

TABLE 9: 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
2023-24	951010	13463848	3963	56099	494392	76718788	1852	287336	2492287	9778416	10743	42148	234937	80281951	880	300681
2024-25	1056106	16056018	4382	66622	472472	77286611	1770	289463	2806374	11878094	12202	51644	258219	92391091	967	346034
Apr-25	130418	2017823	7245	112101	38304	7078422	1915	353921	307194	1399370	17066	77743	20067	7561331	1003	378067
May-25	127706	1875057	6385	93753	45304	7645792	1970	332426	343981	1333529	18104	70186	20864	7979967	907	346955
Jun-25	104741	1611829	4988	76754	50694	7894091	2304	358822	339212	1393661	16961	69683	21471	8440549	976	383661
Jul-25	84171	1274228	3660	55401	54510	8664018	2180	346561	347573	1480729	15799	67306	24484	9355053	979	374202
Aug-25	80862	1240951	4256	65313	47016	7489700	2137	340441	269308	1235299	14174	65016	21669	7883520	985	358342
Sep-25	103960	1499643	5198	74982	47642	7926471	2071	344629	311083	1296806	15554	64840	23491	8577149	1021	372920
Oct-25	94771	1439939	4739	71997	45590	8365990	2072	380272	251045	1263755	13213	66513	22960	8559182	1044	389054
Nov-25	87911	1226375	4627	64546	44072	7838569	2003	356299	246383	1140284	14493	67076	21129	8096869	960	368039
Dec-25	93770	1358772	4262	61762	51420	9176297	2143	382346	326542	1501856	14843	68266	25715	9924147	1071	413506
Jan-26	89591	1235356	4480	61768	46317	7775968	2014	338086	263840	1377227	14658	76513	24769	9698147	1077	421659
Feb-26	93886	1339433	4941	70496	45713	6696115	2177	318863	261901	1214869	14550	67493	22220	9192017	1058	437715
2025-26 (Upto February 2026)	1091787	16119405	4940	72938	516582	86551432	2091	350411	3268061	14637384	15415	69044	248839	95267929	1007	385700

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

**Launched on November 5, 2018



TABLE 10: CATEGORYWISE BUYING ACTIVITY							Percent
Category	Outright	Reverse Repo (Funds Lending)	TREP Lending	Uncollateralised Money Market Lending*	Forex	IRS-MIBOR	IRS-MIFOR
Co-operative Banks	2.00	0.16	0.10	52.42**	0.14	-	-
Financial Institutions	0.53	1.27	0.13	-	1.26	-	-
Foreign Banks	21.60	21.01	0.57	2.86	45.19	58.68	81.43
Insurance Companies	2.81	3.21	12.00	-	-	-	-
Mutual Funds	9.53	55.72	72.64	-	-	3.21	0.00
Others	9.56	0.17	14.46	-	-	0.07	-
Primary Dealers	14.88	7.20	0.00	0.00	-	21.13	0.00
Private Sector Banks	23.99	7.96	0.08	17.98	27.26	14.49	14.59
Public Sector Banks	15.10	3.30	0.01	26.73	26.15	2.42	3.98
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 11: CATEGORYWISE SELLING ACTIVITY							Percent
Category	Outright	Repo (Funds Borrowing)	TREP Borrowing	Uncollateralised Money Market Borrowing*	Forex	IRS-MIBOR	IRS-MIFOR
Co-operative Banks	1.99	1.35	2.89	8.48**	0.14	-	-
Financial Institutions	0.07	0.04	10.87	-	1.26	-	-
Foreign Banks	23.52	31.12	23.76	1.44	45.99	60.92	78.04
Insurance Companies	2.60	0.00	0.23	-	-	-	-
Mutual Funds	6.53	0.00	1.04	-	-	0.04	0.00
Others	6.73	3.91	5.40	-	-	0.22	-
Primary Dealers	17.81	38.73	7.61	75.93	-	23.42	0.00
Private Sector Banks	26.47	14.49	20.93	5.93	26.57	13.30	19.76
Public Sector Banks	14.29	10.37	27.27	8.22	26.04	2.09	2.21
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 12: COMPARABLE RATES

Percent

Date	Money Market Rates (WAR)			10Y Benchmark (WAY)	Auction Cut-offs			Policy Rates	
	Call	Repo	TREP		91 DTB	182 DTB	364 DTB	LAF Repo	SDF Rate
2-Feb-26	5.2022	4.9959	4.5693	6.7635	-	-	-	5.25	5.00
3-Feb-26	5.0619	4.6744	4.4016	6.7226	-	-	-	5.25	5.00
4-Feb-26	4.9848	4.4996	4.2353	6.7097	5.3447	5.5973	5.6475	5.25	5.00
5-Feb-26	5.0334	4.2076	4.2989	6.6729	-	-	-	5.25	5.00
6-Feb-26	5.0561	4.3453	4.3249	6.7068	-	-	-	5.25	5.00
7-Feb-26	4.5483	3.3641	4.1027	-	-	-	-	5.25	5.00
9-Feb-26	5.0263	4.4741	4.2739	6.7578	-	-	-	5.25	5.00
10-Feb-26	5.0223	4.4759	4.4002	6.7466	-	-	-	5.25	5.00
11-Feb-26	5.0303	4.6720	4.6645	6.7190	5.3200	5.5581	5.6100	5.25	5.00
12-Feb-26	5.0432	4.8041	4.7854	6.7044	-	-	-	5.25	5.00
13-Feb-26	5.0420	4.8645	4.8600	6.6701	-	-	-	5.25	5.00
16-Feb-26	5.0935	4.8782	4.8372	6.6698	-	-	-	5.25	5.00
17-Feb-26	5.0822	4.8961	4.8334	6.6574	-	-	-	5.25	5.00
18-Feb-26	5.0729	4.9279	4.8927	6.6749	5.3176	5.5361	5.5997	5.25	5.00
20-Feb-26	5.1060	4.9697	4.9417	6.7177	-	-	-	5.25	5.00
21-Feb-26	4.7222	4.6865	4.8184	-	-	-	-	5.25	5.00
23-Feb-26	5.1146	4.9902	4.9328	6.7092	-	-	-	5.25	5.00
24-Feb-26	5.0970	4.9533	4.8940	6.6791	-	-	-	5.25	5.00
25-Feb-26	5.0846	4.9253	4.8865	6.6763	5.2998	5.5096	5.5863	5.25	5.00
26-Feb-26	5.0796	4.8655	4.8965	6.6825	-	-	-	5.25	5.00
27-Feb-26	5.1079	4.9162	4.9301	6.6839	-	-	-	5.25	5.00
Average	5.0291	4.6851	4.6562	6.7013	5.3205	5.5503	5.6109	5.25	5.00
Max	5.2022	4.9959	4.9417	6.7635	5.3447	5.5973	5.6475	5.25	5.00
Min	4.5483	3.3641	4.1027	6.6574	5.2998	5.5096	5.5863	5.25	5.00
SD	0.1411	0.3798	0.2837	0.0312	0.0185	0.0371	0.0263	0.00	0.00



**GOVERNMENT SECURITIES MARKET
SETTLEMENT ANALYSIS**

TABLE 13 : 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
2023-24	79.13	79.37	20.87	20.63	84.52	80.00	15.48	20.00
Apr-25	73.73	75.74	26.27	24.26	79.61	80.38	20.39	19.62
May-25	75.76	79.21	24.24	20.79	83.92	86.72	16.08	13.28
Jun-25	78.22	81.71	21.78	18.29	84.42	86.80	15.58	13.20
Jul-25	76.07	78.70	23.93	21.30	82.07	84.61	17.93	15.39
Aug-25	76.97	79.07	23.03	20.93	83.69	85.46	16.31	14.54
Sep-25	74.41	76.20	25.59	23.80	82.80	85.70	17.20	14.30
Oct-25	75.44	74.12	24.56	25.88	81.82	84.56	18.18	15.44
Nov-25	75.26	75.43	24.74	24.57	79.46	84.51	20.54	15.49
Dec-25	76.70	78.51	23.30	21.49	79.07	84.38	20.93	15.62
Jan-26	79.27	79.85	20.73	20.15	80.09	85.02	19.91	14.98
Feb-26	77.28	80.05	22.72	19.95	80.13	86.48	19.87	13.52
2025-26 (Upto February 2026)	76.17	78.01	23.83	21.99	81.60	84.97	18.40	15.03

TABLE 14: DEAL SIZE ANALYSIS										Percent
Settlement Period	< 5 Cr		5 Cr		> 5 Cr <=10 Cr		>10 Cr<=20 Cr		> 20 Cr	
	% to total	% to total	% to total	% to total	% to total	% to total	% to total	% to total	% to total	% to total
	trades	value	trades	value	trades	value	trades	value	trades	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
2023-24	4.91	0.32	53.59	18.93	18.54	12.99	7.72	9.31	15.23	58.44
2024-25	5.89	0.34	48.97	16.11	19.90	12.99	8.30	9.34	16.95	61.23
Apr-25	7.77	0.31	47.07	15.21	19.58	12.60	8.15	9.13	17.44	62.74
May-25	8.88	0.34	46.69	15.90	19.87	13.50	8.06	9.54	16.50	60.73
Jun-25	8.37	0.32	45.25	14.70	21.07	13.63	8.12	9.15	17.19	62.20
Jul-25	8.33	0.42	47.41	15.66	20.70	13.60	7.32	8.35	16.24	61.98
Aug-25	7.35	0.33	48.53	15.81	18.84	12.24	7.86	8.83	17.41	62.79
Sep-25	8.23	0.38	50.88	17.64	17.89	12.36	7.72	9.25	15.28	60.38
Oct-25	7.02	0.35	49.59	16.32	19.94	13.07	7.72	8.74	15.73	61.51
Nov-25	6.95	0.40	52.60	18.85	19.14	13.66	7.27	8.92	14.04	58.17
Dec-25	7.76	0.39	52.80	18.22	17.72	12.15	7.12	8.41	14.60	60.83
Jan-26	7.90	0.44	53.24	19.30	18.19	13.15	6.66	8.25	14.01	58.86
Feb-26	8.04	0.43	51.76	18.14	18.38	12.82	7.17	8.53	14.66	60.08
2025-26 (Upto February 2026)	7.91	0.37	49.41	16.73	19.25	12.98	7.61	8.88	15.82	61.04

TABLE 15: T+2 TRADING SUMMARY			Amount ₹ Crore
Date	Trades	Face Value	
2-Feb-26	36	362	
3-Feb-26	39	1946	
4-Feb-26	26	1331	
5-Feb-26	19	296	
6-Feb-26	20	389	
9-Feb-26	26	419	
10-Feb-26	12	210	
11-Feb-26	6	148	
12-Feb-26	18	508	
13-Feb-26	24	710	
16-Feb-26	6	39	
17-Feb-26	1	24	
18-Feb-26	6	693	
20-Feb-26	20	247	
23-Feb-26	11	243	
24-Feb-26	30	280	
25-Feb-26	18	1611	
26-Feb-26	21	329	
27-Feb-26	36	1788	
Total	375	11573	

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
2023-24	2504	116984
2024-25	11042	263985
Apr-25	680	24686
May-25	539	18617
Jun-25	958	24007
Jul-25	717	13235
Aug-25	754	24049
Sep-25	908	21865
Oct-25	628	14754
Nov-25	744	17426
Dec-25	686	16926
Jan-26	1008	20870
Feb-26	375	11573
2025-26 (Upto February 2026)	7997	208010

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
2023-24	10901607	45423	80.97	1849581	7707	13.74	712661	2969	5.29
2024-25	13511708	56065	84.15	1587248	6586	9.89	957062	3971	5.96
Apr-25	1765422	98079	87.49	161032	8946	7.98	91370	5076	4.53
May-25	1647018	82351	87.84	135148	6757	7.21	92890	4645	4.95
Jun-25	1394819	66420	86.54	142333	6778	8.83	74676	3556	4.63
Jul-25	1056417	45931	82.91	129694	5639	10.18	88117	3831	6.92
Aug-25	1059321	55754	85.36	106878	5625	8.61	74752	3934	6.02
Sep-25	1310963	65548	87.42	113785	5689	7.59	74895	3745	4.99
Oct-25	1231717	61586	85.54	133708	6685	9.29	74514	3726	5.17
Nov-25	1075597	56610	87.71	98576	5188	8.04	52202	2747	4.26
Dec-25	1138979	51772	83.82	141044	6411	10.38	78748	3579	5.80
Jan-26	1068563	53428	86.50	112011	5601	9.07	54782	2739	4.43
Feb-26	1113705	58616	83.15	136900	7205	10.22	88827	4675	6.63
2025-26 (Upto February 2026)	13862521	62726	86.00	1411111	6385	8.75	845773	3827	5.25

TABLE 18: 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	2023-24	2024-25	Feb-2026	2025-26
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	0.77	-	-	-
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	1.16	0.52	-	-
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	0.80	-	-	0.46
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	3.00	2.64	2.53	2.22
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	4.81	1.83	1.22	1.46
2028	-	1.14	0.98	0.09	0.06	0.03	0.04	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	6.18	4.17	2.81	2.22	2.22
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	2.04	4.33	4.00	4.86	4.86
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	3.32	4.65	7.13	4.19	4.19
2031	-	-	-	-	-	-	-	-	0.00	0.00	0.00	0.00	0.00	0.00	12.39	6.63	0.70	0.73	21.57	1.76	0.31	1.96	2.29	2.32	2.32
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	5.96	1.75	1.16	1.75
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	47.79	14.52	3.56	3.34	3.34
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	0.51	43.57	1.20	23.65
2035	-	-	-	2.55	0.08	0.01	0.26	0.26	0.01	0.00	0.10	0.02	0.03	0.12	0.11	0.63	0.26	2.99	20.66	3.05	0.47	0.61	54.05	35.76	35.76
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	6.26	1.02	0.57	0.63	0.63
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	9.02	3.20	0.47	0.53	0.53
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	0.03	0.01	0.01	0.01
2039	-	-	-	-	-	0.63	0.38	0.00	0.00	0.00	0.00	0.00	0.00	0.05	0.03	0.01	0.31	0.21	0.10	0.07	0.09	5.42	0.44	2.76	2.76
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	0.06	0.05	10.92	5.51	5.51
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	0.08	0.12	0.06	0.05	0.05
2042	-	-	-	-	-	-	-	-	-	0.25	0.41	0.45	0.23	0.11	0.10	0.06	0.11	0.11	0.06	0.09	0.11	0.09	0.01	0.07	0.07
2043	-	-	-	-	-	-	-	-	-	-	-	0.05	0.61	0.23	0.13	0.04	0.04	0.22	0.15	0.08	0.08	0.09	0.06	0.02	0.03
2044	-	-	-	-	-	-	-	-	-	-	-	-	0.19	0.69	0.39	0.35	0.07	0.12	0.06	0.10	0.09	0.09	0.13	0.04	0.08
2045	-	-	-	-	-	-	-	-	-	-	-	-	-	0.52	0.34	0.16	0.09	0.08	0.06	0.07	0.07	0.06	0.05	0.11	0.05
2046	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.10	0.16	0.18	0.15	0.06	0.08	0.06	0.07	0.06	0.11	0.04
2047	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.03	0.03	0.04	0.03	0.00	0.02
2048	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.03	0.03	0.04	0.03	0.00	0.02
2049	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.20	0.05	0.10	0.07	0.06	0.06	0.02	0.04
2050	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.67	1.46	0.29	0.17	0.18	0.12	0.13
2051	-	-	-	-	-	-	-	-	-	-	-	-	-	0.06	0.21	0.03	0.08	0.08	0.37	0.84	0.34	0.18	0.07	0.12	0.12
2052	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.02	0.70	0.99	0.19	0.21	0.16
2053	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.02	0.02	1.77	1.47	0.44	0.76
2054	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.02	0.02	1.18	0.33	1.44	1.44
2055	-	-	-	-	-	-	-	-	-	-	-	0.02	0.07	0.02	0.19	0.03	0.09	0.04	0.05	0.04	0.05	0.05	2.47	0.94	0.94
2056	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.01	0.02	0.02	0.03	0.03	0.00	0.02	0.02
2057	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.01	0.02	0.02	0.03	0.03	0.00	0.02	0.02
2058	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.01	0.02	0.02	0.03	0.03	0.00	0.02	0.02
2059	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.27	0.06	0.04	0.04	0.05	0.05	0.00	0.03	0.03
2060	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.99	0.25	0.10	0.17	0.12	0.16	0.10	0.10
2061	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	1.57	0.81	0.31	0.17	0.09	0.16	0.16
2062	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.50	0.58	0.07	0.05	0.04	0.04
2063	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	1.87	0.63	0.07	0.22

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 19: 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
2023-24	91071867	8467021	90.70
2024-25	95550777	9087595	90.49
Apr-25	9484170	878636	90.74
May-25	9906946	914361	90.77
Jun-25	9805402	985102	89.95
Jul-25	10622124	997966	90.60
Aug-25	8875261	852178	90.40
Sep-25	9539619	838366	91.21
Oct-25	9995670	911758	90.88
Nov-25	9168190	781533	91.48
Dec-25	10623400	1047470	90.14
Jan-26	9045444	832920	90.79
Feb-26	8057723	690881	91.43
2025-26 (Upto February 2026)	105123948	9731169	90.74

TABLE 20: 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
2023-24	90182636	33113553	63.28
2024-25	93342629	35124371	62.37
Apr-25	9096246	3504382	61.47
May-25	9520852	3585046	62.35
Jun-25	9505933	3519660	62.97
Jul-25	10364327	3889785	62.47
Aug-25	8730658	3124080	64.22
Sep-25	9426136	3356821	64.39
Oct-25	9805946	3574232	63.55
Nov-25	9064955	3241978	64.24
Dec-25	10535094	3978315	62.24
Jan-26	9011357	3201293	64.47
Feb-26	8035549	2767082	65.56
2025-26 (Upto February 2026)	103097053	37742673	63.39

TABLE 21: 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 (February - 2026)	Value for February-2026 (FV in ₹ Crore)	Percent share in (February 2026)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in February - 2026 (FV in ₹ Crore)
1	6.48% GS 2035	IN0020250091	6-Oct-35	98	1854068	12.45	53511	568681	51.06	160000	355	18919	29931
2	6.68% GS 2040	IN0020250042	7-Jul-40	158	761341	5.11	9998	121000	10.86	128000	95	4819	6368
3	6.01% GS 2030	IN0020250067	21-Jul-30	148	324073	2.18	4159	64504	5.79	117000	55	2190	3395
4	6.90% GS 2065	IN0020250018	15-Apr-65	214	233721	1.57	1873	29825	2.68	180000	17	1092	1570
5	7.24% GS 2055	IN0020250075	18-Aug-55	129	127150	0.85	1870	27330	2.45	65000	42	986	1438
6	6.33% GS 2035	IN0020250026	5-May-35	202	3035166	20.39	3244	26638	2.39	86505	31	15026	1402
7	7.26% GS 2029	IN0020180454	14-Jan-29	233	84733	0.57	678	19432	1.74	64000	30	364	1023
8	6.36% GS 2031	IN0020250141	16-Feb-31	9	18289	0.12	1123	18289	1.64	161000	11	2032	2032
9	5.63% GS 2026	IN0020210012	12-Apr-26	226	150733	1.01	243	17649	1.58	55000	32	667	929
10	7.06% GS 2028	IN0020230010	10-Apr-28	233	150838	1.01	539	13609	1.22	201000	7	647	716
11	6.68% GS 2033	IN0020250133	27-Jan-33	22	17345	0.12	783	12602	1.13	195000	6	788	700
12	7.18% GS 2033	IN0020230085	14-Aug-33	240	310451	2.09	816	12414	1.11	109905	11	1294	653
13	7.04% GS 2029	IN0020240050	3-Jun-29	236	203260	1.37	312	11981	1.08	184000	7	861	705
14	FRB 2028	IN0020210160	4-Oct-28	178	48024	0.32	208	8260	0.74	180000	5	270	435
15	7.32% GS 2030	IN0020230135	13-Nov-30	228	122935	0.83	178	7715	0.69	170000	5	539	454
16	FRB 2033	IN0020200120	22-Sep-33	191	44814	0.30	216	6150	0.55	155080	4	235	342
17	7.26% GS 2033	IN0020220151	6-Feb-33	238	131946	0.89	412	5686	0.51	97183	6	554	299
18	6.79% GS 2034	IN0020240126	7-Oct-34	240	3177488	21.34	510	5535	0.50	150000	4	13240	291
19	7.38% GS 2027	IN0020220037	20-Jun-27	238	117560	0.79	107	5467	0.49	148000	4	494	288
20	7.10% GS 2029	IN0020220011	18-Apr-29	239	87761	0.59	232	5345	0.48	172000	3	367	281
21	7.18% GS 2037	IN0020230077	24-Jul-37	239	90623	0.61	337	5129	0.46	52816	10	379	270
22	7.30% GS 2053	IN0020230051	19-Jun-53	240	114606	0.77	263	4889	0.44	156000	3	478	257
23	7.10% GS 2034	IN0020240019	8-Apr-34	237	511624	3.44	390	4634	0.42	88000	5	2159	257





TABLE 21: 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 (February - 2026)	Value for February-2026 (FV in ₹ Crore)	Percent share in (February 2026)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in February - 2026 (FV in ₹ Crore)
24	6.54% GS 2032	IN0020210244	17-Jan-32	236	95639	0.64	191	4433	0.40	11000	40	405	233
25	7.43% GS 2076	IN0020250117	19-Jan-76	19	5128	0.03	200	4182	0.38	148000	3	270	349
26	7.54% GS 2036	IN0020220029	23-May-36	236	51190	0.34	244	4012	0.36	149482	3	217	211
27	7.09% GS 2074	IN0020240142	25-Nov-74	230	99980	0.67	131	3973	0.36	158598	3	435	221
28	6.92% GS 2039	IN0020240134	18-Nov-39	227	395751	2.66	151	3880	0.35	121709	3	1743	259
29	6.28% GS 2032	IN0020250059	14-Jul-32	146	90195	0.61	169	3726	0.33	241038	2	618	219
30	7.26% GS 2032	IN0020220060	22-Aug-32	228	59226	0.40	194	3694	0.33	51151	7	260	205
31	7.09% GS 2054	IN0020240118	5-Aug-54	236	208363	1.40	117	3538	0.32	153904	2	883	236
32	8.24% GS 2027	IN0020060078	15-Feb-27	138	10710	0.07	39	3199	0.29	70000	5	78	267
33	7.02% GS 2031	IN0020240076	18-Jun-31	232	178600	1.20	140	3083	0.28	125006	2	770	171
34	5.74% GS 2026	IN0020210186	15-Nov-26	187	49437	0.33	35	3033	0.27	39000	8	264	253
35	6.64% GS 2027	IN0020240167	9-Dec-27	134	33569	0.23	103	2765	0.25	84680	3	251	307
36	6.99% GS 2026	IN0020230028	17-Apr-26	108	43478	0.29	28	2756	0.25	240000	1	403	394
37	7.37% GS 2028	IN0020230101	23-Oct-28	214	77888	0.52	135	2575	0.23	66016	4	364	151
38	8.60% GS 2028	IN0020140011	2-Jun-28	77	10474	0.07	29	2427	0.22	161967	1	136	270
39	7.34% GS 2064	IN0020240035	22-Apr-64	239	172122	1.16	236	2342	0.21	87000	3	720	130
40	7.36% GS 2052	IN0020220086	12-Sep-52	207	23250	0.16	119	2260	0.20	110831	2	112	119
41	7.41% GS 2036	IN0020220102	19-Dec-36	220	45656	0.31	157	2181	0.20	119830	2	208	121
42	6.03% GS 2029	IN0020250125	27-Jan-29	19	3275	0.02	93	1888	0.17	59000	3	172	118
43	6.79% GS 2029	IN0020160118	26-Dec-29	152	18385	0.12	51	1777	0.16	108775	2	121	137
44	FRB 2031	IN0020180041	7-Dec-31	114	18060	0.12	55	1750	0.16	54800	3	158	146
45	7.17% GS 2028	IN0020170174	8-Jan-28	187	28108	0.19	68	1733	0.16	63000	3	150	133
46	6.80% GS 2060	IN0020200187	15-Dec-60	141	10495	0.07	27	1732	0.16	170154	1	74	217



TABLE 21: LIQUIDITY ANALYSIS FOR CENTRAL GOVERNMENT SECURITIES TRANSACTED DURING THE MONTH (Contd.)

