

Statistics

TABLE 11: CCIL SETTLEMENT DETAILS

Amount ₹ Crore

Settlement Period	Outright				Repo (First + Second Leg)				Forex*				TREP**			
	No of trades	Value	Avg. Trades	Avg. Vol	No of trades	Value	Avg. Trades	Avg. Vol	No of trades	Value (USD Million)	Avg. Trades	Avg. Vol (USD Million)	No of trades	Value	Avg. Trades	Avg. Vol
2002-03	191843	1076147	646	3623	23284	933509	78	3143	100232	136102	1101	1496	-	-	-	-
2003-04	243585	1575133	820	5303	41886	1887266	142	6419	330517	501342	1425	2161	-	-	-	-
2004-05	160682	1134222	550	3884	48726	3116185	167	10672	466327	899782	1976	3813	-	-	-	-
2005-06	125509	864751	467	3215	51332	3386870	176	11599	489649	1179688	2084	5020	-	-	-	-
2006-07	137100	1021536	562	4187	58009	5112560	199	17509	606808	1776981	2550	7466	-	-	-	-
2007-08	188843	1653851	765	6696	53258	7893536	182	27033	757074	3133665	3181	13167	-	-	-	-
2008-09	245964	2160233	1047	9192	48561	8187856	169	28529	837520	3758904	3657	16414	-	-	-	-
2009-10	316956	2913890	1332	12243	57289	12142409	201	42605	883949	2988971	3843	12996	-	-	-	-
2010-11	332540	2870952	1346	11623	54842	8207508	187	27917	1150037	4191037	4792	17463	-	-	-	-
2011-12	412266	3488203	1732	14656	59573	7524816	205	25858	1283178	4642573	5579	20185	-	-	-	-
2012-13	658055	6592032	2731	27353	83141	10804188	288	37385	1396138	4830933	6018	20823	-	-	-	-
2013-14	820330	8956699	3390	37011	92795	14454046	317	49331	1512215	4743321	6490	20358	-	-	-	-
2014-15	977948	10156162	4126	42853	109391	15735514	381	54828	1731706	5297790	7595	23236	-	-	-	-
2015-16	883167	9728541	3665	40367	135623	17249279	490	62272	1885129	5489286	8056	23458	-	-	-	-
2016-17	1342410	16874146	5570	70017	167888	23564763	622	87277	1926106	6274978	8302	27047	-	-	-	-
2017-18	918737	11399881	3812	47302	198953	25636498	748	96378	2174774	6494454	9294	27754	-	-	-	-
2018-19	806004	9355007	3331	38657	216207	27124989	804	100836	2375821	6814433	10197	29246	88670	14451590	821	133811
2019-20	963622	13308365	3982	54993	240106	29576007	899	110772	2125918	6987915	9085	29863	218370	40142194	818	150345
2020-21	628032	10032187	2574	41116	296538	45513599	1098	168569	1604383	6602489	6741	27742	242715	56850956	899	210559
2021-22	621461	8793301	2579	36487	308623	51015712	1160	191788	1990496	8008776	8543	34372	291979	82263925	1098	309263
2022-23	799008	10090700	3275	41355	407184	68032487	1508	251972	2516444	9851831	10800	42283	293947	94128105	1089	348623
Apr-23	79212	1158660	4660	68156	36151	6633808	1903	349148	179248	786129	10544	46243	16802	5300674	884	278983
May-23	98186	1326724	4676	63177	44820	7732270	1949	336186	223176	753134	11159	37657	19670	6168201	855	268183
Jun-23	88044	1299039	4193	61859	45146	7312076	1963	317916	217468	832634	10873	41632	20978	6648621	912	289070
Jul-23	86836	1200245	4135	57155	46066	6722022	2003	292262	216652	722330	10833	36117	19994	6416128	869	278962
Aug-23	81539	1075273	3883	51203	43901	6265271	1909	272403	222881	802108	10613	38196	20248	7034358	880	305842
Sep-23	92758	1211320	4638	60566	40527	5629136	1762	244745	209692	820369	11036	43177	19048	6883498	828	299283
Oct-23	66069	889349	3303	44467	40095	5760793	1823	261854	196041	843448	10318	44392	19517	7251944	887	329634
Nov-23	64314	939382	3216	46969	40934	5919154	1861	269052	173695	831072	9142	43741	18792	6709589	854	304981
Dec-23	68914	1009116	3446	50456	39794	5903343	1730	256667	201356	887597	10068	44380	20043	7308526	871	317762
Jan-24	78645	1100547	3745	52407	42643	6039056	1854	262568	221134	774069	11639	40740	20878	7519024	908	326914
Feb-24	86711	1273135	4336	63657	39195	6575139	1782	298870	204180	787066	10209	39353	19992	6874488	909	312477
Mar-24	59782	981057	3321	54503	35121	6226720	1672	296510	226767	938459	12598	52137	18975	6166902	904	293662
2023-24	951010	13463848	3963	56099	494393	76718788	1852	287336	2492287	9778416	10743	42148	234937	80281951	880	300681

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

**Launched on November 5, 2018

TABLE 12: CATEGORYWISE BUYING ACTIVITY

Percent

Category	Outright	Reverse Repo (Funds Lending)	TREP Lending	Uncollateralised Money Market Lending*	Forex	IRS- MIBOR	IRS- MIFOR
Co-operative Banks	2.13	0.15	0.60	75.12**	0.20	-	-
Financial Institutions	0.74	0.59	3.25	-	0.35	-	-
Foreign Banks	20.37	38.07	1.65	3.93	40.84	52.29	81.70
Insurance Companies	2.67	2.73	12.72	-	-	-	-
Mutual Funds	10.04	36.86	70.59	-	-	3.73	0.00
Others	7.60	0.31	6.96	-	-	-	-
Primary Dealers	14.45	2.39	0.02	0.00	-	22.25	0.00
Private Sector Banks	28.45	9.09	2.17	11.97	33.17	20.74	9.72
Public Sector Banks	13.54	9.81	2.03	8.97	25.45	0.99	8.58
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00

* Call, Notice and Term Money segment.

** Includes Small Finance and Payment Banks

TABLE 13: CATEGORYWISE SELLING ACTIVITY

Percent

Category	Outright	Repo (Funds Borrowing)	TREP Borrowing	Uncollateralised Money Market Borrowing*	Forex	IRS- MIBOR	IRS- MIFOR
Co-operative Banks	1.67	0.27	2.54	4.11**	0.20	-	-
Financial Institutions	0.00	0.08	6.77	-	0.39	-	-
Foreign Banks	23.42	30.54	7.74	4.27	41.32	54.24	84.77
Insurance Companies	2.65	0.00	0.02	-	-	-	-
Mutual Funds	10.46	0.14	3.50	-	-	1.44	0.00
Others	4.22	2.08	5.58	-	-	-	-
Primary Dealers	16.84	43.99	7.62	77.44	-	20.32	0.00
Private Sector Banks	27.52	17.82	20.16	12.25	33.19	22.26	12.60
Public Sector Banks	13.22	5.09	46.06	1.92	24.90	1.73	2.63
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00

* Call, Notice and Term Money segment.

** Includes Small Finance and Payment Banks

TABLE 14: COMPARABLE RATES

Percent

Date	Money Market Rates (WAR)			Benchmark Rates						Auction Cut-offs			Policy Rates	
	Call	Repo	TREP	FBIL-Overnight MIBOR (10:45 A.M.)	FBIL-MROR (10:45 A.M.)	FBIL-Term MIBOR 14 DAYS (11:45 A.M.)	FBIL-Term MIBOR 1 Month (11:45 A.M.)	FBIL-Term MIBOR 3 Months (11:45 A.M.)	10Y Benchmark (WAY)	91 DTB	182 DTB	364 DTB	LAF Repo	SDF Rate
1-Mar-24	6.6135	6.6075	6.5008	6.70	6.61	6.97	7.16	7.34	7.0680	-	-	-	6.50	6.25
2-Mar-24	6.1516	5.6977	6.0936	-	-	-	-	-	-	-	-	-	6.50	6.25
4-Mar-24	6.4920	6.4860	6.3428	6.60	6.52	6.97	7.15	7.34	7.0541	-	-	-	6.50	6.25
5-Mar-24	6.4350	6.4103	6.2917	6.54	6.42	6.97	7.14	7.33	7.0568	-	-	-	6.50	6.25
6-Mar-24	6.4443	6.3867	6.3534	6.52	6.35	6.97	7.13	7.33	7.0514	6.8988	7.1475	7.1049	6.50	6.25
7-Mar-24	6.5441	6.5723	6.6046	6.62	6.55	6.97	7.16	7.35	7.0354	-	-	-	6.50	6.25
11-Mar-24	6.5931	6.6864	6.6663	6.80	6.68	6.97	7.17	7.37	7.0118	-	-	-	6.50	6.25
12-Mar-24	6.5138	6.6076	6.4630	6.73	6.65	6.97	7.14	7.35	7.0208	-	-	-	6.50	6.25
13-Mar-24	6.4908	6.4170	6.3085	6.66	6.43	6.96	7.15	7.33	7.0347	6.8781	7.1350	7.0900	6.50	6.25
14-Mar-24	6.4282	6.3680	6.2921	6.55	6.38	6.96	7.14	7.32	7.0427	-	-	-	6.50	6.25
15-Mar-24	6.6283	6.7012	6.6750	6.74	6.71	6.96	7.16	7.35	7.0573	-	-	-	6.50	6.25
16-Mar-24	6.1175	5.9597	6.5283	-	-	-	-	-	-	-	-	-	6.50	6.25
18-Mar-24	6.5480	6.6412	6.5258	6.75	6.69	6.98	7.16	7.37	7.0798	-	-	-	6.50	6.25
19-Mar-24	6.5113	6.4704	6.3377	6.65	6.50	7.03	7.19	7.39	7.0890	-	-	-	6.50	6.25
20-Mar-24	6.4766	6.4732	6.4947	6.55	6.43	7.07	7.21	7.40	7.0954	6.8785	7.1236	7.0828	6.50	6.25
21-Mar-24	6.6330	6.7367	6.7268	6.79	6.73	7.15	7.23	7.40	7.0628	-	-	-	6.50	6.25
22-Mar-24	6.7014	6.7982	6.7622	6.85	6.80	7.23	7.31	7.45	7.0700	-	-	-	6.50	6.25
26-Mar-24	6.6546	6.7398	6.6273	6.83	6.77	7.25	7.32	7.44	7.0882	-	-	-	6.50	6.25
27-Mar-24	6.6445	6.6369	6.6579	6.72	6.60	7.28	7.33	7.44	7.0739	7.0101	7.1447	7.0787	6.50	6.25
28-Mar-24	7.6345	7.1112	6.9913	7.90	7.11	7.32	7.38	7.48	7.0424	-	-	-	6.50	6.25
30-Mar-24	6.1548	6.7210	6.6856	-	-	-	-	-	-	-	-	-	6.50	6.25
Average	6.5434	6.5347	6.5204	6.75	6.61	7.05	7.20	7.38	7.0575	6.9164	7.1377	7.0891	6.50	6.25
Max	7.6345	7.1112	6.9913	7.90	7.11	7.32	7.38	7.48	7.0954	7.0101	7.1475	7.1049	6.50	6.25
Min	6.1175	5.6977	6.0936	6.52	6.35	6.96	7.13	7.32	7.0118	6.8781	7.1236	7.0787	6.50	6.25
SD	0.2994	0.2936	0.2075	0.30	0.19	0.13	0.08	0.05	0.0235	0.0632	0.0108	0.0115	0.00	0.00

GOVERNMENT SECURITIES MARKET SETTLEMENT ANALYSIS

TABLE 15 : PROPRIETARY / CONSTITUENT SETTLEMENT ANALYSIS Percent

Settlement Period	Outright				Repo			
	Proprietary		Constituent		Proprietary		Constituent	
	Trades	Value	Trades	Value	Trades	Value	Trades	Value
2002-03	80.54	87.54	19.46	12.46	99.58	99.81	0.42	0.19
2003-04	75.82	85.03	24.18	14.97	88.11	89.96	11.89	10.04
2004-05	75.96	81.95	24.04	18.05	81.83	86.21	18.17	13.79
2005-06	78.55	85.37	21.45	14.63	70.00	82.77	30.00	17.23
2006-07	87.78	90.06	12.22	9.94	70.67	85.01	29.33	14.99
2007-08	90.26	90.55	9.74	9.45	70.74	83.79	29.26	16.21
2008-09	89.48	88.32	10.52	11.68	72.60	87.98	27.40	12.02
2009-10	90.16	90.56	9.84	9.44	81.01	94.03	18.99	5.97
2010-11	89.23	89.92	10.77	10.08	80.58	89.37	19.42	10.63
2011-12	90.81	88.35	9.19	11.65	81.39	88.46	18.61	11.54
2012-13	89.69	87.05	10.31	12.95	90.89	92.91	9.11	7.09
2013-14	88.78	85.20	11.22	14.80	91.90	93.43	8.10	6.57
2014-15	89.88	88.50	10.12	11.50	94.15	93.04	5.85	6.96
2015-16	89.10	88.95	10.90	11.05	95.84	94.73	4.16	5.27
2016-17	87.56	87.62	12.44	12.38	95.46	94.19	4.54	5.81
2017-18	86.31	85.71	13.69	14.29	96.63	94.91	3.37	5.09
2018-19	85.71	84.28	14.29	15.72	96.13	93.30	3.87	6.70
2019-20	83.27	83.10	16.73	16.90	94.14	87.73	5.86	12.27
2020-21	76.81	80.07	23.19	19.93	90.74	83.75	9.26	16.25
2021-22	75.35	75.85	24.65	24.15	88.83	84.73	11.17	15.27
2022-23	75.78	76.72	24.22	23.28	78.87	72.93	21.13	27.07
Apr-23	77.31	76.91	22.69	23.09	84.37	78.39	15.63	21.61
May-23	74.75	75.57	25.25	24.43	81.28	77.16	18.72	22.84
Jun-23	78.98	76.98	21.02	23.02	83.73	79.18	16.27	20.82
Jul-23	79.66	79.29	20.34	20.71	87.22	82.84	12.78	17.16
Aug-23	79.67	80.89	20.33	19.11	86.50	81.75	13.50	18.25
Sep-23	80.75	81.83	19.25	18.17	85.91	81.18	14.09	18.82
Oct-23	80.06	79.45	19.94	20.55	89.06	85.65	10.94	14.35
Nov-23	80.18	79.25	19.82	20.75	85.95	80.90	14.05	19.10
Dec-23	78.55	79.59	21.45	20.41	83.90	79.20	16.10	20.80
Jan-24	82.53	81.50	17.47	18.50	82.74	77.27	17.26	22.73
Feb-24	80.04	81.57	19.96	18.43	81.28	78.07	18.72	21.93
Mar-24	77.58	80.53	22.42	19.47	81.91	79.73	18.09	20.27
2023-24	79.13	79.37	20.87	20.63	84.52	80.00	15.48	20.00

TABLE 16: DEAL SIZE ANALYSIS

Percent

Settlement Period	< 5 Cr		5 Cr		> 5 Cr <=10 Cr		>10 Cr<=20 Cr		> 20 Cr	
	% to total trades	% to total value	% to total trades	% to total value	% to total trades	% to total value	% to total trades	% to total value	% to total trades	% to total value
2002-03	10.22	1.64	75.71	67.68	10.88	19.23	2.30	6.80	0.89	4.65
2003-04	12.23	1.72	68.92	53.29	11.98	18.40	2.54	6.51	4.33	20.09
2004-05	14.24	1.75	67.12	47.55	9.72	13.59	2.98	7.02	5.93	30.09
2005-06	15.26	1.78	67.75	49.17	8.05	11.49	2.68	6.36	6.26	31.20
2006-07	8.30	0.93	71.38	47.90	12.50	16.67	2.59	5.76	5.23	28.75
2007-08	5.30	0.51	60.70	34.66	23.17	26.40	3.47	6.62	7.36	31.81
2008-09	5.69	0.56	64.57	36.76	20.60	23.40	2.89	5.52	6.26	33.76
2009-10	5.35	0.54	65.32	35.53	18.16	19.71	3.31	6.03	7.86	38.20
2010-11	6.34	0.69	64.62	37.42	18.04	20.84	3.90	7.58	7.10	33.46
2011-12	5.32	0.57	66.66	39.39	17.19	20.27	3.91	7.74	6.92	32.03
2012-13	4.21	0.45	60.06	29.98	21.30	21.23	5.09	8.66	9.33	39.68
2013-14	3.85	0.40	58.80	26.93	20.49	18.74	5.97	9.29	10.89	44.65
2014-15	2.78	0.33	61.13	29.43	21.40	20.58	5.42	8.89	9.27	40.77
2015-16	3.48	0.43	60.18	27.32	20.28	18.37	5.55	8.56	10.51	45.32
2016-17	3.43	0.42	52.33	20.81	23.71	18.83	6.66	9.07	13.87	50.86
2017-18	3.52	0.42	56.59	22.80	20.39	16.39	6.89	9.45	12.62	50.94
2018-19	3.57	0.44	59.89	25.80	18.60	15.97	6.48	9.50	11.47	48.28
2019-20	3.33	0.37	52.92	19.16	21.01	15.18	7.89	9.93	14.85	55.37
2020-21	4.71	0.48	50.00	15.65	20.62	12.83	7.68	8.23	16.98	62.81
2021-22	4.95	0.45	53.07	18.75	20.03	14.04	7.48	8.98	14.47	57.78
2022-23	5.74	0.41	57.19	22.64	17.67	13.87	7.05	9.49	12.35	53.59
Apr-23	4.45	0.29	53.71	18.36	18.94	12.89	7.44	8.66	15.46	59.80
May-23	4.32	0.31	54.72	20.25	18.69	13.75	7.39	9.35	14.88	56.34
Jun-23	4.09	0.25	56.14	19.02	18.03	12.11	7.01	8.06	14.73	60.55
Jul-23	3.75	0.22	54.98	19.89	19.05	13.69	7.45	9.18	14.77	57.01
Aug-23	4.79	0.31	55.22	20.94	17.76	13.32	7.75	10.00	14.48	55.44
Sep-23	4.23	0.28	55.17	21.13	18.21	13.84	7.82	10.24	14.58	54.51
Oct-23	5.75	0.35	54.51	20.25	17.27	12.67	8.02	10.29	14.45	56.44
Nov-23	5.63	0.38	52.84	18.09	17.89	12.09	8.26	9.72	15.38	59.72
Dec-23	5.77	0.39	51.90	17.72	18.19	12.29	7.86	9.11	16.29	60.49
Jan-24	4.84	0.36	52.94	18.92	19.15	13.58	7.89	9.62	15.17	57.52
Feb-24	5.89	0.37	49.77	16.95	19.95	13.54	8.41	9.75	15.97	59.39
Mar-24	6.65	0.45	49.26	15.01	18.94	11.48	7.65	7.99	17.50	65.06
2023-24	4.91	0.32	53.59	18.93	18.54	12.99	7.72	9.31	15.23	58.44

TABLE 17: T+2 TRADING SUMMARY

Amount ₹ Crore

Date	Trades	Face Value
1-Mar-24	29	1383
4-Mar-24	13	74
5-Mar-24	12	54
6-Mar-24	3	101
7-Mar-24	12	857
11-Mar-24	30	1662
12-Mar-24	22	553
13-Mar-24	17	1831
14-Mar-24	16	440
15-Mar-24	7	80
18-Mar-24	6	267
19-Mar-24	12	262
20-Mar-24	11	396
21-Mar-24	6	977
22-Mar-24	15	82
26-Mar-24	18	1373
27-Mar-24	9	540
28-Mar-24	21	323
Total	259	11255

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

Month	Trades	Face Value
2015-16	2874	202905
2016-17	4127	323487
2017-18	3349	215160
2018-19	1878	116410
2019-20	2808	202625
2020-21	1908	101236
2021-22	1967	78549
2022-23	1666	79596
Apr-23	101	3788
May-23	233	11156
Jun-23	185	10728
Jul-23	275	7063
Aug-23	151	7893
Sep-23	179	8214
Oct-23	147	8031
Nov-23	167	6114
Dec-23	141	5665
Jan-24	264	14252
Feb-24	402	22825
Mar-24	259	11255
2023-24	2504	116984

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

Settlement Period	Cen. Govt. Dated Securities			Treasury Bills			State Development Loans		
	Value	Avg. Value	% Share	Value	Avg. Value	% Share	Value	Avg. Value	% Share
2002-03	1032185	3475	95.91	37443	126	3.48	6519	22	0.61
2003-04	1458665	4911	92.61	102299	344	6.49	14169	48	0.90
2004-05	862820	2955	76.07	246703	845	21.75	24700	85	2.18
2005-06	657213	2443	76.00	189839	706	21.95	17700	66	2.05
2006-07	883248	4723	86.46	126956	679	12.43	11332	61	1.11
2007-08	1467704	5942	88.74	171914	696	10.39	14234	58	0.86
2008-09	1955412	8321	90.52	170436	725	7.89	34385	146	1.59
2009-10	2480850	10424	85.14	363283	1526	12.47	69757	293	2.39
2010-11	2552181	10333	88.90	275095	1114	9.58	43677	177	1.52
2011-12	3099108	13021	88.85	345237	1451	9.90	43859	184	1.26
2012-13	5920929	24568	89.82	552943	2294	8.39	118159	490	1.79
2013-14	7968661	32928	88.97	833191	3443	9.30	154847	640	1.73
2014-15	9149608	38606	90.09	823470	3475	8.11	183083	773	1.80
2015-16	8557672	35509	87.96	854390	3545	8.78	316479	1313	3.25
2016-17	15198472	63064	90.07	1073461	4454	6.36	602213	2499	3.57
2017-18	9830117	40789	86.23	1006055	4175	8.83	563709	2339	4.94
2018-19	7907618	32676	84.53	938339	3877	10.03	509050	2104	5.44
2019-20	11265755	46553	84.65	1356141	5604	10.19	686469	2837	5.16
2020-21	7596059	31131	75.72	1849833	7581	18.44	586295	2403	5.84
2021-22	6630083	27511	75.40	1484295	6159	16.88	678923	2817	7.72
2022-23	8049756	32991	79.77	1398339	5731	13.86	642605	2634	6.37
Apr-23	888237	52249	76.66	187285	11017	16.16	83137	4890	7.18
May-23	1119455	53307	84.38	144683	6890	10.91	62587	2980	4.72
Jun-23	983236	46821	75.69	266495	12690	20.51	49309	2348	3.80
Jul-23	1000728	47654	83.38	163200	7771	13.60	36318	1729	3.03
Aug-23	902036	42954	83.89	142201	6771	13.22	31037	1478	2.89
Sep-23	1048103	52405	86.53	124779	6239	10.30	38438	1922	3.17
Oct-23	732387	36619	82.35	128093	6405	14.40	28869	1443	3.25
Nov-23	742848	37142	79.08	139724	6986	14.87	56810	2840	6.05
Dec-23	814477	40724	80.71	129479	6474	12.83	65161	3258	6.46
Jan-24	900013	42858	81.78	140401	6686	12.76	60132	2863	5.46
Feb-24	1056010	52800	82.95	138212	6911	10.86	78913	3946	6.20
Mar-24	714078	39671	72.79	145028	8057	14.78	121951	6775	12.43
2023-24	10901607	45423	80.97	1849581	7707	13.74	712661	2969	5.29

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

Year	2002-03	2003-04	2004-05	2005-06	2006-07	2007-08	2008-09	2009-10	2010-11	2011-12	2012-13	2013-14	2014-15	2015-16	2016-17	2017-18	2018-19	2019-20	2020-21	2021-22	2022-23	Mar-24	2023-24
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	1.60	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	1.68	1.16
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	3.57	1.05
2026	2.22	0.22	0.08	0.08	0.00	0.22	0.74	0.80	0.38	0.14	21.30	15.87	2.29	7.33	34.72	9.29	3.88	6.03	4.66	20.91	6.39	2.81	3.00
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	8.30	4.81
2028	-	1.14	0.98	0.09	0.06	0.03	0.04	0.01	0.01	0.00	0.00	0.00	21.17	4.46	0.43	4.87	63.15	10.95	2.13	1.54	1.03	2.95	6.18
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	2.85	2.04
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	0.51	3.32
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	2.92	0.31
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	43.71	5.96
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	1.06	47.79
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	0.76	0.51
2035	-	-	-	2.55	0.08	0.01	0.26	0.26	0.01	0.00	0.00	0.10	0.02	0.03	0.12	0.11	0.63	0.26	2.99	20.66	3.05	2.39	0.47
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	14.93	6.26
2037	-	-	-	-	-	-	-	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.02	0.03	0.03	0.00	9.02
2038	-	-	-	-	-	-	-	-	-	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.02	0.03	0.03	0.03	0.04
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	0.04	0.09
2040	-	-	-	-	-	-	-	-	0.75	0.62	0.11	0.03	0.19	0.18	0.07	0.10	0.04	0.08	0.07	0.10	0.08	0.05	0.06
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	0.11	0.08
2042	-	-	-	-	-	-	-	-	-	-	0.25	0.41	0.45	0.23	0.11	0.10	0.06	0.11	0.11	0.06	0.09	0.05	0.11
2043	-	-	-	-	-	-	-	-	-	-	-	0.05	0.61	0.23	0.13	0.04	0.04	0.22	0.15	0.08	0.08	0.07	0.09
2044	-	-	-	-	-	-	-	-	-	-	-	-	0.19	0.69	0.39	0.35	0.07	0.12	0.06	0.10	0.09	0.02	0.09
2045	-	-	-	-	-	-	-	-	-	-	-	-	-	0.52	0.34	0.16	0.09	0.08	0.06	0.07	0.07	0.06	0.06
2046	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.10	0.16	0.18	0.15	0.06	0.08	0.06	0.00	0.07
2047	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.03	0.03	0.00	0.00	0.04
2048	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.03	0.03	0.02	0.02	0.04
2049	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.20	0.05	0.10	0.07	0.44	0.06	0.06
2050	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.67	1.46	0.29	0.35	0.17	0.17
2051	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.06	0.21	0.03	0.08	0.08	0.37	0.84	0.80	0.34
2052	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.02	0.70	2.46	0.99	0.99
2053	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.02	0.02	0.04	1.77	1.77
2054	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.00	0.01	0.02	0.02	0.03	0.05	0.05
2055	-	-	-	-	-	-	-	-	-	-	-	-	-	0.02	0.07	0.02	0.19	0.03	0.09	0.04	0.05	0.00	0.04
2056	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.01	0.02	0.02	0.00	0.00	0.03
2057	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.01	0.02	0.02	0.00	0.00	0.03
2058	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	0.01	0.02	0.02	0.00	0.05	0.03
2059	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.27	0.06	0.04	0.04	0.31	0.05	0.05
2060	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.99	0.25	0.10	0.86	0.17	0.17
2061	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	1.57	0.81	0.44	0.31	0.31
2062	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.50	3.50	0.58	0.58
2063	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.00	1.87	1.87
2073	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	0.24	0.10	0.10
Total	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00	100.00

