN0020170174	7.17% GS 2028	3	26	455	IN0020160092	6.62% GS 2051	3	7	270
42	IN0020190396	6.18% GS 2024	4	29	452	IN0020210194	6.99% GS 2051	9	21	270
43	IN0020140078	8.17% GS 2044	1	8	370	IN0020060078	8.24% GS 2027	9	16	270
44	IN0020200054	7.16% GS 2050	4	25	365	IN0020210137	FRB 2034	5	11	245
45	IN0020200401	6.76% GS 2061	1	7	300	IN0020130079	9.23% GS 2043	5	11	243
46	IN0020220144	7.29% GS SGrB 2033	2	11	285	IN0020110055	8.97% GS 2030	5	8	240
47	IN0020210020	6.64% GS 2035	3	31	255	IN0020089036	6.35% OMC SB 2024	1	2	225

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.)
48	IN0020160118	6.79% GS 2029	2	22	245	IN0020070036	8.26% GS 2027	7	11	215
49	IN0020210046	4.26% GS 2023	2	11	190	IN0020200252	6.67% GS 2050	7	16	214
50	IN0020210202	6.95% GS 2061	2	10	190	IN0020020106	7.95% GS 2032	6	14	180
51	IN0020180025	7.37% GS 2023	1	5	145	IN0020190396	6.18% GS 2024	7	11	175
52	IN0020130061	8.83% GS 2023	1	9	135	IN0020190040	7.69% GS 2043	3	3	160
53	IN0020040039	7.50% GS 2034	1	16	121	IN0020150044	8.13% GS 2045	2	2	150
54	IN0020200211	4.48% GS 2023	3	17	120	IN0020180454	7.26% GS 2029	4	10	146
55	IN0020200153	5.77% GS 2030	1	5	115	IN0020200278	5.15% GS 2025	5	11	135
56	IN0020210095	6.10% GS 2031	1	6	90	IN0020080050	6.83% GS 2039	4	8	135
57	IN0020220136	7.10% GS SGrB 2028	1	7	75	IN0020200039	7.19% GS 2060	2	3	135
58	IN0020090034	7.35% GS 2024	1	5	60	IN0020220128	6.89% GS 2025	6	12	130
59	IN0020200252	6.67% GS 2050	1	8	45	IN0020030071	5.97% GS 2025	1	1	125
60	IN0020200187	6.80% GS 2060	1	6	40	IN0020210210	4.56% GS 2023	9	17	120
61	IN0020200294	5.85% GS 2030	1	6	35	IN0020100031	8.30% GS 2040	4	6	115
62	IN0020200245	6.22% GS 2035	1	5	35	IN0020220052	6.69% GS 2024	4	8	100
63	IN0020080050	6.83% GS 2039	1	5	25	IN0020190057	7.63% GS 2059	2	3	100
64						IN0020200211	4.48% GS 2023	10	15	90
65						IN0020050012	7.40% GS 2035	6	8	90
66						IN0020200070	5.79% GS 2030	1	1	85
67						IN0020190032	7.72% GS 2049	2	3	85
68						IN0020060086	8.28% GS 2032	2	4	75
69						IN0020140045	8.40% GS 2024	2	2	75
70						IN0020200294	5.85% GS 2030	6	9	70
71						IN0020200245	6.22% GS 2035	4	9	70
72						IN0020060045	8.33% GS 2036	4	7	70
73						IN0020190362	6.45% GS 2029	2	5	65
74						IN0020090034	7.35% GS 2024	4	7	65
76						IN0020040039	7.50% GS 2034	1	1	50
77						IN0020160019	7.61% GS 2030	4	4	40
78						IN0020180025	7.37% GS 2023	2	5	35
79						IN0020120062	8.30% GS 2042	2	3	30
80						IN0020110063	8.83% GS 2041	1	1	30
81						IN0020130053	9.20% GS 2030	4	6	30
82						IN0020030022	6.13% GS 2028	2	3	25
83						IN0020160100	6.57% GS 2033	2	4	20
84						IN0020200054	7.16% GS 2050	2	3	20
85						IN0020089069	6.90% OMC SB 2026	1	1	10
86						IN0020079029	7.95% OMC SB 2025	1	1	10
87						IN0020020247	6.01% GS 2028	1	1	5
88						IN0020030055	6.17% GS 2023	1	1	5
89						IN0020200096	6.19% GS 2034	1	1	5
90						IN0020170042	6.68% GS 2031	1	1	5
91						IN0020190024	7.62% GS 2039	1	1	5
		Total	387	69069	832850		Total	468	924	30130
		Expected Bond Days	1071				Expected Bond Days	1547		
		Efficiency	36.13				Efficiency	30.25		

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
2022-23	3132545	11602	34048195	126104	94128105	348623
Apr-23	219252	11540	3317567	174609	5300674	278983

*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: 231

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
2022-23	293947	94128105	1089	348623
Apr-23	16802	5300674	884	278983

*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
2022-23	73.27	73.12	24.63	24.76	1.82	1.80	0.06	0.05	0.22	0.27
Apr-23	69.45	69.87	12.06	11.84	18.28	17.97	0.05	0.10	0.17	0.22

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
2022-23	23542157	87193	69.14	5043533	18680	14.81	5462506	20232	16.04
Apr-23	2379314	125227	71.72	401134	21112	12.09	537119	28269	16.19

TABLE 44: CROMS TRADING ACTIVITY

Number of Participants: 158

Amount ₹ Crore

Date	CROMS SPECIAL			CROMS BASKET			CROMS - TOTAL			REPO			% Share of CROMS in Repo volumes
	No. of Trades	Value	WAR	No. of Trades	Value	WAR	No. of Trades	Value	WAR	No. of Trades	Value	WAR	
3-Apr-23	482	56474	6.03	593	1,39,312	6.40	1,075	195786	6.29	1097	203063	6.2948	96.42
5-Apr-23	484	53940	5.75	552	137621	6.32	1,036	191561	6.16	1051	197022	6.1479	97.23
6-Apr-23	527	56772	5.99	646	146794	6.59	1,173	203566	6.42	1192	209977	6.4275	96.95
10-Apr-23	499	51474	6.12	575	142977	6.40	1,074	194451	6.32	1092	200106	6.3241	97.17
11-Apr-23	466	48304	6.20	546	139341	6.42	1,012	187645	6.36	1032	195135	6.3650	96.16
12-Apr-23	476	50877	6.29	585	139120	6.39	1,061	189997	6.37	1074	195065	6.3662	97.40
13-Apr-23	480	50485	6.33	590	136675	6.42	1,070	187160	6.40	1085	191965	6.3971	97.50
15-Apr-23	-	-	-	3	43	5.71	3	43	5.71	3	43	5.7067	100.00
17-Apr-23	468	45569	6.41	630	151549	6.52	1,098	197118	6.49	1121	203996	6.4903	96.63
18-Apr-23	508	48647	6.55	591	141534	6.65	1,099	190181	6.62	1113	195087	6.6227	97.49
19-Apr-23	457	44,474	6.15	568	136148	6.59	1,025	180622	6.48	1044	186024	6.4943	97.10
20-Apr-23	480	46,862	6.22	576	145585	6.63	1,056	192447	6.53	1075	198957	6.4985	96.73
21-Apr-23	444	44918	6.32	621	142470	6.72	1,065	187388	6.63	1079	191878	6.6067	97.66
24-Apr-23	458	40398	6.44	577	145709	6.76	1,035	186107	6.69	1048	190556	6.6877	97.67
25-Apr-23	429	44310	6.38	582	142711	6.80	1,011	187021	6.70	1026	191796	6.7040	97.51
26-Apr-23	410	39246	6.39	520	134727	6.79	930	173973	6.70	947	179187	6.6915	97.09
27-Apr-23	386	41540	6.39	580	146632	6.79	966	188172	6.70	983	193375	6.6982	97.31
28-Apr-23	449	46067	6.36	558	141743	6.84	1,007	187810	6.72	1025	194088	6.7255	96.77
29-Apr-23	7	153	6.48	4	95	6.26	11	248	6.39	11	248	6.3939	100.00
Total	7910	810510	6.09	9897	2410786	6.42	17807	3221296	6.29	18098	3317567		97.10

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
2022-23	104713	10040213	29.49	94726	22671276	66.59	199439	32711489	122058	96.07
Apr-23	7910	810510	24.43	9897	2410786	72.67	17807	3221296	169542	97.10

TABLE 46: TOP 5 SECURITIES - BASKET REPO

Amount ₹ Crore

Security	Trades	Value	Rate
7.54% GS 2036	269	94035	6.5974
6.99% GS 2051	157	76813	6.5709
FRB 2028	192	76715	6.6125
7.41% GS 2036	180	64376	6.6166
7.26% GS 2032	146	62031	6.6395

TABLE 47: TOP 5 SECURITIES - SPECIAL REPO

Amount ₹ Crore

Security	Trades	Value	Rate
7.26% GS 2032	675	103367	6.4139
7.36% GS 2052	297	54211	6.4085
7.41% GS 2036	412	51709	4.9187
7.26% GS 2033	508	42814	3.3675
7.40% GS 2062	243	40560	6.3309

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
03-Apr-23	219	13897.36	6.31	16	826.00	6.33	10	960.00	6.85	245	15683.36
05-Apr-23	236	13883.45	6.26	13	444.86	6.22	10	1265.00	6.72	259	15593.31
06-Apr-23	236	13217.25	6.41	3	50.00	6.00	5	471.00	6.71	244	13738.25
10-Apr-23	235	12178.91	6.32	14	297.00	6.24	7	941.00	6.62	256	13416.91
11-Apr-23	235	12096.60	6.32	3	172.00	6.24	5	375.00	6.72	243	12643.60
12-Apr-23	232	10921.81	6.32	9	82.00	6.10	9	1149.00	6.75	250	12152.81
13-Apr-23	244	13063.68	6.36	3	70.00	6.08	7	456.75	6.53	254	13590.43
15-Apr-23	43	1224.10	6.15	-	-	-	-	-	-	43	1224.10
17-Apr-23	247	11980.31	6.44	8	143.50	6.28	9	1136.75	6.82	264	13260.56
18-Apr-23	235	9845.73	6.58	8	90.50	6.29	7	935.00	6.87	250	10871.23
19-Apr-23	249	11718.62	6.52	7	118.85	6.25	6	615.00	6.81	262	12452.47
20-Apr-23	237	11005.36	6.56	11	109.00	6.33	3	190.00	6.75	251	11304.36
21-Apr-23	236	9956.87	6.66	3	28.40	6.26	-	-	-	239	9985.27
24-Apr-23	246	10187.33	6.66	9	65.65	6.20	3	165.00	6.85	258	10417.98
25-Apr-23	243	9461.75	6.72	6	198.50	6.57	7	494.00	6.87	256	10154.25
26-Apr-23	238	8568.93	6.71	10	118.50	6.42	3	215.00	6.89	251	8902.43
27-Apr-23	231	9859.64	6.75	7	58.50	6.47	5	490.00	6.89	243	10408.14
28-Apr-23	251	11403.12	6.77	4	70.80	6.55	4	205.00	7.12	259	11678.92
29-Apr-23	29	423.00	6.20	-	-	-	-	-	-	29	423.00
Total	4122	194894	6.4891	134	2944	6.2990	100	10064	6.7786	4356	207901