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47	7.40% GS 2035	IN0020050012	9-Sep-35	138	8972	0.06	72	1696	0.15	103000	2	65	170
48	5.91% GS 2028	IN0020250034	30-Jun-28	28	6014	0.04	60	1690	0.15	9000	19	215	241
49	6.45% GS 2029	IN0020190362	7-Oct-29	175	16848	0.11	83	1633	0.15	112547	1	96	96
50	5.77% GS 2030	IN0020200153	3-Aug-30	185	29056	0.20	57	1631	0.15	64284	3	157	125
51	7.17% GS 2030	IN0020230036	17-Apr-30	227	92454	0.62	122	1588	0.14	126601	1	407	93
52	6.97% GS 2026	IN0020160035	6-Sep-26	108	21749	0.15	19	1561	0.14	98959	2	201	312
53	FRB 2034	IN0020210137	30-Oct-34	81	20510	0.14	40	1520	0.14	139916	1	253	217
54	7.27% GS 2026	IN0020190016	8-Apr-26	62	18021	0.12	5	1432	0.13	149162	1	291	477
55	6.79% GS 2031	IN0020240191	30-Dec-31	205	106984	0.72	61	1272	0.11	159537	1	522	106
56	8.13% GS 2045	IN0020150044	22-Jun-45	35	4901	0.03	48	1252	0.11	13000	10	140	626
57	7.06% GS 2046	IN0020160068	10-Oct-46	89	4069	0.03	39	1176	0.11	105856	1	46	196
58	6.75% GS 2029	IN0020240183	23-Dec-29	228	300252	2.02	64	1163	0.10	158708	1	1317	78
59	8.97% GS 2030	IN0020110055	5-Dec-30	74	9878	0.07	21	1114	0.10	21942	5	133	186
60	6.19% GS 2034	IN0020200096	16-Sep-34	185	19297	0.13	92	1062	0.10	146199	1	104	71
61	7.57% GS 2033	IN0020190065	17-Jun-33	61	7701	0.05	61	1030	0.09	98000	1	126	258
62	6.22% GS 2035	IN0020200245	16-Mar-35	177	15891	0.11	55	996	0.09	123000	1	90	83
63	6.64% GS 2035	IN0020210020	16-Jun-35	195	23782	0.16	106	965	0.09	-	-	122	74
64	6.67% GS 2050	IN0020200252	17-Dec-50	182	12454	0.08	60	957	0.09	93825	1	68	68
65	7.23% GS 2039	IN0020240027	15-Apr-39	192	60374	0.41	43	903	0.08	34791	3	314	75
66	8.15% GS 2026	IN0020140060	24-Nov-26	86	11266	0.08	6	890	0.08	-	-	131	890
67	8.24% GS 2033	IN0020140052	10-Nov-33	88	3970	0.03	42	873	0.08	100989	1	45	79
68	7.61% GS 2030	IN0020160019	9-May-30	89	11418	0.08	16	865	0.08	149022	1	128	173
69	7.25% GS 2063	IN0020230044	12-Jun-63	214	30057	0.20	65	824	0.07	148359	1	140	55



TABLE 21: 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 (February - 2026)	Value for February-2026 (FV in ₹ Crore)	Percent share in (February 2026)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in February - 2026 (FV in ₹ Crore)
70	8.28% GS 2032	IN0020060086	15-Feb-32	70	3079	0.02	17	770	0.07	48894	2	44	154
71	8.28% GS 2027	IN0020070069	21-Sep-27	127	7327	0.05	30	737	0.07	103338	1	58	92
72	6.67% GS 2035	IN0020210152	15-Dec-35	192	22555	0.15	53	665	0.06	152366	0	117	67
73	6.13% GS 2028	IN0020030022	4-Jun-28	112	5220	0.04	21	651	0.06	114840	1	47	54
74	6.79% GS 2027	IN0020170026	15-May-27	146	23223	0.16	8	605	0.05	86382	1	159	151
75	7.40% GS 2062	IN0020220094	19-Sep-62	135	5071	0.03	31	595	0.05	38000	2	38	54
76	5.79% GS 2030	IN0020200070	11-May-30	167	9808	0.07	41	576	0.05	102696	1	59	64
77	6.76% GS 2061	IN0020200401	22-Feb-61	152	13910	0.09	24	569	0.05	18645	3	92	52
78	8.83% GS 2041	IN0020110063	12-Dec-41	56	7041	0.05	14	554	0.05	157283	0	126	111
79	6.99% GS 2051	IN0020210194	15-Dec-51	180	10726	0.07	34	550	0.05	111619	0	60	55
80	6.10% GS 2031	IN0020210095	12-Jul-31	194	23636	0.16	37	438	0.04	118723	0	122	37
81	7.50% GS 2034	IN0020040039	10-Aug-34	102	4391	0.03	9	385	0.03	91771	0	43	64
82	8.17% GS 2044	IN0020140078	1-Dec-44	97	9941	0.07	20	374	0.03	51000	1	102	75
83	7.16% GS 2050	IN0020200054	20-Sep-50	136	5695	0.04	16	346	0.03	92509	0	42	43
84	8.26% GS 2027	IN0020070036	2-Aug-27	129	4052	0.03	10	309	0.03	117917	0	31	52
85	6.76%GS22FEB2061P	IN000261P017	22-Feb-61	3	1350	0.01	2	300	0.03	105700	0	450	300
86	7.02% GS 2027	IN0020240043	27-May-27	117	19409	0.13	19	282	0.03	51163	1	166	26
87	7.29% SGrB 2033	IN0020220144	27-Jan-33	28	1427	0.01	7	274	0.02	98381	0	51	91
88	7.33% GS 2026	IN0020230119	30-Oct-26	103	20007	0.13	4	240	0.02	120832	0	194	80
89	5.85% GS 2030	IN0020200294	1-Dec-30	130	6222	0.04	20	221	0.02	11000	2	48	25
90	GS12JUN2026C	IN000626C043	12-Jun-26	10	514	0.00	1	200	0.02	52783	0	51	200
91	7.46% GS 2073	IN0020230127	6-Nov-73	138	13493	0.09	25	177	0.02	149380	0	98	20
92	7.72% GS 2049	IN0020190032	15-Jun-49	109	3158	0.02	16	171	0.02	34857	0	29	16



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93	7.59% GS 2029	IN0020150069	20-Mar-29	115	13625	0.09	14	169	0.02	117000	0	118	42
94	GS19MAR2029C	IN000329C044	19-Mar-29	5	331	0.00	5	166	0.01	154196	0	66	55
95	6.62% GS 2051	IN0020160092	28-Nov-51	109	5224	0.04	2	155	0.01	128714	0	48	78
96	9.23% GS 2043	IN0020130079	23-Dec-43	52	1659	0.01	11	150	0.01	134408	0	32	30
97	7.95% G.S 2032	IN0020020106	28-Aug-32	116	7202	0.05	18	139	0.01	-	-	62	15
98	6.57% GS 2033	IN0020160100	5-Dec-33	108	4592	0.03	14	134	0.01	-	-	43	19
99	GS19SEP2029C	IN000929C041	19-Sep-29	4	360	0.00	1	127	0.01	-	-	90	127
100	GS19MAR2031C	IN000331C040	19-Mar-31	2	125	0.00	3	125	0.01	105500	0	63	63
101	GS15APR2030C	IN000430C040	15-Apr-30	14	484	0.00	3	121	0.01	84540	0	35	61
102	7.10% SGRB 2028	IN0020220136	27-Jan-28	30	1237	0.01	3	117	0.01	-	-	41	59
103	8.33% GS 2026	IN0020120039	9-Jul-26	93	12437	0.08	13	112	0.01	100969	0	134	22
104	6.95% GS 2061	IN0020210202	16-Dec-61	150	7289	0.05	23	105	0.01	147589	0	49	11
105	7.88% GS 2030	IN0020150028	19-Mar-30	81	5831	0.04	10	105	0.01	65560	0	72	18
106	9.20% GS 2030	IN0020130053	30-Sep-30	65	2539	0.02	12	105	0.01	8000	1	39	15
107	GS15OCT2030C	IN001030C047	15-Oct-30	11	378	0.00	1	95	0.01	117000	0	34	95
108	GS15OCT2029C	IN001029C049	15-Oct-29	15	584	0.00	1	95	0.01	-	-	39	95
109	GS15APR2029C	IN000429C042	15-Apr-29	15	529	0.00	1	95	0.01	-	-	35	95
110	GS22FEB2030C	IN000230C028	22-Feb-30	6	190	0.00	2	84	0.01	-	-	32	42
111	GS19SEP2030C	IN000930C049	19-Sep-30	6	308	0.00	5	83	0.01	93710	0	51	28
112	GS19DEC2033C	IN001233C096	19-Dec-33	3	87	0.00	2	82	0.01	-	-	29	41
113	GS19JUN2033C	IN000633C098	19-Jun-33	3	87	0.00	2	82	0.01	-	-	29	41
114	8.23% FCI SB 2027	IN0020060029	12-Feb-27	56	217	0.00	7	80	0.01	-	-	4	13
115	GS12JUN2029C	IN000629C047	12-Jun-29	7	299	0.00	3	78	0.01	-	-	43	39



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116	GS12SEP2029C	IN000929C058	12-Sep-29	2	76	0.00	3	76	0.01	-	-	38	38
117	GS22OCT2026C	IN001026C037	22-Oct-26	8	410	0.00	1	73	0.01	117494	0	51	73
118	GS19SEP2026C	IN000926C047	19-Sep-26	2	118	0.00	1	73	0.01	10000	1	59	73
119	GS12DEC2029C	IN001229C045	12-Dec-29	8	267	0.00	4	72	0.01	83462	0	33	36
120	GS12MAR2029C	IN000329C051	12-Mar-29	2	96	0.00	2	71	0.01	114915	0	48	71
121	8.30% GS 2040	IN0020100031	2-Jul-40	45	1037	0.01	6	70	0.01	79472	0	23	18
122	6.98% SGrB 2054	IN0020240175	16-Dec-54	61	10520	0.07	1	70	0.01	15000	0	172	70
123	GS12JUN2031C	IN000631C043	12-Jun-31	8	197	0.00	3	67	0.01	-	-	25	34
124	8.33% GS 2036	IN0020060045	7-Jun-36	49	2108	0.01	3	61	0.01	-	-	43	31
125	GS12DEC2031C	IN001231C041	12-Dec-31	7	123	0.00	2	60	0.01	-	-	18	30
126	GS12MAR2031C	IN000331C057	12-Mar-31	3	85	0.00	2	55	0.00	-	-	28	28
127	GS06MAY2033C	IN000533C025	6-May-33	2	251	0.00	2	54	0.00	-	-	126	54
128	GS19JUN2034C	IN000634C096	19-Jun-34	4	88	0.00	2	53	0.00	-	-	22	27
129	GS25MAY2031C	IN000531C037	25-May-31	14	378	0.00	1	51	0.00	-	-	27	51
130	7.19% GS 2060	IN0020200039	15-Sep-60	32	1886	0.01	2	50	0.00	-	-	59	25
131	GS19JUN2031C	IN000631C092	19-Jun-31	1	41	0.00	1	41	0.00	-	-	41	41
132	GS16DEC2029C	IN001229C078	16-Dec-29	7	110	0.00	3	40	0.00	10000	0	16	20
133	GS22AUG2030C	IN000830C025	22-Aug-30	7	127	0.00	2	40	0.00	-	-	18	20
134	6.79% SGrB 2034	IN0020240159	2-Dec-34	99	8149	0.05	8	37	0.00	-	-	82	5
135	GS15OCT2033C	IN001033C041	15-Oct-33	14	358	0.00	1	31	0.00	-	-	26	31
136	GS19DEC2029C	IN001229C094	19-Dec-29	3	46	0.00	2	31	0.00	-	-	15	16
137	GS19JUN2029C	IN000629C096	19-Jun-29	5	55	0.00	3	31	0.00	-	-	11	10
138	GS12DEC2034C	IN001234C045	12-Dec-34	4	107	0.00	1	30	0.00	-	-	27	30



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139	GS22APR2041C	IN000441C039	22-Apr-41	7	187	0.00	1	30	0.00	-	-	27	30
140	GS12SEP2032C	IN000932C052	12-Sep-32	3	50	0.00	2	30	0.00	-	-	17	15
141	GS19MAR2028C	IN000328C046	19-Mar-28	6	169	0.00	2	30	0.00	-	-	28	15
142	GS12SEP2030C	IN000930C056	12-Sep-30	5	162	0.00	1	30	0.00	-	-	32	30
143	GS17DEC2030C	IN001230C035	17-Dec-30	6	69	0.00	2	27	0.00	-	-	12	14
144	GS25NOV2029C	IN001129C039	25-Nov-29	12	331	0.00	1	27	0.00	-	-	28	27
145	GS25MAY2029C	IN000529C031	25-May-29	14	409	0.00	1	27	0.00	-	-	29	27
146	GS22AUG2035C	IN000835C016	22-Aug-35	4	63	0.00	2	27	0.00	-	-	16	14
147	GS25NOV2030C	IN001130C037	25-Nov-30	11	363	0.00	1	27	0.00	-	-	33	27
148	GS25MAY2030C	IN000530C039	25-May-30	12	363	0.00	1	27	0.00	-	-	30	27
149	GS17JUN2030C	IN000630C037	17-Jun-30	6	69	0.00	2	27	0.00	-	-	12	14
150	GS25NOV2036C	IN001136C026	25-Nov-36	16	395	0.00	1	26	0.00	-	-	25	26
151	GS25NOV2031C	IN001131C035	25-Nov-31	12	301	0.00	1	26	0.00	-	-	25	26
152	GS25MAY2033C	IN000533C033	25-May-33	12	344	0.00	1	26	0.00	-	-	29	26
153	GS25NOV2033C	IN001133C031	25-Nov-33	11	280	0.00	1	26	0.00	-	-	25	26
154	GS25MAY2036C	IN000536C028	25-May-36	15	342	0.00	1	26	0.00	-	-	23	26
155	7.72% GS 2055	IN0020150077	26-Oct-55	36	1266	0.01	1	25	0.00	-	-	35	25
156	GS26OCT2030C	IN001030C013	26-Oct-30	2	51	0.00	1	25	0.00	-	-	26	25
157	GS26OCT2029C	IN001029C015	26-Oct-29	1	25	0.00	1	25	0.00	-	-	25	25
158	GS15JUN2030C	IN000630C052	15-Jun-30	3	106	0.00	1	25	0.00	-	-	35	25
159	GS26APR2029C	IN000429C018	26-Apr-29	1	25	0.00	1	25	0.00	-	-	25	25
160	GS19SEP2031C	IN000931C047	19-Sep-31	1	25	0.00	1	25	0.00	-	-	25	25
161	GS15JUN2031C	IN000631C050	15-Jun-31	2	25	0.00	1	25	0.00	-	-	13	25



TABLE 21: 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 (February - 2026)	Value for February-2026 (FV in ₹ Crore)	Percent share in (February 2026)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in February - 2026 (FV in ₹ Crore)
162	GS22OCT2041C	IN001041C036	22-Oct-41	7	179	0.00	1	23	0.00	-	-	26	23
163	GS12DEC2032C	IN001232C049	12-Dec-32	9	87	0.00	2	22	0.00	-	-	10	11
164	GS19DEC2034C	IN001234C094	19-Dec-34	3	27	0.00	2	22	0.00	-	-	9	11
165	GS12SEP2028C	IN000928C050	12-Sep-28	4	64	0.00	3	21	0.00	-	-	16	11
166	GS15OCT2031C	IN001031C045	15-Oct-31	13	303	0.00	1	21	0.00	-	-	23	21
167	GS15APR2033C	IN000433C044	15-Apr-33	13	348	0.00	1	21	0.00	-	-	27	21
168	7.63% GS 2059	IN0020190057	17-Jun-59	24	2247	0.02	1	20	0.00	-	-	94	20
169	GS15APR2039C	IN000439C041	15-Apr-39	13	413	0.00	1	20	0.00	-	-	32	20
170	GS15APR2035C	IN000435C049	15-Apr-35	17	449	0.00	1	20	0.00	-	-	26	20
171	GS12DEC2033C	IN001233C047	12-Dec-33	6	86	0.00	2	20	0.00	-	-	14	10
172	GS12DEC2028C	IN001228C047	12-Dec-28	13	167	0.00	2	20	0.00	-	-	13	10
173	GS15APR2038C	IN000438C043	15-Apr-38	12	393	0.00	1	20	0.00	-	-	33	20
174	GS15APR2034C	IN000434C042	15-Apr-34	15	373	0.00	1	20	0.00	-	-	25	20
175	GS15OCT2037C	IN001037C042	15-Oct-37	22	358	0.00	1	20	0.00	-	-	16	20
176	GS15OCT2034C	IN001034C049	15-Oct-34	13	348	0.00	1	20	0.00	-	-	27	20
177	GS22APR2040C	IN000440C031	22-Apr-40	6	149	0.00	1	20	0.00	-	-	25	20
178	GS15APR2037C	IN000437C045	15-Apr-37	12	348	0.00	1	20	0.00	-	-	29	20
179	GS15OCT2038C	IN001038C040	15-Oct-38	12	393	0.00	1	20	0.00	-	-	33	20
180	GS15OCT2035C	IN001035C046	15-Oct-35	14	398	0.00	1	20	0.00	-	-	28	20
181	GS15OCT2039C	IN001039C048	15-Oct-39	13	368	0.00	1	20	0.00	-	-	28	20
182	GS17DEC2035C	IN001235C034	17-Dec-35	1	19	0.00	1	19	0.00	-	-	19	19
183	GS22AUG2028C	IN000828C029	22-Aug-28	8	268	0.00	2	16	0.00	-	-	34	8
184	GS25NOV2039C	IN001139C020	25-Nov-39	16	272	0.00	1	16	0.00	-	-	17	16



TABLE 21: 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 (February - 2026)	Value for February-2026 (FV in ₹ Crore)	Percent share in (February 2026)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in February - 2026 (FV in ₹ Crore)
185	GS22OCT2049C	IN001049C021	22-Oct-49	7	146	0.00	1	15	0.00	-	-	21	15
186	GS19JUN2035C	IN000635C093	19-Jun-35	3	36	0.00	1	15	0.00	-	-	12	15
187	GS12SEP2027C	IN000927C052	12-Sep-27	5	80	0.00	1	15	0.00	-	-	16	15
188	GS26APR2031C	IN000431C014	26-Apr-31	1	15	0.00	1	15	0.00	-	-	15	15
189	6.83% GS 2039	IN0020080050	19-Jan-39	96	2319	0.02	3	15	0.00	-	-	24	8
190	GS22APR2034C	IN000434C034	22-Apr-34	6	97	0.00	1	15	0.00	-	-	16	15
191	GS19JUN2030C	IN000630C094	19-Jun-30	3	90	0.00	3	13	0.00	-	-	30	7
192	6.01% GS 2028	IN0020020247	25-Mar-28	99	1285	0.01	6	13	0.00	-	-	13	2
193	8.30% GS 2042	IN0020120062	31-Dec-42	68	6994	0.05	3	12	0.00	-	-	103	6
194	GS12JUN2032C	IN000632C041	12-Jun-32	9	119	0.00	2	11	0.00	-	-	13	6
195	GS17JUN2029C	IN000629C039	17-Jun-29	3	62	0.00	1	11	0.00	-	-	21	11
196	GS17DEC2029C	IN001229C037	17-Dec-29	2	32	0.00	1	11	0.00	-	-	16	11
197	GS22AUG2044C	IN000844C018	22-Aug-44	3	46	0.00	1	10	0.00	-	-	15	10
198	GS22AUG2031C	IN000831C023	22-Aug-31	4	66	0.00	1	10	0.00	-	-	17	10
199	GS22FEB2039C	IN000239C011	22-Feb-39	3	46	0.00	1	10	0.00	-	-	15	10
200	GS06NOV2039C	IN001139C012	6-Nov-39	3	42	0.00	1	10	0.00	-	-	14	10
201	GS12JUN2028C	IN000628C049	12-Jun-28	11	164	0.00	2	10	0.00	-	-	15	5
202	GS22AUG2046C	IN000846C013	22-Aug-46	3	46	0.00	1	10	0.00	-	-	15	10
203	GS22FEB2034C	IN000234C020	22-Feb-34	4	48	0.00	1	10	0.00	-	-	12	10
204	GS22FEB2056C	IN000256C015	22-Feb-56	3	46	0.00	1	10	0.00	-	-	15	10
205	GS22AUG2047C	IN000847C011	22-Aug-47	3	46	0.00	1	10	0.00	-	-	15	10
206	GS22FEB2035C	IN000235C019	22-Feb-35	3	46	0.00	1	10	0.00	-	-	15	10
207	GS22FEB2041C	IN000241C017	22-Feb-41	3	46	0.00	1	10	0.00	-	-	15	10



TABLE 21: 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 (February - 2026)	Value for February-2026 (FV in ₹ Crore)	Percent share in (February 2026)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in February - 2026 (FV in ₹ Crore)
208	GS22FEB2031C	IN000231C026	22-Feb-31	3	46	0.00	1	10	0.00	-	-	15	10
209	GS22AUG2048C	IN000848C019	22-Aug-48	3	46	0.00	1	10	0.00	-	-	15	10
210	GS12DEC2042C	IN001242C071	12-Dec-42	6	72	0.00	1	10	0.00	-	-	12	10
211	GS22AUG2043C	IN000843C010	22-Aug-43	3	46	0.00	1	10	0.00	-	-	15	10
212	GS22FEB2036C	IN000236C017	22-Feb-36	3	46	0.00	1	10	0.00	-	-	15	10
213	GS22FEB2058C	IN000258C011	22-Feb-58	3	46	0.00	1	10	0.00	-	-	15	10
214	GS22AUG2041C	IN000841C014	22-Aug-41	3	46	0.00	1	10	0.00	-	-	15	10
215	GS22AUG2029C	IN000829C027	22-Aug-29	6	158	0.00	1	10	0.00	-	-	26	10
216	GS22FEB2045C	IN000245C018	22-Feb-45	3	46	0.00	1	10	0.00	-	-	15	10
217	GS22FEB2044C	IN000244C011	22-Feb-44	3	46	0.00	1	10	0.00	-	-	15	10
218	GS22FEB2052C	IN000252C014	22-Feb-52	3	46	0.00	1	10	0.00	-	-	15	10
219	GS12JUN2043C	IN000643C063	12-Jun-43	5	71	0.00	1	10	0.00	-	-	14	10
220	GS22FEB2047C	IN000247C014	22-Feb-47	3	46	0.00	1	10	0.00	-	-	15	10
221	GS22AUG2056C	IN000856C012	22-Aug-56	3	46	0.00	1	10	0.00	-	-	15	10
222	GS22AUG2034C	IN000834C027	22-Aug-34	3	46	0.00	1	10	0.00	-	-	15	10
223	GS22AUG2042C	IN000842C012	22-Aug-42	3	46	0.00	1	10	0.00	-	-	15	10
224	GS22AUG2057C	IN000857C010	22-Aug-57	3	46	0.00	1	10	0.00	-	-	15	10
225	GS22AUG2058C	IN000858C018	22-Aug-58	3	46	0.00	1	10	0.00	-	-	15	10
226	GS22AUG2026C	IN000826C023	22-Aug-26	7	234	0.00	1	10	0.00	-	-	33	10
227	GS22AUG2059C	IN000859C016	22-Aug-59	3	46	0.00	1	10	0.00	-	-	15	10
228	GS22AUG2050C	IN000850C015	22-Aug-50	3	46	0.00	1	10	0.00	-	-	15	10
229	GS22FEB2037C	IN000237C015	22-Feb-37	3	45	0.00	1	10	0.00	-	-	15	10
230	GS22FEB2054C	IN000254C010	22-Feb-54	3	46	0.00	1	10	0.00	-	-	15	10



TABLE 21: 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 (February - 2026)	Value for February-2026 (FV in ₹ Crore)	Percent share in (February 2026)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in February - 2026 (FV in ₹ Crore)
231	GS22AUG2054C	IN000854C017	22-Aug-54	3	46	0.00	1	10	0.00	-	-	15	10
232	GS22FEB2061C	IN000261C015	22-Feb-61	3	46	0.00	1	10	0.00	-	-	15	10
233	GS22FEB2051C	IN000251C016	22-Feb-51	3	46	0.00	1	10	0.00	-	-	15	10
234	GS22FEB2049C	IN000249C010	22-Feb-49	3	46	0.00	1	10	0.00	-	-	15	10
235	GS22FEB2029C	IN000229C020	22-Feb-29	7	336	0.00	1	10	0.00	-	-	48	10
236	GS22AUG2027C	IN000827C021	22-Aug-27	3	46	0.00	1	10	0.00	-	-	15	10
237	GS22AUG2038C	IN000838C010	22-Aug-38	5	61	0.00	1	10	0.00	-	-	12	10
238	GS06MAY2042C	IN000542C018	6-May-42	3	42	0.00	1	10	0.00	-	-	14	10
239	GS22AUG2055C	IN000855C014	22-Aug-55	3	46	0.00	1	10	0.00	-	-	15	10
240	GS22FEB2040C	IN000240C019	22-Feb-40	3	46	0.00	1	10	0.00	-	-	15	10
241	GS22AUG2039C	IN000839C018	22-Aug-39	3	46	0.00	1	10	0.00	-	-	15	10
242	GS22AUG2049C	IN000849C017	22-Aug-49	3	46	0.00	1	10	0.00	-	-	15	10
243	GS22FEB2050C	IN000250C018	22-Feb-50	3	46	0.00	1	10	0.00	-	-	15	10
244	GS22FEB2053C	IN000253C012	22-Feb-53	3	46	0.00	1	10	0.00	-	-	15	10
245	7.73% GS 2034	IN0020150051	19-Dec-34	48	2642	0.02	1	10	0.00	125531	0	55	10
246	GS22FEB2042C	IN000242C015	22-Feb-42	3	46	0.00	1	10	0.00	-	-	15	10
247	GS12JUN2042C	IN000642C073	12-Jun-42	4	71	0.00	1	10	0.00	-	-	18	10
248	GS22AUG2033C	IN000833C029	22-Aug-33	6	210	0.00	1	10	0.00	-	-	35	10
249	GS22FEB2032C	IN000232C024	22-Feb-32	5	66	0.00	1	10	0.00	-	-	13	10
250	GS22FEB2026C	IN000226C026	22-Feb-26	6	186	0.00	1	10	0.00	-	-	31	10
251	GS22FEB2059C	IN000259C019	22-Feb-59	3	46	0.00	1	10	0.00	-	-	15	10
252	GS22AUG2040C	IN000840C016	22-Aug-40	3	46	0.00	1	10	0.00	-	-	15	10
253	GS22FEB2027C	IN000227C024	22-Feb-27	5	64	0.00	1	10	0.00	-	-	13	10



TABLE 21: 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 (February - 2026)	Value for February-2026 (FV in ₹ Crore)	Percent share in (February 2026)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in February - 2026 (FV in ₹ Crore)
254	GS22AUG2051C	IN000851C013	22-Aug-51	3	46	0.00	1	10	0.00	-	-	15	10
255	GS22AUG2052C	IN000852C011	22-Aug-52	3	46	0.00	1	10	0.00	-	-	15	10
256	GS22FEB2028C	IN000228C022	22-Feb-28	6	152	0.00	1	10	0.00	-	-	25	10
257	GS22FEB2033C	IN000233C022	22-Feb-33	4	61	0.00	1	10	0.00	-	-	15	10
258	GS22FEB2038C	IN000238C013	22-Feb-38	3	40	0.00	1	10	0.00	-	-	13	10
259	GS22FEB2043C	IN000243C013	22-Feb-43	3	46	0.00	1	10	0.00	-	-	15	10
260	GS19MAR2030C	IN000330C042	19-Mar-30	4	255	0.00	1	10	0.00	-	-	64	10
261	GS22AUG2053C	IN000853C019	22-Aug-53	3	46	0.00	1	10	0.00	-	-	15	10
262	GS22FEB2057C	IN000257C013	22-Feb-57	3	46	0.00	1	10	0.00	-	-	15	10
263	GS22FEB2060C	IN000260C017	22-Feb-60	3	46	0.00	1	10	0.00	-	-	15	10
264	GS22AUG2045C	IN000845C015	22-Aug-45	3	46	0.00	1	10	0.00	-	-	15	10
265	GS22AUG2036C	IN000836C014	22-Aug-36	4	61	0.00	1	10	0.00	-	-	15	10
266	GS22AUG2060C	IN000860C014	22-Aug-60	3	46	0.00	1	10	0.00	-	-	15	10
267	GS22FEB2048C	IN000248C012	22-Feb-48	3	46	0.00	1	10	0.00	-	-	15	10
268	GS22FEB2055C	IN000255C017	22-Feb-55	3	46	0.00	1	10	0.00	-	-	15	10
269	GS22AUG2037C	IN000837C012	22-Aug-37	5	61	0.00	1	10	0.00	-	-	12	10
270	GS22AUG2032C	IN000832C021	22-Aug-32	3	45	0.00	1	10	0.00	-	-	15	10
271	GS22FEB2046C	IN000246C016	22-Feb-46	3	46	0.00	1	10	0.00	-	-	15	10
272	GS19SEP2028C	IN000928C043	19-Sep-28	9	156	0.00	2	7	0.00	-	-	17	4
273	GS06MAY2041C	IN000541C010	6-May-41	3	37	0.00	1	6	0.00	-	-	12	6
274	GS15DEC2027C	IN001227C056	15-Dec-27	3	59	0.00	1	5	0.00	-	-	20	5
275	GS19DEC2030C	IN001230C092	19-Dec-30	4	98	0.00	1	5	0.00	-	-	25	5
276	GS12MAR2028C	IN000328C053	12-Mar-28	5	50	0.00	1	5	0.00	-	-	10	5



TABLE 21: 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 (February - 2026)	Value for February-2026 (FV in ₹ Crore)	Percent share in (February 2026)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in February - 2026 (FV in ₹ Crore)
277	GS15DEC2029C	IN001229C052	15-Dec-29	1	5	0.00	1	5	0.00	-	-	5	5
278	GS22APR2039C	IN000439C033	22-Apr-39	5	109	0.00	1	5	0.00	-	-	22	5
279	7.62% GS 2039	IN0020190024	15-Sep-39	33	1111	0.01	2	5	0.00	-	-	34	5
280	GS22APR2030C	IN000430C032	22-Apr-30	12	320	0.00	1	5	0.00	-	-	27	5
281	7.23%GS15APR2039P	IN000439P019	15-Apr-39	2	10	0.00	1	5	0.00	-	-	5	5
282	GS19JUN2028C	IN000628C098	19-Jun-28	4	29	0.00	1	5	0.00	-	-	7	5
283	GS12DEC2041C	IN001241C032	12-Dec-41	5	71	0.00	1	5	0.00	-	-	14	5
284	GS22OCT2031C	IN001031C037	22-Oct-31	9	381	0.00	1	5	0.00	-	-	42	5
285	GS17JUN2026C	IN000626C035	17-Jun-26	6	163	0.00	1	3	0.00	-	-	27	3
286	6.68% GS 2031	IN0020170042	17-Sep-31	114	7716	0.05	2	3	0.00	-	-	68	3
287	8.00% OMC SB 2026	IN0020089077	23-Mar-26	41	51	0.00	2	2	0.00	-	-	1	1
288	8.32% GS 2032	IN0020070044	2-Aug-32	50	836	0.01	4	2	0.00	-	-	17	1
289	GS16JUN2029C	IN000629C070	16-Jun-29	4	44	0.00	1	1	0.00	-	-	11	1
290	7.95% FERT SB 2026	IN0020079037	18-Feb-26	40	241	0.00	1	1	0.00	-	-	6	1
291	10.18% GS 2026	IN0020010081	11-Sep-26	31	206	0.00	3	1	0.00	-	-	7	0
292	GS19MAR2057C	IN000357C029	19-Mar-57	2	0	0.00	1	0	0.00	-	-	0	0
293	GS12SEP2046C	IN000946C045	12-Sep-46	1	0	0.00	1	0	0.00	-	-	0	0
294	GS19SEP2054C	IN000954C023	19-Sep-54	2	0	0.00	1	0	0.00	-	-	0	0
295	SGB 2021-22 SERIES IX	IN0020210236	18-Jan-30	36	0	0.00	9	0	0.00	-	-	0	0
296	GS19SEP2044C	IN000944C032	19-Sep-44	1	0	0.00	1	0	0.00	-	-	0	0
297	GS12MAR2050C	IN000350C040	12-Mar-50	1	0	0.00	1	0	0.00	-	-	0	0
298	SGB 2022-23 SERIES III	IN0020220110	27-Dec-30	36	0	0.00	3	0	0.00	1522	0	0	0
299	SGB 2020-21 SERIES I	IN0020200062	28-Apr-28	6	0	0.00	1	0	0.00	-	-	0	0