NETTING FACTOR

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

TABLE 21: NETTING FACTOR: FUNDS			Amount ₹ Crore
Settlement Period	Gross	Net	Netting Factor (%)
2002-03	2324017	653519	71.88
2003-04	4038385	979592	75.74
2004-05	4582506	1037355	77.36
2005-06	4460523	905062	79.71
2006-07	6275182	968185	84.57
2007-08	9646481	1596638	83.45
2008-09	10756665	1674892	84.43
2009-10	15502457	2642001	82.96
2010-11	11233653	2561298	77.20
2011-12	10996999	2191680	80.07
2012-13	17585265	3101477	82.36
2013-14	23207382	4256748	81.66
2014-15	26141572	4216733	83.87
2015-16	27433525	4352880	84.13
2016-17	42368619	6265051	85.21
2017-18	37795487	6679290	82.33
2018-19	36499037	6156934	83.13
2019-20	44378602	5481050	87.65
2020-21	58058500	6833064	88.23
2021-22	61336511	7139956	88.36
2022-23	77666841	8123047	89.54
Apr-23	7836993	664416	91.52
May-23	9209280	694043	92.46
Jun-23	8749465	834684	90.46
Jul-23	8038392	720989	91.03
Aug-23	7396001	707561	90.43
Sep-23	6876704	684872	90.04
Oct-23	6643376	649643	90.22
Nov-23	6867980	688679	89.97
Dec-23	6943056	669449	90.36
Jan-24	7212525	638309	91.15
Feb-24	7965689	713195	91.05
Mar-24	7332406	801181	89.07
2023-24	91071867	8467021	90.70

TABLE 22: NETTING FACTOR: SECURITIES

Amount ₹ Crore

Settlement Period	Gross	Net	Netting Factor (%)
2004-05	4250540	2462556	42.06
2005-06	4384775	2012523	54.10
2006-07	6123933	2418739	60.50
2007-08	9536455	3776777	60.40
2008-09	10365006	3750501	63.82
2009-10	15056277	6461619	57.08
2010-11	11078385	4883399	55.92
2011-12	11011992	4139464	62.41
2012-13	17395376	6568929	62.24
2013-14	23302555	9419626	59.58
2014-15	25891676	10026109	61.28
2015-16	26977725	10438154	61.31
2016-17	40603629	15078857	62.86
2017-18	37036379	15278527	58.75
2018-19	36479848	14837404	59.33
2019-20	42885776	15281923	64.37
2020-21	55545534	20190888	63.65
2021-22	59808865	22022026	63.18
2022-23	78123186	29179214	62.65
Apr-23	7792468	3050886	60.85
May-23	9058995	3358701	62.92
Jun-23	8611115	3357412	61.01
Jul-23	7922267	2811742	64.51
Aug-23	7340544	2550727	65.25
Sep-23	6840457	2355889	65.56
Oct-23	6650141	2342577	64.77
Nov-23	6858536	2525729	63.17
Dec-23	6912459	2542723	63.22
Jan-24	7139603	2489282	65.13
Feb-24	7848274	2907139	62.96
Mar-24	7207777	2820744	60.87
2023-24	90182636	33113553	63.28

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

Sr. No.	Security	ISIN	Maturity Date	Days traded (in last 12 months)	Value traded in last 12 months (FV in ₹ Crore)	Percent share in last 12 months Value	No. of Trades (March - 2024)	Value for March - 2024 (FV in ₹ Crore)	Percent share in (March 2024)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in March - 2024 (FV in ₹ Crore)
1	7.18% GS 2033	IN0020230085	14-Aug-33	150	2498908	22.92	27897	291013	40.75	201000	145	16659	16167
2	7.18% GS 2037	IN0020230077	24-Jul-37	165	978558	8.98	9673	106616	14.93	172000	62	5931	5923
3	7.25% GS 2063	IN0020230044	12-Jun-63	190	172151	1.58	1503	24976	3.50	228000	11	906	1388
4	7.37% GS 2028	IN0020230101	23-Oct-28	104	153694	1.41	1465	24491	3.43	63000	39	1478	1361
5	7.06% GS 2028	IN0020230010	10-Apr-28	236	414331	3.80	898	18949	2.65	111000	17	1756	1053
6	7.30% GS 2053	IN0020230051	19-Jun-53	189	180825	1.66	1343	17544	2.46	158000	11	957	975
7	7.38% GS 2027	IN0020220037	20-Jun-27	239	486686	4.46	535	17443	2.44	142000	12	2036	969
8	7.10% GS 2029	IN0020220011	18-Apr-29	239	181613	1.67	825	15034	2.11	158598	9	760	835
9	7.32% GS 2030	IN0020230135	13-Nov-30	91	113913	1.04	958	14195	1.99	48000	30	1252	789
10	6.54% GS 2032	IN0020210244	17-Jan-32	233	135231	1.24	638	13474	1.89	156000	9	580	749
11	FRB 2028	IN0020210160	4-Oct-28	221	81639	0.75	554	13367	1.87	52816	25	369	743
12	FRB 2033	IN0020200120	22-Sep-33	225	82010	0.75	354	10205	1.43	149482	7	364	567
13	7.54% GS 2036	IN0020220029	23-May-36	235	94535	0.87	495	9439	1.32	149009	6	402	524
14	7.26% GS 2033	IN0020220151	6-Feb-33	239	2604635	23.89	547	8954	1.25	150000	6	10898	497
15	5.22% GS 2025	IN0020200112	15-Jun-25	201	36255	0.33	124	7083	0.99	118000	6	180	394
16	5.74% GS 2026	IN0020210186	15-Nov-26	216	58117	0.53	127	6482	0.91	63916	10	269	381
17	7.26% GS 2032	IN0020220060	22-Aug-32	237	493806	4.53	379	6467	0.91	148000	4	2084	359
18	7.41% GS 2036	IN0020220102	19-Dec-36	234	575820	5.28	278	6460	0.90	150000	4	2461	380
19	7.33% GS 2026	IN0020230119	30-Oct-26	81	26954	0.25	118	6323	0.89	40000	16	333	452
20	7.36% GS 2052	IN0020220086	12-Sep-52	227	96399	0.88	103	5708	0.80	161000	4	425	336
21	6.95% GS 2061	IN0020210202	16-Dec-61	139	15723	0.14	41	4924	0.69	149560	3	113	352
22	5.63% GS 2026	IN0020210012	12-Apr-26	232	81392	0.75	121	4852	0.68	149453	3	351	285
23	7.26% GS 2029	IN0020180454	14-Jan-29	138	15924	0.15	92	4788	0.67	130709	4	115	368

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

Sr. No.	Security	ISIN	Maturity Date	Days traded (in last 12 months)	Value traded in last 12 months (FV in ₹ Crore)	Percent share in last 12 months Value	No. of Trades (March - 2024)	Value for March - 2024 (FV in ₹ Crore)	Percent share in (March 2024)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in March - 2024 (FV in ₹ Crore)
24	6.99% GS 2026	IN0020230028	17-Apr-26	196	84611	0.78	68	3951	0.55	53745	7	432	282
25	8.35% SBI SB 2024	IN0020079045	27-Mar-24	37	11976	0.11	10	3370	0.47	-	-	324	481
26	7.17% GS 2030	IN0020230036	17-Apr-30	227	218141	2.00	209	3320	0.46	103000	3	961	184
27	7.40% GS 2062	IN0020220094	19-Sep-62	188	46767	0.43	45	3119	0.44	156549	2	249	195
28	FRB 2034	IN0020210137	30-Oct-34	152	23763	0.22	77	3045	0.43	54800	6	156	234
29	FRB 2024	IN0020160084	7-Nov-24	135	31240	0.29	74	2800	0.39	18826	15	231	200
30	6.69% GS 2024	IN0020220052	27-Jun-24	179	32872	0.30	145	2698	0.38	56000	5	184	180
31	7.16% GS 2050	IN0020200054	20-Sep-50	148	7204	0.07	138	2539	0.36	102696	2	49	169
32	5.15% GS 2025	IN0020200278	9-Nov-25	148	10084	0.09	72	2300	0.32	116465	2	68	144
33	7.50% GS 2034	IN0020040039	10-Aug-34	142	12368	0.11	132	2285	0.32	104484	2	87	163
34	6.67% GS 2035	IN0020210152	15-Dec-35	178	21162	0.19	129	2207	0.31	153550	1	119	147
35	7.73% GS 2034	IN0020150051	19-Dec-34	109	11502	0.11	52	2188	0.31	108785	2	106	274
36	6.10% GS 2031	IN0020210095	12-Jul-31	158	14696	0.13	52	2146	0.30	148086	1	93	143
37	6.80% GS 2060	IN0020200187	15-Dec-60	108	12564	0.12	50	2082	0.29	105310	2	116	160
38	6.99% GS 2051	IN0020210194	15-Dec-51	190	25116	0.23	61	1939	0.27	146835	1	132	129
39	7.17% GS 2028	IN0020170174	8-Jan-28	149	10639	0.10	75	1904	0.27	115584	2	71	119
40	6.64% GS 2035	IN0020210020	16-Jun-35	150	9123	0.08	65	1880	0.26	146431	1	61	118
41	7.46% GS 2073	IN0020230127	6-Nov-73	56	10617	0.10	25	1691	0.24	30000	6	190	141
42	6.97% GS 2026	IN0020160035	6-Sep-26	102	7806	0.07	30	1671	0.23	89743	2	77	167
43	8.20% GS 2025	IN0020120047	24-Sep-25	121	13374	0.12	39	1664	0.23	78775	2	111	139
44	6.79% GS 2027	IN0020170026	15-May-27	145	14257	0.13	51	1562	0.22	121000	1	98	120
45	6.18% GS 2024	IN0020190396	4-Nov-24	114	7584	0.07	41	1356	0.19	79480	2	67	113
46	8.97% GS 2030	IN0020110055	5-Dec-30	96	6086	0.06	38	1245	0.17	93710	1	63	125

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

Sr. No.	Security	ISIN	Maturity Date	Days traded (in last 12 months)	Value traded in last 12 months (FV in ₹ Crore)	Percent share in last 12 months Value	No. of Trades (March - 2024)	Value for March - 2024 (FV in ₹ Crore)	Percent share in (March 2024)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in March - 2024 (FV in ₹ Crore)
47	6.76% GS 2061	IN0020200401	22-Feb-61	132	13558	0.12	61	1193	0.17	149022	1	103	80
48	8.33% GS 2036	IN0020060045	7-Jun-36	93	7164	0.07	31	1177	0.16	88525	1	77	131
49	7.59% GS 2026	IN0020150093	11-Jan-26	159	24900	0.23	33	1164	0.16	116797	1	157	97
50	FRB 2031	IN0020180041	7-Dec-31	41	8137	0.07	27	1035	0.14	139916	1	198	259
51	7.57% GS 2033	IN0020190065	17-Jun-33	100	8031	0.07	39	1021	0.14	134444	1	80	93
52	8.30% GS 2042	IN0020120062	31-Dec-42	70	6889	0.06	9	813	0.11	105700	1	98	136
53	7.40% GS 2035	IN0020050012	9-Sep-35	161	10742	0.10	67	806	0.11	120664	1	67	73
54	7.95% GS 2032	IN0020020106	28-Aug-32	126	5745	0.05	48	663	0.09	142914	0	46	60
55	7.88% GS 2030	IN0020150028	19-Mar-30	85	5423	0.05	18	615	0.09	128714	0	64	88
56	6.79% GS 2029	IN0020160118	26-Dec-29	102	5505	0.05	27	604	0.08	119830	1	54	50
57	6.67% GS 2050	IN0020200252	17-Dec-50	166	7048	0.06	72	592	0.08	149162	0	42	35
58	6.62% GS 2051	IN0020160092	28-Nov-51	95	5650	0.05	55	577	0.08	57123	1	59	52
59	8.17% GS 2044	IN0020140078	1-Dec-44	90	5671	0.05	17	516	0.07	97773	1	63	65
60	6.22% GS 2035	IN0020200245	16-Mar-35	90	4982	0.05	26	502	0.07	113756	0	55	46
61	6.68% GS 2031	IN0020170042	17-Sep-31	102	5169	0.05	26	450	0.06	113083	0	51	41
62	7.06% GS 2046	IN0020160068	10-Oct-46	121	3588	0.03	67	445	0.06	101592	0	30	40
63	GS12JUN2024C	IN000624C048	12-Jun-24	42	1338	0.01	10	380	0.05	-	-	32	63
64	7.63% GS 2059	IN0020190057	17-Jun-59	35	2594	0.02	9	375	0.05	83462	0	74	75
65	7.27% GS 2026	IN0020190016	8-Apr-26	89	7785	0.07	12	350	0.05	60249	1	87	70
66	8.83% GS 2041	IN0020110063	12-Dec-41	62	3569	0.03	19	323	0.05	91771	0	58	40
67	5.79% GS 2030	IN0020200070	11-May-30	103	2417	0.02	17	289	0.04	111619	0	23	36
68	7.72% GS 2025	IN0020150036	25-May-25	125	18644	0.17	8	285	0.04	76835	0	149	95
69	7.24% SGrB 2033	IN0020230150	11-Dec-33	5	913	0.01	10	275	0.04	5000	6	183	275

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

Sr. No.	Security	ISIN	Maturity Date	Days traded (in last 12 months)	Value traded in last 12 months (FV in ₹ Crore)	Percent share in last 12 months Value	No. of Trades (March - 2024)	Value for March - 2024 (FV in ₹ Crore)	Percent share in (March 2024)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in March - 2024 (FV in ₹ Crore)
70	8.24% GS 2033	IN0020140052	10-Nov-33	101	6777	0.06	18	258	0.04	103328	0	67	52
71	8.30% GS 2040	IN0020100031	2-Jul-40	67	1726	0.02	12	257	0.04	93016	0	26	43
72	7.37% SGrB 2054	IN0020230176	23-Jan-54	7	2292	0.02	3	250	0.04	10000	3	327	125
73	6.89% GS 2025	IN0020220128	16-Jan-25	134	26889	0.25	11	248	0.03	12000	2	201	50
74	5.77% GS 2030	IN0020200153	3-Aug-30	100	4079	0.04	16	237	0.03	123000	0	41	26
75	7.61% GS 2030	IN0020160019	9-May-30	69	2276	0.02	15	232	0.03	100989	0	33	29
76	8.32% GS 2032	IN0020070044	2-Aug-32	102	5290	0.05	15	232	0.03	104790	0	52	46
77	8.15% GS 2026	IN0020140060	24-Nov-26	95	10071	0.09	10	227	0.03	79154	0	106	45
78	7.72% GS 2055	IN0020150077	26-Oct-55	30	1181	0.01	5	226	0.03	100969	0	39	75
79	9.20% GS 2030	IN0020130053	30-Sep-30	82	1262	0.01	7	203	0.03	65560	0	15	41
80	6.45% GS 2029	IN0020190362	7-Oct-29	125	5509	0.05	20	202	0.03	114840	0	44	20
81	5.97% GS 2025	IN0020030071	25-Sep-25	24	2325	0.02	3	200	0.03	16688	1	97	100
82	GS19MAR2024C	IN000324C045	19-Mar-24	24	880	0.01	4	198	0.03	-	-	37	66
83	7.29% SGrB 2033	IN0020220144	27-Jan-33	30	1758	0.02	6	193	0.03	8000	2	59	39
84	7.69% GS 2043	IN0020190040	17-Jun-43	26	2802	0.03	1	190	0.03	38364	0	108	190
85	6.83% GS 2039	IN0020080050	19-Jan-39	72	3310	0.03	37	189	0.03	13000	1	46	17
86	8.24% GS 2027	IN0020060078	15-Feb-27	142	6274	0.06	18	187	0.03	107428	0	44	21
87	8.28% GS 2027	IN0020070069	21-Sep-27	122	4844	0.04	23	167	0.02	91866	0	40	17
88	9.23% GS 2043	IN0020130079	23-Dec-43	61	2061	0.02	19	163	0.02	79472	0	34	23
89	GS19MAR2027C	IN000327C048	19-Mar-27	27	798	0.01	4	159	0.02	-	-	30	40
90	7.72% GS 2049	IN0020190032	15-Jun-49	52	2050	0.02	11	155	0.02	84540	0	39	19
91	6.57% GS 2033	IN0020160100	5-Dec-33	80	1409	0.01	15	155	0.02	95960	0	18	19
92	7.35% GS 2024	IN0020090034	22-Jun-24	105	6315	0.06	6	155	0.02	51838	0	60	31

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

Sr. No.	Security	ISIN	Maturity Date	Days traded (in last 12 months)	Value traded in last 12 months (FV in ₹ Crore)	Percent share in last 12 months Value	No. of Trades (March - 2024)	Value for March - 2024 (FV in ₹ Crore)	Percent share in (March 2024)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in March - 2024 (FV in ₹ Crore)
93	GS19SEP2027C	IN000927C045	19-Sep-27	24	891	0.01	1	153	0.02	-	-	37	153
94	9.15% GS 2024	IN0020110048	14-Nov-24	69	3246	0.03	5	145	0.02	78013	0	47	36
95	6.35% OMC SB 2024	IN0020089036	23-Dec-24	31	547	0.01	6	144	0.02	21701	1	18	29
96	GS22FEB2028C	IN000228C022	22-Feb-28	4	194	0.00	1	137	0.02	-	-	49	137
97	GS22AUG2028C	IN000828C029	22-Aug-28	5	320	0.00	1	132	0.02	-	-	64	132
98	6.90% OMC SB 2026	IN0020089069	4-Feb-26	32	1223	0.01	5	130	0.02	21942	1	38	65
99	GS12JUN2027C	IN000627C041	12-Jun-27	40	1097	0.01	2	122	0.02	-	-	27	61
100	7.19% GS 2060	IN0020200039	15-Sep-60	26	2097	0.02	5	122	0.02	98381	0	81	31
101	8.13% GS 2045	IN0020150044	22-Jun-45	42	1482	0.01	9	119	0.02	98000	0	35	30
102	8.33% GS 2026	IN0020120039	9-Jul-26	138	17279	0.16	9	117	0.02	85905	0	125	29
103	7.59% GS 2029	IN0020150069	20-Mar-29	102	7528	0.07	9	106	0.01	132854	0	74	27
104	GS22AUG2025C	IN000825C025	22-Aug-25	8	351	0.00	2	95	0.01	-	-	44	95
105	8.60% GS 2028	IN0020140011	2-Jun-28	58	3268	0.03	9	95	0.01	106230	0	56	32
106	GS19SEP2029C	IN000929C041	19-Sep-29	33	830	0.01	4	92	0.01	-	-	25	31
107	GS12JUN2028C	IN000628C049	12-Jun-28	39	1127	0.01	3	81	0.01	-	-	29	27
108	GS22AUG2029C	IN000829C027	22-Aug-29	7	301	0.00	1	80	0.01	-	-	43	80
109	GS19MAR2029C	IN000329C044	19-Mar-29	28	871	0.01	2	65	0.01	-	-	31	65
110	GS12DEC2028C	IN001228C047	12-Dec-28	48	1121	0.01	2	61	0.01	-	-	23	31
111	GS16DEC2024C	IN001224C079	16-Dec-24	7	221	0.00	14	60	0.01	-	-	32	20
112	GS15JUN2027C	IN000627C058	15-Jun-27	13	323	0.00	1	56	0.01	-	-	25	56
113	8.26% GS 2027	IN0020070036	2-Aug-27	142	5070	0.05	17	56	0.01	97727	0	36	6
114	GS16DEC2026C	IN001226C074	16-Dec-26	7	239	0.00	2	51	0.01	-	-	34	26
115	GS12SEP2026C	IN000926C054	12-Sep-26	14	399	0.00	1	50	0.01	-	-	29	50

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

Sr. No.	Security	ISIN	Maturity Date	Days traded (in last 12 months)	Value traded in last 12 months (FV in ₹ Crore)	Percent share in last 12 months Value	No. of Trades (March - 2024)	Value for March - 2024 (FV in ₹ Crore)	Percent share in (March 2024)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in March - 2024 (FV in ₹ Crore)
116	GS16JUN2026C	IN000626C076	16-Jun-26	5	161	0.00	1	46	0.01	-	-	32	46
117	GS12DEC2027C	IN001227C049	12-Dec-27	39	1091	0.01	1	46	0.01	-	-	28	46
118	6.19% GS 2034	IN0020200096	16-Sep-34	95	2882	0.03	8	42	0.01	128749	0	30	14
119	10.18% GS 2026	IN0020010081	11-Sep-26	7	42	0.00	3	40	0.01	15000	0	6	20
120	GS15JUN2024C	IN000624C055	15-Jun-24	21	459	0.00	5	35	0.00	-	-	22	9
121	7.62% GS 2039	IN0020190024	15-Sep-39	44	1909	0.02	7	34	0.00	38151	0	43	11
122	GS15DEC2027C	IN001227C056	15-Dec-27	17	271	0.00	2	30	0.00	-	-	16	15
123	GS12MAR2025C	IN000325C059	12-Mar-25	11	312	0.00	1	30	0.00	-	-	28	30
124	5.85% GS 2030	IN0020200294	1-Dec-30	93	2632	0.02	4	26	0.00	120832	0	28	7
125	GS17JUN2027C	IN000627C033	17-Jun-27	8	233	0.00	1	26	0.00	-	-	29	26
126	GS16JUN2025C	IN000625C078	16-Jun-25	6	158	0.00	1	25	0.00	-	-	26	25
127	GS12MAR2027C	IN000327C055	12-Mar-27	15	284	0.00	1	25	0.00	-	-	19	25
128	GS12MAR2024C	IN000324C052	12-Mar-24	22	390	0.00	2	25	0.00	-	-	18	13
129	GS22FEB2027C	IN000227C024	22-Feb-27	4	79	0.00	1	23	0.00	-	-	20	23
130	GS12DEC2024C	IN001224C046	12-Dec-24	40	967	0.01	2	21	0.00	-	-	24	11
131	GS12DEC2026C	IN001226C041	12-Dec-26	33	892	0.01	3	21	0.00	-	-	27	7
132	GS15JUN2029C	IN000629C054	15-Jun-29	8	206	0.00	1	20	0.00	-	-	26	20
133	GS15DEC2029C	IN001229C052	15-Dec-29	9	216	0.00	1	20	0.00	-	-	24	20
134	GS22AUG2027C	IN000827C021	22-Aug-27	8	243	0.00	1	18	0.00	-	-	30	18
135	GS15JUN2025C	IN000625C052	15-Jun-25	16	322	0.00	4	18	0.00	-	-	20	5
136	GS12JUN2029C	IN000629C047	12-Jun-29	40	1131	0.01	2	16	0.00	-	-	28	8
137	9.23%GS23DEC2043P	IN001243P014	23-Dec-43	2	15	0.00	2	15	0.00	-	-	8	8
138	GS19DEC2024C	IN001224C095	19-Dec-24	18	287	0.00	1	15	0.00	-	-	16	15

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

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139	GS12DEC2029C	IN001229C045	12-Dec-29	40	1027	0.01	2	15	0.00	-	-	26	8
140	8.28% GS 2032	IN0020060086	15-Feb-32	111	3631	0.03	11	14	0.00	123793	0	33	2
141	GS17JUN2024C	IN000624C030	17-Jun-24	12	190	0.00	8	12	0.00	-	-	16	4
142	GS12JUN2025C	IN000625C045	12-Jun-25	33	848	0.01	3	11	0.00	-	-	26	6
143	GS23DEC2025C	IN001225C068	23-Dec-25	1	11	0.00	1	11	0.00	-	-	11	11
144	GS12DEC2032C	IN001232C049	12-Dec-32	39	1088	0.01	1	10	0.00	-	-	28	10
145	GS17DEC2028C	IN001228C039	17-Dec-28	14	324	0.00	1	10	0.00	-	-	23	10
146	GS12JUN2033C	IN000633C049	12-Jun-33	37	1246	0.01	1	10	0.00	-	-	34	10
147	GS12SEP2024C	IN000924C059	12-Sep-24	16	254	0.00	1	10	0.00	-	-	16	10
148	GS12DEC2034C	IN001234C045	12-Dec-34	38	1158	0.01	1	10	0.00	-	-	30	10
149	GS17JUN2028C	IN000628C031	17-Jun-28	18	334	0.00	1	10	0.00	-	-	19	10
150	GS12DEC2033C	IN001233C047	12-Dec-33	37	1246	0.01	1	10	0.00	-	-	34	10
151	GS19DEC2029C	IN001229C094	19-Dec-29	24	329	0.00	1	10	0.00	-	-	14	10
152	GS12JUN2032C	IN000632C041	12-Jun-32	38	1189	0.01	2	10	0.00	-	-	31	5
153	GS12JUN2034C	IN000634C047	12-Jun-34	38	1158	0.01	1	10	0.00	-	-	30	10
154	GS17DEC2027C	IN001227C031	17-Dec-27	10	246	0.00	1	10	0.00	-	-	25	10
155	GS12JUN2026C	IN000626C043	12-Jun-26	28	869	0.01	3	9	0.00	-	-	31	3
156	6.13% GS 2028	IN0020030022	4-Jun-28	42	439	0.00	4	9	0.00	11000	0	10	3
157	GS19DEC2028C	IN001228C096	19-Dec-28	20	294	0.00	1	8	0.00	-	-	15	8
158	7.10% SGrB 2028	IN0020220136	27-Jan-28	30	1540	0.01	2	7	0.00	8000	0	51	4
159	GS12DEC2031C	IN001231C041	12-Dec-31	40	1128	0.01	1	6	0.00	-	-	28	6
160	GS12DEC2025C	IN001225C043	12-Dec-25	27	819	0.01	1	6	0.00	-	-	30	6
161	GS12JUN2038C	IN000638C030	12-Jun-38	36	1158	0.01	1	6	0.00	-	-	32	6