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
03-Apr-23	24	240.25	6.14	11	130.75	6.19	3	54.00	6.82	38	425.00
05-Apr-23	33	297.94	6.17	15	97.73	6.05	6	55.50	6.44	54	451.17
06-Apr-23	49	615.50	6.20	-	-	-	3	22.00	6.39	52	637.50
10-Apr-23	54	680.55	6.22	7	42.70	6.11	4	41.00	6.41	65	764.25
11-Apr-23	50	673.81	6.17	3	27.00	6.05	4	10.00	6.36	57	710.81
12-Apr-23	49	558.31	6.18	6	32.64	6.04	2	16.00	6.44	57	606.95
13-Apr-23	49	576.17	6.21	1	2.50	6.00	4	28.25	6.31	54	606.92
15-Apr-23	1	6.00	5.75	-	-	-	-	-	-	1	6.00
17-Apr-23	47	545.76	6.21	9	56.19	6.09	1	1.25	6.60	57	603.20
18-Apr-23	52	558.36	6.29	3	8.00	6.01	3	33.00	6.59	58	599.36
19-Apr-23	49	542.39	6.30	2	12.00	6.13	1	1.50	6.60	52	555.89
20-Apr-23	47	386.49	6.24	12	204.35	6.33	3	14.50	6.40	62	605.34
21-Apr-23	49	408.18	6.28	2	11.00	6.18	-	-	-	51	419.18
24-Apr-23	49	490.10	6.27	6	30.70	6.19	2	17.50	6.34	57	538.30
25-Apr-23	46	511.09	6.30	5	27.00	6.20	4	15.00	6.43	55	553.09
26-Apr-23	46	512.17	6.32	6	34.00	6.14	5	20.00	6.34	57	566.17
27-Apr-23	46	533.53	6.35	8	30.35	6.15	1	50.00	6.65	55	613.88
28-Apr-23	54	667.81	6.39	4	15.00	6.22	3	3.25	6.22	61	686.06
29-Apr-23	1	2.00	5.75	-	-	-	-	-	-	1	2.00
Total	795	8806	6.2544	100	762	6.1821	49	383	6.5029	944	9951

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.)
03-Apr-23	6.40	35	75	47	81	58	84	243	14138
05-Apr-23	6.35	36	74	43	84	64	88	269	14181
06-Apr-23	6.66	17	36	18	37	21	45	285	13833
10-Apr-23	6.40	27	73	40	82	60	91	289	12859
11-Apr-23	6.39	34	78	43	84	59	90	285	12770
12-Apr-23	6.39	35	81	43	85	57	89	281	11480
13-Apr-23	6.38	38	74	47	88	61	92	293	13640
17-Apr-23	6.46	32	70	38	74	50	80	294	12526
18-Apr-23	6.69	32	78	33	79	37	80	287	10404
19-Apr-23	6.64	27	60	31	76	37	81	298	12261
20-Apr-23	6.61	32	75	33	75	38	85	284	11392
21-Apr-23	6.74	36	83	36	83	40	84	285	10365
24-Apr-23	6.76	33	74	36	81	38	82	295	10677
25-Apr-23	6.85	32	75	35	78	38	79	289	9973
26-Apr-23	6.85	32	74	36	77	39	79	284	9081
27-Apr-23	6.85	34	81	37	82	40	83	277	10393
28-Apr-23	6.90	24	61	36	83	40	83	305	12071

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.)
03-04-2023	6.40	38	76	51	82	60	85	219	13897
05-04-2023	6.35	39	75	45	85	63	88	236	13883
06-04-2023	6.66	20	38	22	39	25	46	236	13217
10-04-2023	6.40	32	75	46	83	65	92	235	12179
11-04-2023	6.39	39	81	49	86	64	91	235	12097
12-04-2023	6.39	41	84	50	87	61	90	232	10922
13-04-2023	6.38	43	76	53	90	64	93	244	13064
17-04-2023	6.46	38	73	44	76	55	81	247	11980
18-04-2023	6.69	39	82	40	83	44	84	235	9846
19-04-2023	6.64	32	62	37	78	43	84	249	11719
20-04-2023	6.61	38	77	39	78	44	87	237	11005
21-04-2023	6.74	43	86	43	86	47	87	236	9957
24-04-2023	6.76	39	78	42	85	45	86	246	10187
25-04-2023	6.85	38	79	41	82	45	84	243	9462
26-04-2023	6.85	38	78	42	81	46	83	238	8569
27-04-2023	6.85	40	85	44	86	47	87	231	9860
28-04-2023	6.90	28	65	43	87	48	88	251	11403

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.)
03-Apr-23	6.40	4	21	8	27	38	48	24	240
05-Apr-23	6.35	12	35	24	46	70	72	33	298
06-Apr-23	6.66	0	0	0	0	2	9	49	616
10-Apr-23	6.40	7	37	13	50	37	76	54	681
11-Apr-23	6.39	8	32	12	39	34	59	50	674
12-Apr-23	6.39	8	37	14	49	35	73	49	558
13-Apr-23	6.38	8	36	18	53	47	80	49	576
17-Apr-23	6.46	2	2	9	29	19	57	47	546
18-Apr-23	6.69	4	13	4	13	4	13	52	558
19-Apr-23	6.64	4	18	4	18	8	28	49	542
20-Apr-23	6.61	2	4	2	4	9	22	47	386
21-Apr-23	6.74	2	4	2	4	6	15	49	408
24-Apr-23	6.76	2	3	2	3	2	3	49	490
25-Apr-23	6.85	2	3	2	3	2	3	46	511
26-Apr-23	6.85	4	4	4	4	4	4	46	512
27-Apr-23	6.85	4	5	4	5	4	5	46	534
28-Apr-23	6.90	2	2	4	7	4	7	54	668

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 An Hour Prior to Market Close	
03-Apr-23	6.40	6.31	6.31	6.35	6.14
05-Apr-23	6.35	6.26	6.26	6.30	6.17
06-Apr-23	6.66	6.40	6.41	6.41	6.20
10-Apr-23	6.40	6.32	6.32	6.35	6.22
11-Apr-23	6.39	6.31	6.32	6.33	6.17
12-Apr-23	6.39	6.31	6.32	6.35	6.18
13-Apr-23	6.38	6.37	6.36	6.37	6.21
17-Apr-23	6.46	6.43	6.44	6.47	6.21
18-Apr-23	6.69	6.57	6.58	6.60	6.29
19-Apr-23	6.64	6.51	6.52	6.53	6.30
20-Apr-23	6.61	6.56	6.56	6.56	6.24
21-Apr-23	6.74	6.64	6.66	6.65	6.28
24-Apr-23	6.76	6.65	6.66	6.63	6.27
25-Apr-23	6.85	6.70	6.72	6.73	6.30
26-Apr-23	6.85	6.69	6.71	6.72	6.32
27-Apr-23	6.85	6.72	6.75	6.75	6.35
28-Apr-23	6.90	6.78	6.77	6.77	6.39

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
2021-22	1632	57840	147	6621	84	3419	7	180	1	15	6	600	0	0	1877	68675
2022-23	1836	74521	94	5432	21	1633	12	1190	3	300	0	0	1	25	1967	83100
Apr-23	140	9190	2	271	7	985	0	0	0	0	0	0	0	0	149	10446

TABLE 55: NDS-CALL HISTORICAL

Amount ₹ Crore

Period	Dealt				Reported				Reciprocal		Total NDS-CALL				% Share in NDS-CALL		
	Total		Average		Total		Average		Total		Total		Average				
	Trades	Value	Trades	Value	Trades	Value	Trades	Value	Trades	Value	Trades	Value	Trades	Value	Dealt	Reported	Reciprocal
2006-07**	6853	507998	44	3277	351	5427	2	35	161	30326	7365	543750	48	3508	93.42	1.00	5.58
2007-08	31402	2778531	108	9516	3597	26413	12	90	151	20117	35150	2825061	120	9675	98.35	0.93	0.71
2008-09	35742	3179134	125	11077	4533	20797	16	72	351	57557	40626	3257488	142	11350	97.59	0.64	1.77
2009-10	24530	2124356	86	7454	4735	23877	17	84	91	18470	29356	2166703	103	7602	98.05	1.10	0.85
2010-11	26401	2450742	90	8336	7352	49514	25	168	379	76328	34132	2576584	116	8764	95.12	1.92	2.96
2011-12	34031	3483245	117	11970	5449	21071	19	72	449	95779	39929	3600095	137	12371	96.75	0.59	2.66
2012-13	37174	4124785	129	14273	29554	352449	102	1220	338	58407	67066	4535641	232	15694	90.94	7.77	1.29
2013-14	38231	3617702	130	12305	65715	875335	224	2977	503	96025	104449	4589062	355	15609	78.83	19.07	2.09
2014-15	33462	2557815	117	8912	70390	1175399	245	4095	278	51625	104130	3784839	363	13188	67.58	31.06	1.36
2015-16	33445	2535754	121	9154	85053	1247369	307	4503	110	26894	118608	3810017	428	13657	66.55	32.74	0.71
2016-17	30447	2553972	113	9459	97868	1676388	362	6209	82	19082	128394	4249442	476	15739	60.10	39.45	0.45
2017-18	27849	2474817	105	9304	93891	1395175	353	5245	65	17451	121805	3887443	458	14611	63.68	35.90	0.43
2018-19	39887	3855046	148	14331	95111	1145963	354	4260	297	48342	135295	5049351	503	18771	76.35	22.70	0.96
2019-20	26995	2763357	101	10350	104715	1408487	392	5275	62	11194	131772	4183038	494	15667	66.06	33.67	0.27
2020-21	13059	1423194	48	5271	94864	1384730	351	5129	13	2354	107936	2810277	400	10408	50.64	49.27	0.08
2021-22	10524	918398	526	45920	95296	1340246	4765	67012	30	6336	105850	2264981	398	8515	40.55	59.17	0.28
2022-23	32550	2325278	121	8612	57787	800387	214	2964	36	7589	90373	3133254	335	11605	74.21	25.54	0.24
Apr-23	4356	207901	229	10942	944	9951	50	524	4	1400	5304	219252	279	11540	94.82	4.54	0.64