TABLE 21: 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 (February - 2026)	Value for February-2026 (FV in ₹ Crore)	Percent share in (February 2026)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in February - 2026 (FV in ₹ Crore)
300	SGB 2023-24 SERIES I	IN0020230069	27-Jun-31	42	0	0.00	1	0	0.00	-	-	0	0
301	GS19SEP2048C	IN000948C033	19-Sep-48	1	0	0.00	1	0	0.00	-	-	0	0
302	GS19SEP2058C	IN000958C024	19-Sep-58	1	0	0.00	1	0	0.00	-	-	0	0
303	7.4%GS19SEP2062P	IN000962P010	19-Sep-62	4	7	0.00	2	0	0.00	-	-	2	0
304	GS12SEP2052C	IN000952C035	12-Sep-52	1	0	0.00	1	0	0.00	-	-	0	0
305	GS19MAR2033C	IN000333C046	19-Mar-33	2	0	0.00	3	0	0.00	-	-	0	0
306	SGB 2021-22 SERIES VIII	IN0020210228	7-Dec-29	40	0	0.00	9	0	0.00	-	-	0	0
307	SGB 2023-24 SERIES II	IN0020230093	20-Sep-31	44	0	0.00	4	0	0.00	-	-	0	0
308	SGB 2020-21 SERIES II	IN0020200088	19-May-28	25	0	0.00	7	0	0.00	-	-	0	0
309	SGB 2022-23 SERIES I	IN0020220045	28-Jun-30	22	0	0.00	2	0	0.00	-	-	0	0
310	SGB 2022-23 SERIES II	IN0020220078	30-Aug-30	22	0	0.00	2	0	0.00	-	-	0	0
311	GS12MAR2051C	IN000351C030	12-Mar-51	1	0	0.00	1	0	0.00	-	-	0	0
312	GS19SEP2061C	IN000961C010	19-Sep-61	3	0	0.00	1	0	0.00	-	-	0	0
313	GS19MAR2056C	IN000356C021	19-Mar-56	2	0	0.00	1	0	0.00	-	-	0	0
314	GS19MAR2045C	IN000345C032	19-Mar-45	2	0	0.00	2	0	0.00	15000	0	0	0
315	GS19SEP2043C	IN000943C034	19-Sep-43	1	0	0.00	1	0	0.00	131247	0	0	0
316	SGB 2021-22 Series V	IN0020210129	17-Aug-29	8	0	0.00	3	0	0.00	-	-	0	0
317	GS19SEP2057C	IN000957C026	19-Sep-57	2	0	0.00	1	0	0.00	-	-	0	0
318	SGB 2023-24 SERIES IV	IN0020230184	21-Feb-32	50	0	0.00	7	0	0.00	-	-	0	0
319	SGB 2020-21 SERIES VI	IN0020200195	8-Sep-28	9	0	0.00	1	0	0.00	-	-	0	0
320	GS22APR2050C	IN000450C022	22-Apr-50	12	167	0.00	1	0	0.00	-	-	14	0
321	SGB 2021-22 SERIES I	IN0020210053	25-May-29	16	0	0.00	1	0	0.00	-	-	0	0
322	GS12SEP2050C	IN000950C047	12-Sep-50	1	0	0.00	1	0	0.00	-	-	0	0



TABLE 21: 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 (February - 2026)	Value for February-2026 (FV in ₹ Crore)	Percent share in (February 2026)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in February - 2026 (FV in ₹ Crore)
323	GS19SEP2056C	IN000956C028	19-Sep-56	1	0	0.00	1	0	0.00	-	-	0	0
324	GS19SEP2060C	IN000960C020	19-Sep-60	1	0	0.00	1	0	0.00	-	-	0	0
325	SGB 2023-24 SERIES III	IN0020230168	28-Dec-31	49	0	0.00	12	0	0.00	-	-	0	0
326	SGB 2019-20 SERIES VII	IN0020190461	10-Dec-27	12	0	0.00	5	0	0.00	-	-	0	0
327	GS12SEP2040C	IN000940C048	12-Sep-40	1	0	0.00	1	0	0.00	-	-	0	0
328	GS12JUN2048C	IN000648C047	12-Jun-48	4	37	0.00	1	0	0.00	-	-	9	0
329	GS12MAR2046C	IN000346C048	12-Mar-46	1	0	0.00	1	0	0.00	-	-	0	0
330	GS19SEP2047C	IN000947C035	19-Sep-47	1	0	0.00	1	0	0.00	-	-	0	0
331	GS19SEP2049C	IN000949C031	19-Sep-49	1	0	0.00	1	0	0.00	-	-	0	0
332	GS12MAR2052C	IN000352C038	12-Mar-52	1	0	0.00	1	0	0.00	-	-	0	0
333	GS12SEP2051C	IN000951C037	12-Sep-51	1	0	0.00	1	0	0.00	-	-	0	0
334	GS19SEP2053C	IN000953C025	19-Sep-53	1	0	0.00	3	0	0.00	-	-	0	0
335	SGB 2021-22 SERIES X	IN0020210319	8-Mar-30	15	0	0.00	3	0	0.00	8000	0	0	0
336	GS19DEC2035C	IN001235C091	19-Dec-35	6	57	0.00	1	0	0.00	10000	0	10	0
337	GS19SEP2059C	IN000959C022	19-Sep-59	1	0	0.00	1	0	0.00	6200	0	0	0
338	GS19MAR2042C	IN000342C039	19-Mar-42	4	0	0.00	1	0	0.00	3551	0	0	0
339	GS19SEP2055C	IN000955C020	19-Sep-55	2	0	0.00	1	0	0.00	-	-	0	0
340	GS19SEP2042C	IN000942C036	19-Sep-42	1	0	0.00	1	0	0.00	-	-	0	0
341	GS19MAR2058C	IN000358C027	19-Mar-58	2	0	0.00	1	0	0.00	-	-	0	0
342	SGB 2020-21 SERIES XII	IN0020200427	9-Mar-29	4	0	0.00	1	0	0.00	-	-	0	0
343	GS19SEP2052C	IN000952C027	19-Sep-52	1	0	0.00	1	0	0.00	-	-	0	0
344	GS19MAR2032C	IN000332C048	19-Mar-32	1	0	0.00	1	0	0.00	-	-	0	0
345	SGB 2021-22 SERIES IV	IN0020210111	20-Jul-29	9	0	0.00	1	0	0.00	-	-	0	0



TABLE 21: 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 (February - 2026)	Value for February-2026 (FV in ₹ Crore)	Percent share in (February 2026)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in February - 2026 (FV in ₹ Crore)
346	GS22OCT2032C	IN001032C035	22-Oct-32	9	107	0.00	3	0	0.00	25000	0	12	0
347	8.40% OMC SB 2026	IN0020060102	29-Mar-26	23	30	0.00	4	0	0.00	-	-	1	0
348	GS19SEP2051C	IN000951C029	19-Sep-51	1	0	0.00	1	0	0.00	-	-	0	0
349	SGB 2022-23 SERIES IV	IN0020220169	14-Mar-31	25	0	0.00	1	0	0.00	-	-	0	0
350	GS19MAR2055C	IN000355C023	19-Mar-55	2	0	0.00	1	0	0.00	-	-	0	0
351	GS19SEP2062C	IN000962C018	19-Sep-62	4	0	0.00	1	0	0.00	-	-	0	0
352	GS12SEP2041C	IN000941C046	12-Sep-41	2	0	0.00	2	0	0.00	-	-	0	0
353	GS19SEP2045C	IN000945C039	19-Sep-45	1	0	0.00	1	0	0.00	-	-	0	0
354	Other Securities Traded During The Past 12 Months But Not Traded During The Month				245000	1.65							
	Total				14886351	100.00	86937	1113693	100.00				

TABLE 22: MARKET SHARE OF TOP 'N' SECURITIES				Percent
Settlement Period	Top 5	Top 10	Top 15	Top 20
2003-04	39.01	57.30	70.28	79.43
2004-05	49.97	66.31	74.56	80.36
2005-06	63.75	82.82	89.67	92.85
2006-07	74.88	88.82	92.37	94.88
2007-08	66.35	83.84	92.54	95.79
2008-09	61.07	73.89	81.92	87.35
2009-10	60.71	79.08	86.48	90.54
2010-11	71.77	88.33	93.91	96.39
2011-12	85.51	94.15	97.07	98.68
2012-13	77.59	94.68	97.63	98.70
2013-14	68.11	90.79	95.61	97.70
2014-15	79.28	91.80	96.45	97.74
2015-16	66.26	82.74	88.47	91.80
2016-17	68.59	86.20	90.49	92.79
2017-18	70.79	79.86	85.06	88.59
2018-19	81.46	87.56	90.50	92.82
2019-20	75.04	84.71	87.82	90.25
2020-21	51.05	67.61	78.85	83.46
2021-22	61.85	73.37	79.12	83.23
2022-23	71.42	82.58	86.15	88.67
2023-24	65.60	79.19	85.35	89.24
2024-25	62.14	73.52	80.36	85.02
Apr-25	69.69	78.69	84.76	88.28
May-25	68.09	77.51	83.53	87.26
Jun-25	69.89	80.20	85.70	89.49
Jul-25	65.62	74.44	80.80	85.34
Aug-25	68.89	80.19	85.63	88.98
Sep-25	71.13	77.62	82.42	86.09
Oct-25	73.11	81.59	85.56	88.62
Nov-25	74.69	81.43	85.88	88.89
Dec-25	71.95	79.94	84.65	87.83
Jan-26	75.55	82.10	85.97	88.87
Feb-26	72.85	81.44	86.19	88.72
2025-26 (Upto February 2026)	64.06	74.41	80.24	84.57

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
2023-24	26.76	42.57	55.24	64.83
2024-25	25.92	41.29	54.38	64.71
Apr-25	25.58	40.96	54.41	65.17
May-25	25.84	41.24	53.85	64.52
Jun-25	24.82	39.33	52.02	63.06
Jul-25	23.67	39.32	51.47	61.58
Aug-25	22.96	38.72	51.55	62.17
Sep-25	24.28	40.30	53.37	63.52
Oct-25	27.35	43.74	56.27	66.18
Nov-25	26.50	42.45	54.35	63.94
Dec-25	26.26	41.91	54.18	63.82
Jan-26	23.63	40.44	53.79	64.57
Feb-26	25.60	41.96	54.23	63.61
2025-26 (Upto February 2026)	25.20	40.95	53.64	63.92

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
2023-24	57.06	76.63	75.02	72.59	57.62	88.75
2024-25	54.44	80.92	76.12	68.44	56.98	89.06
Apr-25	62.00	77.12	72.00	66.55	60.88	91.59
May-25	58.54	76.57	71.98	68.74	63.15	90.60
Jun-25	56.66	76.53	78.08	65.16	56.83	88.37
Jul-25	56.45	88.06	69.38	63.28	45.76	94.84
Aug-25	56.08	79.62	76.07	64.49	63.67	88.89
Sep-25	51.00	81.03	77.01	67.50	56.94	87.73
Oct-25	57.82	80.81	76.46	70.92	63.31	87.01
Nov-25	57.91	81.00	74.35	63.40	61.42	91.03
Dec-25	63.24	80.79	79.24	63.56	58.61	90.81
Jan-26	59.44	80.89	77.19	64.54	65.67	91.59
Feb-26	64.67	81.65	75.03	62.43	59.69	89.23
2025-26 (Upto February 2026)	58.81	80.11	74.81	65.88	59.30	90.15

TRADING ANALYSIS

TABLE 25: TRADING PLATFORM ANALYSIS OF OUTRIGHT TRADES*

Amount ₹ Crore

Period	NDS-OM - Reporting										NDS-OM -Dealt				Total NDSOM (Reporting+Dealt)			
	PM-PM		PM-GAH		GAH-GAH		Total				Trades	Volume	% Share Trades	% Share Volumes	Trades	Volumes	Avg- Trades	Avg- Volumes
	Trades	Volume	Trades	Volume	Trades	Volume	Trades	Volume	% Share Trades	% Share Volumes								
2005-06	38809	292515					38809	292515	50.36	56.98	38251	220890	49.64	43.02	77060	513405	445	2968
2006-07	35322	368704					35322	368704	25.79	36.11	101641	652270	74.21	63.89	136963	1020974	561	4184
2007-08	31020	453226					31020	453226	16.43	27.42	157823	1199919	83.57	72.58	188843	1653145	761	6666
2008-09	35288	613229					35288	613229	14.35	28.36	210585	1548906	85.65	71.64	245873	2162135	1042	9162
2009-10	40736	798397					40736	798397	12.87	27.41	275769	2113896	87.13	72.59	316505	2912293	1324	12185
2010-11	42710	622558					42710	622558	12.85	21.73	289636	2241886	87.15	78.27	332346	2864444	1340	11550
2011-12	44908	731938					44908	731938	10.89	20.96	367495	2760795	89.11	79.04	412403	3492733	1726	14614
2012-13	57757	1179701					57757	1179701	8.79	17.91	599316	5408334	91.21	82.09	657073	6588036	2715	27223
2013-14	57545	1501310	3818	116067	2044	3548.86	63407	1620926	7.69	17.89	760964	7437982	92.31	82.11	824371	9058908	3392	37279
2014-15	57293	1635278	3873	101686	1926	4683.52	63092	1741647	6.41	16.95	921361	8531024	93.59	83.05	984453	10272671	4154	43345
2015-16	60560	1891410	5529	128230	1005	4374.08	67094	2024014	7.54	20.51	822803	7846591	92.46	79.49	889897	9870605	3677	40788
2016-17	84504	2804041	6744	194704	2002	8200.94	93250	3006946	6.91	17.63	1255872	14051698	93.09	82.37	1349122	17058644	5598	70783
2017-18	66190	2685956	5200	164634	1161	2819.91	72551	2853410	7.85	24.70	851940	8699962	92.15	75.30	924491	11553372	3836	47939
2018-19	54653	1865656	5452	182811	1025	4050.70	61130	2052518	7.54	21.54	749493	7475388	92.46	78.46	810623	9527906	3350	39372
2019-20	67688	2986806	6853	233753	1716	6111.33	76257	3226670	7.85	23.75	895697	10359039	92.15	76.25	971954	13585710	4016	56139
2020-21	55760	2684287	7713	191155	1181	5829.59	64654	2881271	10.15	28.24	572492	7321103	89.85	71.76	637146	10202375	2611	41813
2021-22	51469	2477975	6648	153642	1143	10790.07	59260	2642407	9.42	29.49	569770	6319153	90.58	70.51	629030	8961559	2610	37185
2022-23	55956	2638330	6102	150726	1164	11147.83	63222	2800204	7.82	27.23	744785	7482702	92.18	72.77	808007	10282906	3325	42316
2023-24	64203	3392533	6522	208076	1349	17669.90	72074	3618279	7.52	26.49	885735	10040238	92.48	73.51	957809	13658517	3991	56910
2024-25	83792	4074063	9642	457404	815	23267.11	94249	4554734	8.82	27.56	973923	11974475	91.18	72.44	1068172	16529209	4432	68586
Apr-25	11940	469647	884	55220	85	473.25	12909	525340	9.76	25.01	119416	1575399	90.24	74.99	132325	2100738	7351	116708
May-25	10697	422678	432	17947	15	166.79	11144	440792	8.73	23.37	116499	1445545	91.27	76.63	127643	1886337	6382	94317
Jun-25	9706	386884	386	22176	1	25	10093	409085	9.76	25.30	93346	1207706	90.24	74.70	103439	1616791	4926	76990
Jul-25	8349	338845	350	10195	0	0	8699	349040	10.32	27.52	75613	919381	89.68	72.48	84312	1268420	3666	55149
Aug-25	7614	348536	248	6909	0	0	7862	355446	9.64	28.12	73715	908446	90.36	71.88	81577	1263892	4294	66521
Sep-25	8804	432926	298	15795	2	51	9104	448772	8.78	29.45	94622	1074942	91.22	70.55	103726	1523714	5186	76186
Oct-25	7083	357989	346	6876	0	0	7429	364866	7.72	25.40	88812	1071834	92.28	74.60	96241	1436699	4812	71835
Nov-25	6425	316114	337	10180	1	400	6763	326694	7.71	26.57	80998	902734	92.29	73.43	87761	1229428	4619	64707
Dec-25	8050	398274	357	14953	0	0	8407	413226	8.90	29.92	86060	968065	91.10	70.08	94467	1381292	4294	62786
Jan-26	8238	331734	469	19004	1	25	8708	350764	9.64	27.88	81617	907427	90.36	72.12	90325	1258190	4516	62910
Feb-26	8209	342488	428	6979	0	0	8637	349466	9.01	25.66	87198	1012473	90.99	74.34	95835	1361940	5044	71681
2025-26 (Upto February 2026)	95115	4146115	4535	186234	105	1141.04	99755	4333490	9.09	26.54	997896	11993952	90.91	73.46	1097651	16327442	4967	73880

*PM-GAH: Primary Member/Gilt Account Holder trades. GAH-GAH: Gilt Account Holder/Gilt Account Holder trades



TABLE 26: 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	
2023-24	3	35	
2024-25	255	5870	
Apr-25	16	855	
May-25	40	1625	
Jun-25	110	3760	
Jul-25	37	2060	
Aug-25	10	550	
Sep-25	7	355	
Oct-25	1	5	
Nov-25	17	735	
Dec-25	4	400	
Jan-26	20	635	
Feb-26	50	1510	
2025-26 (Upto February 2026)	312	12490	

TABLE 27: STRIPS Trading Summary							Amount ₹ Crore
Period	Coupon Strips		Principal Strips		Total		
	Trades	Face Value	Trades	Face Value	Trades	Face Value	
2010-11	4	19	4	400	8	419	
2011-12	76	27	2	15	78	42	
2012-13	56	581	1	250	57	831	
2013-14	-	-	-	-	-	-	
2014-15	-	-	-	-	-	-	
2015-16	-	-	-	-	-	-	
2016-17	-	-	-	-	-	-	
2017-18	180	1289	4	690	184	1979	
2018-19	690	7089	42	10570	732	17659	
2019-20	1929	25393	44	12990	1973	38383	
2020-21	4461	53822	163	25810	4624	79632	
2021-22	5209	72393	129	26976	5338	99369	
2022-23	7515	97904	179	36578	7694	134482	
2023-24	11227	189740	286	62553	11513	252293	
2024-25	11266	190743	229	56370	11495	247113	
Apr-25	615	9459	14	2550	629	12009	
May-25	964	22645	34	7475	998	30120	
Jun-25	772	16716	34	5760	806	22476	
Jul-25	528	11979	12	2461	540	14440	
Aug-25	479	12786	12	3820	491	16606	
Sep-25	595	13171	39	4489	634	17660	
Oct-25	287	5463	12	919	299	6382	
Nov-25	187	3211	3	308	190	3519	
Dec-25	236	3122	4	588	240	3710	
Jan-26	233	5200	5	1300	238	6500	
Feb-26	284	4552	7	320	291	4872	
2025-26 (Upto February 2026)	5180	108304	176	29989	5356	138293	

TABLE 28: MARKET SHARE - PROPRIETARY TRADES*					Percent
Category	Buy		Sell		
	Trades	Value	Trades	Value	
Co-operative Banks	4.03	1.61	4.30	1.72	
Financial Institutions	0.47	0.50	0.10	0.07	
Foreign Banks	12.50	16.35	12.26	19.30	
Insurance Companies	1.95	2.69	2.27	2.52	
Mutual Funds	3.72	8.97	5.14	6.21	
Others	14.74	9.06	12.16	6.73	
Primary Dealers	16.26	14.69	16.10	17.47	
Private Sector Banks	19.66	18.03	22.28	22.60	
Provident Funds	0.07	1.10	0.00	0.00	
Public Sector Banks	13.42	14.88	13.81	14.11	

* Trade Data

TABLE 29: MARKET SHARE - CONSTITUENT TRADES*					Percent
Constituent Category	Buy		Sell		
	Trades	Value	Trades	Value	
Banks	0.20	0.21	0.31	0.33	
Co-operative Banks	1.82	0.74	1.17	0.46	
Corporates	3.60	3.91	3.42	3.06	
FII's	0.82	1.78	0.56	1.25	
Insurance Companies	1.40	1.78	1.13	1.27	
Mutual Funds	0.32	0.77	0.23	0.28	
Finance Cos.	0.08	0.16	0.02	0.01	
Others	3.56	1.07	3.54	0.85	
Provident Funds	1.38	1.71	1.20	1.76	

TABLE 30: TURNOVER RATIO					Percent
Current Month	Previous Month	3 Months	6 Months	12 Months	
0.72%	0.63%	0.63%	0.70%	0.66%	

TABLE 31A: NET PROPRIETARY TRADING IN OUTRIGHT MARKET Percent

Date	Foreign Banks	Mutual Funds	Others	Primary Dealers	Private Sector Banks	Public Sector Banks
2-Feb-26	-0.59	-5.66	0.00	-5.31	-1.46	5.44
3-Feb-26	3.06	-0.30	1.79	-5.11	-4.36	1.40
4-Feb-26	1.21	8.16	1.23	-4.42	-8.43	-0.79
5-Feb-26	3.49	4.50	0.25	-3.00	-5.37	1.09
6-Feb-26	-3.89	0.48	3.14	-3.69	-2.56	5.56
9-Feb-26	-2.10	5.20	0.02	3.18	-9.20	1.69
10-Feb-26	-6.76	-0.53	8.85	1.12	-9.63	0.19
11-Feb-26	-7.23	11.72	4.21	-6.26	-8.99	4.74
12-Feb-26	0.22	2.49	0.48	3.18	-6.64	-1.78
13-Feb-26	1.92	0.20	3.39	-4.08	-0.07	-3.05
16-Feb-26	0.94	0.03	0.14	-1.34	-0.94	0.66
17-Feb-26	-6.15	-1.39	12.30	-3.50	-4.56	-0.17
18-Feb-26	-5.41	6.83	0.96	-10.34	-0.07	2.02
20-Feb-26	-7.67	0.16	8.66	-6.22	1.77	2.96
23-Feb-26	1.01	0.68	0.12	3.81	1.27	-3.48
24-Feb-26	-4.66	2.19	14.32	-0.96	-11.08	-5.00
25-Feb-26	-14.51	14.10	3.79	-4.09	-3.41	1.57
26-Feb-26	-1.09	1.74	4.28	-0.11	-5.32	0.71
27-Feb-26	-4.40	2.64	10.05	-2.87	-4.69	-0.90
Net Activity in Feb-26	-2.65	2.82	4.12	-2.75	-4.64	0.78

TABLE 31B: CONSTITUENT ACTIVITY IN OUTRIGHT MARKET

Date	Buy Side			Sell Side		
	Trades	Volume (₹ Cr)	% Share in Total Outright Volumes	Trades	Volume (₹ Cr)	% Share in Total Outright Volumes
2-Feb-26	822	12048.21	15.29	496	6076.51	7.71
3-Feb-26	625	8894.48	11.76	437	6234.98	8.24
4-Feb-26	747	9569.45	12.01	655	7146.34	8.97
5-Feb-26	691	7774.17	8.33	744	8679.44	9.30
6-Feb-26	716	7162.44	8.15	544	6312.09	7.19
9-Feb-26	509	6015.02	10.31	394	5304.20	9.09
10-Feb-26	755	9456.60	12.88	511	4493.34	6.12
11-Feb-26	688	7109.48	9.69	646	5780.68	7.88
12-Feb-26	861	10612.10	12.25	778	8846.22	10.21
13-Feb-26	532	7595.33	11.48	458	6474.99	9.79
16-Feb-26	508	4734.08	7.62	491	4411.58	7.10
17-Feb-26	660	8741.96	13.93	649	6569.07	10.47
18-Feb-26	648	8329.51	13.54	507	4630.04	7.52
20-Feb-26	542	5571.28	8.89	557	5366.83	8.56
23-Feb-26	312	3651.11	8.19	400	5168.04	11.60
24-Feb-26	736	11433.30	15.57	674	7622.87	10.38
25-Feb-26	605	9180.63	14.50	629	7561.35	11.94
26-Feb-26	529	4757.62	9.50	449	4862.91	9.71
27-Feb-26	800	10755.53	12.38	910	10607.19	12.21
Total Activity in Feb-26	12286	153392.27	11.32	10929	122148.65	9.01

TABLE 32: INDICATIVE VALUE OF AGGREGATE FAR HOLDING OF FPIs (₹ Crore)

As of Date	0-5 Year	5-10 Year	10-15 Year	>15 Year	Total
April 30, 2020	5777	12623	0	50	18450
May 29, 2020	5738	12513	0	115	18367
June 30, 2020	7148	12134	0	115	19396
July 31, 2020	5503	15523	0	210	21236
August 31, 2020	9532	15029	0	210	24770
September 30, 2020	10469	15697	0	408	26574
October 29, 2020	11172	22665	0	408	34244
November 27, 2020	10172	21873	0	659	32704
December 31, 2020	10162	23040	0	1070	34272
January 29, 2021	11533	21195	0	921	33650
February 26, 2021	12684	18982	0	922	32588
March 31, 2021	16497	15522	0	392	32411
April 30, 2021	16468	15412	0	526	32406
May 31, 2021	16595	15725	0	1083	33403
June 30, 2021	19124	15592	0	1817	36532
July 30, 2021	20745	15126	0	1973	37844
August 31, 2021	22441	16000	0	2898	41339
September 30, 2021	23076	19833	0	3373	46283
October 29, 2021	24620	20361	0	4456	49437
November 30, 2021	25049	21032	0	4473	50553
December 31, 2021	18673	22148	0	4542	45363
January 31, 2022	19801	25529	0	4924	50254
February 28, 2022	21144	22771	0	5005	48920
March 31, 2022	19333	21760	0	4593	45686
April 29, 2022	20326	21932	0	4094	46352
May 31, 2022	21524	23447	0	4084	49056
June 30, 2022	22704	22777	0	4807	50288
July 29, 2022	23049	24937	375	3747	52108
August 30, 2022	23313	28278	879	3821	56292
September 30, 2022	24953	29685	1383	4216	60236
October 31, 2022	24559	28665	593	3974	57791
November 30, 2022	25717	30003	740	4177	60637
December 30, 2022	25994	30311	801	4155	61261
January 31, 2023	25709	33794	1838	5478	66820
February 28, 2023	26785	35043	2113	5943	69883
March 31, 2023	28400	40850	2135	5431	76815
April 28, 2023	28748	43358	2135	5450	79691
May 31, 2023	30294	46249	2784	5763	85090
June 30, 2023	30406	47616	2991	5913	86925
July 31, 2023	31248	48286	3769	6278	89582
August 31, 2023	32991	49775	4364	6984	94114
September 29, 2023	33108	53053	3871	6630	96661