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

Sr. No.	Security	ISIN	Maturity Date	Days traded (in last 12 months)	Value traded in last 12 months (FV in ₹ Crore)	Percent share in last 12 months Value	No. of Trades (March - 2024)	Value for March - 2024 (FV in ₹ Crore)	Percent share in (March 2024)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in March - 2024 (FV in ₹ Crore)
162	GS12DEC2038C	IN001238C038	12-Dec-38	36	1158	0.01	1	6	0.00	-	-	32	6
163	6.01% GS 2028	IN0020020247	25-Mar-28	76	573	0.01	8	6	0.00	15000	0	8	2
164	GS12DEC2030C	IN001230C043	12-Dec-30	44	1128	0.01	2	5	0.00	-	-	26	3
165	GS12JUN2037C	IN000637C032	12-Jun-37	37	1158	0.01	1	5	0.00	-	-	31	5
166	7.95% OMC SB 2025	IN0020079029	18-Jan-25	23	82	0.00	1	5	0.00	5637	0	4	5
167	GS19MAR2026C	IN000326C040	19-Mar-26	24	703	0.01	1	5	0.00	-	-	29	5
168	7.95% FERT SB 2026	IN0020079037	18-Feb-26	31	158	0.00	1	5	0.00	3551	0	5	5
169	GS12JUN2030C	IN000630C045	12-Jun-30	44	1128	0.01	2	5	0.00	-	-	26	3
170	GS15DEC2035C	IN001235C059	15-Dec-35	12	66	0.00	1	5	0.00	-	-	6	5
171	GS12JUN2031C	IN000631C043	12-Jun-31	40	1128	0.01	1	5	0.00	-	-	28	5
172	GS12SEP2027C	IN000927C052	12-Sep-27	13	238	0.00	1	5	0.00	-	-	18	5
173	GS17DEC2039C	IN001239C028	17-Dec-39	2	25	0.00	1	5	0.00	-	-	13	5
174	8.33% GS 2032	IN0020070077	21-Sep-32	5	80	0.00	1	5	0.00	1522	0	16	5
175	GS12DEC2037C	IN001237C030	12-Dec-37	38	1158	0.01	2	5	0.00	-	-	30	3
176	GS12DEC2046C	IN001246C049	12-Dec-46	36	1089	0.01	1	4	0.00	-	-	30	4
177	GS12JUN2039C	IN000639C038	12-Jun-39	38	1156	0.01	1	4	0.00	-	-	30	4
178	GS12APR2025C	IN000425C032	12-Apr-25	7	65	0.00	1	3	0.00	-	-	9	3
179	GS19SEP2025C	IN000925C049	19-Sep-25	20	742	0.01	1	3	0.00	-	-	37	3
180	GS15DEC2025C	IN001225C050	15-Dec-25	14	330	0.00	3	3	0.00	-	-	24	2
181	8.20% OMC SB 2024	IN0020099019	15-Sep-24	54	250	0.00	8	2	0.00	9986	0	5	0
182	GS17DEC2024C	IN001224C038	17-Dec-24	8	173	0.00	1	1	0.00	-	-	22	1
183	SGB 2022-23 SERIES IV	IN0020220169	14-Mar-31	6	0	0.00	1	0	0.00	-	-	0	0
184	GS22FEB2038C	IN000238C013	22-Feb-38	2	30	0.00	1	0	0.00	-	-	15	0

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

Sr. No.	Security	ISIN	Maturity Date	Days traded (in last 12 months)	Value traded in last 12 months (FV in ₹ Crore)	Percent share in last 12 months Value	No. of Trades (March - 2024)	Value for March - 2024 (FV in ₹ Crore)	Percent share in (March 2024)	Outstanding (FV in ₹ Crore)	Turnover Ratio*	Average Daily Trading Value in last 12 months (FV in ₹ Crore)	Average Daily Trading Value in March - 2024 (FV in ₹ Crore)
185	SGB 2020-21 SERIES XII	IN0020200427	9-Mar-29	2	0	0.00	2	0	0.00	-	-	0	0
186	GS19MAR2042C	IN000342C039	19-Mar-42	17	526	0.00	2	0	0.00	-	-	31	0
187	GS12DEC2036C	IN001236C032	12-Dec-36	38	1153	0.01	1	0	0.00	-	-	30	0
188	SGB 2020-21 SERIES XI	IN0020200393	9-Feb-29	4	0	0.00	2	0	0.00	-	-	0	0
189	GS19SEP2032C	IN000932C045	19-Sep-32	17	666	0.01	1	0	0.00	-	-	39	0
190	GS16JUN2024C	IN000624C071	16-Jun-24	8	170	0.00	5	0	0.00	-	-	21	0
191	8.03% FCI SPL BONDS 2024	IN0020060011	15-Dec-24	50	123	0.00	3	0	0.00	5000	0	2	0
192	GS19MAR2033C	IN000333C046	19-Mar-33	23	651	0.01	2	0	0.00	-	-	28	0
193	8.23% FCI SB 2027	IN0020060029	12-Feb-27	30	241	0.00	2	0	0.00	6200	0	8	0
194	SGB 2021-22 SERIES IX	IN0020210236	18-Jan-30	9	0	0.00	1	0	0.00	-	-	0	0
195	GS19SEP2044C	IN000944C032	19-Sep-44	17	526	0.00	2	0	0.00	-	-	31	0
196	Other Securities Traded During The Past 12 Months But Not Traded During The Month				308889	2.83							
	Total				10901607	100.00	52014	714084	100.00				

TABLE 24: MARKET SHARE OF TOP 'N' SECURITIES

Percent

Settlement Period	Top 5	Top 10	Top 15	Top 20
2003-04	39.01	57.30	70.28	79.43
2004-05	49.97	66.31	74.56	80.36
2005-06	63.75	82.82	89.67	92.85
2006-07	74.88	88.82	92.37	94.88
2007-08	66.35	83.84	92.54	95.79
2008-09	61.07	73.89	81.92	87.35
2009-10	60.71	79.08	86.48	90.54
2010-11	71.77	88.33	93.91	96.39
2011-12	85.51	94.15	97.07	98.68
2012-13	77.59	94.68	97.63	98.70
2013-14	68.11	90.79	95.61	97.70
2014-15	79.28	91.80	96.45	97.74
2015-16	66.26	82.74	88.47	91.80
2016-17	68.59	86.20	90.49	92.79
2017-18	70.79	79.86	85.06	88.59
2018-19	81.46	87.56	90.50	92.82
2019-20	75.04	84.71	87.82	90.25
2020-21	51.05	67.61	78.85	83.46
2021-22	61.85	73.37	79.12	83.23
2022-23	71.42	82.58	86.15	88.67
Apr-23	76.13	85.00	89.46	91.98
May-23	76.65	85.24	88.85	90.87
Jun-23	74.61	82.57	87.24	90.35
Jul-23	79.60	86.16	90.06	92.43
Aug-23	72.93	84.32	89.16	92.02
Sep-23	76.85	85.68	89.84	91.99
Oct-23	74.51	82.96	87.49	90.47
Nov-23	70.09	79.63	84.74	88.56
Dec-23	67.37	79.21	85.56	89.76
Jan-24	73.92	85.11	89.28	91.89
Feb-24	73.86	84.69	88.59	91.15
Mar-24	65.26	76.14	83.01	87.42
2023-24	65.60	79.19	85.35	89.24

TABLE 25: MARKET SHARE OF MEMBERS IN OUTRIGHT SETTLEMENT Percent

Settlement Period	Top 5	Top 10	Top 15	Top 20
2002-03	20.17	32.59	42.33	50.14
2003-04	19.02	31.58	40.63	48.49
2004-05	21.20	35.51	46.10	54.37
2005-06	21.84	37.47	49.11	57.64
2006-07	28.93	45.34	57.08	65.89
2007-08	27.42	43.65	56.17	65.31
2008-09	28.33	45.51	57.23	65.63
2009-10	28.74	44.32	55.32	63.35
2010-11	34.01	49.31	59.66	67.17
2011-12	30.04	47.85	60.10	68.81
2012-13	31.30	48.48	59.42	67.31
2013-14	33.33	49.48	59.63	67.34
2014-15	31.06	46.52	56.59	64.50
2015-16	32.08	48.64	58.60	65.67
2016-17	30.02	45.15	54.73	62.20
2017-18	29.35	45.89	55.80	63.20
2018-19	30.65	47.00	57.78	65.68
2019-20	28.92	43.40	54.07	62.64
2020-21	27.99	41.51	52.00	60.31
2021-22	27.66	42.28	53.58	62.14
2022-23	27.02	42.39	54.35	63.81
Apr-23	28.67	44.54	56.70	65.93
May-23	27.73	42.09	54.09	63.63
Jun-23	28.54	44.40	57.09	66.73
Jul-23	27.11	43.90	56.24	64.88
Aug-23	27.17	43.67	56.09	65.44
Sep-23	27.67	42.09	54.44	63.81
Oct-23	27.32	42.07	53.90	63.75
Nov-23	28.12	43.25	55.68	65.27
Dec-23	26.61	42.86	56.08	65.84
Jan-24	25.58	41.63	55.24	65.81
Feb-24	23.18	40.05	54.02	64.32
Mar-24	23.19	40.01	53.01	62.29
2023-24	26.76	42.57	55.24	64.83

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

Categories	Cooperative Banks	Foreign Banks	Public Sector Banks	Private Sector Banks	Mutual Funds	Primary Dealers
2002-03	87.04	75.91	41.44	50.65	59.76	62.00
2003-04	76.72	75.48	43.88	53.33	55.47	62.96
2004-05	82.30	77.94	51.20	69.12	56.99	61.90
2005-06	75.10	77.91	53.45	71.55	56.49	56.95
2006-07	77.20	76.04	52.57	73.68	68.00	72.44
2007-08	86.70	74.99	55.29	73.01	70.20	86.20
2008-09	82.16	76.26	52.53	76.79	66.10	86.83
2009-10	72.08	79.86	47.99	79.61	64.19	82.44
2010-11	62.05	83.05	48.99	74.60	66.49	84.80
2011-12	61.15	75.91	51.48	74.43	68.01	82.38
2012-13	55.50	77.32	48.92	83.43	65.36	82.08
2013-14	55.31	81.15	45.68	86.53	65.08	85.35
2014-15	58.68	82.14	47.58	80.35	66.19	87.29
2015-16	60.56	86.10	50.22	83.16	63.90	89.18
2016-17	56.83	87.23	45.98	79.16	62.48	93.18
2017-18	58.90	80.40	59.40	80.72	56.80	91.62
2018-19	59.31	73.60	59.83	85.74	58.74	91.66
2019-20	50.53	69.99	53.73	83.96	55.53	90.49
2020-21	54.67	67.79	67.39	82.22	55.51	87.24
2021-22	52.66	67.74	70.80	83.62	54.21	86.88
2022-23	57.87	63.89	66.21	82.95	54.71	86.93
Apr-23	54.00	76.71	73.63	75.82	58.66	89.79
May-23	51.00	77.98	64.02	73.40	59.82	88.46
Jun-23	56.27	75.59	77.01	74.82	60.86	89.24
Jul-23	60.74	71.24	77.68	74.47	58.43	89.13
Aug-23	60.80	73.71	77.06	72.62	55.07	89.61
Sep-23	61.52	69.54	75.25	71.76	57.08	89.48
Oct-23	65.24	76.05	75.25	71.93	52.64	86.89
Nov-23	59.35	76.88	75.62	72.53	55.98	89.46
Dec-23	58.98	76.67	79.83	73.64	54.54	89.33
Jan-24	59.63	78.81	76.64	71.19	57.59	88.60
Feb-24	50.37	82.49	77.01	68.72	62.82	87.13
Mar-24	51.76	80.70	73.43	68.57	55.81	87.03
2023-24	57.06	76.63	75.02	72.59	57.62	88.75

TRADING ANALYSIS

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

Period	OTC				NDS-OM				Total	
	Trades	% Share	Value	% Share	Trades	% Share	Value	% Share	Trades	Value
2005-06	38809	50.36	292515	56.98	38251	49.64	220890	43.02	77060	513405
2006-07	35322	25.79	368704	36.11	101641	74.21	652270	63.89	136963	1020974
2007-08	31020	16.43	453226	27.42	157823	83.57	1199919	72.58	188843	1653145
2008-09	35288	14.35	613229	28.36	210585	85.65	1548906	71.64	245873	2162135
2009-10	40736	12.87	798397	27.41	275769	87.13	2113896	72.59	316505	2912293
2010-11	42710	12.85	622558	21.73	289636	87.15	2241886	78.27	332346	2864444
2011-12	44908	10.89	731938	20.96	367495	89.11	2760795	79.04	412403	3492733
2012-13	57757	8.79	1179701	17.91	599316	91.21	5408334	82.09	657073	6588036
2013-14	57545	7.03	1501310	16.79	760964	92.97	7437982	83.21	818509	8939292
2014-15	57293	5.85	1635278	16.09	921361	94.15	8531024	83.91	978654	10166302
2015-16	60560	6.86	1891410	19.42	822803	93.14	7846591	80.58	883363	9738000
2016-17	84504	6.30	2804041	16.64	1255872	93.70	14051698	83.36	1340376	16855738
2017-18	66190	7.21	2685956	23.59	851940	92.79	8699962	76.41	918130	11385918
2018-19	54653	6.80	1865656	19.97	749493	93.20	7475388	80.03	804146	9341044
2019-20	67688	7.03	2986806	22.38	895697	92.97	10359039	77.62	963385	13345845
2020-21	55760	8.88	2684287	26.83	572492	91.12	7321103	73.17	628252	10005390
2021-22	51469	8.28	2477975	28.17	569770	91.72	6319153	71.83	621239	8797127
2022-23	55956	6.99	2638330	26.07	744785	93.01	7482702	73.93	800741	10121032
Apr-23	4788	6.06	282700	24.96	74280	93.94	849909	75.04	79068	1132609
May-23	6567	6.61	334675	24.74	92737	93.39	1017926	75.26	99304	1352601
Jun-23	5590	6.41	396836	30.69	81663	93.59	896398	69.31	87253	1293234
Jul-23	5266	6.10	267185	22.80	81043	93.90	904669	77.20	86309	1171855
Aug-23	5275	6.38	234560	21.56	77367	93.62	853543	78.44	82642	1088102
Sep-23	5362	5.80	266946	21.96	87044	94.20	948527	78.04	92406	1215473
Oct-23	4412	6.87	203710	23.50	59818	93.13	663017	76.50	64230	866727
Nov-23	4993	7.63	261800	27.40	60485	92.37	693673	72.60	65478	955474
Dec-23	5427	7.85	268427	26.41	63719	92.15	747948	73.59	69146	1016375
Jan-24	5275	6.66	260799	23.53	73968	93.34	847780	76.47	79243	1108578
Feb-24	5752	6.76	305311	24.49	79376	93.24	941196	75.51	85128	1246507
Mar-24	5496	9.20	309584	31.42	54235	90.80	675652	68.58	59731	985236
2023-24	64203	6.76	3392533	25.26	885735	93.24	10040238	74.74	949938	13432771

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

TABLE 28: WHEN-ISSUED TRADING - HISTORICAL

Amount ₹ Crore

Period	Trades	Value
2006-07	154	1270
2007-08	169	1530
2008-09	335	3000
2009-10	320	3180
2010-11	306	2715
2011-12	391	2985
2012-13	1586	11805
2013-14	1406	11295
2014-15	1232	11265
2015-16	679	5755
2016-17	1400	13535
2017-18	966	9555
2018-19	60	705
2019-20	8	130
2020-21	46	535
2021-22	121	1220
2022-23	26	175
Apr-23	-	-
May-23	-	-
Jun-23	-	-
Jul-23	-	-
Aug-23	2	25
Sep-23	-	-
Oct-23	1	10
Nov-23	-	-
Dec-23	-	-
Jan-24	-	-
Feb-24	-	-
Mar-24	-	-
2023-24	3	35

Period	Coupon Strips		Principal Strips		Total	
	Trades	Face Value	Trades	Face Value	Trades	Face Value
2010-11	4	18.78	4	400.00	8	418.78
2011-12	76	26.93	2	15.00	78	41.93
2012-13	56	581.00	1	250.00	57	831.00
2013-14	-	-	-	-	-	-
2014-15	-	-	-	-	-	-
2015-16	-	-	-	-	-	-
2016-17	-	-	-	-	-	-
2017-18	180	1288.58	4	690.00	184	1978.58
2018-19	690	7089.46	42	10570.00	732	17659.46
2019-20	1929	25393.39	44	12990.00	1973	38383.39
2020-21	4461	53821.86	163	25810.00	4624	79631.86
2021-22	5209	72393.47	129	26976.00	5338	99369.47
2022-23	7515	97904.36	179	36578.00	7694	134482.36
Apr-23	740	11082.94	18	4181.00	758	15263.94
May-23	1915	39987.25	35	12860.00	1950	52847.25
Jun-23	1026	17582.23	34	6285.00	1060	23867.23
Jul-23	1066	20098.54	29	6211.25	1095	26309.79
Aug-23	1139	16579.56	35	6532.05	1174	23111.61
Sep-23	1390	25549.08	37	9620.00	1427	35169.08
Oct-23	678	9716.84	16	2520.00	694	12236.84
Nov-23	779	9444.43	16	2563.35	795	12007.78
Dec-23	900	13445.00	17	4160.00	917	17605.00
Jan-24	666	10703.61	16	3500.00	682	14203.61
Feb-24	775	12815.37	30	4080.00	805	16895.37
Mar-24	153	2735.62	3	39.85	156	2775.47
2023-24	11227	189740.47	286	62552.50	11513	252292.97

Category	Buy		Sell	
	Trades	Value	Trades	Value
Co-operative Banks	4.22	1.65	4.42	1.53
Financial Institutions	0.49	0.69	0.00	0.00
Foreign Banks	11.26	15.01	12.38	20.32
Insurance Companies	1.56	2.72	2.36	2.69
Mutual Funds	6.00	10.08	6.67	10.35
Others	7.99	4.54	8.08	4.19
Primary Dealers	16.08	14.15	17.39	16.82
Private Sector Banks	22.16	22.54	22.84	23.44
Provident Funds	0.17	2.93	0.00	0.00
Public Sector Banks	14.58	12.56	15.92	12.92

* Trade Data

Constituent Category	Buy		Sell	
	Trades	Value	Trades	Value
Banks	0.62	0.57	0.34	0.19
Co-operative Banks	2.86	0.99	1.59	0.40
Corporates	4.53	3.74	4.32	3.33
FIIIs	0.67	1.81	0.40	1.16
Insurance Companies	1.74	2.00	1.17	1.13
Mutual Funds	0.31	0.52	0.25	0.21
Finance Cos.	0.04	0.10	0.04	0.11
Others	1.29	1.00	0.94	0.13
Provident Funds	3.42	2.38	0.91	1.07

Current Month	Previous Month	3 Months	6 Months	12 Months
0.75%	0.64%	0.62%	0.65%	0.60%

TABLE 33A: NET PROPRIETARY TRADING IN OUTRIGHT MARKET Percent

Date	Foreign Banks	Mutual Funds	Others	Primary Dealers	Private Sector Banks	Public Sector Banks
1-Mar-24	2.88	4.86	-0.05	-4.74	0.74	-5.03
4-Mar-24	3.04	6.63	-2.30	0.90	-5.02	-5.14
5-Mar-24	-12.10	1.36	17.69	-9.43	0.32	-1.07
6-Mar-24	-1.71	12.38	1.13	-4.50	-5.60	-6.09
7-Mar-24	0.44	2.36	-0.69	2.52	-3.33	-5.21
11-Mar-24	-0.95	5.85	-1.06	0.91	1.06	-4.95
12-Mar-24	-16.74	-2.21	18.36	-2.83	-1.02	-2.55
13-Mar-24	-7.19	8.42	2.17	-0.88	-7.14	0.51
14-Mar-24	2.27	-4.88	-0.24	2.37	1.31	1.05
15-Mar-24	-1.01	2.45	1.73	-8.90	-1.34	4.69
18-Mar-24	-4.31	-2.98	-2.71	-0.60	-0.02	7.30
19-Mar-24	-17.62	-1.63	12.28	-4.93	-0.62	2.04
20-Mar-24	-8.01	6.19	4.88	-7.16	-5.56	5.28
21-Mar-24	1.53	-1.14	1.08	-0.18	-1.69	-6.13
22-Mar-24	-6.00	-3.55	1.81	-4.29	-1.09	11.09
26-Mar-24	-5.01	-20.14	11.20	-0.98	6.50	2.13
27-Mar-24	-5.99	-11.41	2.04	-4.84	6.37	4.31
28-Mar-24	-3.09	1.97	1.12	-1.87	-2.93	-9.88
Net Activity in Mar-24	-4.88	-0.29	4.21	-2.68	-0.93	-0.34

TABLE 33B: CONSTITUENT ACTIVITY IN OUTRIGHT MARKET

Date	Buy Side			Sell Side		
	Trades	Volume (₹ Cr)	% Share in Total Outright Volumes	Trades	Volume (₹ Cr)	% Share in Total Outright Volumes
1-Mar-24	396	3941.09	9.31	309	3377.72	7.98
4-Mar-24	418	4477.79	13.10	322	3830.66	11.20
5-Mar-24	416	4360.81	9.74	307	2912.82	6.51
6-Mar-24	406	5871.50	10.68	243	3457.61	6.29
7-Mar-24	556	7889.38	10.71	435	5009.82	6.80
11-Mar-24	431	4410.49	8.26	386	4873.17	9.13
12-Mar-24	460	9212.45	14.66	324	4826.09	7.68
13-Mar-24	456	6566.71	12.60	281	4428.44	8.50
14-Mar-24	411	5205.01	12.69	293	5977.37	14.57
15-Mar-24	511	4309.91	11.15	305	3390.38	8.77
18-Mar-24	421	4697.32	11.16	267	3298.81	7.84
19-Mar-24	543	9620.49	14.63	294	2727.78	4.15
20-Mar-24	557	7233.62	11.70	348	4525.88	7.32
21-Mar-24	737	9514.17	13.20	435	4807.16	6.67
22-Mar-24	461	5548.69	9.14	308	4316.66	7.11
26-Mar-24	584	8476.13	13.04	280	4387.03	6.75
27-Mar-24	870	9842.97	14.94	413	3573.92	5.43
28-Mar-24	477	10687.44	24.12	343	4175.41	9.42
Total Activity in Mar-24	9111	121865.95	12.37	5893	73896.72	7.50

TABLE 34: TRADING SUMMARY

Amount ₹ Crore

Date	Central Government		SDL		T-Bills		Total		Repo		TREP		Forex*	
	Trades	Value	Trades	Value	Trades	Value	Trades	Value	Trades	Value	Trades	Value	Trades	Value
1-Mar-24	3239	38175	145	1265	78	3651	3462	43091	1008	169746	1051	367354	9446	38786
2-Mar-24									12	586	135	10050		
4-Mar-24	2646	29953	141	873	100	3472	2887	34298	1003	169739	1021	358303	10392	38474
5-Mar-24	2619	31122	322	12498	64	1338	3005	44958	955	168018	942	326111	11962	40147
6-Mar-24	2794	34148	183	2894	221	18039	3198	55081	951	169475	974	310591	10743	37292
7-Mar-24	5023	64221	232	6212	120	3219	5375	73653	1081	196141	1049	347518	8966	35036
11-Mar-24	3577	45081	201	4611	99	4161	3877	53853	956	183072	1042	367052	9829	40648
12-Mar-24	2591	38240	395	24100	106	2592	3092	64932	920	166882	1076	384462	12578	43255
13-Mar-24	2125	31432	256	5757	224	16051	2605	53239	986	169308	1014	327615	12116	39512
14-Mar-24	1986	29361	244	5252	147	6463	2377	41075	976	176676	957	322185	9650	31125
15-Mar-24	2325	33840	219	3795	69	2471	2613	40106	974	181792	1108	347254	13365	45889
16-Mar-24									11	894	162	25828		
18-Mar-24	2430	36054	220	2167	97	3999	2747	42221	945	169723	1094	354552	11203	44747
19-Mar-24	3256	42107	389	16921	167	6803	3812	65831	951	170864	971	328002	12874	41603
20-Mar-24	2558	40477	274	2819	183	18799	3015	62095	949	180040	1044	316592	10961	39151
21-Mar-24	4077	54754	487	8976	176	8416	4740	72146	977	179505	1008	321776	13184	42551
22-Mar-24	3398	53123	228	2693	131	5951	3757	61767	1004	168199	988	323643	13955	44559
26-Mar-24	2333	40713	370	13061	232	12614	2935	66387	952	163130	1026	360572	14452	47774
27-Mar-24	2590	39593	496	5888	423	20673	3509	66155	939	165264	1038	336605	18084	53965
28-Mar-24	2495	36357	114	1080	116	6912	2725	44350	1036	167895	950	254427	23013	233946
30-Mar-24									14	1377	325	76411		
Total	52062	718750	4916	120864	2753	145623	59731	985237	17600	3118327	18975	6166902	226767	938459
*Amount in USD Million Average	2892	39931	273	6715	153	8090	3318	54735	838	148492	904	293662	12598	52137
Market Share (%)	87	73	8	12	5	15	0	0	0	0	0	0	0	0