*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
2022-23	42538	1343134	10791424	52791	1534195	12309144	2312422	4769342	38311336	108694	2205160	17520145	2516445	9851831	78932050	10800	42283	338764
Apr-23	3128	105484	864851	4228	124819	1023809	159352	323468	2654740	12540	232358	1906750	179248	786129	6450151	10544	46243	379421

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
2022-23	1.69	13.63	2.10	15.57	91.89	48.41	4.32	22.38
Apr-23	1.75	13.42	2.36	15.88	88.90	41.15	7.00	29.56

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 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	% to total 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
2022-23	22.47	1.95	56.83	14.52	10.51	8.97	3.16	7.62	1.79	7.85	5.25	59.10
Apr-23	22.18	1.64	54.96	12.54	10.97	8.73	3.69	7.99	1.90	7.39	6.30	61.72

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
2022-23	18.31	26.30	27.02	29.85	18.29	18.10	33.36	23.52	3.03	2.23
Apr-23	12.93	20.42	21.36	25.39	21.13	24.11	42.52	28.18	2.05	1.91

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
2022-23	34.30	55.45	70.58	82.12
Apr-23	33.35	55.06	71.18	82.50

TABLE 61: CATEGORYWISE FOREX ACTIVITY - DEAL TYPE

Market Share (%)

Category	CASH	TOM	SPOT	FORWARD
Foreign Banks	41.19	47.30	40.61	49.47
Public Sector Banks	27.17	17.87	29.71	21.88
Private Sector Banks	30.06	33.28	29.04	28.60
Cooperative Banks	0.17	0.14	0.44	0.06
Financial Institutions	1.42	1.41	0.20	0.00

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	90.17
2006-07	1776980	171832	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	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
2022-23	9851831	396328	95.98
Apr-23	786129	31840	95.95

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	150,505
2011-12	17,200	100,791	40,760	240,384
2012-13	20,419	122,937	50,146	287,697
2013-14	16,861	89,517	46,640	254,982
2014-15#	50,536	415,534	101,372	914,979
2015-16	42,507	371,034	94,770	964,070
2016-17	48,614	409,249	108,787	1,170,618
2017-18	41,941	395,562	94,192	1,118,572
2018-19	42,380	445,703	99,571	1,241,299
2019-20	43,957	485,869	102,201	1,390,268
2020-21	30,519	526,871	64,367	1,261,111
2021-22	40,248	608,583	91,941	1,776,217
2022-23	50,845	701,170	119,300	2,297,932
Apr-23	46,718	630,315	8,409	161,443

* 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: 32

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
2022-23	827976	750146	69716	90.71
Apr-23	74453	75220	6298	91.63

TABLE 65: CURRENCY WISE GROSS SETTLEMENT			
Currency	Currency Wise Gross Volume (in millions)	MTM Rates	Gross Volume in USD (In millions)
US DOLLAR	37486.53	1.00000	37,486.53
EURO	17202.99	1.10200	18,957.69
GREAT BRITAIN POUNDS	6405.76	1.24940	8,003.36
JAPANESE YEN	857756.81	0.00742	6,361.77
AUSTRALIAN DOLLAR	2368.53	0.66290	1,570.10
CANADIAN DOLLAR	1766.95	0.73513	1,298.94
SWISS FRANC	686.75	1.11844	768.09
SINGAPORE DOLLAR	586.22	0.74940	439.31
NEW ZEALAND DOLLAR	305.89	0.61520	188.18
SWEDISH KRONA	663.25	0.09714	64.43
SOUTH AFRICAN RAND	1099.41	0.05460	60.03
HONG KONG DOLLAR	251.89	0.12739	32.09
NORWEGIAN KRONE	138.13	0.09407	12.99
DANISH KRONE	62.70	0.14784	9.27
Total			75,252.78

TABLE 66: TOP 5 CURRENCY PAIRS - CLS

Sr. No.	Currency Pair	Gross Volume (USD Million)	Share %
1	EUR/USD	39,326.30	52.25
2	GBP/USD	15,022.18	19.96
3	USD/JPY	11,890.71	15.80
4	AUD/USD	2,828.20	3.76
5	USD/CAD	1,751.59	2.33
6	Others	4,446.82	5.91
	Total	75,265.80	100.00

FOREX TRADING PLATFORM: FX-CLEAR

Number of Participants: 75

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
2022-23	359655	186084	1474	763
Apr-23	26133	12426	1537	731

DERIVATIVES

INTERBANK INTEREST RATE DERIVATIVES

Number of Participants: 73

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

Date	MIBOR		MMFOR		Total	
	Trades	Value	Trades	Value	Trades	Value
3-Apr-23	499	31390	18	775	517	32165
5-Apr-23	643	45130	9	600	652	45730
6-Apr-23	961	54070	55	5195	1,016	59265
10-Apr-23	580	33745	10	710	590	34455
11-Apr-23	379	20480	7	645	386	21125
12-Apr-23	332	18345	19	1535	351	19880
13-Apr-23	485	35310	6	325	491	35635
17-Apr-23	411	26660	10	750	421	27410
18-Apr-23	437	23807	32	2515	469	26322
19-Apr-23	560	35647	17	1975	577	37622
20-Apr-23	491	29585	28	3160	519	32745
21-Apr-23	593	23305	19	1165	612	24470
24-Apr-23	464	20210	24	1780	488	21990
25-Apr-23	730	36191	22	1525	752	37716
26-Apr-23	748	33540	43	3835	791	37375
27-Apr-23	427	37843	16	710	443	38553
28-Apr-23	360	37250	21	2130	381	39380
Total	9100	542508	356	29330	9456	571838
Average	535	31912	21	1725	556	33638

TABLE 69: INTEREST RATE SWAP (MIBOR) MARKET SHARE - APRIL 2023

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	3870	42.53	283330	52.23	3728	40.97	257183	47.41	7598	41.75	540513	49.82
Nationalized Banks	674	7.41	34615	6.38	605	6.65	28870	5.32	1279	7.03	63485	5.85
Private Banks	1970	21.65	93986	17.32	2302	25.30	128060	23.61	4272	23.47	222046	20.46
Primary Dealers	2500	27.47	120295	22.17	2444	26.86	125695	23.17	4944	27.16	245990	22.67
Mutual Funds	86	0.95	10282	1.90	21	0.23	2700	0.50	107	0.59	12982	1.20
Total	9100	100.00	542508	100.00	9100	100.00	542508	100.00	18200	100.00	1085016	100.00

TABLE 70: INTEREST RATE SWAP (MMFOR) MARKET SHARE - APRIL 2023

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	285	80.06	24445	83.34	251	70.51	22245	75.84	536	75.28	46690	79.59
Nationalized Banks	5	1.40	680	2.32	1	0.28	60	0.20	6	0.84	740	1.26
Private Banks	66	18.54	4205	14.34	104	29.21	7025	23.95	170	23.88	11230	19.14
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
Total	356	100.00	29330	100.00	356	100.00	29330	100.00	712	100.00	58660	100.00

TABLE 71: TOP 'N' MARKET SHARE - IRS

Percent

	MIBOR	MMFOR
Top 1	12.06	23.61
Top 5	44.94	66.37
Top 10	72.75	87.80

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
2022-23	124123	7356767	3135	257227
Apr-23	9100	542508	356	29330

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	113810	5849533	3660	281657	3894	320592	121364	6451783
2023-24	119400	5973320	3548	270985	4250	349922	127198	6594227

Number of Participants: 46

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
2022-23	8142	3140	61.44
Apr-23	660	279	57.79

GUARANTEED SETTLEMENT - INTERBANK IRS DERIVATIVES (MIBOR)

Number of Participants: 48

TABLE 75: INTEREST RATE SWAP - GUARANTEED SETTLEMENT			Amount ₹ Crore
Trade Date	Trades	Value	
03-Apr-2023	469	28,885	
05-Apr-2023	620	40,405	
06-Apr-2023	921	51,045	
10-Apr-2023	559	32,295	
11-Apr-2023	366	19,505	
12-Apr-2023	306	15,520	
13-Apr-2023	458	27,010	
17-Apr-2023	400	24,935	
18-Apr-2023	421	19,732	
19-Apr-2023	535	28,412	
20-Apr-2023	464	23,930	
21-Apr-2023	579	21,735	
24-Apr-2023	449	16,690	
25-Apr-2023	686	28,291	
26-Apr-2023	724	31,440	
27-Apr-2023	397	35,618	
28-Apr-2023	338	25,950	
Total	8692	471398.19	
Average	511	27729	

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	
2022-23	115199	6124576	472	25101	
Apr-23	8692	471398	511	27729	

FOREX DERIVATIVES

INTERBANK

TABLE 77: TRADED VOLUME FOR OTC INTERBANK FCY - INR FORWARDS FOR THE MONTH OF APRIL 2023

Date	USD / INR		JPY / INR		EUR / INR		GBP / 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)
3-Apr-23	308	6,418.75			5	18.04	4	0.46				
5-Apr-23	436	8,635.27			2	0.55	3	0.20				
6-Apr-23	532	10,748.23			2	1.83	1	0.60				
10-Apr-23	409	7,492.95	1	9.52								
11-Apr-23	556	11,059.94			1	0.10	1	0.21				
12-Apr-23	509	10,676.55										
13-Apr-23	542	11,142.40	1	91.00	3	0.83						
17-Apr-23	527	9,882.12			1	0.05						
18-Apr-23	481	9,076.52	2	166.00								
19-Apr-23	867	13,705.84	1	50.00			1	0.10				
20-Apr-23	752	12,349.88	1	9.07	3	0.30						
21-Apr-23	530	9,455.15	1	15.42								
24-Apr-23	424	7,997.49							1	0.04		
25-Apr-23	409	7,790.25	7	103,196.44	1	0.07	2	0.13				
26-Apr-23	525	10,881.30	1	100.00	4	16.20						
27-Apr-23	324	6,203.25			1	0.50						
28-Apr-23	404	9,271.50			1	0.60						
Total	8535	162787.38	15	103637.45	24	39.06	12	1.70	1	0.04		

* 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

TABLE 78: TRADED VOLUME FOR OTC INTERBANK FCY - INR OPTIONS FOR THE MONTH OF APRIL 2023

Date	USD / 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)
3-Apr-23	21	221.50										
5-Apr-23	29	471.80										
6-Apr-23	19	270.34										
10-Apr-23	19	170.00			2	20.00						
11-Apr-23	37	377.40										
12-Apr-23	18	115.00										
13-Apr-23	12	255.90	6	24.95								
17-Apr-23	18	281.20										
18-Apr-23	38	436.80										
19-Apr-23	26	184.00										
20-Apr-23	20	317.20										
21-Apr-23	18	275.30	4	20.00	2	10.00						
24-Apr-23	38	937.10										
25-Apr-23	19	173.00										
26-Apr-23	36	571.60	3	0.40								
27-Apr-23	31	570.50										
28-Apr-23	9	131.80										
Total	408	5760.44	13	45.35	4	30.00						