TABLE 32: INDICATIVE VALUE OF AGGREGATE FAR HOLDING OF FPIs (₹ Crore)					
As of Date	0-5 Year	5-10 Year	10-15 Year	>15 Year	Total
October 31, 2023	37186	56252	4191	6498	104128
November 30, 2023	43233	59357	4576	6592	113758
December 29, 2023	56971	61212	4936	6956	130075
January 31, 2024	63394	71639	6354	7670	149057
February 29, 2024	67495	80254	9687	9292	166728
March 28, 2024	72508	78348	12410	10560	173826
April 30, 2024	68715	70230	13684	11340	163969
May 31, 2024	70633	70438	14320	13786	169177
June 28, 2024	73776	75149	21574	15917	186416
July 31, 2024	81217	82368	24067	18143	205796
August 30, 2024	88159	94769	26544	20237	229710
September 30, 2024	96929	99754	28616	22381	247681
October 31, 2024	97892	99731	27314	23119	248055
November 29, 2024	97259	100005	21570	24034	242868
December 31, 2024	99675	105936	22147	25590	253348
January 31, 2025	109086	106627	23861	28209	267783
February 28, 2025	110229	116182	24549	33686	284646
March 28, 2025	115170	127745	27572	35761	306249
April 30, 2025	118188	116416	26125	34375	295104
May 30, 2025	115542	110955	24817	31473	282786
June 30, 2025	108184	114998	25823	33064	282068
July 31, 2025	112298	108639	26011	37586	284535
August 29, 2025	112620	114544	26688	41153	295005
September 30, 2025	109152	121340	27435	45412	303339
October 31, 2025	119538	122018	28549	46630	316736
November 28, 2025	121965	124750	27492	47097	321304
December 31, 2025	124234	115475	26295	42934	308938
January 30, 2026	130829	118410	29421	44902	323562
February 27, 2026	131292	124984	29990	44741	331008



TABLE 33: TRADING SUMMARY

Amount ₹ Crore

Date	Central Government		SDL		T-Bills		Total		Repo		TREP		Forex*	
	Trades	Value	Trades	Value	Trades	Value	Trades	Value	Trades	Value	Trades	Value	Trades	Value
2-Feb-26	5840	75640	84	822	63	3378	5987	79840	1222	180643	1314	502802	13898	73044
3-Feb-26	4639	63443	285	10155	57	2431	4981	76029	1196	170669	1213	494240	13998	67205
4-Feb-26	4510	61648	390	4497	184	16042	5084	82188	1281	179678	1108	471510	15319	68027
5-Feb-26	5978	83915	251	3090	112	7042	6341	94047	1258	166385	1126	473291	18072	71344
6-Feb-26	6029	79691	110	849	77	7608	6216	88149	1273	174207	1148	455624	14928	71594
7-Feb-26									13	146	106	7581		
9-Feb-26	3839	46504	154	3134	103	8803	4096	58440	1230	173865	1180	476148	15755	64953
10-Feb-26	4934	57224	268	12291	50	4476	5252	73991	1206	178469	1149	483788	14982	53937
11-Feb-26	4828	54650	482	3939	136	15273	5446	73862	1158	166199	1159	486778	14542	48533
12-Feb-26	6158	76809	299	3114	155	7822	6612	87745	1132	168741	1159	485738	14147	49585
13-Feb-26	4413	59158	204	4404	68	2737	4685	66299	1176	168314	1123	486363	13814	46952
16-Feb-26	5180	60040	172	1406	50	923	5402	62368	1203	174846	1185	499890		
17-Feb-26	4620	52185	274	7701	66	2880	4960	62766	1121	162579	1163	515074	26057	74923
18-Feb-26	2846	35551	404	5374	182	20672	3432	61597	1165	168810	1133	484392	9740	36167
20-Feb-26	4168	55017	188	4006	53	3859	4409	62882	1225	179683	1155	471948	10748	47137
21-Feb-26									20	864	126	11525		
23-Feb-26	3028	40779	162	1372	83	2746	3273	44897	1179	183598	1177	492801	11754	52410
24-Feb-26	5414	56492	418	12823	80	4539	5912	73854	1212	185426	1195	507508	11828	44936
25-Feb-26	3043	44205	455	5022	163	17584	3661	66811	1207	190132	1123	479973	11264	47871
26-Feb-26	2869	43091	299	3342	129	4080	3297	50513	1201	183567	1096	464880	9934	49108
27-Feb-26	6122	85813	167	1540	72	1331	6361	88684	1163	185443	1082	440165	21127	247143
Total	88458	1131855	5066	88881	1883	134225	95407	1354961	22841	3342264	22220	9192017	261901	1214869
Average	4656	59571	267	4678	99	7064	5021	71314	1088	159155	1058	437715	14550	67493
Market Share (%)	93	84	5	7	2	10	0	0	0	0	0	0	0	0

*Amount in USD Million



TABLE 34: G-SEC TRADING ANALYSIS

Amount ₹ Crore

Date	OTC (G-Sec)				NDS-OM (G-Sec)				Brokered Deals (G-Sec)				Total (G-Sec)		
	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value
2-Feb-26	251	46	9255	12.24	5589	75	66385	87.76	23	12	2435	3.22	5840	87	75640
3-Feb-26	328	48	13937	21.97	4311	60	49506	78.03	29	14	3870	6.10	4639	71	63443
4-Feb-26	329	67	15911	25.81	4181	61	45738	74.19	35	16	4013	6.51	4510	99	61648
5-Feb-26	317	41	15322	18.26	5661	76	68593	81.74	33	12	5035	6.00	5978	91	83915
6-Feb-26	407	39	13654	17.13	5622	54	66037	82.87	9	6	636	0.80	6029	67	79691
9-Feb-26	245	44	8303	17.86	3594	53	38200	82.14	22	12	1544	3.32	3839	67	46504
10-Feb-26	261	33	6713	11.73	4673	54	50511	88.27	11	7	920	1.61	4934	60	57224
11-Feb-26	193	37	5507	10.08	4635	56	49143	89.92	12	10	1049	1.92	4828	68	54650
12-Feb-26	448	108	10522	13.70	5710	59	66287	86.30	22	10	2841	3.70	6158	141	76809
13-Feb-26	232	45	14742	24.92	4181	66	44417	75.08	16	5	1705	2.88	4413	77	59158
16-Feb-26	186	40	5509	9.18	4994	97	54531	90.82	23	12	1566	2.61	5180	105	60040
17-Feb-26	216	26	4133	7.92	4404	62	48052	92.08	4	3	200	0.38	4620	66	52185
18-Feb-26	247	28	5214	14.67	2599	63	30336	85.33	15	8	1204	3.39	2846	72	35551
20-Feb-26	412	52	13809	25.10	3756	45	41208	74.90	21	15	2108	3.83	4168	67	55017
23-Feb-26	162	59	7303	17.91	2866	54	33476	82.09	29	22	2492	6.11	3028	85	40779
24-Feb-26	325	51	6305	11.16	5089	63	50187	88.84	25	20	1350	2.39	5414	83	56492
25-Feb-26	370	51	13974	31.61	2673	63	30231	68.39	11	7	915	2.07	3043	78	44205
26-Feb-26	250	60	9478	21.99	2619	69	33613	78.01	17	10	1792	4.16	2869	79	43091
27-Feb-26	452	62	15525	18.09	5670	59	70288	81.91	9	6	395	0.46	6122	88	85813
Total	5631		195115		82827		936740		366		36071		88458		1131855
Average	296	49	10269		4359	63	49302		19	11	1898		4656	82	59571
Percent Market Share				17.24				82.76				3.19			



TABLE 35: T-BILL TRADING ANALYSIS

Amount ₹ Crore

Date	OTC (T-Bills)				NDS-OM (T-Bills)				Brokered Deals (T-Bills)				Total (T-Bills)		
	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value
2-Feb-26	20	9	1498	44.35	43	13	1880	55.65	9	4	1125	33.30	63	16	3378
3-Feb-26	23	12	1976	81.26	34	14	456	18.74	7	5	630	25.92	57	22	2431
4-Feb-26	37	10	6187	38.56	147	29	9856	61.44	8	3	1730	10.78	184	33	16042
5-Feb-26	24	12	4297	61.02	88	24	2745	38.98	5	3	1470	20.87	112	27	7042
6-Feb-26	15	9	4457	58.58	62	15	3151	41.42	12	6	4365	57.37	77	20	7608
9-Feb-26	34	14	5224	59.35	69	25	3578	40.65	20	7	4705	53.45	103	32	8803
10-Feb-26	24	12	3495	78.09	26	17	981	21.91	14	9	2864	63.99	50	23	4476
11-Feb-26	83	13	13355	87.44	53	16	1918	12.56	11	5	2023	13.24	136	23	15273
12-Feb-26	32	20	3497	44.70	123	34	4326	55.30	14	7	2340	29.91	155	41	7822
13-Feb-26	8	5	393	14.37	60	21	2344	85.63	2	1	150	5.48	68	23	2737
16-Feb-26	9	9	194	21.00	41	18	729	79.00	1	1	25	2.71	50	24	923
17-Feb-26	13	12	744	25.84	53	19	2136	74.16	3	3	475	16.49	66	26	2880
18-Feb-26	90	18	14944	72.29	92	27	5728	27.71	3	3	700	3.39	182	32	20672
20-Feb-26	20	11	3161	81.92	33	16	698	18.08	5	5	240	6.22	53	26	3859
23-Feb-26	20	13	1375	50.06	63	25	1371	49.94	7	5	730	26.59	83	32	2746
24-Feb-26	26	16	2963	65.27	54	21	1576	34.73	15	9	2695	59.38	80	29	4539
25-Feb-26	98	11	16163	91.92	65	20	1422	8.08	8	5	795	4.52	163	25	17584
26-Feb-26	28	17	2367	58.02	101	23	1713	41.98	14	9	2225	54.54	129	32	4080
27-Feb-26	16	10	305	22.92	56	20	1026	77.08	0	0	0	0.00	72	27	1331
Total	620		86594		1263		47631		158		29287		1883		134225
Average	33	12	4558		66	21	2507		8	5	1541		99	27	7064
Percent Market Share				64.51				35.49				21.82			



TABLE 36: SDL TRADING ANALYSIS

Amount ₹ Crore

Date	OTC (SGSs)				NDS-OM (SGSs)				Brokered Deals (SGSs)				Total (SGSs)		
	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value
2-Feb-26	28	25	538	65.50	56	31	284	34.50	4	3	175	21.29	84	49	822
3-Feb-26	169	51	9174	90.34	116	44	981	9.66	10	9	812	8.00	285	79	10155
4-Feb-26	119	68	2600	57.81	271	77	1897	42.19	26	18	870	19.35	390	121	4497
5-Feb-26	62	30	1077	34.86	189	66	2013	65.14	4	4	344	11.13	251	78	3090
6-Feb-26	28	22	257	30.33	82	37	591	69.67	2	1	50	5.89	110	47	849
9-Feb-26	64	40	1467	46.79	90	66	1668	53.21	12	10	1120	35.74	154	95	3134
10-Feb-26	169	45	11412	92.85	99	37	879	7.15	3	3	56	0.45	268	64	12291
11-Feb-26	139	61	1538	39.06	343	87	2400	60.94	13	10	475	12.06	482	121	3939
12-Feb-26	77	43	1303	41.83	222	81	1811	58.17	11	9	543	17.44	299	101	3114
13-Feb-26	97	64	3026	68.72	107	71	1378	31.28	12	9	377	8.56	204	121	4404
16-Feb-26	44	31	530	37.71	128	81	875	62.29	5	4	225	16.01	172	98	1406
17-Feb-26	146	58	6747	87.61	128	62	954	12.39	12	10	532	6.91	274	95	7701
18-Feb-26	137	90	2013	37.45	267	89	3362	62.55	14	12	1085	20.19	404	146	5374
20-Feb-26	81	55	2145	53.55	107	43	1861	46.45	1	1	17	0.42	188	86	4006
23-Feb-26	48	32	667	48.61	114	64	705	51.39	11	8	332	24.17	162	81	1372
24-Feb-26	220	78	10584	82.54	198	87	2239	17.46	10	8	406	3.17	418	141	12823
25-Feb-26	142	67	2960	58.93	313	79	2062	41.07	15	13	645	12.84	455	113	5022
26-Feb-26	132	78	2142	64.09	167	88	1200	35.91	11	11	465	13.91	299	126	3342
27-Feb-26	56	44	599	38.91	111	63	941	61.09	7	7	280	18.19	167	81	1540
Total	1958		60779		3108		28102		183		8808		5066		88881
Average	103	52	3199		164	66	1479		10	8	464		267	97	4678
Percent Market Share				68.38				31.62				9.91			

TABLE 37: 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	IN0020250091	6.48% GS 2035	51993	580463.66	51.40	19	19	0
2	IN0020250042	6.68% GS 2040	10416	127213.11	11.27	19	19	0
3	IN0020250067	6.01% GS 2030	4008	63770.82	5.65	19	19	0
4	IN0020250018	6.90% GS 2065	1879	30839.20	2.73	19	19	0
5	IN0020250075	7.24% GS 2055	1727	27391.33	2.43	19	19	0
6	IN0020250026	6.33% GS 2035	1983	24598.98	2.18	19	19	0
7	IN0020250141	6.36% GS 2031	1251	20645.71	1.83	10	10	0
8	IN0020180454	7.26% GS 2029	610	18012.92	1.60	19	13	6
9	IN0020210012	5.63% GS 2026	229	16091.00	1.42	19	13	6
10	IN0020230010	7.06% GS 2028	564	14900.73	1.32	19	18	1
11	IN0020250133	6.68% GS 2033	737	12394.40	1.10	17	16	1
12	IN0020240050	7.04% GS 2029	326	11933.30	1.06	17	14	3
13	IN0020230085	7.18% GS 2033	747	11787.31	1.04	19	18	1
14	IN0020210160	FRB 2028	211	8315.00	0.74	19	17	2
15	IN0020200120	FRB 2033	244	8025.00	0.71	18	11	7
16	IN0020230135	7.32% GS 2030	151	7256.04	0.64	16	7	9
17	IN0020240126	6.79% GS 2034	426	5758.58	0.51	19	15	4
18	IN0020220151	7.26% GS 2033	380	5383.71	0.48	19	15	4
19	IN0020210244	6.54% GS 2032	169	5137.02	0.45	19	12	7
20	IN0020220037	7.38% GS 2027	88	4906.03	0.43	19	7	12
21	IN0020220011	7.10% GS 2029	193	4861.77	0.43	16	9	7
22	IN0020230077	7.18% GS 2037	274	4728.23	0.42	19	14	5
23	IN0020240019	7.10% GS 2034	416	4528.18	0.40	18	15	3
24	IN0020230051	7.30% GS 2053	135	4507.79	0.40	19	13	6
25	IN0020250117	7.43% GS 2076	196	4178.00	0.37	10	6	4
26	IN0020240134	6.92% GS 2039	160	4060.00	0.36	15	8	7
27	IN0020240142	7.09% GS 2074	118	3917.50	0.35	15	7	8
28	IN0020220029	7.54% GS 2036	214	3719.50	0.33	19	14	5
29	IN0020240118	7.09% GS 2054	93	3400.66	0.30	12	6	6
30	IN0020220060	7.26% GS 2032	165	3328.05	0.29	17	10	7
31	IN0020250059	6.28% GS 2032	126	3262.00	0.29	15	6	9
32	IN0020060078	8.24% GS 2027	42	3216.53	0.28	11	3	8
33	IN0020210186	5.74% GS 2026	32	3041.77	0.27	12	2	10
34	IN0020230028	6.99% GS 2026	33	2900.00	0.26	7	4	3
35	IN0020220086	7.36% GS 2052	95	2858.86	0.25	19	9	10
36	IN0020240167	6.64% GS 2027	102	2775.00	0.25	10	9	1
37	IN0020240035	7.34% GS 2064	234	2667.20	0.24	17	15	2
38	IN0020240076	7.02% GS 2031	103	2659.00	0.24	15	10	5

TABLE 37: 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	IN0020230101	7.37% GS 2028	124	2507.51	0.22	17	9	8
40	IN0020140011	8.60% GS 2028	28	2425.00	0.21	9	2	7
41	IN0020220102	7.41% GS 2036	129	1966.78	0.17	16	10	6
42	IN0020200153	5.77% GS 2030	58	1957.04	0.17	14	3	11
43	IN0020250125	6.03% GS 2029	91	1882.79	0.17	15	8	7
44	IN0020200187	6.80% GS 2060	18	1760.00	0.16	6	2	4
45	IN0020250034	5.91% GS 2028	60	1690.00	0.15	7	5	2
46	IN0020050012	7.40% GS 2035	70	1690.00	0.15	8	4	4
47	IN0020170174	7.17% GS 2028	58	1616.24	0.14	13	5	8
48	IN0020180041	FRB 2031	55	1605.00	0.14	12	5	7
49	IN0020190362	6.45% GS 2029	74	1593.00	0.14	16	4	12
50	IN0020160118	6.79% GS 2029	45	1577.32	0.14	11	4	7
51	IN0020160035	6.97% GS 2026	19	1561.00	0.14	5	1	4
52	IN0020210137	FRB 2034	41	1550.00	0.14	7	3	4
53	IN0020110055	8.97% GS 2030	23	1512.95	0.13	5	2	3
54	IN0020190016	7.27% GS 2026	5	1431.66	0.13	3	0	3
55	IN0020230036	7.17% GS 2030	85	1331.80	0.12	17	6	11
56	IN0020150044	8.13% GS 2045	28	1225.53	0.11	3	1	2
57	IN0020160068	7.06% GS 2046	32	1159.05	0.10	6	1	5
58	IN0020240191	6.79% GS 2031	52	1150.00	0.10	8	3	5
59	IN0020240183	6.75% GS 2029	51	1102.50	0.10	12	6	6
60	IN0020190065	7.57% GS 2033	60	1029.32	0.09	4	1	3
61	IN0020240027	7.23% GS 2039	41	999.09	0.09	9	3	6
62	IN0020200245	6.22% GS 2035	55	991.32	0.09	12	4	8
63	IN0020200252	6.67% GS 2050	30	976.92	0.09	13	2	11
64	IN0020200096	6.19% GS 2034	88	955.00	0.08	13	9	4
65	IN0020210020	6.64% GS 2035	89	915.00	0.08	11	3	8
66	IN0020140060	8.15% GS 2026	6	890.00	0.08	1	1	0
67	IN0020220094	7.40% GS 2062	28	883.00	0.08	9	1	8
68	IN0020060086	8.28% GS 2032	13	865.80	0.08	2	1	1
69	IN0020230044	7.25% GS 2063	56	864.24	0.08	13	4	9
70	IN0020140052	8.24% GS 2033	39	820.00	0.07	8	2	6
71	IN0020070069	8.28% GS 2027	17	753.00	0.07	6	0	6
72	IN0020200401	6.76% GS 2061	21	685.00	0.06	11	1	10
73	IN0020160019	7.61% GS 2030	13	665.10	0.06	4	1	3
74	IN0020170026	6.79% GS 2027	14	640.00	0.06	5	2	3
75	IN0020210152	6.67% GS 2035	43	570.00	0.05	10	3	7
76	IN0020110063	8.83% GS 2041	13	551.12	0.05	4	1	3

TABLE 37: 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	IN0020030022	6.13% GS 2028	14	535.00	0.05	9	0	9
78	IN0020210194	6.99% GS 2051	15	527.31	0.05	10	0	10
79	IN0020200054	7.16% GS 2050	7	499.00	0.04	5	0	5
80	IN0020210095	6.10% GS 2031	28	450.32	0.04	9	1	8
81	IN0020140078	8.17% GS 2044	20	391.78	0.03	6	1	5
82	IN0020040039	7.50% GS 2034	8	385.00	0.03	5	0	5
83	IN0020200070	5.79% GS 2030	22	360.19	0.03	7	2	5
84	IN0020220144	7.29% SGrB 2033	8	316.51	0.03	4	0	4
85	IN0020070036	8.26% GS 2027	6	305.64	0.03	4	0	4
86	IN000261P017	6.76%GS22FEB2061P	2	300.00	0.03	1	0	1
87	IN0020210202	6.95% GS 2061	12	300.00	0.03	4	1	3
88	IN0020240043	7.02% GS 2027	13	267.00	0.02	7	0	7
89	IN0020230119	7.33% GS 2026	5	259.00	0.02	4	0	4
90	IN000626C043	GS12JUN2026C	1	200.00	0.02	1	0	1
91	IN0020230127	7.46% GS 2073	4	176.48	0.02	3	0	3
92	IN000329C044	GS19MAR2029C	3	166.25	0.01	2	0	2
93	IN0020150069	7.59% GS 2029	11	160.00	0.01	4	1	3
94	IN0020160092	6.62% GS 2051	2	155.00	0.01	2	0	2
95	IN0020190032	7.72% GS 2049	10	155.00	0.01	6	0	6
96	IN0020200294	5.85% GS 2030	9	149.78	0.01	5	0	5
97	IN0020130079	9.23% GS 2043	5	139.00	0.01	3	0	3
98	IN000929C041	GS19SEP2029C	1	127.45	0.01	1	0	1
99	IN0020020106	7.95% G.S 2032	9	127.13	0.01	5	0	5
100	IN000331C040	GS19MAR2031C	3	125.00	0.01	2	0	2
101	IN000430C040	GS15APR2030C	2	120.05	0.01	2	0	2
102	IN0020160100	6.57% GS 2033	10	120.00	0.01	6	1	5
103	IN0020220136	7.10% SGrB 2028	3	117.13	0.01	2	0	2
104	IN001230C043	GS12DEC2030C	1	116.01	0.01	1	0	1
105	IN0020120039	8.33% GS 2026	8	110.50	0.01	3	1	2
106	IN0020130053	9.20% GS 2030	8	101.50	0.01	6	0	6
107	IN0020150028	7.88% GS 2030	7	100.00	0.01	4	0	4
108	IN000429C042	GS15APR2029C	1	95.05	0.01	1	0	1
109	IN001029C049	GS15OCT2029C	1	95.05	0.01	1	0	1
110	IN001030C047	GS15OCT2030C	1	95.05	0.01	1	0	1
111	IN000230C028	GS22FEB2030C	2	83.89	0.01	2	0	2
112	IN001233C096	GS19DEC2033C	2	81.76	0.01	2	0	2
113	IN000633C098	GS19JUN2033C	2	81.76	0.01	2	0	2
114	IN000930C049	GS19SEP2030C	4	79.75	0.01	3	0	3

TABLE 37: 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	IN000629C047	GS12JUN2029C	3	77.82	0.01	2	0	2
116	IN000929C058	GS12SEP2029C	3	76.02	0.01	2	0	2
117	IN0020060029	8.23% FCI SB 2027	2	75.90	0.01	2	0	2
118	IN001026C037	GS22OCT2026C	1	73.40	0.01	1	0	1
119	IN000926C047	GS19SEP2026C	1	72.52	0.01	1	0	1
120	IN000329C051	GS12MAR2029C	2	71.02	0.01	1	0	1
121	IN001229C045	GS12DEC2029C	3	70.82	0.01	2	0	2
122	IN0020240175	6.98% SGrB 2054	1	70.00	0.01	1	0	1
123	IN000631C043	GS12JUN2031C	2	66.47	0.01	2	0	2
124	IN0020100031	8.30% GS 2040	4	65.00	0.01	2	0	2
125	IN0020060045	8.33% GS 2036	3	60.80	0.01	2	0	2
126	IN001231C041	GS12DEC2031C	2	60.45	0.01	2	0	2
127	IN000331C057	GS12MAR2031C	2	55.18	0.00	2	0	2
128	IN000533C025	GS06MAY2033C	2	53.69	0.00	1	0	1
129	IN000634C096	GS19JUN2034C	2	52.56	0.00	2	0	2
130	IN000531C037	GS25MAY2031C	1	51.05	0.00	1	0	1
131	IN000631C092	GS19JUN2031C	1	40.88	0.00	1	0	1
132	IN000830C025	GS22AUG2030C	2	40.39	0.00	2	0	2
133	IN001229C078	GS16DEC2029C	3	40.00	0.00	2	0	2
134	IN000629C096	GS19JUN2029C	3	31.06	0.00	3	0	3
135	IN001229C094	GS19DEC2029C	2	31.04	0.00	2	0	2
136	IN0020020247	6.01% GS 2028	4	31.00	0.00	3	0	3
137	IN001033C041	GS15OCT2033C	1	30.66	0.00	1	0	1
138	IN000441C039	GS22APR2041C	1	30.46	0.00	1	0	1
139	IN001234C045	GS12DEC2034C	1	30.45	0.00	1	0	1
140	IN000930C056	GS12SEP2030C	1	30.18	0.00	1	0	1
141	IN000932C052	GS12SEP2032C	2	30.00	0.00	2	0	2
142	IN000835C016	GS22AUG2035C	2	27.04	0.00	2	0	2
143	IN000529C031	GS25MAY2029C	1	26.94	0.00	1	0	1
144	IN000530C039	GS25MAY2030C	1	26.94	0.00	1	0	1
145	IN001129C039	GS25NOV2029C	1	26.94	0.00	1	0	1
146	IN001130C037	GS25NOV2030C	1	26.94	0.00	1	0	1
147	IN001230C035	GS17DEC2030C	2	26.68	0.00	2	0	2
148	IN000630C037	GS17JUN2030C	2	26.68	0.00	2	0	2
149	IN000328C046	GS19MAR2028C	1	26.00	0.00	1	0	1
150	IN000533C033	GS25MAY2033C	1	25.52	0.00	1	0	1
151	IN000536C028	GS25MAY2036C	1	25.52	0.00	1	0	1
152	IN001131C035	GS25NOV2031C	1	25.52	0.00	1	0	1

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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	IN001133C031	GS25NOV2033C	1	25.52	0.00	1	0	1
154	IN001136C026	GS25NOV2036C	1	25.52	0.00	1	0	1
155	IN000429C018	GS26APR2029C	1	25.48	0.00	1	0	1
156	IN001029C015	GS26OCT2029C	1	25.48	0.00	1	0	1
157	IN001030C013	GS26OCT2030C	1	25.48	0.00	1	0	1
158	IN000630C052	GS15JUN2030C	1	25.16	0.00	1	0	1
159	IN000438C043	GS15APR2038C	2	25.07	0.00	2	0	2
160	IN0020200039	7.19% GS 2060	1	25.00	0.00	1	0	1
161	IN0020150077	7.72% GS 2055	1	25.00	0.00	1	0	1
162	IN000631C050	GS15JUN2031C	1	25.00	0.00	1	0	1
163	IN000931C047	GS19SEP2031C	1	25.00	0.00	1	0	1
164	IN001041C036	GS22OCT2041C	1	22.56	0.00	1	0	1
165	IN001234C094	GS19DEC2034C	2	21.90	0.00	2	0	2
166	IN001232C049	GS12DEC2032C	2	21.75	0.00	2	0	2
167	IN0020240159	6.79% SGrB 2034	3	21.70	0.00	3	0	3
168	IN000433C044	GS15APR2033C	1	20.54	0.00	1	0	1
169	IN001031C045	GS15OCT2031C	1	20.54	0.00	1	0	1
170	IN000434C042	GS15APR2034C	1	20.01	0.00	1	0	1
171	IN000435C049	GS15APR2035C	1	20.01	0.00	1	0	1
172	IN000437C045	GS15APR2037C	1	20.01	0.00	1	0	1
173	IN000439C041	GS15APR2039C	1	20.01	0.00	1	0	1
174	IN001034C049	GS15OCT2034C	1	20.01	0.00	1	0	1
175	IN001035C046	GS15OCT2035C	1	20.01	0.00	1	0	1
176	IN001037C042	GS15OCT2037C	1	20.01	0.00	1	0	1
177	IN001038C040	GS15OCT2038C	1	20.01	0.00	1	0	1
178	IN001039C048	GS15OCT2039C	1	20.01	0.00	1	0	1
179	IN001228C047	GS12DEC2028C	2	20.00	0.00	2	0	2
180	IN000928C050	GS12SEP2028C	2	20.00	0.00	1	0	1
181	IN000440C031	GS22APR2040C	1	20.00	0.00	1	0	1
182	IN001233C047	GS12DEC2033C	2	19.70	0.00	2	0	2
183	IN001235C034	GS17DEC2035C	1	19.08	0.00	1	0	1
184	IN000828C029	GS22AUG2028C	2	16.14	0.00	2	0	2
185	IN001139C020	GS25NOV2039C	1	15.60	0.00	1	0	1
186	IN000635C093	GS19JUN2035C	1	15.33	0.00	1	0	1
187	IN000434C034	GS22APR2034C	1	15.24	0.00	1	0	1
188	IN000431C014	GS26APR2031C	1	15.16	0.00	1	0	1
189	IN0020080050	6.83% GS 2039	3	15.00	0.00	2	0	2
190	IN000927C052	GS12SEP2027C	1	15.00	0.00	1	0	1