TABLE 35: G-SEC TRADING ANALYSIS

Amount ₹ Crore

Date	OTC (G-Sec)				NDS-OM (G-Sec)				Brokered Deals (G-Sec)				Total (G-Sec)		
	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value
1-Mar-24	148	46	6524	17.09	3091	45	31651	82.91	20	13	1330	3.48	3239	66	38175
4-Mar-24	111	42	4927	16.45	2535	54	25026	83.55	24	13	1775	5.93	2646	66	29953
5-Mar-24	120	49	5996	19.27	2499	61	25125	80.73	41	17	2763	8.88	2619	75	31122
6-Mar-24	107	40	6282	18.40	2687	56	27866	81.60	28	19	1835	5.37	2794	67	34148
7-Mar-24	117	44	8505	13.24	4906	57	55716	86.76	22	14	2180	3.39	5023	69	64221
11-Mar-24	144	46	7779	17.25	3433	51	37302	82.75	16	12	1143	2.54	3577	64	45081
12-Mar-24	150	43	11623	30.40	2441	59	26617	69.60	20	9	1340	3.50	2591	69	38240
13-Mar-24	101	48	6904	21.97	2024	54	24528	78.03	28	12	2844	9.05	2125	74	31432
14-Mar-24	94	45	6854	23.34	1892	52	22507	76.65	30	19	2570	8.75	1986	67	29361
15-Mar-24	110	0	10141	29.97	2215	1	23699	70.03	32	17	2850	8.42	2325	64	33840
18-Mar-24	88	42	8489	23.55	2342	49	27565	76.45	22	14	2054	5.70	2430	63	36054
19-Mar-24	103	34	6161	14.63	3153	53	35946	85.37	22	13	1450	3.44	3256	60	42107
20-Mar-24	143	46	9813	24.24	2415	50	30665	75.76	47	23	4180	10.33	2558	64	40477
21-Mar-24	112	42	6629	12.11	3965	61	48126	87.89	12	8	430	0.79	4077	72	54754
22-Mar-24	105	38	8675	16.33	3293	69	44448	83.67	8	6	445	0.84	3398	81	53123
26-Mar-24	95	35	8369	20.04	2238	61	32344	79.44	17	11	1045	2.57	2333	69	40713
27-Mar-24	171	60	6100	15.01	2419	75	33494	84.59	23	15	1050	2.65	2590	87	39593
28-Mar-24	114	41	4675	12.51	2381	57	31682	87.14	20	12	1027	2.83	2495	70	36357
Total	2133		134445		49929		584305		432		32312		52062		718750
Average	119	41	7469		2774	54	32461		24	14	1795		2892	69	39931
Percent Market Share				18.71				81.29				4.50			

TABLE 36: T-BILL TRADING ANALYSIS

Amount ₹ Crore

Date	OTC (T-Bills)				NDS-OM (T-Bills)				Brokered Deals (T-Bills)				Total (T-Bills)		
	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value
1-Mar-24	20	12	2034	55.73	58	21	1616	44.27	2	2	625	17.12	78	28	3651
4-Mar-24	14	12	514	14.81	86	27	2958	85.19	2	2	175	5.04	100	33	3472
5-Mar-24	16	12	775	57.90	48	21	563	42.10	3	2	600	44.86	64	25	1338
6-Mar-24	98	16	13559	75.16	123	33	4480	24.84	19	4	4800	26.61	221	37	18039
7-Mar-24	24	16	1193	37.07	96	33	2026	62.93	5	5	805	25.00	120	39	3219
11-Mar-24	21	15	2830	68.01	78	23	1331	31.99	4	4	940	22.59	99	28	4161
12-Mar-24	19	13	545	21.02	87	29	2047	78.98	2	1	85	3.28	106	32	2592
13-Mar-24	88	22	11256	70.13	136	29	4795	29.87	26	8	4726	29.45	224	36	16051
14-Mar-24	37	24	2938	45.46	110	35	3525	54.54	12	9	1854	28.69	147	42	6463
15-Mar-24	13	0	1218	49.29	56	0	1253	50.71	8	7	1105	44.72	69	34	2471
18-Mar-24	26	16	2335	58.39	71	24	1664	41.61	7	5	550	13.75	97	31	3999
19-Mar-24	33	14	2067	30.38	134	29	4736	69.62	11	6	845	12.42	167	33	6803
20-Mar-24	93	17	16201	86.18	90	25	2597	13.82	25	7	5177	27.54	183	33	18799
21-Mar-24	61	21	5905	70.17	115	31	2511	29.83	25	11	2985	35.47	176	37	8416
22-Mar-24	34	19	2907	48.84	97	25	3045	51.16	13	8	1374	23.08	131	35	5951
26-Mar-24	40	20	3873	30.71	192	24	8740	69.29	5	3	815	6.46	232	28	12614
27-Mar-24	125	35	9965	48.20	298	42	10708	51.80	26	12	2526	12.22	423	49	20673
28-Mar-24	5	4	271	3.92	111	22	6641	96.08	2	1	220	3.18	116	1215	6912
Total	767		80386		1986		65237		197		30208		2753		145623
Average	43	16	4466		110	26	3624		11	5	1678		153	100	8090
Percent Market Share				55.20				44.80				20.74			

TABLE 37: SDL TRADING ANALYSIS

Amount ₹ Crore

Date	OTC (SDLs)				NDS-OM (SDLs)				Brokered Deals (SDLs)				Total (SDLs)		
	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value	Market Share (%)	Trades	No. of Securities	Value
1-Mar-24	70	57	779	61.59	75	48	486	38.41	9	8	350	27.66	145	97	1265
4-Mar-24	67	50	451	51.61	74	45	422	48.39	7	6	230	26.34	141	87	873
5-Mar-24	187	50	11519	92.16	135	68	980	7.84	9	7	273	2.18	322	99	12498
6-Mar-24	78	44	1701	58.76	105	50	1194	41.24	11	4	1060	36.62	183	77	2894
7-Mar-24	84	49	3498	56.31	148	67	2714	43.69	25	19	1117	17.98	232	124	6212
11-Mar-24	64	44	2613	56.67	137	75	1998	43.33	8	7	524	11.37	201	104	4611
12-Mar-24	206	62	20762	86.15	189	86	3338	13.85	24	20	1447	6.01	395	142	24100
13-Mar-24	137	66	4228	73.44	119	69	1529	26.56	25	21	1711	29.72	256	127	5757
14-Mar-24	131	85	3920	74.64	113	61	1332	25.36	16	13	615	11.71	244	132	5252
15-Mar-24	113	71	2310	60.87	106	69	1485	39.13	25	17	1373	36.19	219	135	3795
18-Mar-24	137	99	1621	74.79	83	54	546	25.21	12	10	464	21.40	220	144	2167
19-Mar-24	267	99	16016	94.66	122	49	904	5.34	10	10	280	1.65	389	135	16921
20-Mar-24	149	76	1635	58.00	125	51	1184	42.00	14	12	220	7.80	274	115	2819
21-Mar-24	276	83	7102	79.12	211	82	1874	20.88	15	11	510	5.68	487	138	8976
22-Mar-24	120	67	1484	55.12	108	60	1208	44.88	7	6	146	5.42	228	105	2693
26-Mar-24	246	76	11739	89.88	124	58	1322	10.12	14	10	838	6.42	370	113	13061
27-Mar-24	238	119	2878	48.88	258	90	3010	51.12	27	21	905	15.37	496	177	5888
28-Mar-24	26	13	497	46.03	88	51	583	53.97	12	9	295	27.31	114	67	1080
Total	2596		94753		2320		26111		270		12359		4916		120864
Average	144	67	5264		129	63	1451		15	12	687		273	118	6715
Percent Market Share				78.40				21.60				10.23			

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

Sr. No.	ISIN	ISINDESC	No. of Trades	Value (₹ Cr.)	Market Share (%)	Days Traded	Days Traded with 5 trades or more per day	Days Traded with less than 5 trades per day
1	IN0020230085	7.18% GS 2033	27120	290228.10	40.47	18	18	0
2	IN0020230077	7.18% GS 2037	9591	111590.33	15.56	18	18	0
3	IN0020230044	7.25% GS 2063	1500	25125.00	3.50	18	18	0
4	IN0020230101	7.37% GS 2028	1338	24619.44	3.43	18	18	0
5	IN0020230010	7.06% GS 2028	878	18977.00	2.65	18	18	0
6	IN0020230051	7.30% GS 2053	1269	17800.41	2.48	18	18	0
7	IN0020220037	7.38% GS 2027	510	17726.10	2.47	18	18	0
8	IN0020220011	7.10% GS 2029	799	15517.73	2.16	18	17	1
9	IN0020230135	7.32% GS 2030	988	15302.90	2.13	18	18	0
10	IN0020210244	6.54% GS 2032	635	14381.50	2.01	18	18	0
11	IN0020210160	FRB 2028	567	13805.00	1.92	17	15	2
12	IN0020200120	FRB 2033	346	9990.00	1.39	18	15	3
13	IN0020220151	7.26% GS 2033	541	9466.05	1.32	18	18	0
14	IN0020220029	7.54% GS 2036	498	8715.06	1.22	17	16	1
15	IN0020200112	5.22% GS 2025	118	6847.70	0.95	16	10	6
16	IN0020220102	7.41% GS 2036	283	6642.07	0.93	17	13	4
17	IN0020220060	7.26% GS 2032	377	6548.50	0.91	18	16	2
18	IN0020210186	5.74% GS 2026	109	6435.74	0.90	16	11	5
19	IN0020230119	7.33% GS 2026	118	6325.00	0.88	15	7	8
20	IN0020220086	7.36% GS 2052	89	5099.65	0.71	17	6	11
21	IN0020210202	6.95% GS 2061	33	4860.00	0.68	13	2	11
22	IN0020210012	5.63% GS 2026	107	4850.50	0.68	16	11	5
23	IN0020180454	7.26% GS 2029	79	4158.20	0.58	13	6	7
24	IN0020230028	6.99% GS 2026	78	4080.00	0.57	15	7	8
25	IN0020079045	8.35% SBI SB 2024	10	3370.00	0.47	7	0	7
26	IN0020230036	7.17% GS 2030	202	3358.00	0.47	17	12	5
27	IN0020210137	FRB 2034	78	3070.00	0.43	14	4	10
28	IN0020220094	7.40% GS 2062	31	3020.00	0.42	14	1	13
29	IN0020220052	6.69% GS 2024	130	2723.90	0.38	15	12	3
30	IN0020210095	6.10% GS 2031	56	2674.83	0.37	15	4	11
31	IN0020200054	7.16% GS 2050	99	2662.50	0.37	12	7	5
32	IN0020160084	FRB 2024	66	2540.00	0.35	12	7	5
33	IN0020200278	5.15% GS 2025	62	2290.50	0.32	15	5	10
34	IN0020210152	6.67% GS 2035	114	2190.21	0.31	13	6	7
35	IN0020200187	6.80% GS 2060	51	2000.00	0.28	13	5	8
36	IN0020170174	7.17% GS 2028	66	1926.26	0.27	14	5	9
37	IN0020040039	7.50% GS 2034	146	1925.00	0.27	11	8	3
38	IN0020210020	6.64% GS 2035	60	1909.38	0.27	16	5	11
39	IN0020230127	7.46% GS 2073	16	1700.00	0.24	8	1	7
40	IN0020160035	6.97% GS 2026	29	1670.00	0.23	10	3	7

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

Sr. No.	ISIN	ISINDESC	No. of Trades	Value (₹ Cr.)	Market Share (%)	Days Traded	Days Traded with 5 trades or more per day	Days Traded with less than 5 trades per day
41	IN0020120047	8.20% GS 2025	35	1593.00	0.22	11	3	8
42	IN0020170026	6.79% GS 2027	42	1506.30	0.21	14	3	11
43	IN0020210194	6.99% GS 2051	43	1477.50	0.21	14	2	12
44	IN0020190396	6.18% GS 2024	39	1339.00	0.19	11	2	9
45	IN0020200401	6.76% GS 2061	56	1274.00	0.18	14	2	12
46	IN0020110055	8.97% GS 2030	30	1238.24	0.17	6	4	2
47	IN0020150093	7.59% GS 2026	28	1150.77	0.16	10	1	9
48	IN0020180041	FRB 2031	28	1135.00	0.16	5	2	3
49	IN0020060045	8.33% GS 2036	27	973.90	0.14	6	3	3
50	IN0020190065	7.57% GS 2033	35	830.00	0.12	11	4	7
51	IN0020120062	8.30% GS 2042	8	812.55	0.11	5	0	5
52	IN0020150051	7.73% GS 2034	44	805.00	0.11	7	4	3
53	IN0020050012	7.40% GS 2035	57	756.74	0.11	9	3	6
54	IN0020020106	7.95% GS 2032	38	630.00	0.09	7	3	4
55	IN0020150028	7.88% GS 2030	18	615.00	0.09	7	1	6
56	IN0020160118	6.79% GS 2029	24	596.50	0.08	10	2	8
57	IN0020200252	6.67% GS 2050	39	579.01	0.08	13	2	11
58	IN0020200245	6.22% GS 2035	20	500.00	0.07	9	1	8
59	IN0020160092	6.62% GS 2051	34	495.00	0.07	9	2	7
60	IN0020170042	6.68% GS 2031	11	410.00	0.06	6	0	6
61	IN0020160068	7.06% GS 2046	23	400.00	0.06	5	2	3
62	IN000624C048	GS12JUN2024C	10	380.22	0.05	6	0	6
63	IN0020230176	7.37% SGrB 2054	5	360.00	0.05	3	0	3
64	IN0020140078	8.17% GS 2044	11	352.37	0.05	7	0	7
65	IN0020110063	8.83% GS 2041	15	333.38	0.05	6	1	5
66	IN0020190057	7.63% GS 2059	5	325.00	0.05	2	0	2
67	IN0020190016	7.27% GS 2026	8	305.00	0.04	5	0	5
68	IN0020230150	7.24% SGrB 2033	10	275.00	0.04	1	1	0
69	IN0020070044	8.32% GS 2032	16	260.00	0.04	6	1	5
70	IN0020100031	8.30% GS 2040	9	254.36	0.04	5	0	5
71	IN0020140052	8.24% GS 2033	11	250.03	0.03	4	1	3
72	IN0020220128	6.89% GS 2025	10	247.58	0.03	5	1	4
73	IN0020160019	7.61% GS 2030	12	225.00	0.03	7	1	6
74	IN0020140060	8.15% GS 2026	8	220.00	0.03	4	0	4
75	IN0020060078	8.24% GS 2027	16	220.00	0.03	8	1	7
76	IN0020150036	7.72% GS 2025	6	215.00	0.03	2	0	2
77	IN0020190362	6.45% GS 2029	14	208.05	0.03	9	0	9
78	IN0020030071	5.97% GS 2025	3	200.00	0.03	2	0	2
79	IN0020130053	9.20% GS 2030	5	198.25	0.03	4	0	4
80	IN0020220144	7.29% SGrB 2033	5	190.00	0.03	4	0	4

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

Sr. No.	ISIN	ISINDESC	No. of Trades	Value (₹ Cr.)	Market Share (%)	Days Traded	Days Traded with 5 trades or more per day	Days Traded with less than 5 trades per day
81	IN0020190040	7.69% GS 2043	1	190.00	0.03	1	0	1
82	IN0020150077	7.72% GS 2055	4	176.15	0.02	2	0	2
83	IN0020200070	5.79% GS 2030	9	170.00	0.02	5	0	5
84	IN000327C048	GS19MAR2027C	2	158.52	0.02	2	0	2
85	IN0020130079	9.23% GS 2043	14	155.77	0.02	5	1	4
86	IN0020080050	6.83% GS 2039	14	155.00	0.02	7	0	7
87	IN0020090034	7.35% GS 2024	5	155.00	0.02	4	0	4
88	IN0020200153	5.77% GS 2030	11	154.05	0.02	6	0	6
89	IN000927C045	GS19SEP2027C	1	153.40	0.02	1	0	1
90	IN0020070069	8.28% GS 2027	12	150.20	0.02	8	0	8
91	IN0020160100	6.57% GS 2033	9	144.90	0.02	6	0	6
92	IN000324C045	GS19MAR2024C	2	143.20	0.02	2	0	2
93	IN0020089036	6.35% OMC SB 2024	5	142.10	0.02	4	0	4
94	IN000228C022	GS22FEB2028C	1	136.82	0.02	1	0	1
95	IN0020089069	6.90% OMC SB 2026	6	135.00	0.02	3	0	3
96	IN000828C029	GS22AUG2028C	1	131.82	0.02	1	0	1
97	IN000627C041	GS12JUN2027C	2	121.80	0.02	2	0	2
98	IN0020200039	7.19% GS 2060	4	120.00	0.02	3	0	3
99	IN0020120039	8.33% GS 2026	6	115.00	0.02	3	0	3
100	IN0020150069	7.59% GS 2029	8	105.00	0.01	3	0	3
101	IN0020140011	8.60% GS 2028	9	95.00	0.01	3	1	2
102	IN000825C025	GS22AUG2025C	2	95.00	0.01	1	0	1
103	IN0020110048	9.15% GS 2024	2	94.87	0.01	2	0	2
104	IN000929C041	GS19SEP2029C	4	91.50	0.01	3	0	3
105	IN000628C049	GS12JUN2028C	3	80.68	0.01	3	0	3
106	IN000829C027	GS22AUG2029C	1	80.00	0.01	1	0	1
107	IN0020150044	8.13% GS 2045	8	78.13	0.01	4	0	4
108	IN000329C044	GS19MAR2029C	2	65.00	0.01	1	0	1
109	IN001228C047	GS12DEC2028C	2	60.68	0.01	2	0	2
110	IN000627C058	GS15JUN2027C	1	55.90	0.01	1	0	1
111	IN001227C056	GS15DEC2027C	3	55.32	0.01	3	0	3
112	IN001226C074	GS16DEC2026C	2	51.01	0.01	2	0	2
113	IN000926C054	GS12SEP2026C	1	50.05	0.01	1	0	1
114	IN0020190032	7.72% GS 2049	6	46.50	0.01	5	0	5
115	IN000626C076	GS16JUN2026C	1	46.01	0.01	1	0	1
116	IN001227C049	GS12DEC2027C	1	45.68	0.01	1	0	1
117	IN0020070036	8.26% GS 2027	6	45.00	0.01	4	0	4
118	IN0020010081	10.18% GS 2026	2	40.02	0.01	1	0	1
119	IN0020200096	6.19% GS 2034	6	40.00	0.01	2	0	2
120	IN001243P014	9.23%GS23DEC2043P	3	39.85	0.01	3	0	3

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

Sr. No.	ISIN	ISINDESC	No. of Trades	Value (₹ Cr.)	Market Share (%)	Days Traded	Days Traded with 5 trades or more per day	Days Traded with less than 5 trades per day
121	IN000628C031	GS17JUN2028C	2	35.01	0.00	2	0	2
122	IN000624C055	GS15JUN2024C	5	35.00	0.00	4	0	4
123	IN0020190024	7.62% GS 2039	5	31.31	0.00	3	0	3
124	IN001224C079	GS16DEC2024C	3	30.00	0.00	2	0	2
125	IN000325C059	GS12MAR2025C	1	29.73	0.00	1	0	1
126	IN000627C033	GS17JUN2027C	1	25.68	0.00	1	0	1
127	IN0020200294	5.85% GS 2030	3	25.50	0.00	3	0	3
128	IN000625C078	GS16JUN2025C	1	25.37	0.00	1	0	1
129	IN000326C057	GS12MAR2026C	1	25.02	0.00	1	0	1
130	IN000327C055	GS12MAR2027C	1	25.02	0.00	1	0	1
131	IN0020060086	8.28% GS 2032	4	25.00	0.00	3	0	3
132	IN000927C029	GS15SEP2027C	1	25.00	0.00	1	0	1
133	IN000227C024	GS22FEB2027C	1	22.98	0.00	1	0	1
134	IN001224C046	GS12DEC2024C	2	20.89	0.00	2	0	2
135	IN001226C041	GS12DEC2026C	3	20.51	0.00	3	0	3
136	IN001229C052	GS15DEC2029C	1	20.00	0.00	1	0	1
137	IN000629C054	GS15JUN2029C	1	20.00	0.00	1	0	1
138	IN000625C052	GS15JUN2025C	2	18.14	0.00	2	0	2
139	IN000827C021	GS22AUG2027C	1	17.98	0.00	1	0	1
140	IN000926C047	GS19SEP2026C	1	17.00	0.00	1	0	1
141	IN000629C047	GS12JUN2029C	2	15.76	0.00	2	0	2
142	IN001229C045	GS12DEC2029C	2	15.25	0.00	2	0	2
143	IN001224C095	GS19DEC2024C	1	15.11	0.00	1	0	1
144	IN000624C030	GS17JUN2024C	2	11.50	0.00	2	0	2
145	IN000625C045	GS12JUN2025C	2	10.81	0.00	2	0	2
146	IN001225C068	GS23DEC2025C	1	10.69	0.00	1	0	1
147	IN001232C049	GS12DEC2032C	1	10.15	0.00	1	0	1
148	IN001233C047	GS12DEC2033C	1	10.15	0.00	1	0	1
149	IN001234C045	GS12DEC2034C	1	10.15	0.00	1	0	1
150	IN000632C041	GS12JUN2032C	1	10.15	0.00	1	0	1
151	IN000633C049	GS12JUN2033C	1	10.15	0.00	1	0	1
152	IN000634C047	GS12JUN2034C	1	10.15	0.00	1	0	1
153	IN001227C031	GS17DEC2027C	1	10.01	0.00	1	0	1
154	IN001228C039	GS17DEC2028C	1	10.01	0.00	1	0	1
155	IN000324C052	GS12MAR2024C	1	10.00	0.00	1	0	1
156	IN000924C059	GS12SEP2024C	1	10.00	0.00	1	0	1
157	IN001229C094	GS19DEC2029C	1	10.00	0.00	1	0	1
158	IN001228C096	GS19DEC2028C	1	8.37	0.00	1	0	1
159	IN001225C043	GS12DEC2025C	1	5.51	0.00	1	0	1
160	IN001231C041	GS12DEC2031C	1	5.51	0.00	1	0	1

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

Sr. No.	ISIN	ISINDESC	No. of Trades	Value (₹ Cr.)	Market Share (%)	Days Traded	Days Traded with 5 trades or more per day	Days Traded with less than 5 trades per day
161	IN001238C038	GS12DEC2038C	1	5.51	0.00	1	0	1
162	IN000638C030	GS12JUN2038C	1	5.51	0.00	1	0	1
163	IN000626C043	GS12JUN2026C	1	5.40	0.00	1	0	1
164	IN001239C028	GS17DEC2039C	1	5.34	0.00	1	0	1
165	IN000637C032	GS12JUN2037C	1	5.30	0.00	1	0	1
166	IN000326C040	GS19MAR2026C	1	5.18	0.00	1	0	1
167	IN000927C052	GS12SEP2027C	1	5.14	0.00	1	0	1
168	IN001235C059	GS15DEC2035C	1	5.10	0.00	1	0	1
169	IN0020220136	7.10% SGrB 2028	1	5.00	0.00	1	0	1
170	IN0020079037	7.95% FERT SB 2026	1	5.00	0.00	1	0	1
171	IN0020079029	7.95% OMC SB 2025	1	5.00	0.00	1	0	1
172	IN0020070077	8.33% GS 2032	1	5.00	0.00	1	0	1
173	IN001230C043	GS12DEC2030C	1	5.00	0.00	1	0	1
174	IN001237C030	GS12DEC2037C	1	5.00	0.00	1	0	1
175	IN000630C045	GS12JUN2030C	1	5.00	0.00	1	0	1
176	IN000631C043	GS12JUN2031C	1	5.00	0.00	1	0	1
Total			50307	717216.24	100.00			

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

Sr. No.	5 or more Trades Per Day					Less than 5 Trades Per Day				
	ISIN	ISINDESC	Days Traded	Trades	Value (₹ Cr.)	ISIN	ISINDESC	Days Traded	Trades	Value (₹ Cr.)
1	IN0020230085	7.18% GS 2033	18	27120	290228	IN0020230119	7.33% GS 2026	8	18	3490
2	IN0020230077	7.18% GS 2037	18	9591	111590	IN0020079045	8.35% SBI SB 2024	7	10	3370
3	IN0020230044	7.25% GS 2063	18	1500	25125	IN0020210202	6.95% GS 2061	11	23	3305
4	IN0020230101	7.37% GS 2028	18	1338	24619	IN0020220094	7.40% GS 2062	13	25	2610
5	IN0020230010	7.06% GS 2028	18	878	18977	IN0020220086	7.36% GS 2052	11	26	2056
6	IN0020230051	7.30% GS 2053	18	1269	17800	IN0020210137	FRB 2034	10	21	2005
7	IN0020220037	7.38% GS 2027	18	510	17726	IN0020230028	6.99% GS 2026	8	20	1255
8	IN0020220011	7.10% GS 2029	17	798	15513	IN0020230127	7.46% GS 2073	7	11	1250
9	IN0020230135	7.32% GS 2030	18	988	15303	IN0020210020	6.64% GS 2035	11	21	1224
10	IN0020210244	6.54% GS 2032	18	635	14382	IN0020210095	6.10% GS 2031	11	28	1221
11	IN0020210160	FRB 2028	15	560	13170	IN0020200112	5.22% GS 2025	6	11	1217
12	IN0020200120	FRB 2033	15	339	9580	IN0020210194	6.99% GS 2051	12	25	1193
13	IN0020220151	7.26% GS 2033	18	541	9466	IN0020150093	7.59% GS 2026	9	21	1056
14	IN0020220029	7.54% GS 2036	16	495	8690	IN0020200401	6.76% GS 2061	12	33	1015
15	IN0020220102	7.41% GS 2036	13	277	6583	IN0020200278	5.15% GS 2025	10	23	976
16	IN0020220060	7.26% GS 2032	16	375	6344	IN0020170026	6.79% GS 2027	11	22	901
17	IN0020210186	5.74% GS 2026	11	101	6206	IN0020210012	5.63% GS 2026	5	9	885
18	IN0020200112	5.22% GS 2025	10	107	5631	IN0020190396	6.18% GS 2024	9	26	874
19	IN0020210012	5.63% GS 2026	11	98	3966	IN0020120062	8.30% GS 2042	5	8	813
20	IN0020180454	7.26% GS 2029	6	67	3808	IN0020210152	6.67% GS 2035	7	21	705
21	IN0020230036	7.17% GS 2030	12	196	3158	IN0020160035	6.97% GS 2026	7	10	685
22	IN0020220086	7.36% GS 2052	6	63	3044	IN0020120047	8.20% GS 2025	8	14	655
23	IN0020230119	7.33% GS 2026	7	100	2835	IN0020210160	FRB 2028	2	7	635
24	IN0020230028	6.99% GS 2026	7	58	2825	IN0020200187	6.80% GS 2060	8	15	610
25	IN0020220052	6.69% GS 2024	12	123	2604	IN0020170174	7.17% GS 2028	9	19	586
26	IN0020200054	7.16% GS 2050	7	87	2222	IN0020150028	7.88% GS 2030	6	11	535
27	IN0020160084	FRB 2024	7	55	2190	IN0020180041	FRB 2031	3	4	485
28	IN0020040039	7.50% GS 2034	8	138	1770	IN0020160118	6.79% GS 2029	8	14	457
29	IN0020210202	6.95% GS 2061	2	10	1555	IN0020200054	7.16% GS 2050	5	12	441
30	IN0020210152	6.67% GS 2035	6	93	1485	IN0020200245	6.22% GS 2035	8	14	410
31	IN0020210095	6.10% GS 2031	4	28	1454	IN0020170042	6.68% GS 2031	6	11	410
32	IN0020200187	6.80% GS 2060	5	36	1390	IN0020200120	FRB 2033	3	7	410
33	IN0020170174	7.17% GS 2028	5	47	1340	IN0020200252	6.67% GS 2050	11	21	375
34	IN0020200278	5.15% GS 2025	5	39	1315	IN0020230176	7.37% SGrB 2054	3	5	360
35	IN0020110055	8.97% GS 2030	4	26	1083	IN0020190065	7.57% GS 2033	7	12	360
36	IN0020210137	FRB 2034	4	57	1065	IN0020140078	8.17% GS 2044	7	11	352
37	IN0020160035	6.97% GS 2026	3	19	985	IN0020180454	7.26% GS 2029	7	12	350
38	IN0020120047	8.20% GS 2025	3	21	938	IN0020160084	FRB 2024	5	11	350
39	IN0020150051	7.73% GS 2034	4	41	780	IN0020190057	7.63% GS 2059	2	5	325
40	IN0020060045	8.33% GS 2036	3	18	737	IN0020190016	7.27% GS 2026	5	8	305