* 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 APRIL 2023

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
5-Apr-23	1	50.00										
12-Apr-23	2	55.00										
17-Apr-23	1	50.00										
26-Apr-23	3	175.00										
28-Apr-23	1	23.00										
Total	8	353.00										

* 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 APRIL 2023

Date	EUR / USD		USD / JPY		GBP / USD		USD / CNH		USD / SGD		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)
3-Apr-23	315	538.24	82	375.19	65	166.96	21	63.96	15	10.89	118	206.71
4-Apr-23	15	23.60							1	7.50	3	1.38
5-Apr-23	349	530.37	70	312.91	126	101.13	2	12.91	20	212.65	70	136.84
6-Apr-23	204	247.26	91	120.88	98	65.76	18	14.58	7	20.90	99	151.23
7-Apr-23			2	5.20								
10-Apr-23	103	110.16	56	153.31	42	64.20	29	13.19	2	1.93	79	148.79
11-Apr-23	248	637.00	35	141.41	94	143.58	3	12.23	13	354.37	145	197.37
12-Apr-23	209	348.22	47	131.03	85	208.22	8	34.42	7	52.15	126	169.35
13-Apr-23	492	951.29	75	216.51	117	334.15	46	53.23	10	15.98	193	340.37
17-Apr-23	261	607.77	89	286.66	113	305.98	15	43.58	8	15.64	131	204.66
18-Apr-23	188	380.63	46	144.09	54	131.65	17	47.55	8	21.58	97	84.26
19-Apr-23	266	572.34	44	489.85	68	96.11	21	115.67	4	12.52	112	361.81
20-Apr-23	222	448.20	57	467.06	73	180.20	21	14.31	11	42.48	71	127.33
21-Apr-23	218	565.64	68	372.01	97	227.06	15	51.35	5	6.16	106	172.73
24-Apr-23	225	457.12	35	75.42	72	198.94	13	9.04	22	108.60	126	217.47
25-Apr-23	470	455.82	69	609.98	82	289.78	31	102.72	19	39.38	154	368.13
26-Apr-23	272	674.56	47	470.19	106	597.38	24	627.89	26	20.58	162	365.21
27-Apr-23	234	822.02	72	374.62	64	330.12	87	86.23	13	22.23	250	514.10
28-Apr-23	292	629.65	185	697.73	90	515.80	49	186.98	12	15.33	205	422.87
Total	4583	8999.87	1170	5444.03	1446	3957.01	420	1489.83	203	980.88	2247	4190.62

* 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 APRIL 2023

Date	EUR / USD		GBP / USD		USD / JPY		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)
3-Apr-23	4	61.00										
5-Apr-23	6	41.25										
10-Apr-23			1	10.00								
11-Apr-23	4	70.00			2	20.00						
12-Apr-23	3	75.00	5	55.00	1	20.00						
13-Apr-23							3	45.00				
17-Apr-23	1	30.00	2	10.00	2	18.00						
18-Apr-23	2	30.00										
20-Apr-23	2	70.00			2	30.00						
21-Apr-23			4	80.00	12	130.00						
24-Apr-23	1	25.00	3	30.00			3	75.00				
26-Apr-23	18	420.00	6	52.50								
27-Apr-23	7	75.00			2	30.00						
28-Apr-23	2	40.00	3	60.00								
Total	50	937.25	24	297.50	21	248.00	6	120.00				

* 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 APRIL 2023

Date	EUR / USD		USD / CAD		USD / SGD		USD / JPY		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)
3-Apr-23	3	148.14										
6-Apr-23					1	7.52						
10-Apr-23					1	3.76						
11-Apr-23												
12-Apr-23			3	74.63	2	11.26						
13-Apr-23					1	3.99						
17-Apr-23	2	18.20										
19-Apr-23							1	25.25				
20-Apr-23	6	137.64										
21-Apr-23	1	0.09										
Total	12	304.06	3	74.63	5	26.53	1	25.25				

* 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 APRIL 2023

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
3-Apr-23	36	1,675.65								
4-Apr-23	7	157.04								
5-Apr-23	54	2,657.17	3	60.17						
6-Apr-23	75	5,005.52								
7-Apr-23	9	625.80								
10-Apr-23	30	1,338.52								
11-Apr-23	49	3,157.30								
12-Apr-23	43	1,882.60								
13-Apr-23	39	1,349.00					1	0.60		
14-Apr-23	7	485.00								
17-Apr-23	38	1,098.76								
18-Apr-23	33	1,203.28								
19-Apr-23	40	3,073.06								
20-Apr-23	62	1,575.22	7	84.30	4	2,527.80				
21-Apr-23	39	907.04			2	225.00				
24-Apr-23	34	1,088.62								
25-Apr-23	51	1,293.70								
26-Apr-23	81	3,572.44	1	10.00						
27-Apr-23	66	1,769.55	1	104.00						
28-Apr-23	53	1,729.34								
Total	846	35644.60	12	258.47	6	2752.80	1	0.60		

* 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 APRIL 2023

Month	USD / INR		GBP / INR		JPY / 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)
Apr-23	49287	648,321.11	184	494.76	790	83,014.06	244	239.93	21	16.61	8	0.07

* 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 APRIL 2023

Month	USD / INR		EUR / INR		JPY / 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)
Apr-23	2908	33,010.43	227	363.67	15	48,202.59	6	40.00				

* 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 APRIL 2023

Month	USD / INR		EUR / INR		JPY / INR		SGD / 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)
Apr-23	1102	33,803.24	142	603.41	27	60,872.57	6	75.84				

* 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 APRIL 2023

Month	EUR / USD		GBP / USD		USD / JPY		AUD / USD		USD / CNH		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)
Apr-23	17204	23,293.74	4874	8,263.86	3093	10,164.99	1432	3,229.68	731	1,694.28	3709	6,471.33

* 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 APRIL 2023

Month	EUR / USD		USD / JPY		GBP / USD		USD / CHF		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)
Apr-23	421	2,606.62	63	928.25	101	365.50	8	200.00	17	300.00	12	25.60

* 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 APRIL 2023

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
Apr-23	332	5,027.69	123	3,028.47	45	728.98	21	637.03	39	333.48	27	969.87

* 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 APRIL 2023

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
Apr-23	13893	438079.85	327	5195.77	113	301588.81	84	422.29	2	99.28	4	16.39

* 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 APRIL 2023

Date	USDINR		EURINR		GBPINR		CNHINR		JPYINR		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)
3-Apr-23	1,095	1,580.55	222	139.65	47	13.92	10	12.83	70	474.96	27	10.63
4-Apr-23	3	0.29										
5-Apr-23	1,855	2,384.38	863	283.98	398	54.05	3	6.18	27	776.64	43	21.94
6-Apr-23	1,793	3,143.63	186	61.78	160	14.58	6	10.01	42	823.77	58	26.01
7-Apr-23												
10-Apr-23	1,479	2,535.34	144	47.96	34	6.57	8	10.27	47	1,242.73	12	12.42
11-Apr-23	1,207	1,758.33	220	98.51	62	17.43	12	12.71	57	1,002.11	27	5.95
12-Apr-23	977	1,804.83	213	76.43	68	42.93	6	6.95	61	1,265.34	32	25.03
13-Apr-23	1,640	1,855.58	913	199.50	166	40.01	16	27.50	58	1,023.44	58	51.77
14-Apr-23												
17-Apr-23	1,322	2,011.38	307	55.45	34	8.01	15	45.93	78	2,644.43	46	33.70
18-Apr-23	1,248	1,869.18	163	62.92	32	11.84	8	43.35	35	9,579.03	38	9.66
19-Apr-23	1,670	3,999.86	265	141.22	68	15.45	13	205.88	47	1,127.75	44	6.98
20-Apr-23	1,098	1,975.71	280	168.92	80	18.93	4	12.55	37	635.54	21	18.93
21-Apr-23	959	1,573.37	194	71.46	39	6.43	8	57.71	55	629.94	29	33.55
24-Apr-23	1,191	2,543.79	198	70.36	24	7.96	46	70.19	54	675.72	67	39.57
25-Apr-23	1,358	2,061.12	674	150.06	74	14.70	26	56.61	40	1,268.86	39	25.65
26-Apr-23	2,107	6,189.42	504	215.99	44	18.90	36	1,970.59	71	1,316.71	121	80.37
27-Apr-23	2,145	5,292.88	369	119.08	54	20.45	48	67.35	88	3,030.98	37	27.43
28-Apr-23	181	208.88	38	28.35	5	1.78	1	4.00	2	45.18	2	0.19
Total	23328	42788.55	5753	1991.60	1389	313.94	266	2620.61	869	27563.11	701	429.79

* 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 APRIL 2023

Date	USDINR		EURINR		GBPINR		JPYINR				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)
3-Apr-23	28	300.00	1	3.00								
4-Apr-23												
5-Apr-23	91	1,827.40	3	15.00	3	15.00						
6-Apr-23	34	477.74	2	4.00	2	4.00						
7-Apr-23												
10-Apr-23	42	881.00	3	14.50	1	10.00						
11-Apr-23	27	338.10	6	95.00								
12-Apr-23	35	412.40	5	80.00	3	45.00						
13-Apr-23	15	157.45	9	54.95	1	10.00						
14-Apr-23												
17-Apr-23	26	260.60	5	6.76								
18-Apr-23	33	437.56					4	442.54				
19-Apr-23	64	1,229.52			1	10.00						
20-Apr-23	48	639.91	1	10.00								
21-Apr-23	20	179.67										
24-Apr-23	38	987.86			3	5.60						
25-Apr-23	34	219.63	3	12.50	1	10.00						
26-Apr-23	80	1,035.00	4	5.40								
27-Apr-23	40	590.75	5	9.00	1	11.00						
28-Apr-23	36	395.55	5	65.00								
Total	691	10370.14	52	375.11	16	120.60	4	442.54				

* 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 APRIL 2023

Date	USDINR		EURINR		GBPINR						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
3-Apr-23	3	32.56										
4-Apr-23												
5-Apr-23	2	70.00	1	2.78								
6-Apr-23												
7-Apr-23												
10-Apr-23												
11-Apr-23	4	31.09	8	16.87	1	1.96						
12-Apr-23	2	55.00										
13-Apr-23			1	8.45	1	1.46						
14-Apr-23												
17-Apr-23	2	55.49										
18-Apr-23	2	145.08										
19-Apr-23	2	14.87	6	5.79								
20-Apr-23												
21-Apr-23	2	36.53										
24-Apr-23	1	1.43										
25-Apr-23	2	25.89	6	8.49								
26-Apr-23	6	217.94										
27-Apr-23	1	1.07										
28-Apr-23	5	20.83										
Total	34	707.77	22	42.38	2	3.43						