TABLE 37: 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	IN001046C035	GS22OCT2046C	1	15.00	0.00	1	0	1
192	IN001049C021	GS22OCT2049C	1	15.00	0.00	1	0	1
193	IN000630C094	GS19JUN2030C	1	10.95	0.00	1	0	1
194	IN000632C041	GS12JUN2032C	1	10.88	0.00	1	0	1
195	IN001229C037	GS17DEC2029C	1	10.67	0.00	1	0	1
196	IN000629C039	GS17JUN2029C	1	10.67	0.00	1	0	1
197	IN000330C042	GS19MAR2030C	1	10.36	0.00	1	0	1
198	IN000437C037	GS22APR2037C	1	10.28	0.00	1	0	1
199	IN000444C033	GS22APR2044C	1	10.28	0.00	1	0	1
200	IN001037C034	GS22OCT2037C	1	10.28	0.00	1	0	1
201	IN001044C030	GS22OCT2044C	1	10.28	0.00	1	0	1
202	IN000826C023	GS22AUG2026C	1	10.14	0.00	1	0	1
203	IN000827C021	GS22AUG2027C	1	10.14	0.00	1	0	1
204	IN000829C027	GS22AUG2029C	1	10.14	0.00	1	0	1
205	IN000831C023	GS22AUG2031C	1	10.14	0.00	1	0	1
206	IN000832C021	GS22AUG2032C	1	10.14	0.00	1	0	1
207	IN000833C029	GS22AUG2033C	1	10.14	0.00	1	0	1
208	IN000834C027	GS22AUG2034C	1	10.14	0.00	1	0	1
209	IN000836C014	GS22AUG2036C	1	10.14	0.00	1	0	1
210	IN000837C012	GS22AUG2037C	1	10.14	0.00	1	0	1
211	IN000838C010	GS22AUG2038C	1	10.14	0.00	1	0	1
212	IN000839C018	GS22AUG2039C	1	10.14	0.00	1	0	1
213	IN000840C016	GS22AUG2040C	1	10.14	0.00	1	0	1
214	IN000841C014	GS22AUG2041C	1	10.14	0.00	1	0	1
215	IN000842C012	GS22AUG2042C	1	10.14	0.00	1	0	1
216	IN000843C010	GS22AUG2043C	1	10.14	0.00	1	0	1
217	IN000844C018	GS22AUG2044C	1	10.14	0.00	1	0	1
218	IN000845C015	GS22AUG2045C	1	10.14	0.00	1	0	1
219	IN000846C013	GS22AUG2046C	1	10.14	0.00	1	0	1
220	IN000847C011	GS22AUG2047C	1	10.14	0.00	1	0	1
221	IN000848C019	GS22AUG2048C	1	10.14	0.00	1	0	1
222	IN000849C017	GS22AUG2049C	1	10.14	0.00	1	0	1
223	IN000850C015	GS22AUG2050C	1	10.14	0.00	1	0	1
224	IN000851C013	GS22AUG2051C	1	10.14	0.00	1	0	1
225	IN000852C011	GS22AUG2052C	1	10.14	0.00	1	0	1
226	IN000853C019	GS22AUG2053C	1	10.14	0.00	1	0	1
227	IN000854C017	GS22AUG2054C	1	10.14	0.00	1	0	1
228	IN000855C014	GS22AUG2055C	1	10.14	0.00	1	0	1

TABLE 37: 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	IN000856C012	GS22AUG2056C	1	10.14	0.00	1	0	1
230	IN000857C010	GS22AUG2057C	1	10.14	0.00	1	0	1
231	IN000858C018	GS22AUG2058C	1	10.14	0.00	1	0	1
232	IN000859C016	GS22AUG2059C	1	10.14	0.00	1	0	1
233	IN000860C014	GS22AUG2060C	1	10.14	0.00	1	0	1
234	IN000226C026	GS22FEB2026C	1	10.14	0.00	1	0	1
235	IN000227C024	GS22FEB2027C	1	10.14	0.00	1	0	1
236	IN000228C022	GS22FEB2028C	1	10.14	0.00	1	0	1
237	IN000229C020	GS22FEB2029C	1	10.14	0.00	1	0	1
238	IN000231C026	GS22FEB2031C	1	10.14	0.00	1	0	1
239	IN000232C024	GS22FEB2032C	1	10.14	0.00	1	0	1
240	IN000233C022	GS22FEB2033C	1	10.14	0.00	1	0	1
241	IN000234C020	GS22FEB2034C	1	10.14	0.00	1	0	1
242	IN000235C019	GS22FEB2035C	1	10.14	0.00	1	0	1
243	IN000236C017	GS22FEB2036C	1	10.14	0.00	1	0	1
244	IN000237C015	GS22FEB2037C	1	10.14	0.00	1	0	1
245	IN000238C013	GS22FEB2038C	1	10.14	0.00	1	0	1
246	IN000239C011	GS22FEB2039C	1	10.14	0.00	1	0	1
247	IN000240C019	GS22FEB2040C	1	10.14	0.00	1	0	1
248	IN000241C017	GS22FEB2041C	1	10.14	0.00	1	0	1
249	IN000242C015	GS22FEB2042C	1	10.14	0.00	1	0	1
250	IN000243C013	GS22FEB2043C	1	10.14	0.00	1	0	1
251	IN000244C011	GS22FEB2044C	1	10.14	0.00	1	0	1
252	IN000245C018	GS22FEB2045C	1	10.14	0.00	1	0	1
253	IN000246C016	GS22FEB2046C	1	10.14	0.00	1	0	1
254	IN000247C014	GS22FEB2047C	1	10.14	0.00	1	0	1
255	IN000248C012	GS22FEB2048C	1	10.14	0.00	1	0	1
256	IN000249C010	GS22FEB2049C	1	10.14	0.00	1	0	1
257	IN000250C018	GS22FEB2050C	1	10.14	0.00	1	0	1
258	IN000251C016	GS22FEB2051C	1	10.14	0.00	1	0	1
259	IN000252C014	GS22FEB2052C	1	10.14	0.00	1	0	1
260	IN000253C012	GS22FEB2053C	1	10.14	0.00	1	0	1
261	IN000254C010	GS22FEB2054C	1	10.14	0.00	1	0	1
262	IN000255C017	GS22FEB2055C	1	10.14	0.00	1	0	1
263	IN000256C015	GS22FEB2056C	1	10.14	0.00	1	0	1
264	IN000257C013	GS22FEB2057C	1	10.14	0.00	1	0	1
265	IN000258C011	GS22FEB2058C	1	10.14	0.00	1	0	1
266	IN000259C019	GS22FEB2059C	1	10.14	0.00	1	0	1

TABLE 37: 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
267	IN000260C017	GS22FEB2060C	1	10.14	0.00	1	0	1
268	IN000261C015	GS22FEB2061C	1	10.14	0.00	1	0	1
269	IN001046P011	7.06%GS10OCT2046P	1	10.00	0.00	1	0	1
270	IN000439P019	7.23%GS15APR2039P	2	10.00	0.00	2	0	2
271	IN000542C018	GS06MAY2042C	1	10.00	0.00	1	0	1
272	IN001139C012	GS06NOV2039C	1	10.00	0.00	1	0	1
273	IN001242C071	GS12DEC2042C	1	10.00	0.00	1	0	1
274	IN000628C049	GS12JUN2028C	1	10.00	0.00	1	0	1
275	IN000642C073	GS12JUN2042C	1	10.00	0.00	1	0	1
276	IN000643C063	GS12JUN2043C	1	10.00	0.00	1	0	1
277	IN000445C030	GS22APR2045C	1	10.00	0.00	1	0	1
278	IN000541C010	GS06MAY2041C	1	5.75	0.00	1	0	1
279	IN000545C029	GS25MAY2045C	1	5.67	0.00	1	0	1
280	IN000546C027	GS25MAY2046C	1	5.67	0.00	1	0	1
281	IN001145C027	GS25NOV2045C	1	5.67	0.00	1	0	1
282	IN001031C037	GS22OCT2031C	1	5.14	0.00	1	0	1
283	IN000628C098	GS19JUN2028C	1	5.11	0.00	1	0	1
284	IN001241C032	GS12DEC2041C	1	5.00	0.00	1	0	1
285	IN000328C053	GS12MAR2028C	1	5.00	0.00	1	0	1
286	IN001227C056	GS15DEC2027C	1	5.00	0.00	1	0	1
287	IN001229C052	GS15DEC2029C	1	5.00	0.00	1	0	1
288	IN001230C092	GS19DEC2030C	1	5.00	0.00	1	0	1
289	IN000928C043	GS19SEP2028C	1	5.00	0.00	1	0	1
290	IN000430C032	GS22APR2030C	1	5.00	0.00	1	0	1
291	IN000439C033	GS22APR2039C	1	5.00	0.00	1	0	1
		Total	83132	1129227.88	100.00			

TABLE 38: 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	IN0020250091	6.48% GS 2035	19	51993	580464	IN0020230135	7.32% GS 2030	9	17	3811
2	IN0020250042	6.68% GS 2040	19	10416	127213	IN0020210186	5.74% GS 2026	10	19	2202
3	IN0020250067	6.01% GS 2030	19	4008	63771	IN0020240134	6.92% GS 2039	7	16	1565
4	IN0020250018	6.90% GS 2065	19	1879	30839	IN0020140011	8.60% GS 2028	7	14	1555
5	IN0020250075	7.24% GS 2055	19	1727	27391	IN0020190016	7.27% GS 2026	3	5	1432
6	IN0020250026	6.33% GS 2035	19	1983	24599	IN0020210012	5.63% GS 2026	6	19	1220
7	IN0020250141	6.36% GS 2031	10	1251	20646	IN0020250059	6.28% GS 2032	9	25	1184
8	IN0020180454	7.26% GS 2029	13	594	17638	IN0020160035	6.97% GS 2026	4	5	1010
9	IN0020210012	5.63% GS 2026	13	210	14871	IN0020210244	6.54% GS 2032	7	20	1004
10	IN0020230010	7.06% GS 2028	18	562	14081	IN0020220037	7.38% GS 2027	12	27	982
11	IN0020250133	6.68% GS 2033	16	735	12364	IN0020060078	8.24% GS 2027	8	14	861
12	IN0020240050	7.04% GS 2029	14	322	11807	IN0020230010	7.06% GS 2028	1	2	820
13	IN0020230085	7.18% GS 2033	18	746	11767	IN0020230051	7.30% GS 2053	6	12	775
14	IN0020210160	FRB 2028	17	205	8195	IN0020070069	8.28% GS 2027	6	17	753
15	IN0020200120	FRB 2033	11	230	7825	IN0020200153	5.77% GS 2030	11	19	752
16	IN0020240126	6.79% GS 2034	15	413	5634	IN0020220094	7.40% GS 2062	8	22	748
17	IN0020220151	7.26% GS 2033	15	370	5114	IN0020220086	7.36% GS 2052	10	21	682
18	IN0020230077	7.18% GS 2037	14	265	4545	IN0020250117	7.43% GS 2076	4	8	678
19	IN0020240019	7.10% GS 2034	15	409	4448	IN0020160019	7.61% GS 2030	3	8	615
20	IN0020220011	7.10% GS 2029	9	176	4262	IN0020220011	7.10% GS 2029	7	17	600
21	IN0020210244	6.54% GS 2032	12	149	4133	IN0020230101	7.37% GS 2028	8	24	598
22	IN0020220037	7.38% GS 2027	7	61	3924	IN0020200187	6.80% GS 2060	4	7	590
23	IN0020230051	7.30% GS 2053	13	123	3733	IN0020220060	7.26% GS 2032	7	18	587
24	IN0020250117	7.43% GS 2076	6	188	3500	IN0020200252	6.67% GS 2050	11	16	584
25	IN0020230135	7.32% GS 2030	7	134	3445	IN0020240142	7.09% GS 2074	8	17	565
26	IN0020220029	7.54% GS 2036	14	198	3389	IN0020170026	6.79% GS 2027	3	3	560
27	IN0020240142	7.09% GS 2074	7	101	3353	IN0020240118	7.09% GS 2054	6	13	553
28	IN0020240118	7.09% GS 2054	6	80	2848	IN0020030022	6.13% GS 2028	9	14	535
29	IN0020240167	6.64% GS 2027	9	100	2765	IN0020230028	6.99% GS 2026	3	5	530
30	IN0020220060	7.26% GS 2032	10	147	2741	IN0020210194	6.99% GS 2051	10	15	527
31	IN0020240035	7.34% GS 2064	15	232	2657	IN0020140052	8.24% GS 2033	6	17	500
32	IN0020240076	7.02% GS 2031	10	93	2529	IN0020200054	7.16% GS 2050	5	7	499
33	IN0020240134	6.92% GS 2039	8	144	2495	IN0020190362	6.45% GS 2029	12	32	453
34	IN0020230028	6.99% GS 2026	4	28	2370	IN0020170174	7.17% GS 2028	8	18	431
35	IN0020060078	8.24% GS 2027	3	28	2356	IN0020230036	7.17% GS 2030	11	24	422
36	IN0020220086	7.36% GS 2052	9	74	2177	IN0020040039	7.50% GS 2034	5	8	385
37	IN0020250059	6.28% GS 2032	6	101	2078	IN0020180454	7.26% GS 2029	6	16	375
38	IN0020230101	7.37% GS 2028	9	100	1910	IN0020250125	6.03% GS 2029	7	20	355

TABLE 38: 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.)
39	IN0020220102	7.41% GS 2036	10	115	1627	IN0020200401	6.76% GS 2061	10	16	355
40	IN0020250034	5.91% GS 2028	5	56	1580	IN0020230044	7.25% GS 2063	9	22	352
41	IN0020250125	6.03% GS 2029	8	71	1528	IN0020210095	6.10% GS 2031	8	16	345
42	IN0020110055	8.97% GS 2030	2	20	1470	IN0020220102	7.41% GS 2036	6	14	340
43	IN0020050012	7.40% GS 2035	4	60	1465	IN0020160118	6.79% GS 2029	7	14	337
44	IN0020180041	FRB 2031	5	37	1325	IN0020220029	7.54% GS 2036	5	16	330
45	IN0020210137	FRB 2034	3	32	1325	IN0020220144	7.29% SGrB 2033	4	8	317
46	IN0020160118	6.79% GS 2029	4	31	1240	IN0020200245	6.22% GS 2035	8	14	316
47	IN0020200153	5.77% GS 2030	3	39	1205	IN0020070036	8.26% GS 2027	4	6	306
48	IN0020170174	7.17% GS 2028	5	40	1185	IN0020160068	7.06% GS 2046	5	11	285
49	IN0020200187	6.80% GS 2060	2	11	1170	IN0020180041	FRB 2031	7	18	280
50	IN0020190362	6.45% GS 2029	4	42	1140	IN0020140078	8.17% GS 2044	5	12	274
51	IN0020150044	8.13% GS 2045	1	23	1043	IN0020220151	7.26% GS 2033	4	10	270
52	IN0020240183	6.75% GS 2029	6	37	928	IN0020240043	7.02% GS 2027	7	13	267
53	IN0020230036	7.17% GS 2030	6	61	910	IN0020240191	6.79% GS 2031	5	8	265
54	IN0020140060	8.15% GS 2026	1	6	890	IN0020240027	7.23% GS 2039	6	14	259
55	IN0020240191	6.79% GS 2031	3	44	885	IN0020230119	7.33% GS 2026	4	5	259
56	IN0020160068	7.06% GS 2046	1	21	874	IN0020050012	7.40% GS 2035	4	10	225
57	IN0020140011	8.60% GS 2028	2	14	870	IN0020210137	FRB 2034	4	9	225
58	IN0020200096	6.19% GS 2034	9	82	860	IN0020200120	FRB 2033	7	14	200
59	IN0020210186	5.74% GS 2026	2	13	840	IN0020200070	5.79% GS 2030	5	12	197
60	IN0020190065	7.57% GS 2033	1	54	840	IN0020190065	7.57% GS 2033	3	6	189
61	IN0020060086	8.28% GS 2032	1	12	766	IN0020210152	6.67% GS 2035	7	13	185
62	IN0020210020	6.64% GS 2035	3	76	740	IN0020150044	8.13% GS 2045	2	5	183
63	IN0020240027	7.23% GS 2039	3	27	740	IN0020230077	7.18% GS 2037	5	9	183
64	IN0020200245	6.22% GS 2035	4	41	675	IN0020230127	7.46% GS 2073	3	4	176
65	IN0020160035	6.97% GS 2026	1	14	551	IN0020210020	6.64% GS 2035	8	13	175
66	IN0020230044	7.25% GS 2063	4	34	512	IN0020240183	6.75% GS 2029	6	14	175
67	IN0020110063	8.83% GS 2041	1	9	400	IN0020160092	6.62% GS 2051	2	2	155
68	IN0020200252	6.67% GS 2050	2	14	393	IN0020190032	7.72% GS 2049	6	10	155
69	IN0020210152	6.67% GS 2035	3	30	385	IN0020110063	8.83% GS 2041	3	4	151
70	IN0020200401	6.76% GS 2061	1	5	330	IN0020200294	5.85% GS 2030	5	9	150
71	IN0020140052	8.24% GS 2033	2	22	320	IN0020130079	9.23% GS 2043	3	5	139
72	IN0020210202	6.95% GS 2061	1	6	255	IN0020240076	7.02% GS 2031	5	10	130
73	IN0020200070	5.79% GS 2030	2	10	163	IN0020020106	7.95% G.S 2032	5	9	127
74	IN0020220094	7.40% GS 2062	1	6	135	IN0020240050	7.04% GS 2029	3	4	127
76	IN0020140078	8.17% GS 2044	1	8	118	IN0020240126	6.79% GS 2034	4	13	125
77	IN0020210095	6.10% GS 2031	1	12	105	IN0020210160	FRB 2028	2	6	120

TABLE 38: 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.)
78	IN0020120039	8.33% GS 2026	1	6	90	IN0020220136	7.10% SGrB 2028	2	3	117
79	IN0020170026	6.79% GS 2027	2	11	80	IN0020250034	5.91% GS 2028	2	4	110
80	IN0020150069	7.59% GS 2029	1	6	65	IN0020130053	9.20% GS 2030	6	8	102
81	IN0020160100	6.57% GS 2033	1	5	55	IN0020150028	7.88% GS 2030	4	7	100
82	IN0020160019	7.61% GS 2030	1	5	50	IN0020060086	8.28% GS 2032	1	1	100
83						IN0020200096	6.19% GS 2034	4	6	95
84						IN0020150069	7.59% GS 2029	3	5	95
85						IN0020240019	7.10% GS 2034	3	7	80
86						IN0020060029	8.23% FCI SB 2027	2	2	76
87						IN0020240175	6.98% SGrB 2054	1	1	70
88						IN0020160100	6.57% GS 2033	5	5	65
89						IN0020100031	8.30% GS 2040	2	4	65
90						IN0020060045	8.33% GS 2036	2	3	61
91						IN0020210202	6.95% GS 2061	3	6	45
92						IN0020110055	8.97% GS 2030	3	3	43
93						IN0020020247	6.01% GS 2028	3	4	31
94						IN0020250133	6.68% GS 2033	1	2	30
95						IN0020200039	7.19% GS 2060	1	1	25
96						IN0020150077	7.72% GS 2055	1	1	25
97						IN0020240159	6.79% SGrB 2034	3	3	22
98						IN0020120039	8.33% GS 2026	2	2	21
99						IN0020230085	7.18% GS 2033	1	1	20
100						IN0020080050	6.83% GS 2039	2	3	15
101						IN0020240167	6.64% GS 2027	1	2	10
102						IN0020240035	7.34% GS 2064	2	2	10
		Total	591	81843	1082002		Total	523	1065	42379
		Expected Bond Days	1558				Expected Bond Days	1938		
		Efficiency	37.93				Efficiency	26.99		

MONEY MARKET

TABLE 39: 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	
2023-24	2831134	10603	38350154	143634	80281951	300681	
2024-25	2995381	11219	38642357	144728	92391091	346034	
Apr-25	311355	15568	3551049	177552	7561331	378067	
May-25	367600	15983	3825079	166308	7979967	346955	
Jun-25	338655	15393	3947997	179454	8440549	383661	
Jul-25	423496	16940	4325971	173039	9355053	374202	
Aug-25	344165	15644	3742816	170128	7883520	358342	
Sep-25	404112	17570	3966266	172446	8577149	372920	
Oct-25	363361	16516	4188323	190378	8559182	389054	
Nov-25	355034	16138	3928195	178554	8096869	368039	
Dec-25	431313	17971	4567949	190331	9924147	413506	
Jan-26	376326	16362	3898392	169495	9698147	421659	
Feb-26	283364	13494	3342264	159155	9192017	437715	
2025-26 (Upto February 2026)	3998782	16189	43284300	175240	95267929	385700	

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

TABLE 40: TREP TRADING					Amount ₹ Crore
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	
2023-24	234937	80281951	880	300681	
2024-25	258219	92391091	967	346034	
Apr-25	20067	7561331	1003	378067	
May-25	20864	7979967	907	346955	
Jun-25	21471	8440549	976	383661	
Jul-25	24484	9355053	979	374202	
Aug-25	21669	7883520	985	358342	
Sep-25	23491	8577149	1021	372920	
Oct-25	22960	8559182	1044	389054	
Nov-25	21129	8096869	960	368039	
Dec-25	25715	9924147	1071	413506	
Jan-26	24769	9698147	1077	421659	
Feb-26	22220	9192017	1058	437715	
2025-26 (Upto February 2026)	248839	95267929	1007	385700	

*Launched on November 5, 2018.

MARKET REPO

TABLE 41: 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
2023-24	74.42	74.51	19.72	19.25	5.63	5.84	0.05	0.08	0.18	0.32
2024-25	71.84	72.07	24.86	24.43	2.98	3.03	0.06	0.07	0.25	0.40
Apr-25	65.46	65.10	22.53	22.65	11.83	11.98	0.02	0.02	0.16	0.26
May-25	73.33	74.47	21.46	20.02	4.98	5.21	0.24	0.31	0.00	0.00
Jun-25	80.48	80.12	19.31	19.66	0.04	0.02	0.16	0.20	0.00	0.00
Jul-25	81.65	81.93	18.17	17.88	0.05	0.05	0.01	0.00	0.13	0.14
Aug-25	67.71	68.22	26.90	26.30	5.21	5.31	0.00	0.00	0.17	0.18
Sep-25	78.68	79.50	15.71	15.54	5.52	4.82	0.01	0.03	0.08	0.12
Oct-25	64.43	64.33	35.32	35.45	0.12	0.07	0.03	0.04	0.10	0.11
Nov-25	72.70	73.30	26.95	26.46	0.15	0.05	0.05	0.03	0.15	0.16
Dec-25	76.62	77.39	23.17	22.48	0.06	0.03	0.05	0.01	0.10	0.09
Jan-26	69.66	69.44	24.62	25.17	5.33	4.78	0.11	0.15	0.28	0.46
Feb-26	73.40	73.48	26.32	26.17	0.08	0.08	0.07	0.03	0.14	0.24
2025-26 (Upto February 2026)	73.46	73.57	23.53	23.40	2.83	2.80	0.07	0.07	0.12	0.16

TABLE 42: INSTRUMENTWISE SETTLEMENT OF REPO TRADES Amount ₹ Crore

Settlement Period	Gen. 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
2023-24	28498170	106735	74.31	2613522	9788	6.81	7238462	27110	18.87
2024-25	30486461	114182	78.89	2564235	9604	6.64	5591662	20943	14.47
Apr-25	3052892	152645	85.98	63375	3169	1.78	434382	21719	12.23
May-25	3198121	139049	83.60	58944	2563	1.54	568412	24714	14.86
Jun-25	3269622	148619	82.82	55234	2511	1.40	623141	28325	15.78
Jul-25	3550435	142017	82.07	51029	2041	1.18	724507	28980	16.75
Aug-25	3079468	139976	82.28	52464	2385	1.40	610884	27767	16.32
Sep-25	3255673	141551	82.08	86870	3777	2.19	623724	27118	15.73
Oct-25	3375942	153452	80.60	160782	7308	3.84	651598	29618	15.56
Nov-25	3180130	144551	80.96	161872	7358	4.12	586193	26645	14.92
Dec-25	3663181	152633	80.19	217427	9059	4.76	687341	28639	15.05
Jan-26	3237282	140751	83.04	110459	4803	2.83	550651	23941	14.13
Feb-26	2640848	125755	79.01	104623	4982	3.13	596792	28419	17.86
2025-26 (Upto February 2026)	35503594	143739	82.02	1123079	4547	2.59	6657625	26954	15.38

TABLE 43: CROMS TRADING ACTIVITY												Amount ₹ Crore	
Date	CROMS Special			CROMS Basket			CROMS - Total			Repo			% Share of CROMS in Repo volumes
	Trades	Value	WAR	Trades	Value	WAR	Trades	Value	WAR	Trades	Value	WAR	
2-Feb-26	575	56124	4.9672	633	118779	5.0171	1208	174903	5.0011	1222	180643	4.9959	96.82
3-Feb-26	590	56727	4.4682	592	108072	4.7801	1182	164799	4.6727	1196	170669	4.6744	96.56
4-Feb-26	644	61462	4.3312	616	109791	4.5879	1260	171253	4.4958	1281	179678	4.4996	95.31
5-Feb-26	647	59267	3.6713	596	101488	4.5078	1243	160755	4.1994	1258	166385	4.2076	96.62
6-Feb-26	637	61857	3.9429	624	107410	4.5678	1261	169267	4.3395	1273	174207	4.3453	97.16
7-Feb-26	1	50	3.0500	12	96	3.5283	13	146	3.3641	13	146	3.3641	100.00
9-Feb-26	593	62052	4.3463	624	106628	4.5461	1217	168680	4.4726	1230	173865	4.4741	97.02
10-Feb-26	577	58082	4.2943	613	114046	4.5661	1190	172128	4.4744	1206	178469	4.4759	96.45
11-Feb-26	595	63839	4.4559	550	97576	4.8104	1145	161415	4.6702	1158	166199	4.6720	97.12
12-Feb-26	580	63378	4.5868	538	99302	4.9354	1118	162680	4.7996	1132	168741	4.8041	96.41
13-Feb-26	608	65074	4.7075	552	96762	4.9650	1160	161836	4.8614	1176	168314	4.8645	96.15
16-Feb-26	552	60911	4.7184	635	107798	4.9661	1187	168709	4.8766	1203	174846	4.8782	96.49
17-Feb-26	557	55048	4.7879	543	99775	4.9570	1100	154823	4.8969	1121	162579	4.8961	95.23
18-Feb-26	571	55924	4.8225	578	106853	4.9804	1149	162777	4.9262	1165	168810	4.9279	96.43
20-Feb-26	586	63255	4.8842	624	111370	5.0139	1210	174625	4.9669	1225	179683	4.9697	97.19
21-Feb-26	1	15	5.2500	19	849	4.6766	20	864	4.6865	20	864	4.6865	100.00
23-Feb-26	518	57443	4.8706	647	119696	5.0432	1165	177139	4.9873	1179	183598	4.9902	96.48
24-Feb-26	577	60244	4.8800	622	119527	4.9866	1199	179771	4.9509	1212	185426	4.9533	96.95
25-Feb-26	568	57173	4.8084	623	126684	4.9766	1191	183857	4.9243	1207	190132	4.9253	96.70
26-Feb-26	604	58404	4.6357	585	119389	4.9750	1189	177793	4.8635	1201	183567	4.8655	96.85
27-Feb-26	556	60639	4.6304	595	119588	5.0571	1151	180227	4.9136	1163	185443	4.9162	97.19
Total	11137	1136968	0	11421	2091478	0	22558	3228446	0	22841	3342264	0	96.59