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

Sr. No.	5 or more Trades Per Day					Less than 5 Trades Per Day				
	ISIN	ISINDESC	Days Traded	Trades	Value (₹ Cr.)	ISIN	ISINDESC	Days Traded	Trades	Value (₹ Cr.)
41	IN0020210020	6.64% GS 2035	5	39	685	IN0020020106	7.95% GS 2032	4	10	265
42	IN0020180041	FRB 2031	2	24	650	IN0020100031	8.30% GS 2040	5	9	254
43	IN0020050012	7.40% GS 2035	3	47	610	IN0020160068	7.06% GS 2046	3	5	250
44	IN0020170026	6.79% GS 2027	3	20	605	IN0020060045	8.33% GS 2036	3	9	237
45	IN0020190065	7.57% GS 2033	4	23	470	IN0020210186	5.74% GS 2026	5	8	230
46	IN0020190396	6.18% GS 2024	2	13	465	IN0020160092	6.62% GS 2051	7	14	230
47	IN0020230127	7.46% GS 2073	1	5	450	IN0020140060	8.15% GS 2026	4	8	220
48	IN0020220094	7.40% GS 2062	1	6	410	IN0020150036	7.72% GS 2025	2	6	215
49	IN0020020106	7.95% GS 2032	3	28	365	IN0020190362	6.45% GS 2029	9	14	208
50	IN0020210194	6.99% GS 2051	2	18	285	IN0020220060	7.26% GS 2032	2	2	205
51	IN0020230150	7.24% SGrB 2033	1	10	275	IN0020030071	5.97% GS 2025	2	3	200
52	IN0020160092	6.62% GS 2051	2	20	265	IN0020230036	7.17% GS 2030	5	6	200
53	IN0020200401	6.76% GS 2061	2	23	259	IN0020130053	9.20% GS 2030	4	5	198
54	IN0020200252	6.67% GS 2050	2	18	205	IN0020220128	6.89% GS 2025	4	5	193
55	IN0020140052	8.24% GS 2033	1	5	200	IN0020220144	7.29% SGrB 2033	4	5	190
56	IN0020160019	7.61% GS 2030	1	6	195	IN0020190040	7.69% GS 2043	1	1	190
57	IN0020110063	8.83% GS 2041	1	7	182	IN0020150077	7.72% GS 2055	2	4	176
58	IN0020160068	7.06% GS 2046	2	18	150	IN0020200070	5.79% GS 2030	5	9	170
59	IN0020160118	6.79% GS 2029	2	10	140	IN0020080050	6.83% GS 2039	7	14	155
60	IN0020060078	8.24% GS 2027	1	6	120	IN0020090034	7.35% GS 2024	4	5	155
61	IN0020070044	8.32% GS 2032	1	7	115	IN0020040039	7.50% GS 2034	3	8	155
62	IN0020150093	7.59% GS 2026	1	7	95	IN0020110055	8.97% GS 2030	2	4	155
63	IN0020200245	6.22% GS 2035	1	6	90	IN0020200153	5.77% GS 2030	6	11	154
64	IN0020150028	7.88% GS 2030	1	7	80	IN0020110063	8.83% GS 2041	5	8	151
65	IN0020130079	9.23% GS 2043	1	9	70	IN0020070069	8.28% GS 2027	8	12	150
66	IN0020220128	6.89% GS 2025	1	5	55	IN0020050012	7.40% GS 2035	6	10	147
67	IN0020140011	8.60% GS 2028	1	5	45	IN0020070044	8.32% GS 2032	5	9	145
68						IN0020160100	6.57% GS 2033	6	9	145
69						IN0020089036	6.35% OMC SB 2024	4	5	142
70						IN0020089069	6.90% OMC SB 2026	3	6	135
71						IN0020220052	6.69% GS 2024	3	7	120
72						IN0020200039	7.19% GS 2060	3	4	120
73						IN0020120039	8.33% GS 2026	3	6	115
74						IN0020150069	7.59% GS 2029	3	8	105
76						IN0020060078	8.24% GS 2027	7	10	100
77						IN0020110048	9.15% GS 2024	2	2	95
78						IN0020130079	9.23% GS 2043	4	5	86
79						IN0020150044	8.13% GS 2045	4	8	78
80						IN0020220102	7.41% GS 2036	4	6	59
81						IN0020140052	8.24% GS 2033	3	6	50

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

Sr. No.	5 or more Trades Per Day					Less than 5 Trades Per Day				
	ISIN	ISINDESC	Days Traded	Trades	Value (₹ Cr.)	ISIN	ISINDESC	Days Traded	Trades	Value (₹ Cr.)
82						IN0020140011	8.60% GS 2028	2	4	50
83						IN0020190032	7.72% GS 2049	5	6	47
84						IN0020070036	8.26% GS 2027	4	6	45
85						IN0020010081	10.18% GS 2026	1	2	40
86						IN0020200096	6.19% GS 2034	2	6	40
87						IN0020190024	7.62% GS 2039	3	5	31
88						IN0020160019	7.61% GS 2030	6	6	30
89						IN0020200294	5.85% GS 2030	3	3	26
90						IN0020220029	7.54% GS 2036	1	3	25
91						IN0020150051	7.73% GS 2034	3	3	25
92						IN0020060086	8.28% GS 2032	3	4	25
93						IN0020220136	7.10% SGrB 2028	1	1	5
94						IN0020220011	7.10% GS 2029	1	1	5
95						IN0020079037	7.95% FERT SB 2026	1	1	5
96						IN0020079029	7.95% OMC SB 2025	1	1	5
97						IN0020070077	8.33% GS 2032	1	1	5
		Total	472	49234	667017		Total	507	964	47472
		Expected Bond Days	1206				Expected Bond Days	1746		
		Efficiency	39.14				Efficiency	29.04		

MONEY MARKET

TABLE 40: MONEY MARKET VOLUMES

Amount ₹ Crore

Period	Uncollateralised Call, Notice and Term Money Market		Market Repo		CBLO/TREP	
	Value	Daily Average Value	Value	Daily Average Value	Value	Daily Average Value
2009-10	2522703	8914	6072829	21308	15541378	54531
2010-11	2945901	10020	4099284	13943	12259745	41700
2011-12	4084692	14085	3755892	12907	11155428	38335
2012-13	4814032	16658	5402765	18695	12028040	41620
2013-14	4507273	15383	7228127	24585	17526192	59613
2014-15	3740742	12989	7875244	27440	16764597	58413
2015-16	3799481	13717	8621665	31125	17833528	64381
2016-17	4242821	15714	11835001	43833	22952833	85010
2017-18	3871780	14556	12780289	48046	28330758	106507
2018-19	5002364	18596	13566142	50432	32592056	121160
2019-20	4173933	15633	14799713	55430	40142194	150345
2020-21	2814991	10426	22770547	84335	56850956	210559
2021-22	2280869	8575	25525641	95961	82263925	309263
2022-23	3132545	11602	34048195	126104	94128105	348623
Apr-23	219252	11540	3317567	174609	5300674	278983
May-23	256185	11138	3860929	167866	6168201	268183
Jun-23	227471	9890	3644122	158440	6648621	289070
Jul-23	259792	11295	3358810	146035	6416128	278962
Aug-23	211504	9196	3129347	136059	7034358	305842
Sep-23	201479	8760	2813752	122337	6883498	299283
Oct-23	223593	10163	2876866	130767	7251944	329634
Nov-23	248168	11280	2962648	134666	6709589	304981
Dec-23	251075	10916	2941627	127897	7308526	317762
Jan-24	267852	11646	3037811	132079	7519024	326914
Feb-24	238476	10840	3288348	149470	6874488	312477
Mar-24	226287	10776	3118327	148492	6166902	293662
2023-24	2831134	10603	38350154	143634	80281951	300681

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

TABLE 41: 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
Apr-23	16802	5300674	884	278983
May-23	19670	6168201	855	268183
Jun-23	20978	6648621	912	289070
Jul-23	19994	6416128	869	278962
Aug-23	20248	7034358	880	305842
Sep-23	19027	6883498	827	299283
Oct-23	19517	7251944	887	329634
Nov-23	18792	6709589	854	304981
Dec-23	20043	7308526	871	317762
Jan-24	20878	7519024	908	326914
Feb-24	19992	6874488	909	312477
Mar-24	18975	6166902	904	293662
2023-24	234916	80281951	880	300681

*Launched on November 5, 2018.

MARKET REPO

TABLE 42: REPO TERM ANALYSIS

Percent

Settlement Period	O/N		2-3 days		4-7 days		8-14 days		>14 days	
	% to total trades	% to total value	% to total trades	% to total value	% to total trades	% to total value	% to total trades	% to total value	% to total trades	% to total value
2002-03	50.05	50.15	30.96	31.01	15.46	15.95	2.26	1.78	1.27	1.11
2003-04	53.00	52.29	32.68	32.94	13.63	14.37	0.58	0.34	0.11	0.06
2004-05	68.29	69.29	26.30	24.23	5.30	6.35	0.09	0.11	0.02	0.02
2005-06	70.93	72.06	25.73	25.11	3.06	2.71	0.19	0.08	0.08	0.04
2006-07	73.68	75.19	21.58	21.06	4.32	3.57	0.12	0.07	0.31	0.11
2007-08	74.00	73.97	22.86	23.25	2.80	2.69	0.03	0.01	0.30	0.09
2008-09	68.24	68.69	27.17	27.04	4.35	4.17	0.07	0.03	0.17	0.07
2009-10	70.42	69.51	23.07	24.25	6.23	6.00	0.19	0.23	0.09	0.02
2010-11	68.51	65.99	27.94	31.12	2.96	2.68	0.27	0.08	0.32	0.13
2011-12	67.46	65.94	26.27	28.53	5.17	5.24	0.39	0.11	0.72	0.18
2012-13	69.06	67.82	27.13	27.75	3.49	4.16	0.14	0.21	0.18	0.05
2013-14	66.29	65.24	27.73	28.34	5.60	6.17	0.16	0.18	0.23	0.07
2014-15	67.08	65.76	27.56	28.22	5.08	5.63	0.25	0.37	0.03	0.02
2015-16	71.79	70.30	23.89	25.40	4.24	4.21	0.06	0.08	0.02	0.02
2016-17	70.48	67.25	24.29	26.22	4.67	5.36	0.39	0.79	0.16	0.39
2017-18	71.27	68.06	21.27	23.76	6.15	6.92	0.41	0.65	0.90	0.61
2018-19	71.09	68.11	25.61	27.98	2.45	2.82	0.28	0.44	0.58	0.65
2019-20	72.12	71.17	24.14	24.20	3.16	3.26	0.27	0.63	0.31	0.74
2020-21	76.60	76.60	18.45	18.28	4.78	4.89	0.05	0.07	0.11	0.16
2021-22	74.26	74.04	21.85	22.04	3.59	3.54	0.07	0.08	0.22	0.30
2022-23	73.27	73.12	24.63	24.76	1.82	1.80	0.06	0.05	0.22	0.27
Apr-23	69.45	69.87	12.06	11.84	18.28	17.97	0.05	0.10	0.17	0.22
May-23	80.22	80.56	14.40	14.19	5.21	4.98	0.01	0.01	0.15	0.26
Jun-23	71.63	71.21	28.08	28.37	0.09	0.09	0.01	0.01	0.19	0.32
Jul-23	80.52	80.39	19.25	19.14	0.03	0.03	0.01	0.01	0.19	0.42
Aug-23	75.44	75.17	24.37	24.60	0.06	0.09	0.02	0.02	0.10	0.11
Sep-23	62.48	62.48	32.06	31.91	5.19	5.13	0.02	0.03	0.25	0.44
Oct-23	73.64	73.60	26.21	26.17	0.03	0.07	0.02	0.03	0.11	0.13
Nov-23	74.05	74.21	20.47	19.78	5.32	5.73	0.16	0.28	0.00	0.00
Dec-23	73.64	74.00	20.71	20.65	5.31	4.70	0.05	0.15	0.29	0.50
Jan-24	79.74	80.06	9.92	9.30	10.06	9.87	0.06	0.12	0.22	0.65
Feb-24	79.35	79.05	15.44	15.56	4.84	4.97	0.04	0.03	0.33	0.39
Mar-24	70.47	71.10	11.56	11.41	17.61	16.89	0.15	0.21	0.22	0.39
2023-24	74.42	74.51	19.72	19.25	5.63	5.84	0.05	0.08	0.18	0.32

TABLE 43: INSTRUMENTWISE SETTLEMENT OF REPO TRADES Amount ₹ Crore

Settlement Period	Cen. Govt. Dated			Treasury Bills			State Govt		
	Value	Avg. Value	% Share	Value	Avg. Value	% Share	Value	Avg. Value	% Share
2002-03	403971	1360	86.28	64238	216	13.72	20	0	0.00
2003-04	874438	2974	92.71	59222	201	6.28	9530	32	1.01
2004-05	1262149	4322	81.02	286955	983	18.42	8803	30	0.57
2005-06	1369411	4674	80.81	277687	948	16.39	47411	162	2.80
2006-07	2126634	7233	83.19	379165	1290	14.83	50677	172	1.98
2007-08	3569960	12102	90.41	323984	1098	8.20	54807	186	1.39
2008-09	3475348	12109	84.88	583335	2033	14.25	35603	124	0.87
2009-10	5233295	18362	86.18	812537	2851	13.38	26996	95	0.44
2010-11	3253965	11068	79.38	832632	2832	20.31	12688	43	0.31
2011-12	2186877	7515	58.10	1554121	5341	41.29	22878	79	0.61
2012-13	2918337	10098	54.02	2413144	8350	44.66	71282	247	1.32
2013-14	3364069	11442	46.54	3832478	13036	53.02	31580	107	0.44
2014-15	4471896	15582	56.78	3259007	11355	41.38	144343	503	1.83
2015-16	6230697	22493	72.27	2248204	8116	26.08	142765	515	1.66
2016-17	9499803	35184	80.27	1802788	6677	15.23	532410	1972	4.50
2017-18	9131782	34330	71.45	2684898	10094	21.01	963609	3623	7.54
2018-19	9212117	34246	67.91	2513999	9346	18.53	1840027	6840	13.56
2019-20	10447710	39130	70.59	1412792	5291	9.55	2939209	11008	19.86
2020-21	15640373	57927	68.69	3068164	11364	13.47	4062010	15044	17.84
2021-22	18587198	69877	72.82	2921957	10985	11.45	4016484	15100	15.74
2022-23	23542157	87193	69.14	5043533	18680	14.81	5462506	20232	16.04
Apr-23	2379314	125227	71.72	401134	21112	12.09	537119	28269	16.19
May-23	2821267	122664	73.07	323157	14050	8.37	716505	31152	18.56
Jun-23	2694170	117138	73.93	214537	9328	5.89	735416	31975	20.18
Jul-23	2556727	111162	76.13	135944	5911	4.05	665879	28951	19.83
Aug-23	2313834	100601	73.93	178243	7750	5.70	637530	27719	20.37
Sep-23	2137371	92929	75.96	92799	4035	3.30	583583	25373	20.74
Oct-23	2220028	100910	77.17	125710	5714	4.37	531127	24142	18.46
Nov-23	2071727	94169	69.93	273783	12445	9.24	617138	28052	20.83
Dec-23	2113120	91875	71.84	299666	13029	10.19	528840	22993	17.98
Jan-24	2253584	97982	74.19	152881	6647	5.03	631136	27441	20.78
Feb-24	2542528	115569	77.31	178048	8093	5.41	567982	25817	17.27
Mar-24	2394500	114024	76.79	237620	11315	7.62	486207	23153	15.59
2023-24	28498170	106735	74.31	2613522	9788	6.81	7238462	27110	18.87

TABLE 44: 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	
1-Mar-24	378	38800	6.6232	619	126312	6.6024	997	165112	6.6073	1008	169746	6.6075	97.27
2-Mar-24	4	382	5.7500	8	204	5.5996	12	586	5.6977	12	586	5.6977	100.00
4-Mar-24	352	38644	6.5022	639	126189	6.4834	991	164833	6.4878	1003	169739	6.4860	97.11
5-Mar-24	354	40757	6.4307	589	122209	6.4115	943	162966	6.4163	955	168018	6.4103	96.99
6-Mar-24	366	41311	6.3836	573	123165	6.3895	939	164476	6.3880	951	169475	6.3867	97.05
7-Mar-24	403	40656	6.5263	663	150651	6.5890	1066	191307	6.5757	1081	196141	6.5723	97.54
11-Mar-24	327	35468	6.6536	613	141639	6.6951	940	177107	6.6868	956	183072	6.6864	96.74
12-Mar-24	327	30488	6.6230	581	131349	6.6055	908	161837	6.6088	920	166882	6.6076	96.98
13-Mar-24	384	40979	6.4253	592	124468	6.4187	976	165447	6.4203	986	169308	6.4170	97.72
14-Mar-24	373	37797	6.3790	592	134814	6.3671	965	172611	6.3697	976	176676	6.3680	97.70
15-Mar-24	340	39648	6.6784	622	137638	6.7079	962	177286	6.7013	974	181792	6.7012	97.52
16-Mar-24	4	752	6.0000	7	142	5.7468	11	894	5.9597	11	894	5.9597	100.00
18-Mar-24	344	41469	6.6293	587	123840	6.6438	931	165309	6.6402	945	169723	6.6412	97.40
19-Mar-24	393	43145	6.4919	541	121518	6.4634	934	164663	6.4708	951	170864	6.4704	96.37
20-Mar-24	396	47890	6.4739	540	127331	6.4790	936	175221	6.4776	949	180040	6.4732	97.32
21-Mar-24	369	44130	6.6860	594	130372	6.7554	963	174502	6.7378	977	179505	6.7367	97.21
22-Mar-24	402	43564	6.7657	587	120183	6.8142	989	163747	6.8013	1004	168199	6.7982	97.35
26-Mar-24	394	46731	6.7485	545	110929	6.7457	939	157660	6.7465	952	163130	6.7398	96.65
27-Mar-24	397	44515	6.6149	529	116519	6.6502	926	161034	6.6405	939	165264	6.6369	97.44
28-Mar-24	437	43568	7.0600	587	120680	7.1233	1024	164248	7.1065	1036	167895	7.1112	97.83
30-Mar-24	-	-	-	14	1377	6.7210	14	1377	6.7210	14	1377	6.7210	100.00
Total	6744	740694	6	10622	2291531	6.4151	17366	3032225	6.2885	17600	3118327	0	97.24

TABLE 45: CROMS HISTORICAL SUMMARY

Amount ₹ Crore

Period	CROMS-SPECIAL			CROMS-BASKET			CROMS			
	Trades	Value	% Share in Repo	Trades	Value	% Share in Repo	Trades	Total Value	Daily Average Value	% Share in Repo
2008-09	957	93369	9.05	26	853	0.08	983	94222	2298	9.14
2009-10	5336	742575	12.23	9888	3543468	58.38	15224	4286042	17933	70.61
2010-11	8718	810326	19.78	10181	2016259	49.21	18899	2826585	11398	68.98
2011-12	12757	1333933	35.45	9519	1233105	32.77	22276	2567038	10652	68.23
2012-13	18732	1936643	35.85	18543	2927336	54.19	37275	4863979	19692	90.05
2013-14	13780	1287231	17.81	28540	5238049	72.48	42320	6525279	26418	90.29
2014-15	15120	1362280	17.30	36319	5954619	75.61	51439	7316899	30743	92.91
2015-16	29770	2872304	33.31	35142	5280959	61.25	64912	8153264	33691	94.57
2016-17	46594	4156364	35.12	33543	6924118	58.51	80137	11080482	45599	93.62
2017-18	66806	5282083	41.33	28926	6794253	53.16	95732	12076336	49493	94.49
2018-19	61462	4828031	35.59	42081	7664438	56.50	103543	12492469	51199	92.09
2019-20	75747	6385083	43.14	37688	6787195	45.86	113435	13172278	53985	89.00
2020-21	83143	7735343	33.97	58210	13639453	59.90	141353	21374796	87244	93.87
2021-22	87046	7995324	31.32	61247	16118497	63.15	148293	24113821	97627	94.47
2022-23	104713	10040213	29.49	94726	22671276	66.59	199439	32711489	122058	96.07
Apr-23	7910	810510	24.43	9897	2410786	72.67	17807	3221296	169542	97.10
May-23	9254	869626	22.52	12909	2882206	74.65	22163	3751832	163123	97.17
Jun-23	9930	932127	25.58	12309	2602658	71.42	22239	3534785	153686	97.00
Jul-23	10395	1023846	30.48	12391	2254948	67.14	22786	3278794	142556	97.62
Aug-23	9604	1000873	31.98	12033	2042379	65.27	21637	3043252	132315	97.25
Sep-23	8394	849995	30.21	11675	1887480	67.08	20069	2737475	119021	97.29
Oct-23	9136	924742	32.14	10620	1873855	65.14	19756	2798597	127209	97.28
Nov-23	9578	872934	29.46	10625	1997643	67.43	20203	2870577	130481	96.89
Dec-23	8656	815712	27.73	10950	2021300	68.71	19606	2837012	123348	96.44
Jan-24	8645	747856	24.62	12369	2174926	71.60	21014	2922782	127077	96.21
Feb-24	8187	853581	25.96	11125	2322416	70.63	19312	3175997	144364	96.58
Mar-24	6744	740694	23.75	10622	2291531	73.49	17366	3032225	144392	97.24
2023-24	106433	10442496	27.23	137525	26762126	69.78	243958	37204622	139343	97.01

TABLE 46: TOP 5 SECURITIES - BASKET REPO

Amount ₹ Crore

Security	Trades	Value	Rate
7.18% GS 2033	441	166921	6.5968
7.25% GS 2063	303	128726	6.6182
7.41% GS 2036	218	95481	6.5789
FRB 2028	203	89699	6.5969
7.36% GS 2052	213	80555	6.6126

TABLE 47: TOP 5 SECURITIES - SPECIAL REPO

Amount ₹ Crore

Security	Trades	Value	Rate
7.18% GS 2033	679	118966	6.5407
7.18% GS 2037	381	55576	6.5454
7.30% GS 2053	214	46547	6.5608
6.90% OMC SB 2026	107	39881	6.6678
8.20% OMC SB 2024	83	38520	6.6607

CALL MONEY MARKET

TABLE 48: DEALT TRANSACTIONS ON THE NDS-CALL PLATFORM <small>Amount ₹ Crore</small>											
Date	CALL			NOTICE			TERM			TOTAL	
	Trade	Value	WAR	Trade	Value	WAR	Trade	Value	WAR	Trade	Value
01-Mar-24	320	10865.89	6.57	9	305.50	6.99	13	917.00	6.94	342	12088.39
02-Mar-24	53	1014.70	6.15	1	5.00	6.20	-	-	-	54	1019.70
04-Mar-24	311	10252.07	6.49	15	225.50	6.43	11	492.00	6.98	337	10969.57
05-Mar-24	317	10008.45	6.44	8	66.08	6.15	4	280.00	6.99	329	10354.53
06-Mar-24	320	9994.53	6.44	11	170.89	6.45	15	1213.75	6.96	346	11379.17
07-Mar-24	305	10473.93	6.54	11	185.75	6.61	6	111.50	7.11	322	10771.18
11-Mar-24	341	13691.88	6.59	20	304.00	6.68	4	122.00	6.93	365	14117.88
12-Mar-24	328	12513.28	6.51	7	42.45	6.06	8	738.00	7.16	343	13293.73
13-Mar-24	324	12178.71	6.49	15	1086.15	6.24	10	841.00	7.15	349	14105.86
14-Mar-24	325	11162.09	6.43	21	1193.00	6.51	4	307.50	7.07	350	12662.59
15-Mar-24	309	10018.16	6.59	8	37.30	6.56	9	318.23	7.15	326	10373.69
16-Mar-24	54	904.60	6.12	1	4.30	5.80	-	-	-	55	908.90
18-Mar-24	321	11528.74	6.55	18	811.00	6.91	7	758.50	7.35	346	13098.24
19-Mar-24	335	11489.51	6.51	9	298.10	7.09	8	910.00	7.38	352	12697.61
20-Mar-24	320	12124.25	6.48	13	973.85	6.53	10	1084.00	7.61	343	14182.10
21-Mar-24	317	10681.34	6.63	9	71.50	6.37	12	1071.75	7.61	338	11824.59
22-Mar-24	312	11652.75	6.70	27	2193.75	6.78	6	231.00	7.43	345	14077.50
26-Mar-24	330	11561.35	6.65	10	547.35	7.15	9	238.00	7.50	349	12346.70
27-Mar-24	347	14998.99	6.64	9	440.15	7.49	7	803.00	7.59	363	16242.14
28-Mar-24	212	8743.49	7.41	4	63.00	7.16	6	521.30	7.64	222	9327.79
30-Mar-24	25	385.30	6.15	2	60.00	6.05	-	-	-	27	445.30
Total	5826	206244	6.5805	228	9085	6.7018	149	10959	7.2888	6203	226287