* 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 APRIL 2023

Date	EURUSD		USDJPY		GBPUSD		AUDUSD		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)
3-Apr-23	24	233.53	10	21.97	9	45.20			3	1.63	5	5.31
4-Apr-23	1	0.10										
5-Apr-23	71	167.29	16	115.18	14	36.55	5	21.50	3	0.86	4	2.50
6-Apr-23	22	109.09	15	39.91	4	13.14	3	4.00	1	0.74	3	2.89
7-Apr-23												
10-Apr-23	17	44.00	16	40.88	4	9.25	2	15.05	4	13.58	8	10.47
11-Apr-23	30	168.46	13	62.72	10	23.64	3	3.14	2	8.52	10	8.33
12-Apr-23	19	43.30	14	31.37	8	24.25	2	3.00	1	0.74	5	7.33
13-Apr-23	89	183.70	13	89.52	29	68.75	2	6.00	7	7.84	1	0.50
14-Apr-23							2	0.10	2	0.20		
17-Apr-23	43	161.38	29	80.08	25	103.53	3	3.30	7	7.24	24	37.48
18-Apr-23	33	49.25	10	32.16	12	25.75	9	20.21	2	3.49	18	16.71
19-Apr-23	24	88.50	13	46.56	15	48.10	2	6.00	1	1.49	6	3.61
20-Apr-23	17	35.11	19	517.02	3	16.00	3	12.54	1	1.49	9	16.32
21-Apr-23	24	66.65	20	144.95	12	34.25	3	16.00	2	2.25	2	11.84
24-Apr-23	28	116.83	14	20.01	19	93.08	4	12.20	2	1.57	9	27.53
25-Apr-23	32	66.86	14	70.42	11	61.75	5	22.00	1	9.24	29	104.50
26-Apr-23	97	189.24	14	35.97	22	99.22	9	1.05	2	4.41	19	60.97
27-Apr-23	106	157.32	20	54.23	24	64.73	9	35.96	8	25.88	84	167.55
28-Apr-23	8	11.26	2	45.00	5	6.00	1	1.00			2	1.62
Total	685	1891.86	252	1447.97	226	773.19	67	183.05	49	91.20	238	485.46

* 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 APRIL 2023

Date	USDJPY		EURUSD		GBPUSD		AUDUSD				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)
3-Apr-23												
4-Apr-23												
5-Apr-23			5	31.25								
6-Apr-23												
7-Apr-23												
10-Apr-23												
11-Apr-23	2	20.00	9	180.00								
12-Apr-23	1	20.00										
13-Apr-23							3	45.00				
14-Apr-23												
17-Apr-23	2	18.00	1	30.00								
18-Apr-23			2	30.00								
19-Apr-23	3	932.02			1	10.00						
20-Apr-23	2	30.00										
21-Apr-23	10	115.00										
24-Apr-23					3	30.00	6	150.00				
25-Apr-23												
26-Apr-23			18	420.00	5	42.50						
27-Apr-23	2	30.00	7	75.00								
28-Apr-23			2	40.00	3	60.00						
Total	22	1165.02	44	806.25	12	142.50	9	195.00				

* 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 APRIL 2023

Date	EURUSD										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
3-Apr-23	1	138.14										
4-Apr-23												
5-Apr-23												
6-Apr-23												
18-Apr-23												
19-Apr-23	2	139.53										
20-Apr-23	5	274.42										
21-Apr-23												
24-Apr-23												
27-Apr-23												
28-Apr-23												
Total	8	552.09										

* 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 APRIL 2023

Date	USD		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
3-Apr-23	8	892.50										
4-Apr-23	5	100.00										
5-Apr-23	17	651.32	1	0.17								
6-Apr-23	22	1,765.00										
7-Apr-23	1	150.00										
10-Apr-23	30	648.56										
11-Apr-23	7	77.05										
12-Apr-23	5	645.90										
13-Apr-23	15	776.20										
14-Apr-23	4	150.00										
17-Apr-23	21	1,074.60	1	0.06								
18-Apr-23	12	631.23										
19-Apr-23	9	230.00										
20-Apr-23	7	948.00										
21-Apr-23	6	358.82										
24-Apr-23	5	315.00										
25-Apr-23	7	460.00										
26-Apr-23	20	915.00	1	0.50								
27-Apr-23	13	1,150.88										
28-Apr-23	19	1,290.00	1	0.50								
Total	233	13,230.07	4	1.23								

* 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 APRIL 2023

Month	USDINR		EURINR		JPYINR		GBPINR		CNHINR		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)
Apr-23	138,876	129,878.14	32,309	11,089.83	23,976	453,438.63	8,866	1,950.83	987	7,123.56	13,581	5,223.08

* 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 APRIL 2023

Month	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)
Apr-23	6,821	85,244.59	38	197,017.77	683	1,250.44	249	533.06	97	40.15	97	26.43

* 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 APRIL 2023

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
Apr-23	2,001	42,218.13	472	2,144.75	87	211,408.89	32	657.66	11	47.76		

* 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 APRIL 2023

Month	EURUSD		USDJPY		GBPUSD		USDAED		AUDUSD		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)
Apr-23	2,579	5,729.73	1,045	3,844.14	683	1,984.90	37	691.65	264	890.43	730	1,360.34

* 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 APRIL 2023

Month	USDJPY		EURUSD		GBPUSD		AUDUSD		USDCHF		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)
Apr-23	134	159,831.80	604	6,308.09	111	373.50	26	465.00	2	50.00	24	51.21

* 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 APRIL 2023

Month	EURUSD		USDJPY		EURSGD		USDSGD		USDCHF		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
Apr-23	96	1514.89	11	354.60	3	180.68	6	180.16	1	150.00	9	164.52

* 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 APRIL 2023

Month	USD		EUR		GBP		JPY		AUD		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
Apr-23	1,217	63,632.28	107	136.29	10	104.76	5	6,794.99	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

- Zero coupon yields have moved to lower levels across the curve while sharply moving upwards in the 0-7 years term compared to the yields prevailing a year back. In the last one month, yields have moved downwards across the curve.

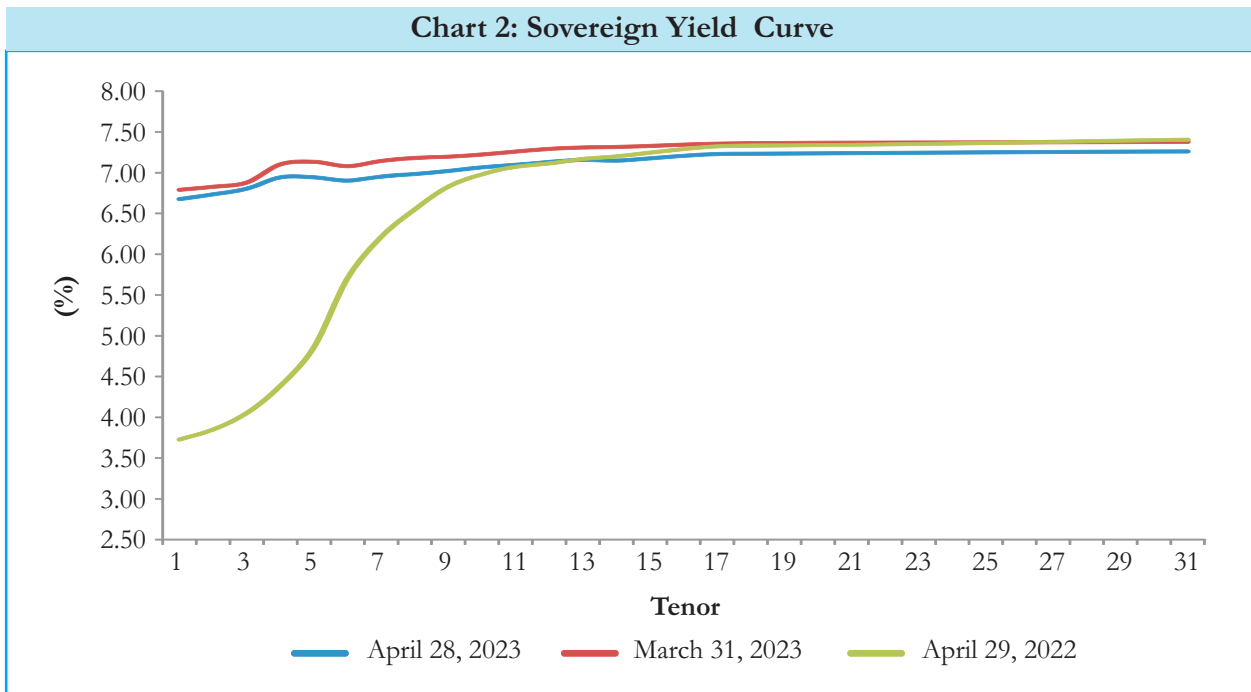
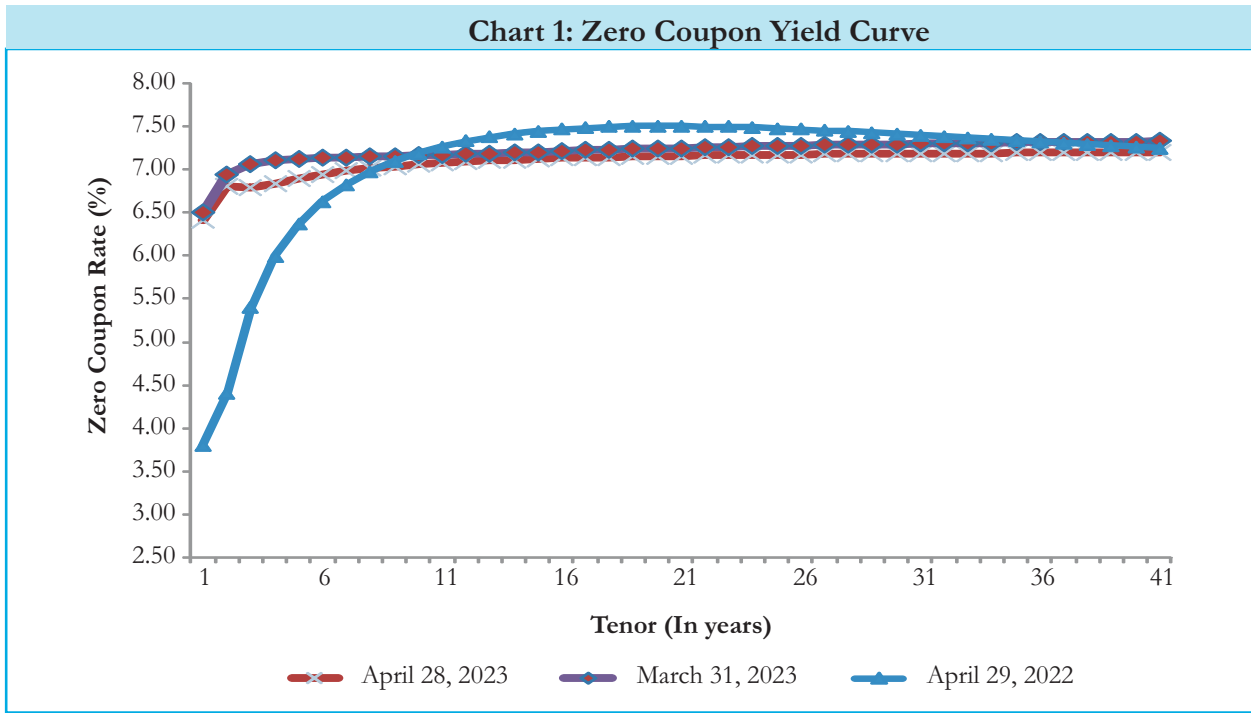