TABLE 44: 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
2023-24	106433	10442496	27.23	137525	26762126	69.78	243958	37204622	139343	97.01
2024-25	107192	11115768	28.77	125675	26589493	68.81	232867	37705261	141218	97.57
Apr-25	8084	824951	23.23	10842	2616624	73.69	18926	3441575	172079	96.92
May-25	9595	972357	25.42	12950	2768969	72.39	22545	3741326	162666	97.81
Jun-25	11669	1248027	31.61	13388	2604048	65.96	25057	3852075	175094	97.57
Jul-25	12852	1388872	32.11	14099	2843970	65.74	26951	4232842	169314	97.85
Aug-25	10772	1173679	31.36	12479	2465675	65.88	23251	3639354	165425	97.24
Sep-25	11156	1220415	30.77	12298	2637562	66.50	23454	3857977	167738	97.27
Oct-25	10079	1160492	27.71	12489	2909303	69.46	22568	4069795	184991	97.17
Nov-25	9802	1042346	26.53	11990	2761702	70.30	21792	3804048	172911	96.84
Dec-25	10968	1235363	27.04	14315	3195470	69.95	25283	4430833	184618	97.00
Jan-26	10445	1149673	29.49	12493	2617261	67.14	22938	3766934	163780	96.63
Feb-26	11137	1136968	34.02	11421	2091478	62.58	22558	3228446	153736	96.59
2025-26 (Upto February 2026)	116559	12553143	29.00	138764	29512061	68.18	255323	42065204	170304	97.18

TABLE 45: TOP 5 SECURITIES - BASKET REPO				Amount ₹ Crore
Security	Trades	Value	Rate	
7.36% GS 2052	274	140935	4.8620	
7.40% GS 2062	204	103079	4.8789	
FRB 2033	141	85567	4.8366	
7.34% GS 2064	210	78149	4.8810	
7.09% GS 2054	196	59927	4.8864	

TABLE 46: TOP 5 SECURITIES - SPECIAL REPO				Amount ₹ Crore
Security	Trades	Value	Rate	
6.33% GS 2035	1243	252935	4.4815	
6.48% GS 2035	1163	197923	4.3595	
6.68% GS 2040	603	80154	4.2953	
6.92% GS 2039	330	43729	4.5038	
6.01% GS 2030	337	33218	4.2671	

CALL MONEY MARKET

TABLE 47: DEALT TRANSACTIONS ON THE NDS-CALL PLATFORM <small>Amount ₹ Crore</small>											
Date	CALL			NOTICE			TERM			TOTAL	
	Trade	Value	WAR	Trade	Value	WAR	Trade	Value	WAR	Trade	Value
02-Feb-26	341	14162.12	5.20	13	225.70	5.25	20	605.00	5.73	374	14992.82
03-Feb-26	355	13967.13	5.06	14	253.30	5.08	25	1205.30	5.78	394	15425.73
04-Feb-26	330	12305.09	4.98	17	242.80	5.00	9	1316.50	5.61	356	13864.39
05-Feb-26	358	14402.18	5.03	10	121.50	5.02	13	788.00	5.70	381	15311.68
06-Feb-26	63	973.55	4.71	299	13892.77	5.06	10	246.00	5.69	372	15112.32
07-Feb-26	62	865.45	4.55	-	-	-	-	-	-	62	865.45
09-Feb-26	349	12543.02	5.03	21	416.00	5.05	12	913.00	5.75	382	13872.02
10-Feb-26	352	11387.69	5.02	12	343.00	5.06	12	718.00	5.69	376	12448.69
11-Feb-26	339	13945.12	5.03	29	633.60	5.05	11	418.00	5.73	379	14996.72
12-Feb-26	335	12810.41	5.04	10	104.70	4.99	17	1007.35	5.80	362	13922.46
13-Feb-26	348	13319.43	5.04	16	458.50	5.22	13	1202.00	5.85	377	14979.93
16-Feb-26	364	16327.67	5.09	21	483.45	5.08	13	1180.50	5.78	398	17991.62
17-Feb-26	384	14237.47	5.08	12	203.50	5.06	11	635.00	5.77	407	15075.97
18-Feb-26	352	12284.40	5.07	12	86.75	5.01	27	1353.00	5.77	391	13724.15
20-Feb-26	62	878.10	4.82	320	12767.70	5.11	28	1804.00	5.86	410	15449.80
21-Feb-26	55	853.71	4.72	-	-	-	-	-	-	55	853.71
23-Feb-26	362	14798.66	5.11	17	309.25	5.07	24	1256.00	5.92	403	16363.91
24-Feb-26	359	11772.12	5.10	11	458.00	5.09	17	1475.00	5.86	387	13705.12
25-Feb-26	354	14941.06	5.08	15	541.60	5.11	11	262.50	6.00	380	15745.16
26-Feb-26	343	13132.07	5.08	10	113.60	5.03	11	211.00	5.72	364	13456.67
27-Feb-26	323	13608.21	5.11	15	338.43	5.08	18	1259.30	5.89	356	15205.94
Total	6190	233515	5.0653	874	31994	5.0830	302	17855	5.7945	7366	283364

TABLE 48: 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
2023-24	1653	104536	92	6922	49	3580	6	156	1	500	1	200	4	450	1806	116343
2025-26	2310	113876	193	9264	64	1922	16	206	1	100	0	0	4	275	2588	125642
Apr-25	195	14818	9	476	0	0	0	0	0	0	0	0	0	0	204	15294
May-25	213	15940	2	102	0	0	1	25	8	2400	0	0	0	0	224	18467
Jun-25	155	11235	12	553	11	709	3	140	0	0	0	0	2	75	183	12711
Jul-25	262	17370	9	263	6	249	0	0	0	0	0	0	1	50	278	17932
Aug-25	224	13538	4	119	3	100	8	303	5	97	0	0	0	0	244	14157
Sep-25	202	15317	1	2	3	67	0	0	0	0	0	0	3	200	209	15586
Oct-25	231	18399	13	860	3	119	1	15	0	0	0	0	0	0	248	19393
Nov-25	193	14899	16	1320	2	200	0	0	0	0	0	0	0	0	211	16419
Dec-25	231	16446	7	355	5	46	0	0	0	0	0	0	2	150	245	16997
Jan-26	289	15364	15	1338	7	336	0	0	0	0	0	0	0	0	311	17038
Feb-26	295	17080	5	625	1	50	0	0	0	0	0	0	1	100	302	17855
2025-26 (Upto February 2026)	2490	170405	93	6013	41	1875	13	483	13	2497	0	0	9	575	2659	181848





TABLE 49: NDS-CALL HISTORICAL

Amount ₹ Crore

Period	Dealt				Reported				Reciprocal		Total NDS-CALL				% Share in NDS-CALL			Total Value of Call, Notice and Term Money as per RBI	
	Total		Average		Total		Average		Total		Total		Average		Dealt	Reported	Reciprocal	Total	Daily Average
	Trades	Value	Trades	Value	Trades	Value	Trades	Value	Trades	Value	Trades	Value	Trades	Value					
2006-07**	6853	507998	44	3277	351	5427	2	35	161	30326	7365	543750	48	3508	93.42	1.00	5.58	2209978	14258
2007-08	31402	2778531	108	9516	3597	26413	12	90	151	20117	35150	2825061	120	9675	98.35	0.93	0.71	3513925	12034
2008-09	35742	3179134	125	11077	4533	20797	16	72	351	57557	40626	3257488	142	11350	97.59	0.64	1.77	3717091	12952
2009-10	24530	2124356	86	7454	4735	23877	17	84	91	18470	29356	2166703	103	7602	98.05	1.10	0.85	2522703	8852
2010-11	26401	2450742	90	8336	7352	49514	25	168	379	76328	34132	2576584	116	8764	95.12	1.92	2.96	2945901	10020
2011-12	34031	3483245	117	11970	5449	21071	19	72	449	95779	39929	3600095	137	12371	96.75	0.59	2.66	4084692	14037
2012-13	37174	4124785	129	14273	29554	352449	102	1220	338	58407	67066	4535641	232	15694	90.94	7.77	1.29	4814032	16658
2013-14	38231	3617702	130	12305	65715	875335	224	2977	503	96025	104449	4589062	355	15609	78.83	19.07	2.09	4507273	15331
2014-15	33462	2557815	117	8912	70390	1175399	245	4095	278	51625	104130	3784839	363	13188	67.58	31.06	1.36	3740742	13034
2015-16	33445	2535754	121	9154	85053	1247369	307	4503	110	26894	118608	3810017	428	13657	66.55	32.74	0.71	3799481	13717
2016-17	30447	2553972	113	9459	97868	1676388	362	6209	82	19082	128394	4249442	476	15739	60.10	39.45	0.45	4242821	15714
2017-18	27849	2474817	105	9304	93891	1395175	353	5245	65	17451	121805	3887443	458	14611	63.68	35.90	0.43	3871780	14556
2018-19	39887	3855046	148	14331	95111	1145963	354	4260	297	48342	135295	5049351	503	18771	76.35	22.70	0.96	5002364	18596
2019-20	26995	2763357	101	10350	104715	1408487	392	5275	62	11194	131772	4183038	494	15667	66.06	33.67	0.27	4173933	15633
2020-21	13059	1423194	48	5271	94864	1384730	351	5129	13	2354	107936	2810277	400	10408	50.64	49.27	0.08	2814991	10426
2021-22	10524	918398	526	45920	95296	1340246	4765	67012	30	6336	105850	2264981	398	8515	40.55	59.17	0.28	2280869	8575
2022-23	32550	2325278	121	8612	57787	800387	214	2964	36	7589	90373	3133254	335	11605	74.21	25.54	0.24	3132545	11602
2023-24	69855	2795502	262	10470	2691	32532	10	122	44	12704	72590	2840738	272	10639	98.41	1.15	0.45	2831134	10603
2025-26	84077	2995524	4204	149776	0	0	0	0	77	15952	84154	3011476	4208	150574	99.47	0.00	0.53	2995381	11219
Apr-25	6882	311360	344	15568	0	0	0	0	28	11510	6910	322870	346	16144	96.44	0.00	3.56	311355	15568
May-25	8006	367600	348	15983	0	0	0	0	1	400	8007	368000	348	16000	99.89	0.00	0.11	367600	15983
Jun-25	7661	338655	348	15393	0	0	0	0	2	850	7663	339505	348	15432	99.75	0.00	0.25	338655	15393
Jul-25	8773	403247	351	16130	0	0	0	0	15	5440	8788	408687	352	16347	98.67	0.00	1.33	423496	16940
Aug-25	7533	344166	342	15644	0	0	0	0	8	2545	7541	346711	343	15760	99.27	0.00	0.73	344165	15644
Sep-25	7813	404112	340	17570	0	0	0	0	13	3712	7826	407824	340	17731	99.09	0.00	0.91	404112	17570
Oct-25	7019	363356	319	16516	2	5	0	0	5	1510	7026	364871	319	16585	99.58	0.00	0.41	363361	16516
Nov-25	7239	334650	329	15211	0	0	0	0	0	0	7239	334650	329	15211	100.00	0.00	0.00	355034	16138
Dec-25	8721	430609	363	17942	0	0	0	0	15	5400	8736	436009	364	18167	98.76	0.00	1.24	431313	17971
Jan-26	7912	376326	344	16362	0	0	0	0	3	1500	7915	377826	344	16427	99.60	0.00	0.40	376326	16362
Feb-26	7366	283364	351	13494	0	0	0	0	5	650	7371	284014	351	13524	99.77	0.00	0.23	283364	13494
2025-26 (Upto February 2026)	84925	3957447	344	16022	2	5	0	0	95	33517	85022	3990969	344	16158	99.16	0.00	0.84	3998782	16189

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

**Data from September 18, 2006.

FOREIGN EXCHANGE MARKET FOREX SETTLEMENT

TABLE 50: 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
2023-24	42510	1382446	11446564	54614	1588480	13153197	2284104	4724937	39119529	111060	2082553	17265381	2492287	9778416	80984671	10743	42148	349072
2024-25	61572	2031838	17230078	68998	2125268	18021226	2571545	5705213	48354814	104260	2015776	17033447	2806374	11878094	100639565	12202	51644	437563
Apr-25	6335	219060	1873583	8291	269534	2306570	279764	616539	5278792	12804	294237	2533194	307194	1399370	11992139	17066	77743	666230
May-25	6239	231897	1974760	7325	268062	2281249	321632	646013	5501656	8785	187557	1605952	343981	1333529	11363617	18104	70186	598085
Jun-25	6183	218906	1879205	7101	265134	2275692	315517	669888	5754813	10411	239733	2058433	339212	1393661	11968143	16961	69683	598407
Jul-25	6831	260636	2243884	8160	295352	2540934	320687	681940	5861961	11895	242800	2092902	347573	1480729	12739681	15799	67306	579076
Aug-25	5937	224093	1961635	7185	256254	2242972	245067	505320	4420962	11119	249631	2162527	269308	1235299	10788097	14174	65016	567795
Sep-25	6299	215199	1900152	7182	242275	2138196	286337	597801	5273340	11265	241530	2105313	311083	1296806	11417001	15554	64840	570850
Oct-25	6334	213653	1889597	7033	224176	1982493	226865	568853	5031474	10813	257074	2258307	251045	1263755	11161871	13213	66513	587467
Nov-25	5551	203654	1808908	6004	200117	1775815	223845	514667	4568889	10983	221845	1946955	246383	1140284	10100567	14493	67076	594151
Dec-25	8518	283184	2550106	9975	307883	2772734	293387	626845	5642868	14662	283944	2518301	326542	1501856	13484010	14843	68266	612910
Jan-26	6307	205917	1870008	6945	215873	1957468	235484	613307	5557848	15104	342130	3065593	263840	1377227	12450917	14658	76513	691718
Feb-26	5710	189170	1716151	6622	212696	1931941	238322	557709	5066531	11247	255294	2296124	261901	1214869	11010746	14550	67493	611708
2025-26 (Upto February 2026)	70244	2465369	21667990	81823	2757356	24206062	2986906	6598884	57959136	129088	2815775	24643600	3268061	14637384	128476788	15415	69044	606023



TABLE 51: 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
2023-24	1.71	14.14	2.19	16.24	91.65	48.32	4.46	21.30
2024-25	2.19	17.11	2.46	17.89	91.63	48.03	3.72	16.97
Apr-25	2.06	15.65	2.70	19.26	91.07	44.06	4.17	21.03
May-25	1.81	17.39	2.13	20.10	93.50	48.44	2.55	14.06
Jun-25	1.82	15.71	2.09	19.02	93.01	48.07	3.07	17.20
Jul-25	1.97	17.60	2.35	19.95	92.26	46.05	3.42	16.40
Aug-25	2.20	18.14	2.67	20.74	91.00	40.91	4.13	20.21
Sep-25	2.02	16.59	2.31	18.68	92.05	46.10	3.62	18.62
Oct-25	2.52	16.91	2.80	17.74	90.37	45.01	4.31	20.34
Nov-25	2.25	17.86	2.44	17.55	90.85	45.14	4.46	19.46
Dec-25	2.61	18.86	3.05	20.50	89.85	41.74	4.49	18.91
Jan-26	2.39	14.95	2.63	15.67	89.25	44.53	5.72	24.84
Feb-26	2.18	15.57	2.53	17.51	91.00	45.91	4.29	21.01
2025-26 (Upto February 2026)	2.15	16.84	2.50	18.84	91.40	45.08	3.95	19.24

TABLE 52: 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
2023-24	21.66	1.84	57.14	14.59	10.61	9.08	3.62	8.68	1.71	7.39	5.26	58.43
2024-25	20.28	1.56	56.52	13.39	11.86	9.36	3.63	7.93	1.83	7.30	5.88	60.46
Apr-25	17.19	1.12	60.38	13.27	10.44	7.56	3.24	6.65	1.73	6.47	7.01	64.94
May-25	19.39	1.50	61.12	15.78	10.24	8.49	2.61	6.24	1.34	5.85	5.30	62.14
Jun-25	18.51	1.33	61.82	15.06	10.04	8.05	2.69	6.06	1.40	5.75	5.54	63.74
Jul-25	20.06	1.43	59.91	14.08	9.70	7.48	2.79	6.08	1.48	5.85	6.06	65.08
Aug-25	23.38	1.52	55.38	12.09	10.00	7.25	2.88	5.86	1.64	6.01	6.72	67.27
Sep-25	22.30	1.67	57.56	13.83	9.96	7.71	2.68	5.98	1.53	6.15	5.97	64.67
Oct-25	21.77	1.26	54.39	10.83	10.98	7.14	3.37	6.23	1.86	6.14	7.64	68.40
Nov-25	23.59	1.54	54.14	11.73	10.65	7.65	3.27	6.60	1.69	6.15	6.66	66.33
Dec-25	23.12	1.47	54.07	11.77	10.55	7.65	3.66	7.51	1.83	6.79	6.77	64.81
Jan-26	22.50	1.25	52.02	9.98	11.13	7.19	4.27	7.75	2.12	6.83	7.97	67.00
Feb-26	22.69	1.41	54.21	11.70	11.12	7.80	3.59	7.28	1.85	6.60	6.54	65.21
2025-26 (Upto February 2026)	21.16	1.40	57.15	12.78	10.39	7.64	3.15	6.58	1.66	6.24	6.49	65.37

TABLE 53: 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
2023-24	16.89	25.26	21.64	25.96	16.56	17.46	41.80	29.24	3.10	2.08
2024-25	18.06	26.57	21.21	25.66	15.05	15.88	40.34	28.02	5.34	3.88
Apr-25	23.58	31.51	27.47	31.77	17.39	17.38	27.78	16.40	3.78	2.94
May-25	21.56	31.95	26.19	29.53	16.16	15.19	32.68	20.50	3.40	2.83
Jun-25	22.95	34.59	28.36	29.43	15.88	13.07	29.73	20.46	3.08	2.46
Jul-25	19.63	31.17	20.33	23.27	15.11	15.11	41.74	28.01	3.19	2.44
Aug-25	23.73	32.69	29.19	32.70	12.25	12.21	32.10	19.69	2.73	2.71
Sep-25	17.58	25.38	27.86	31.35	15.76	16.50	35.10	23.81	3.70	2.97
Oct-25	25.47	35.49	27.86	28.56	15.20	14.73	29.12	19.98	2.35	1.24
Nov-25	18.18	29.04	19.06	22.62	12.10	13.42	48.12	33.06	2.55	1.86
Dec-25	18.67	26.21	16.67	21.30	13.25	15.12	47.92	34.91	3.50	2.47
Jan-26	28.42	38.15	29.98	29.92	9.03	8.90	30.22	21.07	2.34	1.96
Feb-26	22.37	31.47	26.34	30.40	9.91	10.00	37.92	26.02	3.45	2.10
2025-26 (Upto February 2026)	22.12	31.79	25.26	28.32	13.66	13.66	35.87	23.89	3.09	2.35

TABLE 54: 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
2023-24	33.15	55.40	71.79	83.54
2024-25	34.24	56.17	72.77	84.24
Apr-25	37.66	60.14	75.92	85.52
May-25	37.32	59.47	74.23	84.34
Jun-25	36.07	60.11	74.68	85.04
Jul-25	37.76	61.27	76.42	86.36
Aug-25	38.79	60.47	76.74	86.84
Sep-25	34.95	56.80	73.53	85.57
Oct-25	36.62	59.30	74.73	85.62
Nov-25	37.81	59.17	74.94	85.79
Dec-25	38.46	59.29	74.71	85.69
Jan-26	40.10	60.40	76.75	87.04
Feb-26	41.39	60.82	76.46	85.82
2025-26 (Upto February 2026)	37.88	59.77	75.38	85.78

TABLE 55: CATEGORYWISE FOREX ACTIVITY - DEAL TYPE

Category	Market Share (%)			
	CASH	TOM	SPOT	FORWARD
Foreign Banks	41.52	48.20	43.47	51.05
Public Sector Banks	29.71	20.81	27.08	25.66
Private Sector Banks	27.05	29.35	27.69	23.10
Cooperative Banks	0.08	0.06	0.24	0.02
Financial Institutions	1.64	1.57	1.51	0.17

TABLE 56: NETTING FACTOR - FOREX			Amount in USD Million
Settlement Period	Gross	Net	Netting Factor (%)
2002-03	136102	24687	81.86
2003-04	501342	83849	83.28
2004-05	899778	94395	89.51
2005-06	1179688	115909.17	90.17
2006-07	1776980	171832.17	90.33
2007-08	3133665	239169	92.37
2008-09	3758905	209822	94.42
2009-10	2988971	177192	94.07
2010-11	4191037	212265	94.94
2011-12	4642573	214730	95.37
2012-13	4830933	222469.56	95.39
2013-14	4743321	255080	94.62
2014-15	5297790	280097	94.71
2015-16	5489286	250784	95.43
2016-17	6274978	294883	95.30
2017-18	6494454	267809	95.88
2018-19	6814433	279060	95.90
2019-20	6987917	320967	95.41
2020-21	6602489	329122	94.25
2021-22	8008776	378939	95.27
2022-23	9851831	396328	95.98
2023-24	9778416	367475	96.24
2024-25	11878094	482941	95.93
Apr-25	1399370	41047	97.07
May-25	1333529	45839	96.56
Jun-25	1393661	45658	96.72
Jul-25	1480729	55036	96.28
Aug-25	1235299	41657	96.63
Sep-25	1296806	50246	96.13
Oct-25	1263755	50734	95.99
Nov-25	1140284	44753	96.08
Dec-25	1501856	60934	95.94
Jan-26	1377227	45621	96.69
Feb-26	1214869	41776	96.56
2025-26 (Upto February 2026)	14637384	523300	96.42

FOREX FORWARD SETTLEMENT

TABLE 57: FOREX FORWARD SETTLEMENT				
				Amount in USD Million
Settlement Period	Outstanding		Accepted	
	Trades	Volume	Trades	Volume
2009-10*	4,965	29,671	6,969	41,092
2010-11	11,528	61,293	28,868	1,50,505
2011-12	17,200	1,00,791	40,760	2,40,384
2012-13	20,419	1,22,937	50,146	2,87,697
2013-14	16,861	89,517	46,640	2,54,982
2014-15#	50,536	4,15,534	1,01,372	9,14,979
2015-16	42,507	3,71,034	94,770	9,64,070
2016-17	48,614	4,09,249	1,08,787	11,70,618
2017-18	41,941	3,95,562	94,192	11,18,572
2018-19	42,380	4,45,703	99,571	12,41,299
2019-20	43,957	4,85,869	1,02,201	13,90,268
2020-21	30,519	5,26,871	64,367	12,61,111
2021-22	40,248	6,08,583	91,941	17,76,217
2022-23	50,845	7,01,170	1,19,300	22,97,932
2023-24	50,063	7,30,505	1,11,158	21,25,581
2024-25	60,091	9,34,570	1,15,041	22,34,198
Apr-25	58,487	8,81,967	11,199	2,41,365
May-25	61,056	9,28,363	11,352	2,33,938
Jun-25	62,829	9,53,553	12,176	2,64,747
Jul-25	64,351	10,11,700	13,413	3,00,844
Aug-25	63,052	9,67,459	9,819	2,05,365
Sep-25	62,529	9,68,757	10,666	2,39,789
Oct-25	63,029	9,74,564	11,313	2,62,881
Nov-25	61,398	9,75,607	9,349	2,22,852
Dec-25	62,956	10,29,666	16,216	3,37,939
Jan-26	63,621	10,38,517	15,768	3,50,992
Feb-26	64,361	10,53,959	11,988	2,70,751
2025-26 (Upto February 2026)			1,33,259	29,31,462

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

CONTINUOUS LINKED SETTLEMENT (CLS)

TABLE 58: 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
2023-24	1121270	1221214	90143	92.62
2024-25	1348149	1428951	115238	91.94
Apr-25	113663	112405	9554	91.50
May-25	112001	107851	8025	92.56
Jun-25	120284	127300	8114	93.63
Jul-25	114807	130327	10912	91.63
Aug-25	94570	106773	9065	91.51
Sep-25	101083	112927	9462	91.62
Oct-25	102903	121342	9776	91.94
Nov-25	93739	100592	6155	93.88
Dec-25	94345	120517	11404	90.54
Jan-26	96711	107840	8197	92.40
Feb-26	112759	127072	5807	95.43
2025-26 (Upto February 2026)	1156865	1274947	96471	92.43

TABLE 59: CURRENCY WISE GROSS SETTLEMENT			
Currency	Currencywise Gross Value (In millions)	MTM Rates	Gross Volume in USD (In millions)
US DOLLAR	61048.09	1.00	61048.09
EURO	29888.35	1.18	35304.12
GREAT BRITAIN POUNDS	11005.86	1.35	14855.72
JAPANESE YEN	1410387.43	0.01	9064.77
AUSTRALIAN DOLLAR	3789.42	0.71	2699.59
SWISS FRANC	1455.03	1.29	1883.29
CANADIAN DOLLAR	1409.09	0.73	1031.09
SINGAPORE DOLLAR	598.21	0.79	473.53
NEW ZEALAND DOLLAR	437.99	0.60	262.44
SOUTH AFRICAN RAND	2559.93	0.06	160.92
SWEDISH KRONA	486.25	0.11	53.77
HONG KONG DOLLAR	284.78	0.13	36.40
NORWEGIAN KRONE	275.32	0.10	28.84
DANISH KRONE	32.34	0.16	5.11
Total			126907.68

TABLE 60: TOP 5 CURRENCY PAIRS - CLS			
Sr. No.	Currency Pair	Gross Value (USD Million)	Share (%)
1	EUR/USD	67892.18	53.49
2	GBP/USD	26332.90	20.75
3	USD/JPY	16626.06	13.10
4	AUD/USD	4288.62	3.38
5	USD/CHF	3539.56	2.79
	Others	8243.68	6.50
		126922.99	100.00

FOREX TRADING PLATFORM: FX-CLEAR

TABLE 61: TRADING DETAILS				
Period	Amount in USD Million			
	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
2023-24	479460	292344	1998	1218
2024-25	610375	512388	2533	2126
Apr-25	51655	36926	2870	2051
May-25	55095	46781	2755	2339
Jun-25	53922	41920	2568	1996
Jul-25	62208	47747	2705	2076
Aug-25	50512	37311	2659	1964
Sep-25	56397	44351	2686	2112
Oct-25	47017	41291	2351	2065
Nov-25	48137	41772	2534	2199
Dec-25	56518	38775	2569	1762
Jan-26	45499	37833	2275	1892
Feb-26	42768	40686	2251	2141
2025-26 (Upto February 2026)	569728	455392	2566	2051

DERIVATIVES
INTERBANK INTEREST RATE DERIVATIVES
TABLE 62: INTEREST RATE SWAP TRANSACTIONS (MATCHED) Amount ₹ Crore

Date	MIBOR		MMFOR		Total	
	Trades	Value	Trades	Value	Trades	Value
2-Feb-26	724	54050	58	6340	782	60390
3-Feb-26	911	89375	101	11065	1,012	100440
4-Feb-26	848	58940	101	4570	949	63510
5-Feb-26	969	105665	91	7045	1,060	112710
6-Feb-26	1012	80280	58	5040	1,070	85320
9-Feb-26	701	58278	51	3240	752	61518
10-Feb-26	550	69075	55	5985	605	75060
11-Feb-26	459	39860	65	5515	524	45375
12-Feb-26	655	38675	57	4650	712	43325
13-Feb-26	691	43460	62	5030	753	48490
16-Feb-26	682	42620	14	5870	696	48490
17-Feb-26	771	54040	53	2825	824	56865
18-Feb-26	284	30645	24	2810	308	33455
20-Feb-26	755	57385	64	7970	819	65355
23-Feb-26	390	24750	22	3830	412	28580
24-Feb-26	516	31590	45	5060	561	36650
25-Feb-26	285	58885	41	4305	326	63190
26-Feb-26	377	24600	62	5214	439	29814
27-Feb-26	757	63310	44	2920	801	66,230
Total	12337	1025483	1068	99284	13405	1124767
Average	649	53973	56	5225	706	59198

TABLE 63: INTEREST RATE SWAP (MIBOR) MARKET SHARE - FEBRUARY 2026

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	5648	45.78	601795	58.68	5869	47.57	624770	60.92	11517	46.68	1226565	59.80
Nationalized Banks	1061	8.60	24780	2.42	856	6.94	21470	2.09	1917	7.77	46250	2.26
Private Banks	2781	22.54	148568	14.49	2528	20.49	136408	13.30	5309	21.52	284977	13.89
Primary Dealers	2547	20.65	216730	21.13	3052	24.74	240135	23.42	5599	22.69	456865	22.28
Mutual Funds	275	2.23	32935	3.21	17	0.14	2250	0.22	292	1.18	35185	1.72
Others	25	0.20	675	0.07	15	0.12	450	0.04	40	0.16	1125	0.05
Total	12337	100.00	1025483	100.00	12337	100.00	1025483	100.00	24674	200.00	2050967	200.00

TABLE 64: INTEREST RATE SWAP (MMFOR) MARKET SHARE - FEBRUARY 2026

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	784	73.41	80849	81.43	727	68.07	77479	78.04	1,511	70.74	158328	79.73
Nationalized Banks	62	5.81	3950	3.98	26	2.43	2190	2.21	88	4.12	6140	3.09
Private Banks	222	20.79	14485	14.59	315	29.49	19615	19.76	537	25.14	34100	17.17
Primary Dealers	-	0.00	0	0.00	-	0.00	0	0.00	-	0.00	0	0.00
Mutual Funds	-	0.00	0	0.00	-	0.00	0	0.00	-	0.00	0	0.00
Total	1,068	100.00	99284	100.00	1,068	100.00	99284	100.00	2,136	100.00	198568	100.00

TABLE 65: TOP 'N' MARKET SHARE - IRS

Percent

	MIBOR	MMFOR
Top 1	17.95	18.87
Top 5	51.53	56.24
Top 10	76.78	80.19

TABLE 66: 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	-	0
2021-22	85412	4801939	764	63465
2022-23	124123	7356767	3135	257227
2023-24	120221	6814190	8894	761122
2024-25	141494	9259231	4983	585516
Apr-25	10023	685304	615	64795
May-25	9926	738805	570	52804
Jun-25	13003	979448	512	65669
Jul-25	9467	703435	337	44907
Aug-25	9090	705565	499	44114
Sep-25	8172	800449	539	49310
Oct-25	9858	834542	742	73078
Nov-25	8200	912856	239	34020
Dec-25	8997	799096	551	71569
Jan-26	9432	886675	1033	108292
Feb-26	12337	1025483	1068	99284
2025-26 (Upto February 2026)	108505	9071658	6705	707841

Effective Jan-22 MMFOR is traded.