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

Date	CALL			NOTICE			Term			Total	
	Trade	Value	WAR	Trade	Value	WAR	Trade	Value	WAR	Trade	Value
1-Mar-24	-	-	-	-	-	-	-	-	-	-	-
2-Mar-24	-	-	-	-	-	-	-	-	-	-	-
4-Mar-24	-	-	-	-	-	-	-	-	-	-	-
5-Mar-24	-	-	-	-	-	-	-	-	-	-	-
6-Mar-24	-	-	-	-	-	-	-	-	-	-	-
7-Mar-24	-	-	-	-	-	-	-	-	-	-	-
11-Mar-24	-	-	-	-	-	-	-	-	-	-	-
12-Mar-24	-	-	-	-	-	-	-	-	-	-	-
13-Mar-24	-	-	-	-	-	-	-	-	-	-	-
14-Mar-24	-	-	-	-	-	-	-	-	-	-	-
15-Mar-24	-	-	-	-	-	-	-	-	-	-	-
16-Mar-24	-	-	-	-	-	-	-	-	-	-	-
18-Mar-24	-	-	-	-	-	-	-	-	-	-	-
19-Mar-24	-	-	-	-	-	-	-	-	-	-	-
20-Mar-24	-	-	-	-	-	-	-	-	-	-	-
21-Mar-24	-	-	-	-	-	-	-	-	-	-	-
22-Mar-24	-	-	-	-	-	-	-	-	-	-	-
26-Mar-24	-	-	-	-	-	-	-	-	-	-	-
27-Mar-24	-	-	-	-	-	-	-	-	-	-	-
28-Mar-24	-	-	-	-	-	-	-	-	-	-	-
30-Mar-24	-	-	-	-	-	-	-	-	-	-	-
Total	0	0	0	0	0	0	0	0	0	0	0

TABLE 50: UNCOLLATERALISED OVERNIGHT TRANSACTIONS

Percent

TRADE DATE	FBIL O/N MIBOR Rate	Within +/-10 bps of FBIL O/N MIBOR		Within +/-15 bps of FBIL O/N MIBOR		Within +/-25 bps of FBIL O/N MIBOR		Total	
		Trades	Value	Trades	Value	Trades	Value	Trades	Value (₹ Cr.)
		01-Mar-24	6.70	26	66	43	77	55	84
04-Mar-24	6.60	39	75	49	80	63	86	311	10252
05-Mar-24	6.54	37	73	53	84	66	87	317	10008
06-Mar-24	6.52	34	77	52	86	67	90	320	9995
07-Mar-24	6.62	33	71	44	82	59	88	305	10474
11-Mar-24	6.80	32	62	38	70	48	74	341	13692
12-Mar-24	6.73	30	57	41	65	49	67	328	12513
13-Mar-24	6.66	19	49	29	59	42	67	324	12179
14-Mar-24	6.55	31	63	46	69	63	86	325	11162
15-Mar-24	6.74	19	52	35	78	46	82	309	10018
18-Mar-24	6.75	18	45	28	59	45	80	321	11529
19-Mar-24	6.65	20	50	40	74	59	88	335	11490
20-Mar-24	6.55	33	73	49	82	65	90	320	12124
21-Mar-24	6.79	29	70	33	75	43	82	317	10681
22-Mar-24	6.85	25	60	35	80	47	84	312	11653
26-Mar-24	6.83	26	64	32	70	45	75	330	11561
27-Mar-24	6.72	31	75	46	85	56	89	347	14999
28-Mar-24	7.90	0	0	17	55	17	56	212	8743

TABLE 51: OVERNIGHT TRANSACTIONS DEALT ON NDS-CALL PLATFORM

Percent

TRADE DATE	FBIL O/N MIBOR Rate	Within +/-10 bps of FBIL O/N MIBOR		Within +/-15 bps of FBIL O/N MIBOR		Within +/-25 bps of FBIL O/N MIBOR		Total	
		Trades	Value	Trades	Value	Trades	Value	Trades	Value (₹ Cr.)
		01-Mar-24	6.70	26	66	43	77	55	84
04-Mar-24	6.60	39	75	49	80	63	86	311	10252
05-Mar-24	6.54	37	73	53	84	66	87	317	10008
06-Mar-24	6.52	34	77	52	86	67	90	320	9995
07-Mar-24	6.62	33	71	44	82	59	88	305	10474
11-Mar-24	6.80	32	62	38	70	48	74	341	13692
12-Mar-24	6.73	30	57	41	65	49	67	328	12513
13-Mar-24	6.66	19	49	29	59	42	67	324	12179
14-Mar-24	6.55	31	63	46	69	63	86	325	11162
15-Mar-24	6.74	19	52	35	78	46	82	309	10018
18-Mar-24	6.75	18	45	28	59	45	80	321	11529
19-Mar-24	6.65	20	50	40	74	59	88	335	11490
20-Mar-24	6.55	33	73	49	82	65	90	320	12124
21-Mar-24	6.79	29	70	33	75	43	82	317	10681
22-Mar-24	6.85	25	60	35	80	47	84	312	11653
26-Mar-24	6.83	26	64	32	70	45	75	330	11561
27-Mar-24	6.72	31	75	46	85	56	89	347	14999
28-Mar-24	7.90	0	0	17	55	17	56	212	8743

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

TRADE DATE	FBIL O/N MIBOR Rate	Within +/-10 bps of FBIL O/N MIBOR		Within +/-15 bps of FBIL O/N MIBOR		Within +/-25 bps of FBIL O/N MIBOR		Total	
		Trades	Value	Trades	Value	Trades	Value	Trades	Value (₹ Cr.)
01-Mar-24	6.70	0	0	0	0	0	0	0	0
04-Mar-24	6.60	0	0	0	0	0	0	0	0
05-Mar-24	6.54	0	0	0	0	0	0	0	0
06-Mar-24	6.52	0	0	0	0	0	0	0	0
07-Mar-24	6.62	0	0	0	0	0	0	0	0
11-Mar-24	6.80	0	0	0	0	0	0	0	0
12-Mar-24	6.73	0	0	0	0	0	0	0	0
13-Mar-24	6.66	0	0	0	0	0	0	0	0
14-Mar-24	6.55	0	0	0	0	0	0	0	0
15-Mar-24	6.74	0	0	0	0	0	0	0	0
18-Mar-24	6.75	0	0	0	0	0	0	0	0
19-Mar-24	6.65	0	0	0	0	0	0	0	0
20-Mar-24	6.55	0	0	0	0	0	0	0	0
21-Mar-24	6.79	0	0	0	0	0	0	0	0
22-Mar-24	6.85	0	0	0	0	0	0	0	0
26-Mar-24	6.83	0	0	0	0	0	0	0	0
27-Mar-24	6.72	0	0	0	0	0	0	0	0
28-Mar-24	7.90	0	0	0	0	0	0	0	0

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

TRADE DATE	FBIL O/N MIBOR Rate	Uncollateralised O/N Call (WAR)	NDS-CALL Platform (WAR)		Trades Reported on NDS-CALL Platform (WAR)
			All Trades	Trades Upto 4 PM	
01-Mar-24	6.70	6.61	6.15	6.06	-
04-Mar-24	6.60	6.49	6.49	6.52	-
05-Mar-24	6.54	6.44	6.44	6.45	-
06-Mar-24	6.52	6.44	6.44	6.46	-
07-Mar-24	6.62	6.54	6.54	6.56	-
11-Mar-24	6.80	6.59	6.59	6.62	-
12-Mar-24	6.73	6.51	6.51	6.53	-
13-Mar-24	6.66	6.49	6.49	6.52	-
14-Mar-24	6.55	6.43	6.43	6.45	-
15-Mar-24	6.74	6.63	6.11	6.00	-
18-Mar-24	6.75	6.55	6.55	6.57	-
19-Mar-24	6.65	6.51	6.51	6.53	-
20-Mar-24	6.55	6.48	6.48	6.49	-
21-Mar-24	6.79	6.63	6.63	6.66	-
22-Mar-24	6.85	6.70	6.70	6.74	-
26-Mar-24	6.83	6.65	6.65	6.70	-
27-Mar-24	6.72	6.64	6.64	6.67	-
28-Mar-24	7.90	7.63	6.28	6.22	-

TABLE 54: TENORWISE ANALYSIS OF TERM MONEY TRANSACTIONS

Amount ₹ Crore

Period	Less Than 30 Days		30-60 Days		60-90 Days		90-120 Days		120-180 Days		180-270 Days		270 Days and More		Total	
	Trades	Values	Trades	Values	Trades	Values	Trades	Values	Trades	Values	Trades	Values	Trades	Values	Trades	Values
2006-07	75	4504	74	5209	19	895	52	1347	4	40	8	73	23	2716	255	14784
2007-08	249	13937	209	10332	49	1832	240	10250	27	1625	46	1701	23	1332	843	41008
2008-09	222	13887	187	11679	92	4194	313	15801	34	1543	51	1846	29	659	928	49608
2009-10	162	8727	63	3942	6	755	87	3322	15	1298	32	1610	68	5522	433	25176
2010-11	291	16146	84	6220	27	1493	77	3617	6	312	40	1346	44	2236	569	31370
2011-12	467	34789	162	11218	47	3143	148	9467	5	85	24	1003	29	1057	882	60761
2012-13	997	81555	273	22081	117	8572	243	15673	16	1294	27	1237	37	2977	1710	133389
2013-14	639	40681	244	11765	86	4914	241	12961	30	1685	41	3458	56	2643	1337	78107
2014-15	758	29041	108	4913	136	6040	212	11018	42	2810	47	2256	45	2356	1348	58432
2015-16	1142	43868	161	4678	79	4029	142	6927	32	2453	52	3297	34	1885	1642	67136
2016-17	1919	83127	237	10543	91	5509	123	7917	39	2710	29	2615	33	2152	2471	114574
2017-18	1941	75095	265	15637	88	5554	142	11776	61	5766	67	4937	34	1475	2598	120239
2018-19	1858	65676	307	15062	145	9049	99	4944	44	3138	22	948	20	676	2495	99491
2019-20	2488	84230	222	10382	82	3861	64	3965	23	998	19	1627	5	518	2903	105581
2020-21	2047	88613	150	7180	40	3241	30	1321	5	360	8	920	2	60	2282	101694
2021-22	1632	57840	147	6621	84	3419	7	180	1	15	6	600	0	0	1877	68675
2022-23	1836	74521	94	5432	21	1633	12	1190	3	300	0	0	1	25	1967	83100
Apr-23	140	9190	2	271	7	985	0	0	0	0	0	0	0	0	149	10446
May-23	169	7693	3	162	2	115	0	0	0	0	0	0	0	0	174	7970
Jun-23	126	9007	4	720	0	0	0	0	0	0	0	0	0	0	130	9727
Jul-23	115	7859	3	245	1	2	1	150	0	0	0	0	0	0	120	8256
Aug-23	143	7287	4	375	8	1033	1	2	0	0	0	0	0	0	156	8697
Sep-23	133	7692	7	420	3	5	4	4	0	0	0	0	0	0	147	8122
Oct-23	135	7724	10	231	2	160	0	0	0	0	0	0	0	0	147	8115
Nov-23	152	12715	24	2539	0	0	0	0	0	0	0	0	2	175	178	15429
Dec-23	100	5732	10	1277	2	300	0	0	1	500	0	0	1	75	114	7884
Jan-24	161	10386	5	142	17	815	0	0	0	0	0	0	0	0	183	11343
Feb-24	141	8986	11	246	7	165	0	0	0	0	0	0	0	0	159	9397
Mar-24	138	10265	9	294	0	0	0	0	0	0	1	200	1	200	149	10959
2023-24	1653	104536	92	6922	49	3580	6	156	1	500	1	200	4	450	1806	116343

TABLE 55: NDS-CALL HISTORICAL

Amount ₹ Crore

Period	Dealt				Reported				Reciprocal		Total NDS-CALL				% Share in NDS-CALL			Total Value of Call, Notice and Term Money as per RBI	
	Total		Average		Total		Average		Total		Total		Average		Dealt	Reported	Reciprocal	Total	Daily 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
Apr-23	4356	207901	229	10942	944	9951	50	524	4	1400	5304	219252	279	11540	94.82	4.54	0.64	219252	11540
May-23	5588	235973	243	10260	1327	18436	58	802	6	1775	6921	256185	301	11138	92.11	7.20	0.69	256185	11138
Jun-23	5529	224968	240	9781	172	2504	7	109	1	350	5702	227822	248	9905	98.75	1.10	0.15	227471	9890
Jul-23	6069	259179	264	11269	86	612	4	27	4	700	6159	260492	268	11326	99.50	0.24	0.27	259792	11295
Aug-23	5737	210969	249	9173	81	542	4	24	8	2600	5826	214111	253	9309	98.53	0.25	1.21	211504	9196
Sep-23	5153	201308	224	8753	46	177	2	8	2	1000	5201	202485	226	8804	99.42	0.09	0.49	201479	8760
Oct-23	5615	223465	255	10158	22	128	1	6	4	1000	5641	224593	256	10209	99.50	0.06	0.45	223593	10163
Nov-23	5979	247993	272	11272	13	181	1	8	0	0	5992	248174	272	11281	99.93	0.07	0.00	248168	11280
Dec-23	6342	251125	276	10918	0	0	0	0	4	1800	6346	252925	276	10997	99.29	0.00	0.71	251075	10916
Jan-24	6767	267857	294	11646	0	0	0	0	6	2000	6773	269857	294	11733	99.26	0.00	0.74	267852	11646
Feb-24	6517	238476	296	10840	0	0	0	0	0	0	6517	238476	296	10840	100.00	0.00	0.00	238476	10840
Mar-24	6203	226287	295	10776	0	0	0	0	5	79	6208	226366	296	10779	99.97	0.00	0.03	226287	10776
2023-24	69855	2795502	262	10470	2691	32532	10	122	44	12704	72590	2840738	272	10639	98.41	1.15	0.45	2831134	10603

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

**Data from September 18, 2006.

FOREIGN EXCHANGE MARKET FOREX SETTLEMENT

TABLE 56: FOREX SETTLEMENT*

Settlement Period	Cash			Tom			Spot			Forward			Total			Average		
	Trades	Value (USD Mn)	Value (₹ Cr)	Trades	Value (USD Mn)	Value (₹ Cr)	Trades	Value (USD Mn)	Value (₹ Cr)	Trades	Value (USD Mn)	Value (₹ Cr)	Trades	Value (USD Mn)	Value (₹ Cr)	Trades	Value (USD Mn)	Value (₹ Cr)
2002-03	-	-	-	-	-	-	74423	96483	462370	25809	39619	195665	100232	136102	658035	1101	1496	7231
2003-04	1036	5951	26861	1555	9150	41335	251258	354541	1627644	76668	131700	622691	330517	501342	2318531	1425	2161	9994
2004-05	8747	69882	312311	16178	112750	504325	356382	533015	2389936	85020	184133	835863	466327	899780	4042435	1976	3813	17129
2005-06	12946	154626	686160	21307	199621	885585	371059	585089	2594240	84337	240352	1073689	489649	1179688	5239674	2084	5020	22296
2006-07	14292	233010	1050413	25708	316585	1427018	481702	884740	3993765	85106	342646	1551883	606808	1776981	8023078	2550	7466	33710
2007-08	15118	318055	1279466	25598	409979	1652802	609676	1595080	6426403	106683	810551	3368161	757074	3133665	12726832	3181	13167	53474
2008-09	15633	358244	1651695	26536	498767	2299036	675439	1815114	8263760	119912	1086778	4722998	837520	3758904	16937489	3657	16414	73963
2009-10	15733	363904	1719714	27643	484848	2295137	759149	1467601	6951459	81424	672619	3245177	883949	2988971	14211486	3843	12996	61789
2010-11	19778	508131	2311739	32118	651100	2964603	1007258	2119061	9650122	90883	912745	4233688	1150037	4191037	19160153	4792	17463	79834
2011-12	22838	548644	2624112	34391	691043	3304720	1115364	2326368	11141856	110585	1076517	5128924	1283178	4642573	22199612	5579	20185	96520
2012-13	23375	610559	3316787	37349	823910	4477478	1216860	2276085	12374662	118554	1120379	5948085	1396138	4830933	26117013	6018	20823	112573
2013-14	26115	701111	4225846	39467	857366	5151202	1343049	2198833	13243650	103584	986011	5825247	1512215	4743321	28445946	6490	20358	122086
2014-15	29188	837736	5114340	43168	988928	6041012	1560718	2539790	15519691	98632	931337	5868727	1731706	5297790	32543770	7595	23236	142736
2015-16	29214	843416	5512112	43890	1015607	6634573	1708058	2613073	17113232	103967	1017190	6665777	1885129	5489286	35925694	8056	23458	153529
2016-17	34026	1046478	7008460	48895	1244934	8339217	1742074	2857496	19175458	101111	1126070	7702460	1926106	6274978	42225595	8302	27047	182007
2017-18	30993	936402	6035678	49271	1235303	7965989	1995325	3200910	20638692	99185	1121839	7472707	2174774	6494454	42113066	9294	27754	179970
2018-19	32488	932184	6511074	52055	1188412	8292587	2193499	3513505	24537324	97779	1180332	8138004	2375821	6814433	47478988	10197	29246	203772
2019-20	34785	998427	7074990	54383	1262165	8940196	1935194	3333363	23610405	101556	1393962	9960696	2125918	6987915	49586287	9085	29863	211907
2020-21	35439	1098578	8133905	47346	1363759	10099106	1443856	2913895	21554531	77742	1226257	9116419	1604383	6602489	48903961	6741	27742	205479
2021-22	36970	1117788	8329578	48899	1389936	10355292	1822312	3802343	28343880	82315	1698709	12747076	1990496	8008776	59775826	8543	34372	256549
2022-23	42538	1343134	10791424	52791	1534195	12309144	2312422	4769342	38311336	108694	2205160	17520145	2516445	9851831	78932050	10800	42283	338764
Apr-23	3128	105484	864851	4228	124819	1023809	159352	323468	2654740	12540	232358	1906750	179248	786129	6450151	10544	46243	379421
May-23	3279	96457	793656	4203	114181	938771	206362	387301	3185298	9332	155195	1271630	223176	753134	6189356	11159	37657	309468
Jun-23	3655	116241	955476	4679	132778	1092678	199747	408417	3360364	9387	175198	1446004	217468	832634	6854522	10873	41632	342726
Jul-23	3131	100309	823992	3895	109759	901670	201697	371649	3051980	7929	140613	1159408	216652	722330	5937050	10833	36117	296852
Aug-23	3687	122217	1011509	4883	145092	1200673	205938	382748	3166931	8373	152050	1257336	222881	802108	6636448	10613	38196	316021
Sep-23	3442	123152	1022640	4293	133252	1106424	192854	375027	3112074	9103	188938	1570506	209692	820369	6811643	11036	43177	358508
Oct-23	3761	118373	985072	4794	133516	1110982	179097	422993	3519985	8389	168566	1402271	196041	843448	7018310	10318	44392	369385
Nov-23	4135	129605	1079206	5182	149221	1242530	155631	387358	3225975	8747	164888	1374603	173695	831072	6922315	9142	43741	364332
Dec-23	3743	128370	1068822	4895	148474	1236441	182210	408550	3402508	10508	202203	1684904	201356	887597	7392675	10068	44380	369634
Jan-24	3045	93296	775601	3798	108466	901820	206053	423124	3517065	8238	149183	1245056	221134	774069	6439543	11639	40740	338923
Feb-24	3631	118383	982104	4720	137580	1141585	187970	385681	3200561	7859	145422	1213304	204180	787066	6537554	10209	39353	326878
Mar-24	3873	130556	1083635	5044	151344	1255814	207195	448620	3722046	10655	207939	1733609	226767	938459	7795104	12598	52137	433061
2023-24	42510	1382446	11446564	54614	1588480	13153197	2284104	4724937	39119529	111060	2082553	17265381	2492287	9778416	80984671	10743	42148	349072

TABLE 57: FOREX TRADE TYPE ANALYSIS

Percent

Settlement Period	Cash		Tom		Spot		Forward	
	Trades	Value	Trades	Value	Trades	Value	Trades	Value
2002-03	-	-	-	-	74.25	70.89	25.75	29.11
2003-04	0.31	1.19	0.47	1.83	76.02	70.72	23.20	26.27
2004-05	1.88	7.77	3.47	12.53	76.42	59.24	18.23	20.46
2005-06	2.64	13.11	4.35	16.92	75.78	49.60	17.22	20.37
2006-07	2.36	13.11	4.24	17.82	79.38	49.79	14.03	19.28
2007-08	2.00	10.15	3.38	13.08	80.53	50.90	14.09	25.87
2008-09	1.87	9.53	3.17	13.27	80.65	48.29	14.32	28.91
2009-10	1.78	12.17	3.13	16.22	85.88	49.10	9.21	22.50
2010-11	1.72	12.12	2.79	15.54	87.58	50.56	7.90	21.78
2011-12	1.78	11.82	2.68	14.88	86.92	50.11	8.62	23.19
2012-13	1.67	12.64	2.68	17.05	87.16	47.11	8.49	23.19
2013-14	1.73	14.78	2.61	18.08	88.81	46.36	6.85	20.79
2014-15	1.69	15.81	2.49	18.67	90.13	47.94	5.70	17.58
2015-16	1.55	15.36	2.33	18.50	90.61	47.60	5.52	18.53
2016-17	1.77	16.68	2.54	19.84	90.45	45.54	5.25	17.95
2017-18	1.43	14.42	2.27	19.02	91.75	49.29	4.56	17.27
2018-19	1.37	13.68	2.19	17.44	92.33	51.56	4.12	17.32
2019-20	1.64	14.29	2.56	18.06	91.03	47.70	4.78	19.95
2020-21	2.21	16.64	2.95	20.66	89.99	44.13	4.85	18.57
2021-22	1.86	13.96	2.46	17.36	91.55	47.48	4.14	21.21
2022-23	1.69	13.63	2.10	15.57	91.89	48.41	4.32	22.38
Apr-23	1.75	13.42	2.36	15.88	88.90	41.15	7.00	29.56
May-23	1.47	12.81	1.88	15.16	92.47	51.43	4.18	20.61
Jun-23	1.68	13.96	2.15	15.95	91.85	49.05	4.32	21.04
Jul-23	1.45	13.89	1.80	15.20	93.10	51.45	3.66	19.47
Aug-23	1.65	15.24	2.19	18.09	92.40	47.72	3.76	18.96
Sep-23	1.64	15.01	2.05	16.24	91.97	45.71	4.34	23.03
Oct-23	1.92	14.03	2.45	15.83	91.36	50.15	4.28	19.99
Nov-23	2.38	15.59	2.98	17.96	89.60	46.61	5.04	19.84
Dec-23	1.86	14.46	2.43	16.73	90.49	46.03	5.22	22.78
Jan-24	1.38	12.05	1.72	14.01	93.18	54.66	3.73	19.27
Feb-24	1.78	15.04	2.31	17.48	92.06	49.00	3.85	18.48
Mar-24	1.71	13.91	2.22	16.13	91.37	47.80	4.70	22.16
2023-24	1.71	14.14	2.19	16.24	91.65	48.32	4.46	21.30