TABLE 105: SPREAD ANALYSIS - SDL

State	Trades	Traded Value (₹ Crore)	Average Spread (bps)
ANDHRA PRADESH	171	7780	31
ASSAM	26	1292	25
BIHAR	37	748	31
CHHATTISGARH	19	746	28
GOA	3	132	22
GUJARAT	223	8722	26
HARYANA	126	7089	30
HIMACHAL	32	742	34
JAMMU & KASHMIR	30	522	35
JHARKHAND	29	1117	29
KARNATAKA	137	4991	27
KERALA	69	1218	31
MADHYA PRADESH	97	4352	26
MAHARASHTRA	335	12010	29
MEGHALAYA	5	523	18
NAGALAND	2	96	41
ODISHA	1	40	27
PUDUCHERRY	1	30	28
PUNJAB	229	2532	35
RAJASTHAN	163	3542	31
SIKKIM	2	90	41
TAMILNADU	183	7093	28
TELANGANA	64	1504	29
UTTARAKHAND	25	511	30
UTTAR PRADESH	208	7732	29
WESTBENGAL	233	3559	32
TOTAL	2450	78713	29

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)	
	April 29, 2023	March 31, 2023	February 28, 2023	January 31, 2023	December 30, 2022	November 30, 2022	October 31, 2022	September 30, 2022	August 31, 2022	July 29, 2022	June 30, 2022	May 31, 2022	April 29, 2022	Mnth to Mnth	Year on Year
2023	-	-	-	-	6.9616	6.9301	6.9725	6.7716	6.3815	6.3040	6.2770	5.9237	4.9277		
2024	7.0400	7.2325	7.3833	7.0284	6.9758	6.8721	7.0022	7.0835	6.5944	6.4201	6.5561	6.3767	5.4922	-19	155
2025	6.8866	7.0882	7.3097	7.0780	7.0339	6.9602	7.2360	7.1663	6.7829	6.7261	6.9481	6.9485	6.2236	-20	66
2026	6.9654	7.1559	7.3715	7.1395	7.1475	7.0823	7.3000	7.2068	6.9314	6.9209	7.1761	7.1602	6.6776	-19	29
2027	6.9946	7.1724	7.4226	7.2358	7.2277	7.1441	7.3669	7.2656	7.0009	7.0202	7.2296	7.2145	6.8437	-18	15
2028	7.0048	7.1690	7.4358	7.2563	7.2709	7.1800	7.3948	7.3103	7.0581	7.0979	7.2923	7.2662	6.9711	-16	3
2029	7.0620	7.2181	7.4456	7.3367	7.3230	7.2804	7.4320	7.3664	7.1128	7.2030	7.3655	7.3152	7.0655	-16	0
2030	7.0870	7.2828	7.5272	7.3416	7.3140	7.2741	7.4438	7.3706	7.1594	7.3660	7.3765	7.3736	7.2546	-20	-17
2031	7.1432	7.2779	7.4502	7.3641	7.3214	7.2902	7.3929	7.3808	7.1794	7.2819	7.4273	7.4386	7.1965	-13	-5
2032	7.1550	7.3030	7.4515	7.3684	7.3221	7.2867	7.4365	7.3900	7.2124	7.2880	7.4298	7.4379	7.1548	-15	0
2033	7.1145	7.3010	7.4259	7.2723	7.3675	7.3933	7.4730	7.3709	7.2501	7.3939	7.4835	7.5165	7.3010	-19	-19
2034	7.2511	7.3317	7.4490	7.4268	7.4929	7.3494	7.5322	7.4094	7.2972	7.4170	7.5274	7.5454	7.3107	-8	-6
2035	7.2260	7.3435	7.4761	7.4456	7.3657	7.3773	7.4647	7.4629	7.2751	7.4597	7.5652	7.5964	7.3426	-12	-12
2036	7.2248	7.3613	7.4811	7.4550	7.4351	7.3922	7.5252	7.4623	7.3690	7.5221	7.6193	7.6129	7.3192	-14	-9
2039	7.3074	7.4772	7.5168	7.5654	7.4717	7.4493	7.6258	7.5798	7.4751	7.5406	7.6759	7.5553	7.3470	-17	-4
2040	7.3163	7.3681	7.5298	7.4539	7.4463	7.4990	7.6062	7.4760	7.3826	7.5500	7.6668	7.5385	7.3275	-5	-1
2041	7.3381	7.4155	7.5046	7.5630	7.4969	7.4503	7.5854	7.5867	7.3990	7.6000	7.6511	7.6292	7.3252	-8	1
2042	7.3567	7.4804	7.4872	7.4528	7.4280	7.3806	7.5940	7.5188	7.5192	7.6839	7.6576	7.6341	7.3301	-12	3
2043	7.2610	7.3619	7.5325	7.3973	7.4289	7.3908	7.5225	7.4839	7.4208	7.6848	7.6385	7.6050	7.4797	-10	-22
2044	7.2513	7.3766	7.4400	7.4405	7.4379	7.5035	7.5365	7.4877	7.4259	7.5710	7.6025	7.6430	7.3797	-13	-13
2045	7.2933	7.3649	7.4259	7.4352	7.4359	7.4100	7.5300	7.4759	7.4409	7.6387	7.6745	7.6456	7.4901	-7	-20
2046	7.2307	7.3743	7.4159	7.4513	7.4314	7.4422	7.5300	7.6065	7.4228	7.5957	7.6149	7.5895	7.3890	-14	-16
2049	7.2676	7.4077	7.4319	7.4597	7.4300	7.4097	7.5459	7.5000	7.4600	7.6358	7.6901	7.6500	7.4054	-14	-14
2050	7.2558	7.3700	7.4300	7.4498	7.4367	7.3904	7.5328	7.5402	7.4646	7.6533	7.6972	7.6789	7.4193	-11	-16
2051	7.2691	7.4018	7.4310	7.4492	7.4321	7.3848	7.5650	7.5251	7.4772	7.6652	7.7047	7.6779	7.4233	-13	-15
2052	7.2652	7.3873	7.4315	7.4477	7.4508	7.3869	7.5606	7.5270	-	-	-	-	-	-12	-
2055	7.3732	7.4981	7.4665	7.5558	7.5540	7.4910	7.6724	7.6409	7.5833	7.7648	7.8095	7.6691	7.4128	-12	-4
2059	7.2622	7.5027	7.4862	7.5523	7.4943	7.4346	7.6729	7.6428	7.4708	7.7588	7.8113	7.6850	7.4400	-24	-18
2060	7.2883	7.4481	7.4200	7.4411	7.4987	7.4862	7.5625	7.5329	7.4875	7.7098	7.7033	7.6816	7.4256	-16	-14
2061	7.2626	7.3950	7.4265	7.4409	7.4478	7.3733	7.5624	7.5391	7.5050	7.6436	7.7070	7.6798	7.4328	-13	-17
2062	7.2660	7.3959	7.4339	7.4395	7.4545	7.3950	7.5600	7.5310	-	-	-	-	-	-13	-

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	3	13500	3.78	4.97	3.03
PSU	Infrastructure	1	10000	4.97	4.97	4.97
PSU	Others	1	3144	9.91	9.91	9.91
PVT	Finance	78	18388	3.24	10.01	1.01
PVT	Infrastructure	42	14283	7.75	29.96	0.47
PVT	Manufacturing	8	695	6.12	9.96	3.89
PVT	Others	19	1619	6.97	19.93	1.07
Total		152	61629	6.11	29.96	0.47

TABLE 108: TOP 5 ISSUANCES

Company	No.	Amount (₹ Cr.)	Avg. Tenor	Max. Tenor	Min Tenor	% Share
RURAL ELECTRIFICATION CORPORATION LIMITED	1	10000	4.97	4.97	4.97	16.23
RURAL ELECTRIFICATION CORPORATION LIMITED	1	10000	4.97	4.97	4.97	16.23
MAHINDRA & MAHINDRA FINANCIAL SERVICES LIMITED	5	4882	3.08	4.16	1.99	7.92
RELIANCE CORPORATE IT PARK LIMITED	1	4126	9.94	9.94	9.94	6.69
BAJAJ FINANCE LIMITED	3	3272	3.33	4.99	2.13	5.31

TABLE 109: SECTOR ANALYSIS

Sector	No.	Amount (₹ Cr.)	Avg. Tenor	Max. Tenor	Min Tenor
Finance	81	31888	3.26	10.01	1.01
Infrastructure	43	24283	7.69	29.96	0.47
Manufacturing	8	695	6.12	9.96	3.89
Others	20	4763	7.12	19.93	1.07
Total	152	61629	6.05	29.96	0.47

TABLE 110: CATEGORY ANALYSIS

Type	No.	Amount (₹ Cr.)	Avg. Tenor	Max. Tenor	Min Tenor
PSU	5	26644	5.24	9.91	3.03
PVT	147	34985	5.18	29.96	0.47

VARIABLE/ZERO COUPON BONDS

TABLE 111: TENORWISE ISSUANCE ANALYSIS

Tenor Buckets	No.	Amount (₹ Cr.)
1	1	100
2	36	6181
3	65	38199
4	34	15074
5	11	1775
6	4	294
Perpetual	1	6

Source: FIMMDA

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

Year	Categories					
	Finance	Infrastructure	Manufacturing	Oil	Others	Total
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-23	31888	24283	695	0	4763	61629

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-23	39924	5168	982	0	932	0	0	0	14623