TABLE 67: OUTSTANDING POSITION IN IRS TRANSACTIONS Amount ₹ Crore										
Period	MIBOR		MIFOR		MMFOR		MIOIS		Total	
	Trades	Notional Sum	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	763	63440	-	-	6547	505393	90161	4756218
2022-23	113810	5849533	3894	320592	-	-	3660	281657	121364	6451783
2023-24	121745	5910112	9972	856067	4	1600	-	-	131721	6767779
2024-25	143877	7509792	12840	1252480	4	1600	-	-	156721	8763872
2025-26 (Upto February 2026)	152239	8488566	17244	1718964	5	1894	-	-	169488	10209424

TABLE 68: 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
2023-24	9458	3601	61.92
2024-25	5989	2867	52.12
Apr-25	317	128	59.74
May-25	269	125	53.65
Jun-25	479	304	36.64
Jul-25	545	206	62.19
Aug-25	338	123	63.58
Sep-25	458	212	53.58
Oct-25	437	170	61.20
Nov-25	360	179	50.24
Dec-25	625	254	59.30
Jan-26	711	223	68.68
Feb-26	696	269	61.38
2025-26 (Upto February 2026)	5236	2192	58.13

GUARANTEED SETTLEMENT - INTERBANK IRS DERIVATIVES (MIBOR)

TABLE 69: INTEREST RATE SWAP - GUARANTEED SETTLEMENT			Amount ₹ Crore
Trade Date	Trades	Value	
02-Feb-26	689	44890	
03-Feb-26	876	75000	
04-Feb-26	803	52325	
05-Feb-26	928	89545	
06-Feb-26	965	53720	
09-Feb-26	663	38973	
10-Feb-26	527	61615	
11-Feb-26	421	31445	
12-Feb-26	633	35145	
13-Feb-26	677	40725	
16-Feb-26	659	38195	
17-Feb-26	722	41680	
18-Feb-26	256	24945	
20-Feb-26	732	52565	
23-Feb-26	367	18790	
24-Feb-26	490	25630	
25-Feb-26	252	29510	
26-Feb-26	343	17800	
27-Feb-26	712	51070	
Total	11715	823568	

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

TABLE 70: GUARANTEED SETTLEMENT - IRS - SUMMARY STATISTICS									Amount ₹ Crore
Period	MIBOR				MIFOR / MMFOR #				
	Trades	Value	Avg. Trades	Avg. Value	Trades	Value	Avg. Trades	Avg. Value	
2016-17	10431	938195	43	3893	-	-	-	-	
2017-18	30346	2420315	126	10043	-	-	-	-	
2018-19	56218	4659605	232	19255	330	21615	1	89	
2019-20	34690	2761500	143	11411	1381	99150	6	410	
2020-21	30100	1796670	123	7363	843	69220	3	284	
2021-22	75689	4096305	314	16997	690	52205	3	217	
2022-23	115199	6124576	472	25101	-	-	-	-	
2023-24	114435	5778229	477	24076	5119	434152	21	1809	
2024-25	136515	8192481	566	33994	3112	331643	13	1376	
Apr-25	9653	607754	536	33764	406	32225	23	1790	
May-25	9539	640625	477	32031	391	28674	20	1434	
Jun-25	12548	854043	598	40669	360	29169	17	1389	
Jul-25	9188	597140	399	25963	265	34687	12	1508	
Aug-25	8716	607015	459	31948	395	29363	21	1545	
Sep-25	7915	703034	396	35152	450	34950	23	1748	
Oct-25	9519	739292	476	36965	568	42835	28	2142	
Nov-25	7922	810446	417	42655	137	10045	7	529	
Dec-25	8648	704961	393	32044	331	28098	15	1277	
Jan-26	8906	711015	445	35551	691	50895	35	2545	
Feb-26	11715	823568	617	43346	827	57975	44	3051	
2025-26 (Upto February 2026)	104269	7798893	472	35289	4821	378916	22	1715	

Guaranteed settlement in MIFOR benchmark was discontinued following the cessation of MIFOR trading effective January 1, 2022

* Includes one-time settlement of outstanding MIFOR trades (No. of trades 1045 and volumes ₹79,407 cr.) following the transition of legacy MIFOR trades to Modified MIFOR

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INTERBANK
TABLE 71: TRADED VOLUME FOR OTC INTERBANK FCY - INR FORWARDS FOR THE MONTH OF FEBRUARY 2026

Date	USD / INR		EUR / INR		CNH / INR		CHF / INR		JPY / INR		OTHERS *	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (USD in Mio)
02-Feb-26	585	12,565.14					1	3.70				
03-Feb-26	880	16,287.48	1	35.00								
04-Feb-26	908	20,443.10	5	0.61							3	0.25
05-Feb-26	826	16,676.05										
06-Feb-26	607	13,893.05									1	0.07
09-Feb-26	701	16,182.04										
10-Feb-26	747	18,608.08	1	0.12					9	499.40	1	0.04
11-Feb-26	616	15,400.90										
12-Feb-26	609	16,229.67	12	5.82	1	70.00			1	2.00	11	0.61
13-Feb-26	442	9,998.01	1	12.93	1	20.39						
16-Feb-26	295	7,280.32									1	0.66
17-Feb-26	428	8,907.54	1	1.00								
18-Feb-26	779	16,870.89									1	0.12
19-Feb-26	2	17.00										
20-Feb-26	651	12,421.98							2	6.00		
23-Feb-26	620	12,744.42	2	2.00			2	0.14				
24-Feb-26	566	11,124.65	2	1.75								
25-Feb-26	547	15,226.84	4	1.16							1	0.30
26-Feb-26	608	14,553.03	3	76.07							2	0.14
27-Feb-26	688	17,364.53										
Total	12105	272794.73	32	136.45	2	90.39	3	3.84	12	507.40	21	2.18

* 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 72: TRADED VOLUME FOR OTC INTERBANK FCY - INR OPTIONS FOR THE MONTH OF FEBRUARY 2026

Date	USD / INR		EUR / INR								OTHERS *	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (USD in Mio)
02-Feb-26	21	271.50										
03-Feb-26	36	368.75										
04-Feb-26	29	250.00	4	6.00								
05-Feb-26	30	325.80										
06-Feb-26	32	374.75	2	60.00								
09-Feb-26	23	310.00										
10-Feb-26	24	530.30										
11-Feb-26	10	190.00										
12-Feb-26	24	24.00	4	90.00								
13-Feb-26	10	260.00										
16-Feb-26	11	215.10										
17-Feb-26	7	120.00										
18-Feb-26	32	311.20										
20-Feb-26	23	765.00										
23-Feb-26	1	5.00										
24-Feb-26	21	315.00	2	2.94								
25-Feb-26	20	330.00										
26-Feb-26	8	292.50	3	3.75								
27-Feb-26	23	495.00										
Total	385	5753.90	15	162.69								

* 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 73: TRADED PRINCIPAL AMOUNT FOR OTC INTERBANK FCY - INR CROSS CURRENCY SWAPS FOR THE MONTH OF FEBRUARY 2026

Date	USD / INR		JPY / INR								OTHERS *	
	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, USD
02-Feb-26	2	54.00										
03-Feb-26	4	127.00										
04-Feb-26	4	177.00										
05-Feb-26	2	51.58										
09-Feb-26	2	67.50										
11-Feb-26	2	38.00										
12-Feb-26	2	37.00										
13-Feb-26	2	13.50										
17-Feb-26	4	114.00										
18-Feb-26	2	37.00										
20-Feb-26	1	100.00										
24-Feb-26	1	38.00	3	2,697.50								
25-Feb-26	4	60.85										
26-Feb-26	6	156.55										
27-Feb-26	2	24.00										
Total	40	1,095.98	3	2697.50								

* 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 74: TRADED VOLUME FOR OTC INTERBANK FCY - FCY FORWARDS FOR THE MONTH OF FEBRUARY 2026

Date	EUR / USD		GBP / USD		USD / JPY		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)
02-Feb-26	212	773.86	49	98.96	36	275.83	12	14.63	21	78.12	155	545.37
03-Feb-26	276	544.18	46	101.17	37	89.92	8	26.03	21	38.03	89	183.21
04-Feb-26	138	351.49	57	220.00	32	170.42	6	14.51	27	49.85	119	281.32
05-Feb-26	248	1,092.07	72	242.52	29	120.30	14	149.48	23	40.53	116	311.47
06-Feb-26	244	393.31	47	128.56	33	81.30	16	21.79	23	58.92	83	206.83
09-Feb-26	238	633.25	43	102.68	16	86.29	7	4.83	33	89.87	154	328.44
10-Feb-26	181	285.12	57	187.48	24	327.44	29	233.87	27	82.19	154	358.41
11-Feb-26	162	378.65	61	102.24	37	132.63	14	156.54	16	41.58	155	187.69
12-Feb-26	160	213.28	56	100.70	27	66.69	14	60.42	25	41.11	306	714.01
13-Feb-26	188	350.13	62	146.40	36	110.49	14	21.78	13	31.88	310	563.10
16-Feb-26	103	132.42	33	53.16	35	293.30	28	134.21	19	22.37	122	243.84
17-Feb-26	707	468.26	158	285.77	69	213.53	33	12.39	35	81.26	300	562.16
18-Feb-26	508	850.14	138	271.04	82	296.85	33	199.14	44	56.40	226	330.65
19-Feb-26	25	74.39	11	23.74	5	5.92	2	3.30	4	5.20	57	55.21
20-Feb-26	319	572.76	125	329.64	47	190.82	22	79.75	40	59.38	192	333.54
23-Feb-26	239	446.38	67	281.63	46	177.99	5	11.07	23	86.01	126	301.25
24-Feb-26	326	1,154.63	84	252.83	70	497.95	35	89.94	32	234.65	187	355.06
25-Feb-26	257	780.08	74	354.86	83	270.08	26	165.90	53	291.33	238	590.94
26-Feb-26	280	841.71	78	450.60	79	920.60	25	122.81	48	239.73	184	514.14
27-Feb-26	675	960.09	179	302.77	86	210.20	14	18.20	59	180.80	249	591.14
Total	5486	11296.22	1497	4036.73	909	4538.56	357	1540.58	586	1809.20	3522	7557.79

* 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

TABLE 75: TRADED VOLUME FOR OTC INTERBANK FCY - FCY OPTIONS FOR THE MONTH OF FEBRUARY 2026

Date	USD / JPY		EUR / USD		GBP / USD		EUR / GBP		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)
02-Feb-26	2	10.00	16	292.30	2	10.00			2	64.00		
03-Feb-26	4	40.00	5	90.00	2	40.00						
04-Feb-26			3	19.90			2	20.00				
05-Feb-26	1	200.00	1	10.00			8	100.00				
06-Feb-26			2	50.00								
09-Feb-26	1	20.00			8	192.00			1	10.00		
10-Feb-26	4	775.15	2	15.60								
11-Feb-26	7	70.00	9	147.00			4	60.00			7	129.81
12-Feb-26	6	56.00	5	50.50							4	72.00
13-Feb-26	2	10.00	3	87.50					1	10.00		
16-Feb-26	2	10.00			4	20.00					2	47.50
17-Feb-26	2	2.00	6	52.32	3	40.00						
18-Feb-26	6	60.00			20	200.00						
19-Feb-26												
20-Feb-26			3	30.00	6	130.00						
23-Feb-26	3	15.00	8	125.00					3	75.00		
24-Feb-26	1	200.00	2	135.00								
25-Feb-26			1	20.00	1	5.00			6	20.40		
26-Feb-26	2	1,000.00	14	205.00	2	20.00						
27-Feb-26			3	66.00					3	90.00		
Total	43	2468.15	83	1396.12	48	657.00	14	180.00	14	205.40	13	249.31

* 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 76: TRADED PRINCIPAL AMOUNT FOR OTC INTERBANK FCY - FCY CROSS CURRENCY SWAPS FOR THE MONTH OF FEBRUARY 2026

Date	EUR / USD		USD / JPY								OTHERS*	
	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, USD
02-Feb-26			1	50.00								
04-Feb-26			1	9.57								
13-Feb-26	1	9.06										
20-Feb-26	2	150.00										
Total	3	159.06	2	59.57								

* 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 77: TRADED NOTIONAL PRINCIPAL FOR OTC INTERBANK FCY - IRS FOR THE MONTH OF FEBRUARY 2026

Date	USD		JPY		EUR		GBP		OTHERS *			
	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, USD
02-Feb-26	79	3,485.88										
03-Feb-26	35	3,747.43										
04-Feb-26	67	5,260.11										
05-Feb-26	41	2,000.80			1	2.44						
06-Feb-26	62	4,688.27										
09-Feb-26	14	622.30										
10-Feb-26	63	3,400.33										
11-Feb-26	85	6,570.92										
12-Feb-26	44	3,345.65					1	21.00				
13-Feb-26	38	1,843.00										
16-Feb-26	1	25.00										
17-Feb-26	45	2,089.21					1	10.50				
18-Feb-26	27	1,275.71			3	75.00						
19-Feb-26	3	32.30										
20-Feb-26	37	1,664.65			1	0.22						
23-Feb-26	22	552.30			1	0.67						
24-Feb-26	42	1,837.80	4	74,980.00								
25-Feb-26	45	2,932.61										
26-Feb-26	18	798.29										
27-Feb-26	37	2,119.25	3	6,850.60								
Total	805	48291.81	7	81830.60	6	78.33	2	31.50				

* 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 78: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - INR FORWARDS AS AT END FEBRUARY 2026

Month	USD / INR		CHF / INR		JPY / INR		EUR / INR		GBP / INR		OTHERS *	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (USD in Mio)
Feb-26	65,043	10,62,926.29	15	374.64	363	75,348.82	324	347.93	120	58.22	4	8.58

* 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 79: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - INR OPTIONS AS AT END FEBRUARY 2026

Month	USD / INR		EUR / INR		JPY / INR						OTHERS *	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (USD in Mio)
Feb-26	2415	34,768.41	239	485.15	58	56,593.62						

* 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 80: OUTSTANDING PRINCIPAL AMOUNT FOR OTC INTERBANK FCY - INR CROSS CURRENCY SWAPS AS AT END FEBRUARY 2026

Month	USD / INR		EUR / INR		JPY / INR		CHF / 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	Amounts in Mio, USD
Feb-26	1077	41,180.10	122	867.19	38	1,23,026.54	13	376.37	2	10.99	4	8.20

* 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 81: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - FCY FORWARDS AS AT END FEBRUARY 2026

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)
Feb-26	18,909	29,629.40	2,858	23,143.83	5,483	9,044.02	888	4,650.04	1,551	3,983.84	7,921	16,759.23

* 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 82: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - FCY OPTIONS AS AT END FEBRUARY 2026

Month	USD / JPY		EUR / USD		USD / CHF		GBP / USD		AUD / USD		OTHERS *	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (USD in Mio)
Feb-26	375	24,157.56	524	5,932.38	42	3,587.95	93	956.50	60	390.80	117	949.32

* 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 83: OUTSTANDING PRINCIPAL AMOUNT FOR OTC INTERBANK FCY - FCY CROSS CURRENCY SWAPS AS AT END FEBRUARY 2026

Month	USD / JPY		EUR / USD		USD / CHF		USD / SGD		GBP / USD		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
Feb-26	181	32,620.97	274	5,331.38	24	1,783.73	68	615.59	21	249.61	26	943.62

* 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 84: OUTSTANDING NOTIONAL PRINCIPAL FOR OTC INTERBANK FCY - IRS AS AT END OF FEBRUARY 2026

Month	USD		JPY		EUR		GBP		CAD		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
Feb-26	18,156	4,40,149.99	160	8,47,035.46	291	2,944.62	84	1,280.82	3	26.57	1	9.06

* 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.

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TABLE 85: TRADED VOLUME FOR OTC CLIENT FCY - INR FORWARDS FOR THE MONTH OF FEBRUARY 2026												
Date	USDINR		EURINR		GBPINR		JPYINR		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)
02-02-2026	2,245	4,733.81	240	86.17	35	3.28	30	888.93	14	60.72	42	7.48
03-02-2026	4,954	7,237.55	477	214.47	102	43.26	53	1,657.66	55	225.14	64	51.28
04-02-2026	1,628	6,660.64	243	68.65	37	93.12	39	671.77	16	74.55	39	18.72
05-02-2026	1,861	3,116.35	245	64.45	47	4.24	51	1,007.97	19	87.31	57	10.05
06-02-2026	1,621	3,312.29	216	70.91	32	6.66	25	701.22	6	4.34	25	3.36
09-02-2026	1,472	2,581.77	243	84.00	34	7.46	21	543.83	11	20.37	61	17.20
10-02-2026	1,238	2,522.07	217	77.52	51	9.96	41	822.48	13	33.33	44	63.29
11-02-2026	1,182	2,448.13	181	86.40	37	17.57	13	1,195.06	9	164.86	40	10.51
12-02-2026	1,103	1,558.36	166	48.81	34	12.10	25	375.43	16	93.78	51	8.60
13-02-2026	1,501	3,619.39	208	50.07	41	12.45	23	980.04	9	8.61	37	22.72
16-02-2026	773	1,698.76	171	43.85	32	12.10	23	615.22	9	56.43	43	15.53
17-02-2026	1,340	2,534.93	192	47.96	27	31.51	25	215.61	23	37.72	33	130.51
18-02-2026	1,288	4,335.14	228	225.32	33	5.14	21	14,334.37	14	64.91	55	8.86
19-02-2026	42	51.08	7	7.18	2	0.10			7	10.32		
20-02-2026	1,937	4,280.19	308	213.87	45	21.56	50	22,627.02	28	92.52	60	77.61
23-02-2026	1,502	3,552.62	211	152.34	50	12.66	14	414.72	27	87.44	58	47.48
24-02-2026	1,339	3,497.66	255	209.54	39	10.05	36	1,476.15	25	123.21	67	95.36
25-02-2026	1,980	6,184.25	597	258.02	81	39.22	78	7,971.67	49	306.08	90	140.25
26-02-2026	1,711	3,551.08	331	249.78	79	30.06	22	11,971.16	43	101.89	73	22.48
27-02-2026	149	112.84	21	21.78	4	0.06			2	10.00	4	3.13
Total	30866	67588.91	4757	2281.09	842	372.59	590	68470.34	395	1663.547	943	754.42

* 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 86. TRADED VOLUME FOR OTC CLIENT FCY - INR OPTIONS FOR THE MONTH OF FEBRUARY 2026

Date	USDINR		EURINR		GBPINR						OTHERS *	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (USD in Mio)
02-02-2026	34	548.13	1	0.20								
03-02-2026	127	1,218.08	1	10.00	1	10.00						
04-02-2026	43	629.65	3	13.00	1	10.00						
05-02-2026	56	549.49	4	180.00								
06-02-2026	38	449.55	7	120.97								
09-02-2026	13	172.05										
10-02-2026	66	1,558.07	1	10.00	1	10.00						
11-02-2026	99	1,494.47	2	10.82	1	10.00						
12-02-2026	62	526.75	15	246.72								
13-02-2026	65	659.80										
16-02-2026	41	449.50										
17-02-2026	95	339.50										
18-02-2026	24	215.00										
20-02-2026	84	1,081.25										
23-02-2026	79	830.74										
24-02-2026	33	267.72	2	2.94	8	2.98						
25-02-2026	37	433.16										
26-02-2026	105	517.11	27	21.56	1	10.00						
27-02-2026	32	1,567.20										
Total	1133	13507.22	63	616.21	13	52.98						

* 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 87. TRADED PRINCIPAL AMOUNT FOR OTC CLIENT FCY - INR CROSS CURRENCY SWAPS FOR THE MONTH OF FEBRUARY 2026

Date	USDINR		EURINR		CHFINR		JPYINR				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
02-02-2026	3	200.00										
03-02-2026	18	718.79										
04-02-2026	6	576.00	1	10.00			1	1,500.00				
05-02-2026	8	123.02	1	0.77								
09-02-2026	6	128.43										
10-02-2026	5	637.49			1	1.69						
11-02-2026	2	122.00	1	0.50								
12-02-2026	7	252.94	1	0.24								
13-02-2026	3	68.00	1	9.07	1	4.25						
16-02-2026					1	1.28						
17-02-2026	2	55.39										
18-02-2026	5	223.88			2	5.02						
20-02-2026	10	408.82	5	162.94								
23-02-2026	5	35.48										
24-02-2026	17	332.58										
25-02-2026	2	27.34			1	1.22						
26-02-2026	11	132.53										
27-02-2026	5	32.23										
Grand Total	115	4,074.93	10	184	6	13.46	1	1,500.00				

* 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 88. TRADED VOLUME FOR OTC CLIENT FCY - FCY FORWARDS FOR THE MONTH OF FEBRUARY 2026

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)
02-02-2026	23	117.45	18	254.65	8	19.25	4	4.00			68	244.84
03-02-2026	20	60.17	6	9.22	9	15.58	3	17.00			31	56.00
04-02-2026	21	37.82	12	19.41	10	26.45	2	2.48	3	2.57	27	30.72
05-02-2026	44	111.79	10	31.23	8	28.50	5	7.02	3	5.88	32	27.29
06-02-2026	17	73.90	16	28.88	23	54.20	4	2.25	1	0.73	38	79.11
09-02-2026	30	240.39	7	17.75	12	17.98	8	10.11	1	0.50	67	18.41
10-02-2026	39	53.03	5	21.82	17	38.05	11	12.45	2	3.66	124	131.90
11-02-2026	21	71.95	14	43.05	18	15.01	3	4.75	5	12.39	53	43.23
12-02-2026	24	59.55	15	61.13	9	15.70	4	11.50	3	8.12	44	67.17
13-02-2026	24	126.42	11	41.64	19	36.87	5	3.35	2	1.65	159	125.71
16-02-2026	13	31.60	12	62.23	7	5.35	5	5.05	2	1.32	30	43.83
17-02-2026	26	39.10	8	18.40	12	48.10	4	15.00	3	3.68	107	91.54
18-02-2026	29	69.02	9	27.57	17	39.12	1	0.01	1	0.73	28	62.73
19-02-2026	1	3.00	1	10.00							2	0.08
20-02-2026	44	103.30	22	85.41	24	63.35	3	13.00	3	2.29	23	37.46
23-02-2026	58	132.41	17	62.17	15	47.25	3	10.00	2	2.93	46	145.37
24-02-2026	27	46.00	21	107.27	15	56.58	4	20.25	4	10.60	41	82.99
25-02-2026	96	231.37	30	153.64	22	42.74	9	99.36	3	15.81	50	70.97
26-02-2026	38	131.13	18	88.83	43	132.97	11	85.98	5	56.42	22	70.35
27-02-2026	4	6.42	3	3.00	7	5.08					1	0.06
Total	599	1745.82	255	1147.30	295	708.12	89	323.56	43	129.29	993	1429.75

* 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 89. TRADED VOLUME FOR OTC CLIENT FCY - FCY OPTIONS FOR THE MONTH OF FEBRUARY 2026

Date	USDJPY		EURUSD		AUDUSD		GBPUSD				Others	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (USD in Mio)
02-02-2026			10	217.30	2	64.00	3	3.00				
03-02-2026			2	20.00								
04-02-2026			3	19.90								
05-02-2026												
06-02-2026												
09-02-2026												
10-02-2026	8	1,016.51	6	55.60			3	12.00				
11-02-2026	6	60.00	7	88.00								
12-02-2026	3	30.00	1	0.50								
13-02-2026												
16-02-2026												
17-02-2026			6	52.32			1	20.00				
18-02-2026												
19-02-2026												
20-02-2026			6	5.40			6	18.00				
23-02-2026			3	75.00	3	75.00						
24-02-2026			1	100.00								
25-02-2026					14	38.40						
26-02-2026			6	171.00								
27-02-2026												
Total	17	1106.51	51	805.02	19	177.40	13	53.00				

* 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 90. TRADED PRINCIPAL AMOUNT FOR OTC CLIENT FCY - FCY CROSS CURRENCY SWAPS FOR THE MONTH OF FEBRUARY 2026

Date	USDCHF		USDAED		USDJPY						OTHERS*	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, USD
10-02-2026	1	100.00										
24-02-2026					3	17.30						
25-02-2026			1	45.00								
Total	1	100.00	1	45.00	3	17.30						

* 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 91. TRADED NOTIONAL PRINCIPAL FOR OTC CLIENT - IRS FOR THE MONTH OF FEBRUARY 2026

Date	INR		USD		EUR		XAU		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, USD
02-02-2026	43	9,803.00	10	540.14			4	0.11		
03-02-2026	73	27,840.00	1	5.00						
04-02-2026	64	16,525.27	2	18.53						
05-02-2026	80	17,372.39	13	801.06	1	2.44				
06-02-2026	103	25,648.10	2	255.00						
09-02-2026	74	16,304.50	5	330.00						
10-02-2026	56	42,365.00	10	455.00						
11-02-2026	57	15,944.96	10	333.00						
12-02-2026	54	21,170.15	9	383.16						
13-02-2026	77	20,961.33	10	440.00						
16-02-2026	51	37,425.00	1	25.00						
17-02-2026	70	14,095.00	7	565.00						
18-02-2026	25	10,503.00	10	640.00	2	50.00				
19-02-2026			1	10.00						
20-02-2026	67	20,925.06	9	317.29	1	0.22				
23-02-2026	34	9,613.61	4	235.00	1	0.67				
24-02-2026	42	12,967.00	4	88.40						
25-02-2026	44	16,103.03	6	272.75	9	2.65				
26-02-2026	56	8,501.99	2	110.00						
27-02-2026	74	19,006.63	7	477.24						
Total	1144	3,63,075	123	6,302	14	55.98	4	0.11		

* 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 92. OUTSTANDING VOLUME FOR OTC CLIENT FCY - INR FORWARDS AS AT END FEBRUARY 2026

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)
Feb-26	1,30,259	2,00,683.42	32543	14,958.48	20,956	6,75,483.44	8,421	2,366.56	1,513	5,969.11	6,296	4,330.11

* 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 93. OUTSTANDING VOLUME FOR OTC CLIENT FCY - INR OPTIONS AS AT END FEBRUARY 2026

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)
Feb-26	6,230	79,164.51	812	1,488.46	122	2,69,332.19	269	534.67	4	1,423.65	114	54.28

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

TABLE 94. OUTSTANDING PRINCIPAL AMOUNT FOR OTC CLIENT FCY - INR CROSS CURRENCY SWAPS AS AT END FEBRUARY 2026

Month	USDINR		EURINR		JPYINR		SGDINR		CHFINR		Others	
	Trades	Amounts in Mio, Base	Trades	Amounts in Mio, Base	Trades	Amounts in Mio, Base	Trades	Amounts in Mio, Base	Trades	Amounts in Mio, Base	Trades	Amounts in Mio, USD
Feb-26	2,252	71,910.22	624	5,078.25	130	6,42,887.56	66	720.64	45	680.01	16	1,199.94

* 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 95. OUTSTANDING VOLUME FOR OTC CLIENT FCY - FCY FORWARDS AS AT END FEBRUARY 2026

Month	EURUSD		USDJPY		XAUUSD		GBPUSD		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)
Feb-26	2,473	6,377.19	1,134	6,074.46	2,270	3,102.86	670	1,355.29	146	552.16	1,539	4,209.16

* 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 96. OUTSTANDING VOLUME FOR OTC CLIENT FCY - FCY OPTIONS AS AT END FEBRUARY 2026

Month	USDJPY		EURUSD		USDCHF		AUDUSD		GBPUSD		Others	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (USD in Mio)
Feb-26	384.00	29,627.46	679.00	7,774.69	14.00	2,002.30	87.00	339.56	42.00	140.00	156.00	21.63

* 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 97. OUTSTANDING PRINCIPAL AMOUNT FOR OTC CLIENT FCY - FCY
CROSS CURRENCY SWAPS AS AT END FEBRUARY 2026**

Month	USDJPY		USDCHF		EURUSD		USDAED		GBPJPY		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
Feb-26	60	14,198.28	23.00	2,174.24	114.00	677.23	5.00	270.00	1.00	134.71	14.00	447.63

* 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 98. OUTSTANDING NOTIONAL PRINCIPAL FOR OTC CLIENT - IRS AS AT END FEBRUARY 2026

Month	INR		USD		JPY		EUR		XAU		OTHERS *			
	Trades	Amounts in INR cr, 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, Base Currency		
Feb-26	10,851	27,72,852.99	1,286	38,029.80	42	4,80,284.21	161	1,628.71	4	0.11	12	281.94	2	15.92

* 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.