TABLE 58: FOREX DEAL SIZE ANALYSIS

Percent

Settlement Period	< 1 mn		1 mn		> 1 mn <= 5 mn		> 5 mn <= 10 mn		> 10 mn <= 20 mn		> 20 mn	
	% to total trades	% to total value	% to total trades	% to total value	% to total trades	% to total value	% to total trades	% to total value	% to total trades	% to total value	% to total trades	% to total value
2002-03	21.93	7.23	52.61	38.74	24.53	46.47	0.70	4.42	0.19	2.25	0.04	0.89
2003-04	20.74	6.07	49.79	32.82	28.02	50.16	1.07	6.12	0.30	3.18	0.08	1.65
2004-05	21.26	4.77	44.14	22.88	31.22	47.19	1.94	8.70	0.97	8.21	0.47	8.25
2005-06	20.32	3.66	42.70	17.72	31.55	40.18	2.77	10.27	1.58	11.18	1.08	16.99
2006-07	21.57	3.29	39.00	13.32	32.03	34.85	3.68	11.50	1.95	11.41	1.77	25.64
2007-08	16.67	1.81	33.75	8.15	36.19	29.18	8.62	19.93	2.13	8.78	2.63	32.15
2008-09	17.00	1.64	32.19	7.17	35.41	25.85	10.31	22.22	2.16	8.20	2.93	34.92
2009-10	20.10	2.55	44.55	13.18	25.18	23.58	5.90	16.56	1.93	9.78	2.33	34.35
2010-11	18.75	2.21	46.50	12.76	24.77	21.89	5.31	13.81	1.92	9.18	2.75	40.15
2011-12	17.05	2.00	48.47	13.40	22.93	20.98	6.47	17.23	2.13	10.24	2.95	36.16
2012-13	23.80	2.79	46.36	13.40	18.86	17.81	6.25	17.54	1.96	9.88	2.77	38.57
2013-14	27.88	3.63	46.12	14.70	16.68	16.87	4.85	14.94	1.70	9.37	2.78	40.47
2014-15	28.91	4.07	45.66	14.93	16.77	17.27	4.23	13.38	1.61	9.16	2.82	41.19
2015-16	33.13	5.03	42.61	14.63	16.25	17.33	3.06	10.01	1.40	8.30	3.55	44.70
2016-17	34.55	4.78	39.86	12.23	12.25	9.10	0.55	1.22	0.81	3.67	11.98	68.99
2017-18	30.71	4.69	46.14	15.45	13.83	12.75	1.78	5.54	1.14	6.38	6.40	55.18
2018-19	26.69	4.04	51.33	17.89	14.63	15.53	3.08	10.36	1.63	10.06	2.64	42.12
2019-20	27.93	3.58	50.43	15.34	12.51	12.34	3.91	11.50	1.88	10.09	3.35	47.15
2020-21	21.24	1.97	55.87	13.58	12.57	9.85	3.66	8.50	2.02	8.47	4.64	57.63
2021-22	22.78	1.89	54.34	13.50	12.48	9.86	3.37	7.94	2.06	8.84	4.96	57.96
2022-23	22.47	1.95	56.83	14.52	10.51	8.97	3.16	7.62	1.79	7.85	5.25	59.10
Apr-23	22.18	1.64	54.96	12.54	10.97	8.73	3.69	7.99	1.90	7.39	6.30	61.72
May-23	24.13	2.33	56.81	16.86	9.97	9.98	3.23	9.07	1.57	7.88	4.29	53.89
Jun-23	21.70	1.87	57.36	15.00	10.52	9.31	3.59	8.86	1.65	7.36	5.16	57.60
Jul-23	25.04	2.62	56.22	16.89	9.81	9.79	3.22	9.08	1.51	7.81	4.20	53.81
Aug-23	24.84	2.38	56.11	15.61	9.83	9.04	3.04	7.94	1.49	7.05	4.70	57.98
Sep-23	20.73	1.78	59.50	15.23	9.99	8.43	3.06	7.31	1.60	6.94	5.12	60.31
Oct-23	20.10	1.49	57.36	13.35	10.68	8.37	3.88	8.47	1.90	7.57	6.09	60.76
Nov-23	21.28	1.46	53.84	11.28	11.35	8.22	4.43	8.69	2.17	7.72	6.93	62.64
Dec-23	19.42	1.45	56.87	12.92	11.52	8.86	4.31	9.18	1.86	7.21	6.02	60.38
Jan-24	19.85	1.86	60.07	17.18	10.41	9.79	3.58	9.58	1.56	7.57	4.51	54.02
Feb-24	20.58	1.82	58.33	15.16	10.76	9.20	3.67	8.91	1.64	7.14	5.01	57.77
Mar-24	19.65	1.58	57.35	13.90	11.73	9.37	4.01	9.08	1.76	7.21	5.49	58.86
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

TABLE 59: TENORWISE FORWARD TRADES ANALYSIS

Percent

Settlement Period	< 30 Days		> 30 Days & <= 90 Days		> 90 Days & <= 180 Days		> 180 Days & <= 365 Days		> 1 Year	
	% to total trades	% to total value	% to total trades	% to total value	% to total trades	% to total value	% to total trades	% to total value	% to total trades	% to total value
2002-03	13.54	16.07	23.35	22.90	26.49	22.35	35.66	37.25	0.96	1.43
2003-04	17.19	22.50	23.97	24.84	22.80	20.24	35.34	31.77	0.70	0.65
2004-05	15.66	20.00	23.79	24.10	19.88	17.86	38.51	36.26	2.16	1.78
2005-06	17.99	22.84	21.79	24.18	17.55	15.18	40.52	36.16	2.15	1.64
2006-07	19.70	25.61	23.78	25.06	19.06	17.21	35.67	30.48	1.79	1.64
2007-08	16.41	31.47	26.83	25.83	22.63	17.22	32.70	24.46	1.44	1.02
2008-09	14.41	23.62	23.82	23.41	21.08	18.59	38.80	31.98	1.90	2.39
2009-10	14.36	20.88	22.08	20.57	18.47	15.06	43.59	41.57	1.50	1.92
2010-11	19.63	30.54	24.96	23.91	17.15	14.99	36.63	28.91	1.64	1.65
2011-12	18.49	22.62	22.99	22.75	16.91	15.79	39.61	36.86	2.00	1.98
2012-13	14.42	17.65	19.43	19.07	14.25	13.49	49.36	47.10	2.54	2.69
2013-14	14.45	21.18	21.39	20.57	16.88	13.91	45.00	41.81	2.29	2.53
2014-15	14.76	22.18	19.89	20.74	17.22	14.77	45.92	40.22	2.22	2.10
2015-16	15.85	23.40	18.62	21.88	14.23	11.94	48.11	40.06	3.18	2.73
2016-17	17.07	25.96	22.69	26.05	16.14	14.68	39.50	29.31	4.59	3.99
2017-18	15.01	25.79	20.87	25.35	17.70	16.04	42.64	30.05	3.78	2.77
2018-19	17.90	26.88	24.15	28.27	15.75	14.27	36.49	26.74	5.72	3.84
2019-20	16.53	25.13	25.59	30.56	16.34	14.63	34.84	25.28	6.70	4.40
2020-21	14.98	26.08	19.44	24.55	15.79	15.73	44.74	30.23	5.05	3.42
2021-22	18.90	26.04	29.63	31.85	17.60	15.52	30.15	23.27	3.71	3.32
2022-23	18.31	26.30	27.02	29.85	18.29	18.10	33.36	23.52	3.03	2.23
Apr-23	12.93	20.42	21.36	25.39	21.13	24.11	42.52	28.18	2.05	1.91
May-23	13.99	21.63	20.21	28.67	13.49	14.06	49.44	33.64	2.86	2.00
Jun-23	17.23	23.95	21.38	25.55	18.82	20.00	40.04	29.20	2.52	1.30
Jul-23	18.34	26.12	24.35	26.35	18.15	16.32	35.96	29.04	3.20	2.17
Aug-23	16.30	24.19	22.17	27.28	16.96	17.57	38.33	26.81	6.25	4.15
Sep-23	17.25	28.47	22.48	25.86	18.80	18.35	39.40	25.97	2.08	1.35
Oct-23	24.96	38.45	19.67	21.17	15.64	13.41	35.62	23.91	4.11	3.06
Nov-23	21.36	35.19	21.62	25.40	10.95	12.00	42.23	25.56	3.84	1.85
Dec-23	14.36	22.14	22.23	28.80	12.55	13.43	49.01	34.63	1.85	1.01
Jan-24	14.62	19.19	24.71	29.28	16.95	19.31	40.63	30.34	3.10	1.87
Feb-24	16.55	22.21	21.10	24.81	15.66	17.35	42.78	33.32	3.91	2.31
Mar-24	17.34	22.68	19.35	23.80	18.12	20.60	42.55	30.36	2.63	2.55
2023-24	16.89	25.26	21.64	25.96	16.56	17.46	41.80	29.24	3.10	2.08

TABLE 60: MARKET SHARE - FOREX

Percent

Top 'n' Players	Top 5	Top 10	Top 15	Top 20
2002-03	33.65	57.73	72.42	83.30
2003-04	30.53	54.83	69.59	79.45
2004-05	29.00	49.45	63.61	73.61
2005-06	30.59	52.45	68.38	78.89
2006-07	31.15	50.93	65.08	73.69
2007-08	39.66	61.31	76.24	84.55
2008-09	39.65	62.30	76.97	85.71
2009-10	33.13	55.14	71.31	81.51
2010-11	34.94	57.30	73.56	82.97
2011-12	31.01	54.09	70.57	80.23
2012-13	31.53	52.64	68.22	78.40
2013-14	28.35	49.26	64.60	75.27
2014-15	29.05	49.51	64.62	74.95
2015-16	29.29	49.46	63.40	73.98
2016-17	30.16	50.82	65.10	75.09
2017-18	33.21	55.62	69.87	79.60
2018-19	32.30	53.36	68.34	78.74
2019-20	31.44	53.36	69.51	80.50
2020-21	34.40	57.05	74.18	84.34
2021-22	34.58	55.95	71.71	82.74
2022-23	34.30	55.45	70.58	82.12
Apr-23	33.35	55.06	71.18	82.50
May-23	33.02	54.34	69.39	81.42
Jun-23	34.02	55.31	71.94	82.46
Jul-23	32.30	53.76	68.82	80.69
Aug-23	33.51	54.00	70.79	83.17
Sep-23	32.37	53.64	68.80	82.55
Oct-23	34.39	57.22	74.08	84.58
Nov-23	36.35	60.64	76.58	85.91
Dec-23	31.50	56.08	73.09	85.08
Jan-24	32.97	55.07	72.80	85.19
Feb-24	32.06	54.62	72.12	84.55
Mar-24	31.98	54.61	71.27	83.70
2023-24	33.15	55.40	71.79	83.54

TABLE 61: CATEGORYWISE FOREX ACTIVITY - DEAL TYPE

Market Share (%)

Category	CASH	TOM	SPOT	FORWARD
Foreign Banks	40.84	41.32	39.30	46.37
Public Sector Banks	25.45	24.90	22.66	12.90
Private Sector Banks	33.17	33.19	36.68	40.26
Cooperative Banks	0.20	0.20	0.10	0.07
Financial Institutions	0.35	0.39	1.26	0.41

TABLE 62: NETTING FACTOR - FOREX

Amount in USD Million

Settlement Period	Gross	Net	Netting Factor (%)
2002-03	136102	24687	81.86
2003-04	501342	83849	83.28
2004-05	899778	94395	89.51
2005-06	1179688	115909.17	90.17
2006-07	1776980	171832.17	90.33
2007-08	3133665	239169	92.37
2008-09	3758905	209822	94.42
2009-10	2988971	177192	94.07
2010-11	4191037	212265	94.94
2011-12	4642573	214730	95.37
2012-13	4830933	222469.56	95.39
2013-14	4743321	255080	94.62
2014-15	5297790	280097	94.71
2015-16	5489286	250784	95.43
2016-17	6274978	294883	95.30
2017-18	6494454	267809	95.88
2018-19	6814433	279060	95.90
2019-20	6987917	320967	95.41
2020-21	6602489	329122	94.25
2021-22	8008776	378939	95.27
2022-23	9851831	396328	95.98
Apr-23	786129	31840	95.95
May-23	753134	30423	95.96
Jun-23	832634	33595	95.97
Jul-23	722330	29466	95.92
Aug-23	802108	29773	96.29
Sep-23	820369	34669	95.77
Oct-23	843448	29294	96.53
Nov-23	831072	26194	96.85
Dec-23	887597	29153	96.72
Jan-24	774069	29474	96.19
Feb-24	787066	32912	95.82
Mar-24	938459	30680	96.73
2023-24	9778416	367475	96.24

FOREX FORWARD SETTLEMENT

TABLE 63: FOREX FORWARD SETTLEMENT				
				Amount in USD Million
Settlement Period	Outstanding		Accepted	
	Trades	Volume	Trades	Volume
2009-10*	4,965	29,671	6,969	41,092
2010-11	11,528	61,293	28,868	1,50,505
2011-12	17,200	1,00,791	40,760	2,40,384
2012-13	20,419	1,22,937	50,146	2,87,697
2013-14	16,861	89,517	46,640	2,54,982
2014-15#	50,536	4,15,534	1,01,372	9,14,979
2015-16	42,507	3,71,034	94,770	9,64,070
2016-17	48,614	4,09,249	1,08,787	11,70,618
2017-18	41,941	3,95,562	94,192	11,18,572
2018-19	42,380	4,45,703	99,571	12,41,299
2019-20	43,957	4,85,869	1,02,201	13,90,268
2020-21	30,519	5,26,871	64,367	12,61,111
2021-22	40,248	6,08,583	91,941	17,76,217
2022-23	50,845	7,01,170	1,19,300	22,97,932
Apr-23	46,718	6,30,315	8,409	1,61,443
May-23	47,988	6,56,742	10,601	1,81,572
Jun-23	48,353	6,49,900	9,741	1,68,378
Jul-23	49,217	6,75,098	8,792	1,65,803
Aug-23	49,336	6,96,194	8,491	1,73,121
Sep-23	47,624	6,59,756	7,389	1,52,492
Oct-23	49,768	7,02,854	10,532	2,11,659
Nov-23	50,936	7,48,605	9,914	2,10,635
Dec-23	49,426	7,27,497	8,999	1,81,183
Jan-24	50,922	7,55,436	9,730	1,77,086
Feb-24	51,656	7,66,520	8,592	1,56,515
Mar-24	50,063	7,30,505	9,968	1,85,693
2023-24			1,11,158	21,25,581

* 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 64: CLS SETTLEMENT				Amount in USD Million
Settlement Period	Trades	Gross Value	Net Value	Netting Factor (%)
2005-06	43788	67858	10143	85.05
2006-07	138797	327380	33493	89.77
2007-08	188741	681369	51428	92.45
2008-09	247571	499318	53726	89.24
2009-10	295258	391932	52239	86.67
2010-11	394315	469873	60605	87.10
2011-12	441933	647151	76881	88.12
2012-13	570308	724121	55305	92.36
2013-14	594816	629830	54870	91.29
2014-15	571559	592450	51981	91.23
2015-16	682758	585336	61339	89.52
2016-17	707297	635489	65894	89.63
2017-18	874952	846446	94993	88.78
2018-19	905686	836487	82458	90.14
2019-20	844748	776548	76735	90.12
2020-21	518741	526415	72594	86.21
2021-22	601684	679492	68576	89.91
2022-23	827976	750146	69716	90.71
Apr-23	74453	75220	6298	91.63
May-23	91832	93071	6683	92.82
Jun-23	103519	104720	6984	93.33
Jul-23	89984	98803	7514	92.39
Aug-23	94073	107712	7365	93.16
Sep-23	90661	93841	8105	91.36
Oct-23	89160	86371	6781	92.15
Nov-23	86106	90710	6918	92.37
Dec-23	101560	121308	8709	92.82
Jan-24	101407	111246	8469	92.39
Feb-24	97841	113221	7142	93.69
Mar-24	100674	124992	9175	92.66
2023-24	1121270	1221214	90143	92.62

TABLE 65: CURRENCY WISE GROSS SETTLEMENT			
Currency	Currencywise Gross Value (In millions)	MTM Rates	Gross Volume in USD (In millions)
US DOLLAR	54305.06	1.0000	54305.06
EURO	23293.62	1.0837	25243.30
GREAT BRITAIN POUNDS	12664.83	1.2668	16043.81
JAPANESE YEN	1608524.21	0.0067	10736.38
AUSTRALIAN DOLLAR	4707.85	0.6518	3068.58
SWISS FRANC	1526.34	1.1380	1737.04
CANADIAN DOLLAR	1360.14	0.7369	1002.24
NEW ZEALAND DOLLAR	1065.70	0.6104	650.50
SINGAPORE DOLLAR	429.25	0.7436	319.19
SOUTH AFRICAN RAND	1668.28	0.0520	86.69
SWEDISH KRONA	849.40	0.0968	82.24
HONG KONG DOLLAR	221.52	0.1278	28.30
DANISH KRONE	81.34	0.1454	11.83
NORWEGIAN KRONE	106.15	0.0945	10.03
Total			113325.18

TABLE 66: TOP 5 CURRENCY PAIRS - CLS

Sr. No.	Currency Pair	Gross Value (USD Million)	Share (%)
1	EUR/USD	48569.20	42.86
2	GBP/USD	28590.02	25.23
3	USD/JPY	20064.47	17.71
4	AUD/USD	4482.51	3.96
5	USD/CHF	3338.40	2.95
	Others	8281.34	7.31
		113325.94	100.00

FOREX TRADING PLATFORM: FX-CLEAR

TABLE 67: TRADING DETAILS

Amount in USD Million

Period	Spot		Daily Average	
	Trades	Value	Trades	Value
2003-04	881	646	5	4
2004-05	3329	2250	13	9
2005-06	16636	11893	67	48
2006-07	46553	33264	190	136
2007-08	73943	49139	297	197
2008-09	79125	46889	330	195
2009-10	99090	53435	415	224
2010-11	111023	58577	448	236
2011-12	124664	65197	522	273
2012-13	171398	87689	708	362
2013-14	223396	113580	919	467
2014-15	335515	188421	1416	795
2015-16	453563	246902	1882	1024
2016-17	557267	316581	2312	1314
2017-18	664286	441203	2756	1831
2018-19	544497	354278	2250	1464
2019-20	430714	267091	1780	1104
2020-21	220386	125407	911	514
2021-22	263126	142999	1092	593
2022-23	359655	186084	1474	763
Apr-23	26133	12426	1537	731
May-23	36148	17521	1721	834
Jun-23	32909	16105	1567	767
Jul-23	45854	27002	2184	1286
Aug-23	47923	28655	2282	1365
Sep-23	37445	21385	1872	1069
Oct-23	37070	24815	1854	1241
Nov-23	42109	31484	2105	1574
Dec-23	41701	31158	2085	1558
Jan-24	42187	25132	2009	1197
Feb-24	42726	27183	2136	1359
Mar-24	47255	29477	2625	1638
2023-24	479460	292344	1998	1218

DERIVATIVES

INTERBANK INTEREST RATE DERIVATIVES

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

Date	MIBOR		MMFOR		Total	
	Trades	Value	Trades	Value	Trades	Value
1-Mar-24	632	34950	12	1789	644	36739
4-Mar-24	404	21952	9	525	413	22477
5-Mar-24	329	23490	21	2981	350	26471
6-Mar-24	167	7552	9	1405	176	8957
7-Mar-24	336	22334	11	1310	347	23644
11-Mar-24	345	17510	23	1675	368	19185
12-Mar-24	209	16360	10	850	219	17210
13-Mar-24	274	13853	21	3870	295	17723
14-Mar-24	295	12830	21	2450	316	15280
15-Mar-24	276	13670	9	1345	285	15015
18-Mar-24	367	20320	16	2690	383	23010
19-Mar-24	339	22015	14	1165	353	23180
20-Mar-24	516	29030	23	2385	539	31415
21-Mar-24	499	43845	34	3420	533	47265
22-Mar-24	702	45775	27	3045	729	48820
26-Mar-24	275	15390	5	550	280	15940
27-Mar-24	456	37360	7	1417	463	38777
28-Mar-24	366	22645	18	4220	384	26865
Total	6787	420881	290	37092	7077	457973
Average	377	23382	16	2061	393	25443

TABLE 69: INTEREST RATE SWAP (MIBOR) MARKET SHARE - MARCH 2024

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	3189	46.99	220087	52.29	3289	48.46	228306	54.24	6478	47.72	448393	53.27
Nationalized Banks	152	2.24	4160	0.99	234	3.45	7285	1.73	386	2.84	11445	1.36
Private Banks	1748	25.76	87309	20.74	1744	25.70	93685	22.26	3492	25.73	180994	21.50
Primary Dealers	1579	23.27	93630	22.25	1460	21.51	85530	20.32	3039	22.39	179160	21.28
Mutual Funds	119	1.75	15695	3.73	60	0.88	6075	1.44	179	1.32	21770	2.59
Total	6787	100.00	420881	100.00	6787	100.00	420881	100.00	13574	100.00	841762	100.00

TABLE 70: INTEREST RATE SWAP (MMFOR) MARKET SHARE - MARCH 2024

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	250	86.21	30305	81.70	230	79.31	31442	84.77	480	82.76	61747	83.24
Nationalized Banks	7	2.41	3182	8.58	9	3.10	975	2.63	16	2.76	4157	5.60
Private Banks	33	11.38	3605	9.72	51	17.59	4675	12.60	84	14.48	8280	11.16
Primary Dealers	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
Mutual Funds	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00	0	0.00
Total	290	100.00	37092	100.00	290	100.00	37092	100.00	580	100.00	74184	100.00

TABLE 71: TOP 'N' MARKET SHARE - IRS

Percent

	MIBOR	MMFOR
Top 1	16.13	18.81
Top 5	51.00	68.13
Top 10	74.34	91.87

TABLE 72: IRS TRADE SUMMARY (MATCHED)

Amount ₹ Crore

Period	MIBOR		MMFOR	
	Trades	Value	Trades	Value
2007-08	79495	4728077	-	-
2008-09	40912	2644846	-	-
2009-10	20352	1452058	-	-
2010-11	33057	2359722	-	-
2011-12	33642	2451048	-	-
2012-13	22713	2021607	-	-
2013-14	25514	2296732	-	-
2014-15	21153	2029225	-	-
2015-16	20746	2132920	-	-
2016-17	21036	1923460	-	-
2017-18	41494	3380770	-	-
2018-19	69952	5861645	-	-
2019-20	48738	3918110	-	-
2020-21	35648	2213985	-	0
2021-22	85412	4801939	764	63465
2022-23	124123	7356767	3135	257227
Apr-23	9100	542508	356	29330
May-23	9546	555623	4954	384736
Jun-23	9304	498030	271	25800
Jul-23	12911	807653	316	28735
Aug-23	13437	738330	506	46005
Sep-23	10772	543366	331	25075
Oct-23	9270	473905	290	27705
Nov-23	9739	488155	319	32490
Dec-23	10233	576069	378	38915
Jan-24	10081	561250	459	46215
Feb-24	9041	608420	424	39024
Mar-24	6787	420881	290	37092
2023-24	120221	6814190	8894	761122

Effective Jan-22 MMFOR is traded.

TABLE 73: 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	6547	505393	763	63440	-	-	90161	4756218
2022-23	113810	5849533	3660	281657	3894	320592	-	-	121364	6451783
2023-24	121745	5910112	-	-	9972	856067	4	1600	131721	6767779

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

Settlement Period	Gross Amount	Net Amount	Netting %
2009-10	13827	3688	73.33
2010-11	22794	5250	76.97
2011-12	28328	7735	72.69
2012-13	23797	6732	71.71
2013-14	19667	6947	64.67
2014-15	16361	6073	62.88
2015-16	7374	2442	66.89
2016-17	5682	2110	62.87
2017-18	5440	1905	64.99
2018-19	4602	1655	64.04
2019-20	6866	2617	61.89
2020-21	17234	5341	69.01
2021-22	13723	4536	66.95
2022-23	8142	3140	61.44
Apr-23	660	279	57.79
May-23	540	233	56.82
Jun-23	674	240	64.43
Jul-23	896	307	65.80
Aug-23	1012	279	72.47
Sep-23	1297	415	67.97
Oct-23	710	270	61.89
Nov-23	740	218	70.55
Dec-23	1006	551	45.26
Jan-24	571	233	59.21
Feb-24	598	233	61.11
Mar-24	754	345	54.30
2023-24	9458	3601	61.92

GUARANTEED SETTLEMENT - INTERBANK IRS DERIVATIVES (MIBOR)

TABLE 75: INTEREST RATE SWAP - GUARANTEED SETTLEMENT			Amount ₹ Crore
Trade Date	Trades	Value	
01-Mar-24	609	32850.00	
04-Mar-24	385	19451.76	
05-Mar-24	305	20420.00	
06-Mar-24	161	7251.89	
07-Mar-24	323	18859.24	
11-Mar-24	321	14975.00	
12-Mar-24	199	15830.00	
13-Mar-24	265	12203.03	
14-Mar-24	285	10955.00	
15-Mar-24	258	11920.00	
18-Mar-24	348	14575.00	
19-Mar-24	329	18950.00	
20-Mar-24	485	27180.00	
21-Mar-24	476	40240.00	
22-Mar-24	685	42765.00	
26-Mar-24	259	14165.00	
27-Mar-24	430	33935.00	
28-Mar-24	359	21870.00	
Total	6482	378395.92	

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

TABLE 76: GUARANTEED SETTLEMENT - IRS - SUMMARY STATISTICS									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	-	-	-	-	
Apr-23	8692	471398	511	27729	152	11050	9	650	
May-23*	9072	461008	432	21953	3585	281782	171	13418	
Jun-23	8778	406150	418	19340	135	12770	6	608	
Jul-23	12275	677411	585	32258	112	9750	5	464	
Aug-23	12873	630650	613	30031	223	19845	11	945	
Sep-23	10225	457586	511	22879	156	11425	8	571	
Oct-23	8709	388960	435	19448	96	8565	5	428	
Nov-23	9355	436980	468	21849	128	15400	6	770	
Dec-23	9902	509984	495	25499	139	16090	7	805	
Jan-24	9499	449280	452	21394	157	17960	7	855	
Feb-24	8573	510425	429	25521	134	14538	7	727	
Mar-24	6482	378396	360	21022	102	14977	6	832	
2023-24	114435	5778229	477	24076	5119	434152	21	1809	

Guranteed 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

FOREX DERIVATIVES

INTERBANK

TABLE 77: TRADED VOLUME FOR OTC INTERBANK FCY - INR FORWARDS FOR THE MONTH OF MARCH 2024

Date	USD / INR		JPY / INR		GBP / INR		EUR / INR		CNY / 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)
01-Mar-24	457	8,328.75					2	1.10				
04-Mar-24	450	8,649.52	1	2.43	1	1.67	4	0.45				
05-Mar-24	508	9,763.72	1	100.00								
06-Mar-24	630	12,026.76	1	64,061.63	1	0.05						
07-Mar-24	616	10,730.22			2	0.05	4	0.86	1	0.50		
11-Mar-24	565	13,198.95			1	5.55	2	3.03				
12-Mar-24	462	8,754.93	1	75.00	3	0.85	14	2.84				
13-Mar-24	655	11,962.34					1	0.10				
14-Mar-24	540	10,191.51			1	39.30	2	0.22				
15-Mar-24	334	5,857.79										
18-Mar-24	468	9,123.01	1	33.22								
19-Mar-24	532	9,940.82	1	9.64								
20-Mar-24	770	12,579.41	1	104.94	1	0.09	4	1.27				
21-Mar-24	586	10,213.06	1	65,176.71	4	31.70	3	87.84				
22-Mar-24	747	14,831.45	1	7.08								
26-Mar-24	647	11,760.59	1	39.78								
27-Mar-24	554	8,921.87					1	0.13				
28-Mar-24	548	9,517.99	1	3.87	3	32.08	5	3.27				
Total	10069	186352.69	11	129614.29	17	111.34	42	101.09	1	0.50		