SECONDARY MARKET ANALYSIS

TABLE 114: CORPORATE BONDS TRADING DETAILS			Amount ₹ Crore
Date	Trades	Value	
3-Apr-23	133	6008	
5-Apr-23	227	8311	
6-Apr-23	210	6544	
10-Apr-23	157	3760	
11-Apr-23	199	5931	
12-Apr-23	193	4859	
13-Apr-23	125	3094	
17-Apr-23	157	6077	
18-Apr-23	140	3935	
19-Apr-23	237	6536	
20-Apr-23	228	8954	
21-Apr-23	147	4470	
24-Apr-23	225	5747	
25-Apr-23	142	3783	
26-Apr-23	222	7354	
27-Apr-23	223	7751	
28-Apr-23	150	4756	
Total	3115	97871	
Average	183	5757	

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	
2022-23	41838	1144028	2052	56126	
Apr-23	3115	97871	183	5757	

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	1699	63293	4.15	60
FINANCE	AA	308	5445	3.61	191
FINANCE	NA	60	1645	2.87	149
FINANCE	A	184	2691	1.94	1602
FINANCE	BBB	21	246	2.73	466
FINANCE	BB	8	241	2.40	2185
MANUFACTURING	AAA	21	761	2.87	54
MANUFACTURING	AA	28	881	1.67	147
MANUFACTURING	NA	1	10	2.59	616
MANUFACTURING	BBB	1	9	2.88	857
INFRASTRUCTURE	AAA	467	13702	6.30	45
INFRASTRUCTURE	AA	30	1378	2.72	108
INFRASTRUCTURE	NA	20	1143	4.21	312
INFRASTRUCTURE	A	75	770	5.59	316
OIL	AAA	43	2740	2.48	43
OTHERS	AAA	6	50	6.68	46
OTHERS	AA	130	1826	5.53	262
OTHERS	NA	4	143	0.89	679
OTHERS	A	4	42	1.97	531
OTHERS	BBB	4	841	0.14	1055
OTHERS	BB	1	14	2.72	758

TABLE 117: RATING ANALYSIS

Rating	Trades	Value (₹ Crore)	Avg. Tenor	Avg. Spread (bps)
AAA	2236	80546	4.55	57
AA	496	9530	3.81	196
NA	85	2941	3.18	222
A	263	3503	2.80	1279
BBB	26	1095	2.31	597
BB	9	256	2.46	1947

TABLE 118: CATEGORY ANALYSIS

Category	Trades	Value (₹ Crore)	Avg. Tenor	Avg. Spread (bps)
FINANCE	2280	73561	3.76	263
INFRASTRUCTURE	592	16993	5.82	101
MANUFACTURING	51	1661	2.12	151
OIL	43	2740	2.48	43
OTHERS	149	2916	5.16	297

TABLE 119: BOND TYPE ANALYSIS

Type of Bond	Trades	Value (₹ Crore)	Avg. Tenor	Avg. Spread (bps)
Fixed	2871	93648	4.45	219
Zero	14	369	5.87	252
NA	230	3854	1.64	303

TABLE 120: AAA SPREAD ANALYSIS

Maturity Buckets	Average AAA Spread (bps)
<=1 year	57
> 1 year -<=2 years	73
> 2 years -<=3 years	79
>3 years -<=5 years	54
>5 years-<=7 years	35
> 7 years	39

TABLE 121: CATEGORY ANALYSIS - HISTORICAL

Amount ₹ Crore

Year	Categories					Total
	Finance	Infrastructure	Manufacturing	Oil	Others	
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-23	73561	16993	1661	2740	2916	97871

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
2022-23	858768	169215	0	0	52460	7049	2892	459	0	1105	0	52079
Apr-23	80546	9530	0	0	3503	1095	256	0	0	0	0	2941

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-23	57	196	-	-	1279	597	1947	-	-	-	-	222

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	INE306N07NM1	TATA CAPITAL FINANCIAL SERVICES LIMITED	AAA	FINANCE	16-Mar-27	8.30%	8	3830	7.92
2	INE261F08DX0	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	AAA	FINANCE	31-Jul-26	7.58%	88	3813	7.54
3	INE020B08EI8	RURAL ELECTRIFICATION CORPORATION LIMITED	AAA	INFRASTRUCTURE	31-Jul-26	7.51%	43	1995	7.51
4	INE134E08ML8	POWER FINANCE CORPORATION LIMITED	AAA	FINANCE	15-Jul-26	7.55%	62	1725	7.52
5	INE774D07UT1	MAHINDRA & MAHINDRA FINANCIAL SERVICES LIMITED	AAA	FINANCE	26-Mar-26	8.25%	23	1625	8.29
6	INE774D07UW5	MAHINDRA & MAHINDRA FINANCIAL SERVICES LIMITED	AAA	FINANCE	28-Mar-25	8.25%	14	1600	8.26
7	INE001A07TV3	HOUSING DEVELOPMENT FINANCE CORPORATION LIMITED	AAA	FINANCE	17-Feb-33	7.97%	72	1564	7.84
8	INE261F08DV4	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	AAA	FINANCE	31-Jan-28	7.62%	48	1420	7.58
9	INE018A08BE9	LARSEN AND TOUBRO LIMITED	AAA	INFRASTRUCTURE	28-Apr-28	7.73%	28	1340	7.61
10	INE001A08387	HOUSING DEVELOPMENT FINANCE CORPORATION LIMITED	AAA	FINANCE	4-Mar-25	7.79%	16	1260	7.79
11	INE163N08198	ONGC PETRO ADDITIONS LIMITED	AAA	OIL	18-May-23	5.58%	3	1200	7.35
12	INE557F08FP2	NATIONAL HOUSING BANK	AAA	FINANCE	2-Apr-26	7.77%	10	1175	7.72
13	INE733E08247	NTPC LIMITED	AAA	INFRASTRUCTURE	17-Apr-26	7.35%	29	1101	7.33
14	INE134E08MM6	POWER FINANCE CORPORATION LIMITED	AAA	FINANCE	15-Jul-33	7.62%	30	990	7.60
15	INE261F08DI1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	AAA	FINANCE	31-Jan-25	5.23%	21	985	7.52
16	INE516Y07444	PIRAMAL CAPITAL & HOUSING FINANCE LIMITED	AA	FINANCE	26-Sep-31	6.75%	38	964	10.94
17	INE756I07ES3	HDB FINANCIAL SERVICES LIMITED	AAA	FINANCE	30-May-25	8.20%	3	935	8.04
18	INE115A07QF0	LIC HOUSING FINANCE LIMITED	AAA	FINANCE	21-Feb-33	7.95%	18	865	7.91
19	INE296A07QR3	BAJAJ FINANCE LIMITED	AAA	FINANCE	5-Jan-24	8.85%	8	860	7.65
20	INE261F08DO9	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	-	FINANCE	30-Jan-26	7.40%	27	850	7.56
21	INE031A08889	HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED	AAA	FINANCE	20-Aug-26	7.48%	26	846	7.48
22	INE121X07049	SP IMPERIAL STAR PRIVATE LIMITED	BBB	INFRASTRUCTURE	30-May-23	6.00%	4	840	17.18
23	INE660A07RL1	SUNDARAM FINANCE LIMITED	AAA	FINANCE	21-Mar-25	8.15%	8	840	7.86
24	INE752E08692	POWER GRID CORPORATION OF INDIA LIMITED	AAA	INFRASTRUCTURE	31-Mar-33	7.56%	10	804	7.66
25	INE134E08MA1	POWER FINANCE CORPORATION LIMITED	AAA	FINANCE	22-Feb-33	7.64%	7	786	7.49

Note: Spread over comparable G-Sec

Deals apparently viewed as duplicate deals have been excluded.

Source for Corporate Bonds:

www.fimmda.org

F-TRAC REPORTING

PRIMARY MARKET

TABLE 125: ISSUANCE ANALYSIS - CDs and CPs				Amount ₹ Crore	
Period	CDs		CPs		Amount (₹ Cr.)
	No.	Amount (₹ Cr.)	No.	Amount (₹ Cr.)	
2018-19	-	-	19558	2652334	
2019-20	1959	398965	11268	2203259	
2020-21	810	147030	8783	1741472	
2021-22	1377	290245	10796	2019635	
2022-23	3482	741652	9007	1370044	
Apr-23	142	25813	633	111018	

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	
2022-23	0	11650	106410	292142	85730	40680	205040	741652	
Apr-23	0	0	0	9300	0	0	16513	25813	

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	
2022-23	739752	1900	0	0	0	0	0	741652	
Apr-23	25813	0	0	0	0	0	0	25813	

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
2022-23	28885	130569	209338	754490	105316	24274	117173	1370044
Apr-23	2600	11125	23895	54107	4462	510	14320	111018

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
2022-23	1257682	14588	24005	54338	11557	1698	6177	1370044
Apr-23	110098	227	25	629	34	6	0	111018

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
3-Apr-23	55	3885	13	1585		
5-Apr-23	37	1995	18	1300		
6-Apr-23	65	6360	17	1300		
10-Apr-23	39	2930	35	2860	2	20
11-Apr-23	35	2335	25	2170	2	20
12-Apr-23	38	2435	33	2425	17	6534
13-Apr-23	29	1500	23	1390		
17-Apr-23	31	2175	18	1860		
18-Apr-23	37	2605	30	2117	2	35
19-Apr-23	42	3615	16	1950	2	20
20-Apr-23	39	2275	26	2180		
21-Apr-23	45	3870	21	1675	2	538
24-Apr-23	37	3030	14	2035	6	690
25-Apr-23	46	3035	25	1490	1	75
26-Apr-23	41	4960	11	685		
27-Apr-23	57	5265	41	4755		
28-Apr-23	46	3940	25	950		
Total	719	56210	391	32727	34	7932
Average	42	3306	23	1925	2	467

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
2022-23	7166	531963	2180	6.3113	4778	461280	1890	1212	127211	521
Apr-23	719	56210	3306	7.0795	391	32727	1925	34	7932	467

TABLE 132: CERTIFICATE OF DEPOSIT - TENORWISE TRADING ANALYSIS

Residual Maturity (Months)	Trades	Traded Amount (₹ Crore)	WAY (%)
1	177	19255	6.8543
2	86	6430	6.9162
3	85	6805	7.0581
4	47	3100	7.1276
5	96	4835	7.1892
6	14	800	7.2231
7	8	255	7.3030
8	20	1425	7.3092
9	20	1250	7.3734
10	39	2420	7.3963
11	59	4945	7.3850
12	68	4690	7.4443
Total	719	56210	7.0795