OUTSTANDING PRINCIPAL VOLUMES FOR OTC FOREIGN EXCHANGE DERIVATIVES

Table 99: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - INR DERIVATIVES (Value in USD Mio)*								
Period **	Forwards		Options		FCY-IRS#		Cross Currency Swaps [^]	
	Trades	Value	Trades	Value	Trades	Value	Trades	Value
2017-18	44858	401030.71	3187	18130.08	12386	184945.56	1376	22225.49
2018-19	44592	445547.33	3774	29518.03	11947	207393.40	1347	23871.51
2019-20	46795	483579.38	3058	22666.83	10226	230558.13	1495	27491.02
2020-21	32374	519013.48	1979	17589.51	9866	225091.10	1554	30310.53
2021-22	43094	622221.05	2944	28633.10	11710	277184.75	1487	32767.64
2022-23	54643	720363.97	2960	30529.38	14095	438365.20	1275	34651.88
2023-24	54149	757609.37	2820	34158.70	15754	389560.45	1193	35431.98
2024-25	62230	944182.92	3036	49185.74	18946	451217.09	1237	41003.51
2025-26 (As on February 2026)	65869	1064390.63	2712	35703.26	18695	450804.81	1256	43494.49

*All values converted to USD Mio from Base Currency

** Values pertain to outstanding contracts as of 31 March

#Indicates Outstanding Notional Principal

^ Indicates Outstanding Principal Amount

Table 100: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - FCY DERIVATIVES (Value in USD Mio)*						
Period **	Forwards		Options		Cross Currency Swaps [^]	
	Trades	Value	Trades	Value	Trades	Value
2017-18	34991	53534.79	818	4901.33	666	17615.33
2018-19	30209	43138.47	726	5239.78	689	17145.42
2019-20	34466	58277.43	613	4988.98	724	14073.92
2020-21	34843	67011.96	711	4689.86	722	15341.92
2021-22	29425	58189.10	729	3428.96	608	13303.38
2022-23	31173	57069.80	612	4122.80	581	10842.85
2023-24	30912	63893.76	564	8153.95	573	13895.71
2024-25	39454	90792.70	908	27621.75	605	42152.57
2025-26 (As on February 2026)	37610	94529.26	1211	37260.34	594	42589.85

*All values converted to USD Mio from Base Currency

** Values pertain to outstanding contracts as of 31 March

^ Indicates Outstanding Principal Amount

Table 101: OUTSTANDING VOLUME FOR OTC CLIENT FCY - INR Derivatives (Value in USD Mio)*						
Period **	Forwards		Options		Cross Currency Swaps [^]	
	Trades	Value	Trades	Value	Trades	Value
2021-22	234203	168362.08	14322	85790.69	2924	46817.52
2022-23	244464	158948.46	8262	86285.74	2611	46862.23
2023-24	213919	166657.22	8088	82737.29	2330	50454.02
2024-25	220161	207335.87	7594	97674.08	2926	72643.58
2025-26 (As on February 2026)	199988	231049.76	7551	83628.86	3133	84668.24

*All values converted to USD Mio from Base Currency

**Values pertain to outstanding contracts as of 31 March

^ Indicates Outstanding Principal Amount

Table 102: OUTSTANDING NOTIONAL PRINCIPAL FOR OTC CLIENT IRS Derivatives (Value in USD Mio)*				
Period**	INR-IRS		FCY-IRS#	
	Trades	Value	Trades	Value
2021-22	-	-	987	18802.78
2022-23	-	-	1195	54799.45
2023-24	9451	28788.05	1457	42665.21
2024-25	10035	33980.32	1853	57684.15
2025-26 (As on February 2026)	10851	30479.96	1507	43423.88

*All values converted to USD Mio from Base Currency

**Values pertain to outstanding contracts as of 31 March

Table 103: OUTSTANDING VOLUME FOR OTC CLIENT FCY - FCY DERIVATIVES (Value in USD Mio)*						
Period **	Forwards		Options		Cross Currency Swaps[^]	
	Trades	Value	Trades	Value	Trades	Value
2021-22	3943	11750.57	678	2890.25	127	1110.16
2022-23	4942	13745.38	937	166772.68	119	2243.80
2023-24	4643	14681.80	1311	107504.96	172	7528.30
2024-25	6592	16297.02	1114	34279.95	257	22877.28
2025-26 (As on February 2026)	8232	23288.87	1362	41253.15	217	18070.68

*All values converted to USD Mio from Base Currency

** Values pertain to outstanding contracts as of 31 March

[^] Indicates Outstanding Principal Amount



INTEREST RATE MOVEMENT

Zero coupon yields as on 27th February'26 have moved to significantly lower levels in short to medium term (upto 9 year tenor) of the curve, while moving to higher levels in long end of the curve, as

compared to the yields prevailing a year back.

In the last one month, yields have moved to lower levels across of the curve, while moving to marginally higher levels in long end of the curve

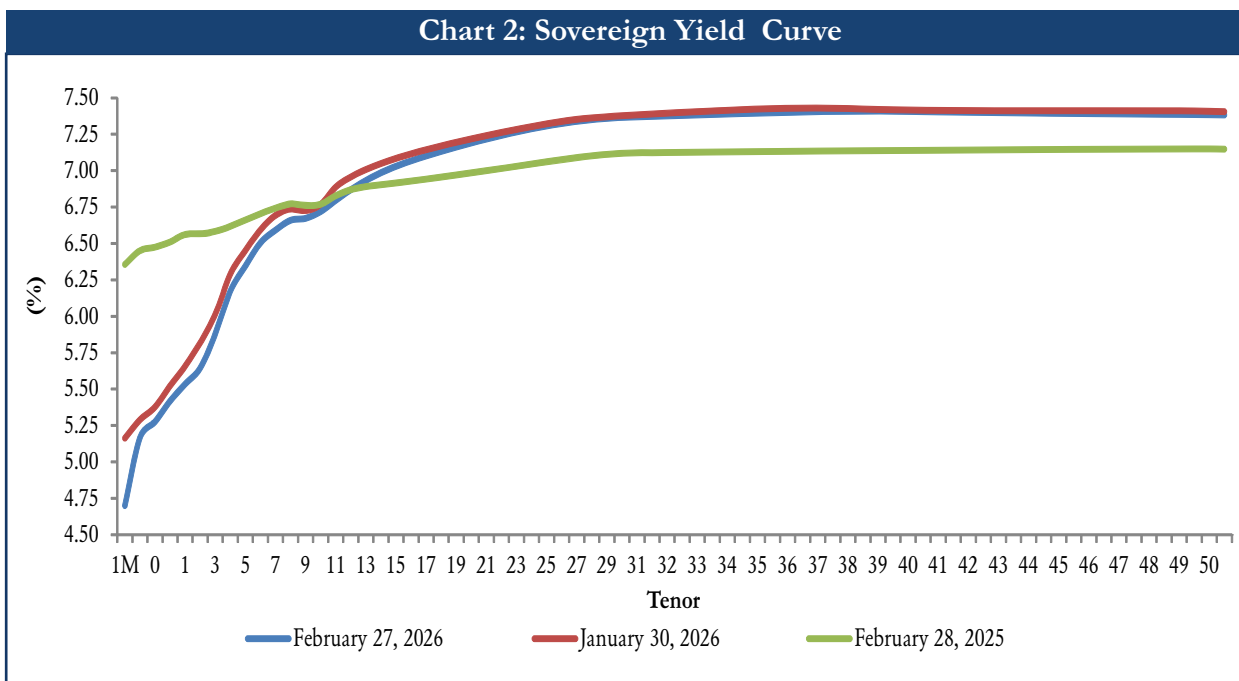
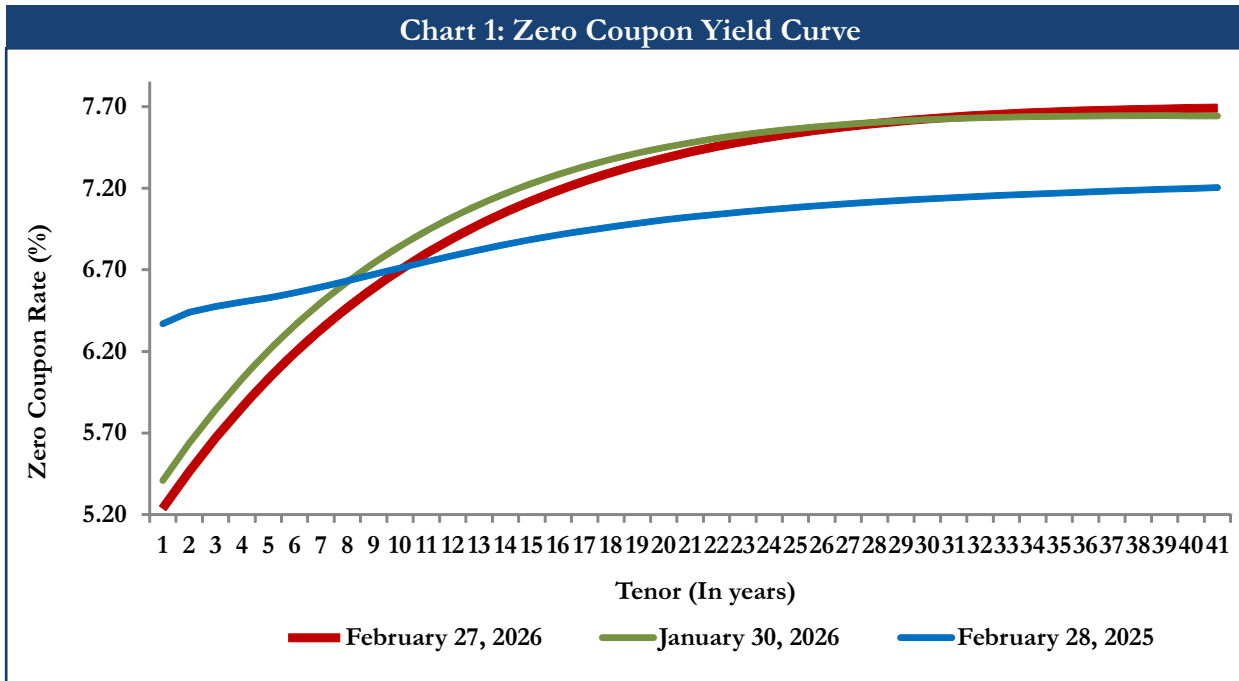


TABLE 104: SPREAD ANALYSIS - SDL			
State	Trades	Traded Value (₹ Crore)	Average Spread (bps)
Andhra Pradesh	198	5421	56
Assam	90	2605	56
Bihar	237	5385	57
Chhattisgarh	136	3036	57
Goa	1	15	76
Gujarat	120	3079	59
Haryana	258	6058	55
Himachal Pradesh	2	491	71
Jammu & Kashmir	27	670	52
Jharkhand	7	510	67
Karnataka	185	5961	70
Kerala	54	2293	46
Madhya Pradesh	318	6869	54
Maharashtra	270	7162	57
Meghalaya	2	50	84
Mizoram	7	76	62
Nagaland	1	25	64
Odisha	12	625	57
Punjab	118	2106	80
Rajasthan	99	2615	50
Tamil Nadu	175	6685	60
Telangana	126	5285	44
Tripura	44	606	67
Uttar Pradesh	311	7708	61
Uttarakhand	3	492	73
West Bengal	253	7090	50
Total	3054	82917	57

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 105: YIELD MOVEMENT

Percent

Year	YTM														Change in YTM(bps)	
	February 27, 2026	January 30, 2026	December 31, 2025	November 28, 2025	October 31, 2025	September 30, 2025	August 29, 2025	July 31, 2025	June 30, 2025	May 30, 2025	April 30, 2025	March 28, 2025	February 28, 2025	Mnth to Mnth	Year on Year	
2026	-	-	5.3992	5.4899	5.6475	5.6178	5.6759	5.6113	5.6105	5.6819	5.9464	6.4381	6.5627			
2027	5.5348	5.6575	6.2228	5.6878	5.7502	5.7378	5.8242	5.7085	5.7732	5.7086	6.0217	6.4217	6.5691	-12	-103	
2028	5.6798	5.8498	5.8098	5.7788	5.7886	5.9200	6.0725	5.8813	5.8923	5.7177	6.0476	6.4387	6.5956	-17	-92	
2029	5.8498	6.1011	5.8838	5.9454	6.1434	6.0388	6.2522	6.0171	6.0248	5.7948	6.0817	6.4595	6.6294	-25	-78	
2030	6.2481	6.3649	6.3178	6.1886	6.1951	6.2005	6.2233	6.0672	6.1117	5.8768	6.1301	6.4992	6.6873	-12	-44	
2031	6.2998	6.5451	6.4783	6.3583	6.3657	6.4183	6.4978	6.2060	6.2622	5.9849	6.1526	6.5014	6.7158	-25	-42	
2032	6.4420	6.6161	6.5518	6.4331	6.4158	6.4451	6.5522	6.2787	6.2721	6.0530	6.2402	6.5339	6.7407	-17	-30	
2033	6.5739	6.7350	6.7371	6.5359	6.5672	6.6095	6.6693	6.4326	6.4149	6.2762	6.3403	6.6112	6.7810	-16	-21	
2034	6.6857	6.7486	6.6432	6.5554	6.5985	6.6301	6.6530	6.4202	6.3877	6.2797	6.3538	6.5867	6.7163	-6	-3	
2035	6.6846	6.7030	6.6268	6.5258	6.5622	6.5540	6.5755	6.3762	6.3202	6.2884	6.3957	6.6594	6.8008	-2	-12	
2036	6.7380	6.8786	6.7781	6.7597	6.7812	6.7779	6.8055	6.5850	6.5677	6.3059	6.4482	6.6721	6.8558	-14	-12	
2037	6.8308	6.9473	6.8637	6.8311	6.8533	6.8018	6.8823	6.6406	6.6367	6.3987	6.4437	6.6902	6.9006	-12	-7	
2039	6.9603	7.0625	6.9157	6.8846	6.9142	6.8722	6.9558	6.7020	6.6753	6.4175	6.4403	6.6897	6.8978	-10	6	
2040	7.0637	7.0945	7.0761	6.9078	6.9169	6.8585	6.9590	6.6815	6.8111	6.4591	6.5918	6.7194	6.9209	-3	14	
2041	7.1706	7.2223	7.1219	6.9490	7.0000	6.9337	6.9996	6.7479	6.7613	6.5032	6.6410	6.7461	6.9401	-5	23	
2042	7.2769	7.2522	7.0703	6.9802	7.0047	6.9744	7.0248	6.8142	6.7984	6.5041	6.6463	6.8753	7.0645	2	21	
2043	7.2379	7.2004	7.0726	6.9962	7.0237	7.0867	7.1589	6.8847	6.8102	6.5827	6.5920	6.8930	7.0283	4	21	
2044	7.2383	7.1915	7.1038	7.0364	7.0273	7.0445	7.0575	6.8114	6.8166	6.6115	6.6269	6.8447	6.9355	5	30	
2045	7.2301	7.3148	7.2181	7.1627	7.0491	6.9675	7.0859	6.9354	6.8304	6.6296	6.7049	6.9183	6.9857	-8	24	
2046	7.2240	7.3444	7.0670	7.0907	7.1817	7.1603	7.1182	6.8578	6.8657	6.6135	6.7179	6.8290	6.9821	-12	24	
2049	7.2731	7.2923	7.3125	7.1689	7.1351	7.1149	7.2943	6.9608	6.9362	6.6910	6.6884	6.8687	7.0134	-2	26	
2050	7.3045	7.3195	7.3386	7.2121	7.1637	7.1474	7.2197	6.9750	6.9750	6.7322	6.7476	6.8860	7.0728	-2	23	
2051	7.3223	7.3366	7.3602	7.2290	7.1896	7.1665	7.2417	6.9766	6.9987	6.7579	6.7418	6.8997	7.0865	-1	24	
2052	7.3484	7.3504	7.2898	7.2666	7.2336	7.1805	7.2830	7.0239	7.0229	6.7909	6.7775	6.9176	7.1049	0	24	
2053	7.3628	7.3647	7.2843	7.2891	7.2150	7.1993	7.2924	7.0434	7.0515	6.8056	6.7830	6.9108	7.1154	0	25	
2054	7.3546	7.3685	7.3840	7.3053	7.2390	7.1940	7.2795	7.0364	7.0520	6.9079	6.7795	6.9237	7.1305	-1	22	
2055	7.3543	7.3647	7.2606	7.2898	7.2266	7.1883	7.2834	7.1104	7.0501	6.8105	6.8146	6.9744	7.0871	-1	27	
2059	7.4981	7.5246	7.4220	7.4452	7.3898	7.3350	7.4410	7.1785	7.1915	6.8326	6.8189	6.9649	7.1236	-3	37	
2060	7.4388	7.4309	7.4323	7.4566	7.4027	7.2380	7.3479	7.0776	7.0896	6.8722	6.8037	6.9551	7.1500	1	29	
2061	7.3982	7.4500	7.3256	7.3480	7.2942	7.2452	7.3581	7.1077	7.0905	6.8443	6.8026	6.9487	7.1539	-5	24	
2062	7.4520	7.4309	7.3786	7.3964	7.3279	7.2844	7.3647	7.0866	7.0974	6.8551	6.8119	6.9513	7.1198	2	33	
2063	7.4236	7.4270	7.3600	7.3845	7.3378	7.2721	7.3921	7.1154	7.1179	6.8651	6.8027	6.9528	7.1498	0	27	
2064	7.4216	7.4262	7.3565	7.3691	7.3081	7.2734	7.3870	7.1172	7.1079	6.8460	6.7945	6.9485	7.1411	0	28	
2065	7.4012	7.4079	7.3236	7.3653	7.2920	7.2432	7.3673	7.0905	7.0853	6.8336	-	-	-	-1	-	
2073	7.4326	7.4117	7.3605	7.3637	7.3326	7.2773	7.3626	7.1375	7.1285	6.8703	6.7998	6.9591	7.1535	2	28	
2074	7.3862	7.4132	7.3561	7.3930	7.3377	7.2817	7.3616	7.1253	7.1333	6.8686	6.8003	6.9508	7.1494	-3	24	
2076	7.3836	7.4059	-	-	-	-	-	-	-	-	-	-	-	-2	-	



F-TRAC REPORTING

PRIMARY MARKET

TABLE 106: 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	
2023-24	3953	957284	9019	1376251	
2024-25	4992	1326565	9529	1575379	
Apr-25	93	19740	819	163925	
May-25	310	104415	839	129727	
Jun-25	434	130970	918	160579	
Jul-25	152	43745	849	153389	
Aug-25	225	69660	772	117566	
Sep-25	508	149495	995	169710	
Oct-25	277	63590	587	83192	
Nov-25	589	148235	882	135704	
Dec-25	638	157055	858	139010	
Jan-26	646	149075	570	67735	
Feb-26	897	268630	1110	190018	
2025-26 (Upto February 2026)	4769	1304610	9199	1510555	

TABLE 107: 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	
2023-24	875	39205	30350	547788	37706	32355	254395	942674	
2024-25	150	66250	10475	712420	88895	58495	389880	1326565	
Apr-25	0	0	0	15240	3350	650	500	19740	
May-25	0	0	0	77865	100	1000	25450	104415	
Jun-25	0	25175	0	84560	5485	0	15750	130970	
Jul-25	0	0	1000	20975	5310	3150	13310	43745	
Aug-25	0	900	1950	45950	7250	6025	7585	69660	
Sep-25	790	15425	2100	78680	21975	10625	19900	149495	
Oct-25	100	9555	2480	3775	12475	12475	22730	63590	
Nov-25	400	5975	0	64390	35475	4825	37170	148235	
Dec-25	1550	22055	7050	93990	15870	30	16510	157055	
Jan-26	600	5150	12400	19630	2275	560	108460	149075	
Feb-26	580	25	5000	88815	3355	13175	157680	268630	
2025-26 (Upto February 2026)	4020	84260	31980	593870	112920	52515	425045	1304610	

TABLE 108: 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	
2023-24	946074	0	0	0	0	0	0	946074	
2024-25	1321540	5025	0	0	0	0	0	1326565	
Apr-25	19740	0	0	0	0	0	0	19740	
May-25	104415	0	0	0	0	0	0	104415	
Jun-25	129995	0	0	0	0	975	0	130970	
Jul-25	43745	0	0	0	0	0	0	43745	
Aug-25	69660	0	0	0	0	0	0	69660	
Sep-25	149495	0	0	0	0	0	0	149495	
Oct-25	63590	0	0	0	0	0	0	63590	
Nov-25	148235	0	0	0	0	0	0	148235	
Dec-25	157055	0	0	0	0	0	0	157055	
Jan-26	148575	500	0	0	0	0	0	149075	
Feb-26	265880	0	0	0	0	0	0	265880	
2025-26 (Upto February 2026)	1300385	500	0	0	0	975	0	1301860	

TABLE 109: 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
2023-24	44923	83162	99566	928143	60754	19985	101626	1338160
2024-25	34198	129219	105855	1082219	72422	32768	118699	1575379
Apr-25	400	7680	36134	102200	6346	1647	9519	163925
May-25	0	5750	5575	96313	4820	3230	14039	129727
Jun-25	2428	3427	550	141008	3357	2655	7155	160579
Jul-25	3670	12102	22600	87101	9194	8595	10128	153389
Aug-25	2600	7578	9770	78435	11075	4525	3584	117566
Sep-25	2405	10800	934	139868	10692	1137	3875	169710
Oct-25	3818	7145	15030	44602	6093	3285	3219	83192
Nov-25	6750	6950	707	99122	10084	2770	9321	135704
Dec-25	3050	10624	3386	108435	8033	960	4523	139010
Jan-26	3878	9985	10895	16272	4179	744	21783	67735
Feb-26	2675	20608	13575	117156	3259	1313	31432	190018
2025-26 (Upto February 2026)	31674	102648	119154	1030512	77131	30860	118577	1510555

TABLE 110: 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
2023-24	1355992	3594	168	1766	590	268	0	1362378
2024-25	1564598	4688	830	4520	207	530	5	1575379
Apr-25	163641	189	25	70	0	0	0	163925
May-25	129216	331	150	30	0	0	0	129727
Jun-25	160164	278	47	68	13	10	0	160579
Jul-25	152459	553	25	305	48	0	0	153389
Aug-25	116575	473	25	130	50	312	0	117566
Sep-25	168555	237	810	108	0	0	0	169710
Oct-25	82414	551	40	122	65	0	0	83192
Nov-25	135005	629	0	20	50	0	0	135704
Dec-25	138157	394	25	20	96	319	0	139010
Jan-26	66841	567	0	69	259	0	0	67735
Feb-26	189670	216	0	45	87	0	0	190018
2025-26 (Upto February 2026)	1502697	4417	1147	987	667	641	0	1510555

SECONDARY MARKET

TABLE 111: CPs, CDs and Repo in Corporate Bonds, CPs and CDs -TRADING DETAILS Amount ₹ Crore						
Date	CDs		CPs		Repo in Corporate Bonds, CPs and CDs	
	Trades	Value	Trades	Value	Trades	Value
2-Feb-26	111	12965	29	3215	54	5376
3-Feb-26	154	17745	34	3370	48	4998
4-Feb-26	155	17275	55	6625	43	4922
5-Feb-26	200	25030	91	10385	49	5417
6-Feb-26	126	16500	32	4635	41	5147
9-Feb-26	52	5950	40	4960	57	5984
10-Feb-26	61	4805	42	3235	49	5563
11-Feb-26	82	6925	51	5535	51	6289
12-Feb-26	121	15090	46	6735	51	5911
13-Feb-26	84	7655	21	1865	39	4811
16-Feb-26	111	12745	50	4890	37	4847
17-Feb-26	194	23680	43	4285	37	4797
18-Feb-26	142	15335	55	5325	41	4874
20-Feb-26	79	10710	40	4460	46	6419
23-Feb-26	123	15610	66	6700	54	6062
24-Feb-26	135	13960	50	4930	44	5351
25-Feb-26	111	13265	70	9535	41	5296
26-Feb-26	169	17720	64	5720	38	4797
27-Feb-26	124	10820	36	3420	41	5020
Total	2334	263785	915	99825	861	101883
Average	123	13883	48	5254	45	5362

TABLE 112: 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	4773	460180	1886	1212	127211	521
2023-24	10789	940420	6766	7.1357	7189	699636	5033	1306	109063	785
2024-25	16143	1589799	6597	7.0933	8324	899707	3733	3032	310706	1289
Apr-25	1378	123520	6862	6.5225	632	64611	3590	215	29078	1615
May-25	1723	181264	9063	6.4033	1012	117881	5894	241	32612	1631
Jun-25	1522	145445	6926	5.9548	981	129850	6183	440	44249	2107
Jul-25	1405	127385	5538	5.7784	776	87491	3804	572	55079	2395
Aug-25	1214	117730	6196	5.7935	803	88586	4662	592	57655	3034
Sep-25	1783	163510	7786	5.8385	1035	132740	6321	624	67036	3192
Oct-25	1309	118330	5917	5.9027	662	68539	3427	703	74418	3721
Nov-25	1476	155338	8176	5.8652	913	98070	5162	591	70918	3733
Dec-25	1960	197370	8971	5.8379	920	103363	4698	688	78601	3573
Jan-26	1933	196503	9825	6.2176	602	60577	3029	726	79599	3980
Feb-26	2334	263785	13883	6.1467	915	99825	5254	861	101883	5362
2025-26 (Upto February 2026)	18037	1790179	8064	6.0386	9251	1051532	4737	6253	691128	3113

TABLE 113: CERTIFICATE OF DEPOSIT - TENORWISE TRADING ANALYSIS			
Residual Maturity (Months)	Trades	Traded Amount (₹ Crore)	WAY (%)
1	1040	139035	5.4481
2	192	20365	6.3161
3	358	33090	7.1038
4	354	36400	7.0369
5	72	6315	7.0224
6	10	755	7.0006
7	24	2005	6.9900
8	22	2775	7.0645
9	26	2600	7.0090
10	36	3125	6.9849
11	17	875	6.9663
12	183	16445	6.9744
Total	2334	263785	6.1467