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
03-Apr-23	7.03	7.11	-7.77	7.26	6.94	32.20	7.38	7.11	26.66
05-Apr-23	6.94	7.01	-7.20	7.21	6.84	36.77	7.34	7.08	25.61
06-Apr-23	6.86	6.75	11.16	7.18	6.67	51.13	7.32	7.11	21.04
10-Apr-23	6.84	6.77	7.09	7.1	6.69	41.06	7.26	7.12	13.53
11-Apr-23	6.82	6.89	-6.54	7.08	6.81	27.43	7.23	7.03	20.27
12-Apr-23	6.81	6.64	17.23	7.07	6.74	33.42	7.22	7.03	19.29
13-Apr-23	6.80	6.57	23.43	7.06	6.66	39.62	7.21	7.00	20.55
17-Apr-23	6.81	6.54	26.93	7.06	6.64	42.12	7.21	7.02	18.88
18-Apr-23	6.83	6.70	13.01	7.07	6.80	27.20	7.22	6.98	24.02
19-Apr-23	6.82	6.73	8.85	7.05	6.81	23.55	7.20	7.04	15.80
20-Apr-23	6.81	6.93	-11.66	7.04	6.83	21.49	7.19	6.94	24.84
21-Apr-23	6.84	7.02	-18.17	7.06	6.89	17.39	7.21	7.05	16.24
24-Apr-23	6.85	7.00	-14.60	7.06	6.94	12.04	7.21	7.10	11.48
25-Apr-23	6.86	7.13	-26.74	7.07	7.07	-0.10	7.22	7.13	8.83
26-Apr-23	6.87	7.04	-16.80	7.07	6.95	11.75	7.21	7.09	12.16
27-Apr-23	6.88	7.06	-18.48	7.07	7.10	-3.11	7.21	7.08	13.04
28-Apr-23	6.89	7.15	-25.55	7.08	7.06	1.53	7.22	7.12	9.69

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
03-Apr-23	7.11	6.80	31.16	6.94	6.73	20.80	7.06	6.75	30.70	7.11	6.93	18.60	7.32	7.17	15.52	7.60	7.11	48.82	7.77	7.21	55.36
05-Apr-23	7.01	6.73	27.99	6.84	6.66	18.62	7.06	6.73	32.88	7.08	6.90	18.42	7.32	7.16	16.11	7.53	7.16	37.14	7.70	7.19	50.61
06-Apr-23	6.75	6.59	15.98	6.67	6.51	15.61	6.97	6.59	37.97	7.11	6.76	34.74	7.18	7.04	13.80	7.42	7.04	38.14	7.58	7.06	51.89
10-Apr-23	6.77	6.50	26.44	6.69	6.43	26.07	6.68	6.51	16.76	7.12	6.69	43.46	7.19	6.99	19.46	7.40	7.02	38.06	7.57	7.03	53.42
11-Apr-23	6.89	6.57	31.12	6.81	6.50	30.58	6.69	6.57	11.94	7.03	6.73	29.31	7.25	6.96	29.40	7.39	7.01	37.85	7.55	7.01	54.10
12-Apr-23	6.64	6.41	23.04	6.74	6.47	26.54	6.80	6.56	23.75	7.03	6.71	31.63	7.14	6.95	19.07	7.40	7.00	39.78	7.56	7.00	55.90
13-Apr-23	6.57	6.38	18.85	6.66	6.44	22.35	6.75	6.54	20.84	7.00	6.70	30.01	7.13	6.92	21.56	7.44	6.95	49.48	7.61	6.97	63.99
17-Apr-23	6.54	6.42	11.62	6.64	6.45	18.43	6.83	6.56	26.32	7.02	6.73	28.79	7.15	6.93	22.23	7.43	6.97	45.57	7.59	6.98	60.94
18-Apr-23	6.70	6.42	27.98	6.80	6.45	34.79	6.80	6.54	25.65	6.98	6.70	27.97	7.10	6.94	15.75	7.34	6.98	36.89	7.51	7.00	51.00
19-Apr-23	6.73	6.50	23.25	6.81	6.48	33.10	6.84	6.59	25.00	7.04	6.76	28.36	7.24	6.94	30.39	7.38	6.97	41.66	7.55	6.99	55.67
20-Apr-23	6.93	6.52	40.90	6.83	6.48	34.32	6.78	6.65	12.84	6.94	6.77	17.25	7.11	6.92	18.79	7.34	6.97	37.56	7.41	6.98	42.92
21-Apr-23	7.02	6.62	39.84	6.89	6.59	29.85	6.86	6.71	15.39	7.05	6.78	26.82	7.15	6.92	23.15	7.35	6.97	38.10	7.42	7.00	42.56
24-Apr-23	7.00	6.56	43.77	6.94	6.61	33.30	6.93	6.69	23.94	7.10	6.80	29.79	7.17	6.90	27.02	7.36	6.96	40.09	7.42	6.98	44.85
25-Apr-23	7.13	6.60	53.03	7.07	6.65	42.00	7.01	6.64	37.24	7.13	6.79	34.41	7.30	6.89	40.74	7.34	6.98	35.53	7.41	6.99	41.43
26-Apr-23	7.04	6.63	40.94	6.95	6.69	26.06	6.93	6.67	26.03	7.09	6.81	27.94	7.27	6.95	31.49	7.33	6.97	35.64	7.39	7.00	39.94
27-Apr-23	7.06	6.74	32.49	7.10	6.60	50.29	7.14	6.63	51.82	7.08	6.81	26.82	7.19	6.95	23.94	7.37	6.97	40.40	7.44	6.98	46.12
28-Apr-23	7.15	6.66	48.93	7.06	6.66	40.02	7.15	6.65	50.27	7.12	6.78	33.98	7.20	6.95	24.82	7.40	6.98	41.92	7.46	7.00	46.60

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
03-04-2023	3.89	4.93	4.41	4.67	4.94	4.81	4.98	5.28	5.13	5.24	5.51	5.38	5.47	5.81	5.64
05-04-2023	3.97	5.04	4.51	4.55	4.91	4.73	4.83	5.16	5.00	5.15	5.47	5.31	5.40	5.68	5.54
06-04-2023	3.72	4.62	4.17	4.43	4.77	4.60	4.68	4.99	4.84	5.09	5.40	5.25	5.33	5.57	5.45
10-04-2023	3.57	4.53	4.05	4.29	4.56	4.43	4.70	4.99	4.85	5.00	5.32	5.16	5.34	5.63	5.49
11-04-2023	3.29	4.14	3.72	4.13	4.43	4.28	4.55	4.80	4.68	4.93	5.23	5.08	5.26	5.55	5.41
12-04-2023	3.25	4.34	3.80	4.07	4.35	4.21	4.50	4.79	4.65	4.90	5.20	5.05	5.26	5.52	5.39
13-04-2023	3.01	4.05	3.53	3.96	4.33	4.15	4.47	4.78	4.63	4.85	5.15	5.00	5.23	5.53	5.38
17-04-2023	3.26	4.27	3.77	4.03	4.35	4.19	4.43	4.73	4.58	4.84	5.15	5.00	5.26	5.50	5.38
18-04-2023	3.21	4.22	3.72	4.01	4.32	4.17	4.50	4.78	4.64	4.90	5.21	5.06	5.26	5.53	5.40
19-04-2023	3.36	4.27	3.82	4.00	4.30	4.15	4.45	4.77	4.61	4.85	5.15	5.00	5.26	5.51	5.39
20-04-2023	3.21	4.14	3.68	3.97	4.30	4.14	4.43	4.77	4.60	4.85	5.17	5.01	5.26	5.54	5.40
21-04-2023	2.79	3.75	3.27	3.84	4.22	4.03	4.43	4.73	4.58	4.82	5.16	4.99	5.22	5.49	5.36
24-04-2023	2.54	3.50	3.02	3.85	4.15	4.00	4.41	4.64	4.53	4.77	5.09	4.93	5.19	5.45	5.32
25-04-2023	2.51	3.59	3.05	3.84	4.16	4.00	4.37	4.65	4.51	4.76	5.04	4.90	5.19	5.42	5.31
26-04-2023	2.72	4.06	3.39	3.85	4.19	4.02	4.38	4.68	4.53	4.81	5.06	4.94	5.24	5.43	5.34
27-04-2023	2.97	4.24	3.61	3.94	4.26	4.10	4.44	4.68	4.56	4.86	5.12	4.99	5.26	5.49	5.38
28-04-2023	2.81	4.07	3.44	3.85	4.22	4.04	4.38	4.70	4.54	4.84	5.15	5.00	5.24	5.52	5.38

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
03-04-2023	0.22	0.29	0.43	0.51	0.55
05-04-2023	0.21	0.29	0.43	0.51	0.55
06-04-2023	0.22	0.27	0.41	0.49	0.54
10-04-2023	0.21	0.25	0.40	0.49	0.53
11-04-2023	0.21	0.26	0.39	0.45	0.52
12-04-2023	0.21	0.27	0.39	0.45	0.52
13-04-2023	0.21	0.24	0.37	0.44	0.50
17-04-2023	0.21	0.24	0.37	0.44	0.50
18-04-2023	0.21	0.23	0.34	0.43	0.49
19-04-2023	0.20	0.23	0.34	0.42	0.49
20-04-2023	0.21	0.21	0.35	0.42	0.49
21-04-2023	0.21	0.20	0.35	0.42	0.49
24-04-2023	0.21	0.20	0.35	0.43	0.49
25-04-2023	0.21	0.20	0.35	0.42	0.49
26-04-2023	0.21	0.20	0.34	0.42	0.49
27-04-2023	0.16	0.20	0.35	0.42	0.49
28-04-2023	0.14	0.20	0.34	0.42	0.49

*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
03-04-2023	0.11	0.14	0.20	0.25	0.33
05-04-2023	0.11	0.14	0.19	0.25	0.33
06-04-2023	0.11	0.14	0.18	0.25	0.33
10-04-2023	0.11	0.11	0.15	0.22	0.31
11-04-2023	0.11	0.11	0.15	0.22	0.31
12-04-2023	0.11	0.11	0.15	0.22	0.31
13-04-2023	0.11	0.11	0.15	0.22	0.31
17-04-2023	0.11	0.11	0.15	0.22	0.31
18-04-2023	0.11	0.11	0.15	0.22	0.31
19-04-2023	0.11	0.11	0.15	0.22	0.31
20-04-2023	0.11	0.11	0.15	0.22	0.31
21-04-2023	0.11	0.11	0.15	0.22	0.30
24-04-2023	0.11	0.11	0.15	0.22	0.30
25-04-2023	0.11	0.11	0.15	0.22	0.31
26-04-2023	0.11	0.11	0.15	0.22	0.31
27-04-2023	0.11	0.11	0.15	0.22	0.31
28-04-2023	0.11	0.11	0.15	0.22	0.31

*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*