* 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 78: TRADED VOLUME FOR OTC INTERBANK FCY - INR OPTIONS FOR THE MONTH OF MARCH 2024

Date	USD / INR		EUR / INR		GBP / INR						OTHERS *	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (USD in Mio)
01-Mar-24	20	353.90										
04-Mar-24	1	5.00										
05-Mar-24	3	15.00										
06-Mar-24	10	215.00	1	0.50								
07-Mar-24	40	404.40			1	0.01						
11-Mar-24	12	87.14										
12-Mar-24	1	5.00			1	5.00						
13-Mar-24	17	232.90	2	1.50								
14-Mar-24	18	190.00										
15-Mar-24	21	370.00										
18-Mar-24	14	153.15										
19-Mar-24	20	280.00										
20-Mar-24	34	484.40										
21-Mar-24	16	195.00	2	10.00								
22-Mar-24	73	1,024.30	8	7.52								
26-Mar-24	45	989.00										
27-Mar-24	25	295.00	2	10.00								
28-Mar-24	25	243.00	2	20.00								
Total	395	5542.19	17	49.52	2	5.01						

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

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

TABLE 79: TRADED PRINCIPAL AMOUNT FOR OTC INTERBANK FCY - INR CROSS CURRENCY SWAPS FOR THE MONTH OF MARCH 2024

Date	USD / INR		EUR / INR		GBP / INR						OTHERS *	
	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, USD
01-Mar-24	4	149.00	1	1.34								
04-Mar-24	1	75.00										
05-Mar-24	2	100.00										
06-Mar-24	2	50.00										
07-Mar-24	1	50.00										
11-Mar-24	4	525.00	3	5.32								
12-Mar-24	0				3	5.56						
13-Mar-24	3	168.11										
14-Mar-24	6	161.50	1	2.00								
15-Mar-24	1	25.00	1	0.99								
18-Mar-24	1	18.09										
20-Mar-24	2	99.00										
21-Mar-24	3	224.00										
Total	30	1,644.70	6	9.65	3	5.56						

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

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

TABLE 80: TRADED VOLUME FOR OTC INTERBANK FCY - FCY FORWARDS FOR THE MONTH OF MARCH 2024

Date	EUR / USD		USD / JPY		GBP / USD		USD / CNH		AUD / USD		OTHERS *	
	Trades	Volume (in Million)	Trades	Volume (in Million)	Trades	Volume (in Million)	Trades	Volume (in Million)	Trades	Volume (in Million)	Trades	Volume (USD in Million)
01-Mar-24	123	280.63	56	255.30	32	122.12	18	40.52	23	76.52	50	51.77
04-Mar-24	145	304.02	21	170.76	57	121.43	7	18.01	15	31.08	59	164.67
05-Mar-24	162	182.06	22	88.07	112	146.31	9	28.32	14	30.74	74	231.88
06-Mar-24	242	601.49	49	1,058.75	117	214.58	19	31.37	13	18.68	63	117.62
07-Mar-24	366	367.87	125	962.41	95	144.82	18	75.39	38	69.09	115	397.39
08-Mar-24	9	19.58	6	4.53	3	0.32			1	5.00	4	7.31
11-Mar-24	369	520.06	76	420.60	157	221.06	9	57.55	19	48.62	103	117.62
12-Mar-24	254	218.64	44	113.53	107	219.66	21	122.05	39	168.53	139	203.79
13-Mar-24	219	251.41	33	348.88	103	101.69	8	31.06	14	21.13	87	110.63
14-Mar-24	251	305.70	23	85.11	83	188.62	8	73.46	17	77.80	103	190.15
15-Mar-24	298	769.82	39	209.90	124	257.85	17	101.82	34	64.99	81	293.67
18-Mar-24	199	228.01	41	221.14	68	156.25	12	28.26	20	30.82	71	110.11
19-Mar-24	189	446.44	80	277.59	56	182.69	11	12.28	22	84.96	79	265.81
20-Mar-24	190	300.64	57	426.36	58	164.98	19	64.60	13	42.15	117	291.78
21-Mar-24	490	935.57	74	2,516.72	196	250.61	38	152.29	59	180.09	228	458.51
22-Mar-24	384	889.72	80	672.82	114	197.98	52	122.81	48	229.92	170	345.71
25-Mar-24	9	11.99	1	0.31	6	10.13			1	0.10	9	18.90
26-Mar-24	345	887.57	76	726.48	91	442.34	51	171.47	47	189.96	237	570.03
27-Mar-24	270	439.55	82	453.08	87	189.61	11	74.15	34	74.54	212	342.56
28-Mar-24	402	2,249.77	284	546.66	96	321.59	33	54.28	44	59.18	277	534.21
Total	4916	10210.52	1269	9558.99	1762	3654.63	361	1259.68	515	1503.90	2278	4824.13

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

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

TABLE 81: TRADED VOLUME FOR OTC INTERBANK FCY - FCY OPTIONS FOR THE MONTH OF MARCH 2024

Date	USD / JPY		EUR / USD		GBP / USD		AUD / USD		EUR / GBP		OTHERS *	
	Trades	Volume (in Million)	Trades	Volume (in Million)	Trades	Volume (in Million)	Trades	Volume (in Million)	Trades	Volume (in Million)	Trades	Volume (USD in Million)
01-Mar-24			1	15.00								
04-Mar-24			5	86.00								
05-Mar-24			2	10.00								
06-Mar-24					1	8.00						
11-Mar-24			31	92.40	3	25.00	2	19.80				
12-Mar-24			1	13.00	2	50.00						
14-Mar-24					2	20.00						
15-Mar-24	3	495.82										
18-Mar-24			1	30.00	2	20.00						
19-Mar-24			5	70.00								
20-Mar-24	15	1,186.78	2	30.00							9	23.72
21-Mar-24	5	201.72	1	16.00								
22-Mar-24			6	4.50								
26-Mar-24	2	20.00	8	108.00	4	42.00	2	50.00	3	13.50		
27-Mar-24			5	85.00			3	60.00			9	9.47
28-Mar-24	2	132.00	9	132.00	3	45.00	3	61.50			3	63.13
Total	27	2036.32	77	691.90	17	210.00	10	191.30	3	13.50	21	96.31

* 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 82: TRADED PRINCIPAL AMOUNT FOR OTC INTERBANK FCY - FCY CROSS CURRENCY SWAPS FOR THE MONTH OF MARCH 2024

Date	USD / JPY		USD / CHF		EUR / USD		USD / SGD		Others			
	Trades	Volume (in Million)	Trades	Volume (in Million)	Trades	Volume (in Million)	Trades	Volume (in Million)	Trades	Volume (in Million)	Trades	Volume (USD in Million)
1-Mar-24					1	30.00						
4-Mar-24					1	9.00	1	7.44				
5-Mar-24	1	200.00										
6-Mar-24					2	28.50						
11-Mar-24	3	305.00										
13-Mar-24	2	32.00										
14-Mar-24			2	200.00								
15-Mar-24	2	23.50										
19-Mar-24					3	13.11	1	7.46				
20-Mar-24					1	27.70						
21-Mar-24	2	18.80					1	7.48				
22-Mar-24					1	7.00						
26-Mar-24					1	10.00						
27-Mar-24	2	150.00										
28-Mar-24	3	425.00										
Total	15	1,154.30	2	200.00	10	125.31	3	22.38				

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

TABLE 83: TRADED NOTIONAL PRINCIPAL FOR OTC INTERBANK FCY - IRS FOR THE MONTH OF MARCH 2024

Date	USD		EUR		JPY						OTHERS *	
	Trades	Notional in Million, Base Currency	Trades	Notional in Million, Base Currency	Trades	Notional in Million, Base Currency	Trades	Notional in Million, Base Currency	Trades	Notional in Million, Base Currency	Trades	Notional in Million, USD
01-Mar-24	67	1,258.80										
04-Mar-24	59	1,342.20	1	1.50								
05-Mar-24	44	1,281.20										
06-Mar-24	58	1,709.88	1	3.50								
07-Mar-24	40	989.97	1	3.00								
08-Mar-24	9	474.10										
11-Mar-24	49	1,367.38										
12-Mar-24	37	998.28	3	47.29								
13-Mar-24	49	705.23										
14-Mar-24	49	625.37										
15-Mar-24	38	562.94										
18-Mar-24	42	1,374.80										
19-Mar-24	50	2,417.33										
20-Mar-24	53	1,455.20										
21-Mar-24	101	3,164.81										
22-Mar-24	172	2,147.79	2	20.00								
25-Mar-24	2	75.00										
26-Mar-24	48	1,598.95										
27-Mar-24	19	364.31			1	3,690.00						
28-Mar-24	36	1,656.74	3	20.34								
Total	1022	25570.26	11	95.64	1	3690.00						

* 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

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

TABLE 84: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - INR FORWARDS AS AT END MARCH 2024

Month	USD / INR		EUR / INR		GBP / INR		JPY / INR		MYR / 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)
Mar-24	53139	7,56,809.22	196	287.98	186	198.77	608	31,336.53	1	82.50	19	12.65

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

TABLE 85: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - INR OPTIONS AS AT END MARCH 2024

Month	USD / INR		EUR / INR		JPY / INR		GBP / INR				OTHERS *	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (USD in Mio)
Mar-24	2589	33,315.75	217	542.07	10	37,788.45	4	5.05				

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

TABLE 86: OUTSTANDING PRINCIPAL AMOUNT FOR OTC INTERBANK FCY - INR CROSS CURRENCY SWAPS AS AT END MARCH 2024

Month	USD / INR		EUR / INR		JPY / INR		SGD / INR		CHF / INR		OTHERS *	
	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Volume (USD in Mio)
Mar-24	1044	34,371.71	110	570.63	29	58,006.88	4	59.73	3	7.08	3	7.02

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

TABLE 87: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - FCY FORWARDS AS AT END MARCH 2024

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)
Mar-24	16157	24,318.71	3332	16,099.75	5056	7,196.33	733	2,606.92	1293	2,442.19	4341	8,169.44

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

TABLE 88: OUTSTANDING VOLUME FOR OTC INTERBANK FCY - FCY OPTIONS AS AT END MARCH 2024

Month	USD / JPY		EUR / USD		GBP / USD		AUD / USD		USD / CHF		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)
Mar-24	120	5,283.38	287	1,656.34	56	346.70	35	409.30	2	200.00	64	171.85

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

TABLE 89: OUTSTANDING PRINCIPAL AMOUNT FOR OTC INTERBANK FCY - FCY CROSS CURRENCY SWAPS AS AT END MARCH 2024

Month	USD / JPY		EUR / USD		USD / CHF		USD / SGD		AUD / USD		OTHERS *	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Amounts in Mio, USD
Mar-24	146	5,278.63	275	4,598.59	15	1,147.27	58	803.94	22	746.52	57	1,199.73

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

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

TABLE 90: OUTSTANDING NOTIONAL PRINCIPAL FOR OTC INTERBANK FCY - IRS AS AT END OF MARCH 2024

Month	USD		EUR		JPY		GBP		SGD		OTHERS *	
	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, USD
Mar-24	15266	381776.18	334	5327.60	85	231971.20	65	313.62	2	99.28	2	13.60

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

Top 5 Currency pairs, in terms of average daily volumes traded during the month, represented with respect to volumes in Base Currency 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 91. TRADED VOLUME FOR OTC CLIENT FCY - INR FORWARDS FOR THE MONTH OF MARCH 2024

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)
01-Mar-24	1,055	1,857.06	88	59.77	25	8.86	62	4,917.47	6	21.10	19	9.96
04-Mar-24	1,375	1,713.31	155	40.24	47	7.69	38	521.80	4	4.67	13	4.65
05-Mar-24	1,207	2,265.42	208	48.55	130	19.43	47	823.80	10	49.74	15	8.88
06-Mar-24	1,325	2,127.47	320	55.64	196	33.41	34	810.28	7	33.96	18	6.88
07-Mar-24	2,187	4,094.20	528	107.58	149	20.46	59	3,815.13	10	20.31	51	33.93
08-Mar-24	11	4.47	1	0.04	6	0.45						
11-Mar-24	2,143	3,081.63	676	160.46	428	66.15	53	2,225.68	15	39.00	48	31.43
12-Mar-24	1,451	2,130.74	415	90.32	135	30.94	88	1,907.30	14	25.38	87	38.60
13-Mar-24	2,281	3,706.11	329	97.70	146	18.33	31	1,212.63	7	49.35	28	8.38
14-Mar-24	1,290	2,236.66	363	105.76	106	17.74	63	1,216.69	10	24.18	34	9.11
15-Mar-24	2,088	3,184.86	169	84.14	44	9.53	62	1,302.65	16	25.86	32	13.24
18-Mar-24	1,427	2,622.73	147	37.29	26	44.30	41	505.04	12	52.59	30	20.52
19-Mar-24	2,783	3,552.14	141	24.08	22	7.44	101	15,025.42	12	22.09	13	6.09
20-Mar-24	3,979	5,834.82	216	96.96	34	4.54	39	968.86	15	30.66	27	22.44
21-Mar-24	2,480	3,557.60	721	269.72	283	48.30	80	2,397.27	23	41.30	147	106.57
22-Mar-24	6,858	6,930.11	238	83.43	48	22.03	106	3,837.06	19	89.84	30	36.61
25-Mar-24	10	2.32										
26-Mar-24	2,920	6,721.68	524	258.19	77	48.89	106	2,278.27	47	804.28	64	38.18
27-Mar-24	2,964	6,221.29	469	150.59	94	30.12	155	2,696.11	37	371.82	119	58.81
28-Mar-24	4,196	9,279.61	683	446.70	104	123.62	233	5,569.81	50	95.71	119	88.34
Total	44030	71124.21	6391	2217.16	2100	562.22	1398	52031.29	314	1801.856	894	542.61

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

TABLE 92. TRADED VOLUME FOR OTC CLIENT FCY - INR OPTIONS FOR THE MONTH OF MARCH 2024

Date	USDINR		EURINR		GBPINR		AUDINR				OTHERS *	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (USD in Mio)
01-Mar-24	42	187.68	3	54.00								
04-Mar-24	10	142.37	9	130.00	1	10.00						
05-Mar-24	87	223.00	1	10.00	1	10.00						
06-Mar-24	10	215.00	1	0.50	1	10.00						
07-Mar-24	79	578.20	1	10.00	1	0.01						
08-Mar-24												
11-Mar-24	52	369.11	1	10.00	1	10.00						
12-Mar-24	26	158.70	1	5.00	11	11.53						
13-Mar-24	124	732.10	3	11.50	1	10.00						
14-Mar-24	33	195.93	1	10.00	1	10.00						
15-Mar-24	36	525.17					1	0.31				
18-Mar-24	64	596.09	1	5.00	1	5.00	4	1.88				
19-Mar-24	33	199.55	2	1.32								
20-Mar-24	114	1,323.93	1	10.00	1	10.00						
21-Mar-24	55	991.19	2	30.00	1	10.00						
22-Mar-24	219	727.19	28	24.06								
25-Mar-24												
26-Mar-24	102	1,554.69										
27-Mar-24	127	764.81	3	75.00								
28-Mar-24	109	1,522.24	27	37.25	6	3.78						
Total	1322	11006.96	85	423.63	27	100.32	5	2.20				

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

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

TABLE 93. TRADED PRINCIPAL AMOUNT FOR OTC CLIENT FCY - INR CROSS CURRENCY SWAPS FOR THE MONTH OF MARCH 2024

Date	USDINR		EURINR		SGDINR		CHFNR				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
01-Mar-24	1	5.00	1	0.22								
04-Mar-24	3	136.40	3	19.08	1	10.00						
05-Mar-24	5	108.53	13	8.70								
06-Mar-24	1	4.02										
07-Mar-24	1	0.02	2	5.54								
08-Mar-24												
11-Mar-24	10	794.03	5	11.07								
12-Mar-24	3	105.00										
13-Mar-24	4	113.81	2	28.44								
14-Mar-24	2	12.94	1	2.00								
15-Mar-24	5	216.54										
18-Mar-24	5	913.90										
19-Mar-24	8	556.31			1	10.00						
20-Mar-24	4	310.44	2	49.95			2	9.37				
21-Mar-24	2	6.70	17	14.23	1	10.00						
22-Mar-24	6	365.40	2	13.85								
25-Mar-24												
26-Mar-24	16	744.18	1	10.00								
27-Mar-24	5	16.36										
28-Mar-24	12	554.89	1	13.64			1	3.99				
Total	93	4964.48	50	176.72	3	30.00	3	13.36				

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

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

TABLE 94. TRADED VOLUME FOR OTC CLIENT FCY - FCY FORWARDS FOR THE MONTH OF MARCH 2024

Date	USDJPY		GBPUSD		EURUSD		AUDUSD		USDCHF		OTHERS *	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (USD in Mio)
01-03-2024	40	219.48	28	196.10	25	68.77	5	28.65	6	23.64	12	19.45
04-03-2024	20	135.28	29	135.04	38	97.79	2	0.83			7	24.16
05-03-2024	16	42.42	28	127.45	22	71.57	1	2.90	2	20.00	11	20.75
06-03-2024	26	139.90	29	157.50	33	150.29	2	8.00			11	31.67
07-03-2024	59	336.72	30	91.29	55	127.05	14	75.10	5	11.77	17	45.79
08-03-2024			1	0.05							2	0.20
11-03-2024	63	430.92	38	115.48	53	110.82	11	44.89	4	13.35	16	36.32
12-03-2024	28	151.65	20	93.99	25	55.47	3	5.00	3	20.50	5	2.78
13-03-2024	36	269.75	27	56.11	26	56.79	7	29.75	4	21.07	13	30.17
14-03-2024	20	79.79	19	102.01	21	52.34	4	28.00	2	10.82	9	29.07
15-03-2024	36	217.24	25	115.35	33	78.92	5	27.00	1	0.57	9	53.69
18-03-2024	15	76.47	16	87.50	18	38.51	7	19.10	1	0.50	12	46.44
19-03-2024	49	229.77	32	99.75	39	85.18	5	2.40			2	2.32
20-03-2024	40	283.64	37	222.12	37	113.44	6	32.00	6	32.38	16	109.67
21-03-2024	61	283.25	27	65.63	70	171.47	13	51.85	7	18.92	24	46.04
22-03-2024	20	77.26	40	134.09	127	299.12	15	59.75	17	25.31	36	89.12
25-03-2024	1	0.31										
26-03-2024	27	61.07	35	124.48	95	376.94	18	31.78	7	13.94	57	246.90
27-03-2024	33	182.92	22	43.85	68	123.24	8	54.50	6	7.75	23	41.11
28-03-2024	30	51.02	35	125.52	104	1,273.51	12	18.62	5	10.74	34	132.60
Total	620	3268.85	518	2093.32	889	3351.22	138	520.11	76	231.27	316	1008.26

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

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

TABLE 95. TRADED VOLUME FOR OTC CLIENT FCY - FCY OPTIONS FOR THE MONTH OF MARCH 2024

Date	USDJPY		EURUSD		GBPUSD		AUDUSD		USDRUB		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)
01-03-2024												
04-03-2024			4	30.00								
05-03-2024			6	6.00	2	10.00						
06-03-2024					1	25.00						
07-03-2024					6	120.00						
08-03-2024												
11-03-2024			4	60.00	4	38.00	2	19.80				
12-03-2024					2	4.00	1	10.00				
13-03-2024												
14-03-2024												
15-03-2024	3	495.82										
18-03-2024												
19-03-2024			2	20.00								
20-03-2024	9	678.14							9.00	23.72		
21-03-2024	12	799.05										
22-03-2024												
25-03-2024												
26-03-2024			3	81.00			2	50.00			3	14.57
27-03-2024			3	75.00			3	60.00	9.00	9.47	1	10.79
28-03-2024			5	112.00	3	45.00	3	61.50	3.00	63.13		
Total	24	1973.01	27	384.00	18	242.00	11	201.30	21.00	96.31	4	25.36

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

TABLE 96. TRADED PRINCIPAL AMOUNT FOR OTC CLIENT FCY - FCY CROSS CURRENCY SWAPS FOR THE MONTH OF MARCH 2024

Date	USDJPY		USDCHF		EURUSD						OTHERS*	
	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, USD
04-03-2024			1	100.00								
05-03-2024	1	200.00										
14-03-2024			3	300.00								
19-03-2024					2	8.49						
20-03-2024												
21-03-2024					3	34.69						
26-03-2024	1	225.00										
27-03-2024					1	0.69						
28-03-2024	1	250.00			1	1.08						
Total	3	675.00	4	400.00	7	44.96						

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

TABLE 97. TRADED NOTIONAL PRINCIPAL FOR OTC CLIENT - IRS FOR THE MONTH OF MARCH 2024

Date	INR		USD		EUR		JPY		OTHERS *	
	Trades	Volume (in INR cr)	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency
01-03-2024	71	12530.56	8	195.00	1	3.73				
04-03-2024	29	12516.00	12	650.61	1	1.67				
05-03-2024	19	13745.00	6	259.60						
06-03-2024	23	10195.00	8	418.90						
07-03-2024	56	15688.20	12	544.65						
08-03-2024			4	224.00						
11-03-2024	39	9749.52	7	365.20						
12-03-2024	32	8046.76	2	255.00	2	24.90				
13-03-2024	18	2823.70	7	256.20						
14-03-2024	18	3286.00	4	140.80						
15-03-2024	31	9644.00	2	15.00						
18-03-2024	34	8719.20	2	66.40						
19-03-2024	54	21,985.35	1	5.60						
20-03-2024	64	25031.76	15	2,791.80						
21-03-2024	60	23025.15	17	564.33						
22-03-2024	50	9590.00	3	60.00	1	10.00				
25-03-2024										
26-03-2024	37	8380.00	9	442.30						
27-03-2024	40	20161.38	3	57.10			1	4,214.00		
28-03-2024	54	12159.33	13	109.37	1	0.34				
Total	729	227276.91	135	7,421.86	6	40.64	1	4,214.00		

* OTHERS includes all the other currencies wherein base amount is depicted in USD equivalent

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

"Most of the FCY IRS trades are with overseas counterparties and hence the reporting is single sided by the domestic counterparty."

CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

As all Client trade are reported by Market Makers (Banks) unilaterally to TR, CCIL shall not be liable for errors committed by the reporting party in the absence of matching of primary economic parameters.

TABLE 98. OUTSTANDING VOLUME FOR OTC CLIENT FCY - INR FORWARDS AS AT END MARCH 2024

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)
Mar-24	1,40,570	1,44,164.88	31,099	12,436.42	27,577	5,20,343.44	9,598	2,266.40	1,141	5,595.81	3,934	1,954.26

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

TABLE 99. OUTSTANDING VOLUME FOR OTC CLIENT FCY - INR OPTIONS AS AT END MARCH 2024

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)
Mar-24	6,956	79,326.10	666	1,211.70	31	1,86,865.40	281	505.29	4	1,315.50	150	44.55

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

TABLE 100. OUTSTANDING PRINCIPAL AMOUNT FOR OTC CLIENT FCY - INR CROSS CURRENCY SWAPS AS AT END MARCH 2024

Month	USD / INR		EUR / INR		JPY / INR		SGD / INR		GBP / INR		OTHERS *	
	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, Base Currency	Trades	Amounts in Mio, USD
Mar-24	1,803	45,546.13	385	2,284.41	75	1,43,921.91	17	631.88	50	802.97		

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

TABLE 101. OUTSTANDING VOLUME FOR OTC CLIENT FCY - FCY FORWARDS AS AT END MARCH 2024

Month	EURUSD		USDJPY		GBPUSD		USDAED		AUDUSD		OTHERS *	
	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (in Mio)	Trades	Volume (USD in Mio)
Mar-24	1,814	5,559.30	1,461	4,318.32	445	1,360.62	20	411.54	153	540.02	750	1,861.10

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

TABLE 102. OUTSTANDING VOLUME FOR OTC CLIENT FCY - FCY OPTIONS AS AT END MARCH 2024

Month	USDJPY		EURUSD		GBPUSD		AUDUSD		USDRUB		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)
Mar-24	220	102509.41	401	3671.73	60	361.40	41	529.30	529.3	96.31	60	121.69

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

TABLE 103. OUTSTANDING PRINCIPAL AMOUNT FOR OTC CLIENT FCY - FCY CROSS CURRENCY SWAPS AS AT END MARCH 2024

Month	USDJPY		USDCHF		EURUSD		EURSGD		USDSGD		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
Mar-24	31	3523.42	17	1947.08	112	1528.25	2	153.76	4	102.44	6	134.42

* 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 104. OUTSTANDING NOTIONAL PRINCIPAL FOR OTC CLIENT - IRS AS AT END MARCH 2024

Month	INR		USD		EUR		GBP		JPY		AUD		OTHERS *	
	Trades	Amounts in (in INR cr)	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
Mar-24	9,451.00	23,97,872.25	1,319.00	41,716.20	116.00	441.20	14.00	284.99	7.00	16,623.46	1.00	2.04		

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

OUTSTANDING PRINCIPAL VOLUMES FOR OTC FOREIGN EXCHANGE DERIVATIVES

Table 105: 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	757469.69	2820	34070.18	15754	388565.71	1193	35341.31

*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 106: 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	58771.80	564	8086.04	573	13819.99

*All values converted to USD Mio from Base Currency

** Values pertain to outstanding contracts as of 31 March

^ Indicates Outstanding Principal Amount

Table 107: 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	163610.14	8088	82305.98	2330	49711.60

*All values converted to USD Mio from Base Currency

** Values pertain to outstanding contracts as of 31 March

^ Indicates Outstanding Principal Amount

Table 108: 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	42462.23

*All values converted to USD Mio from Base Currency
**Values pertain to outstanding contracts as of 31 March

Table 109: 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	13629.30	1311.3	107215.16	172	7261.03

*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 28th Mar'24 have moved to lower levels across the curve as compared to the yields prevailing a year back, While moving to higher levels in the very short term of the curve. In

the last one month, yields have moved to marginally lower levels across the curve, While moving to higher levels in the very short term of the curve.

Chart 1: Zero Coupon Yield Curve

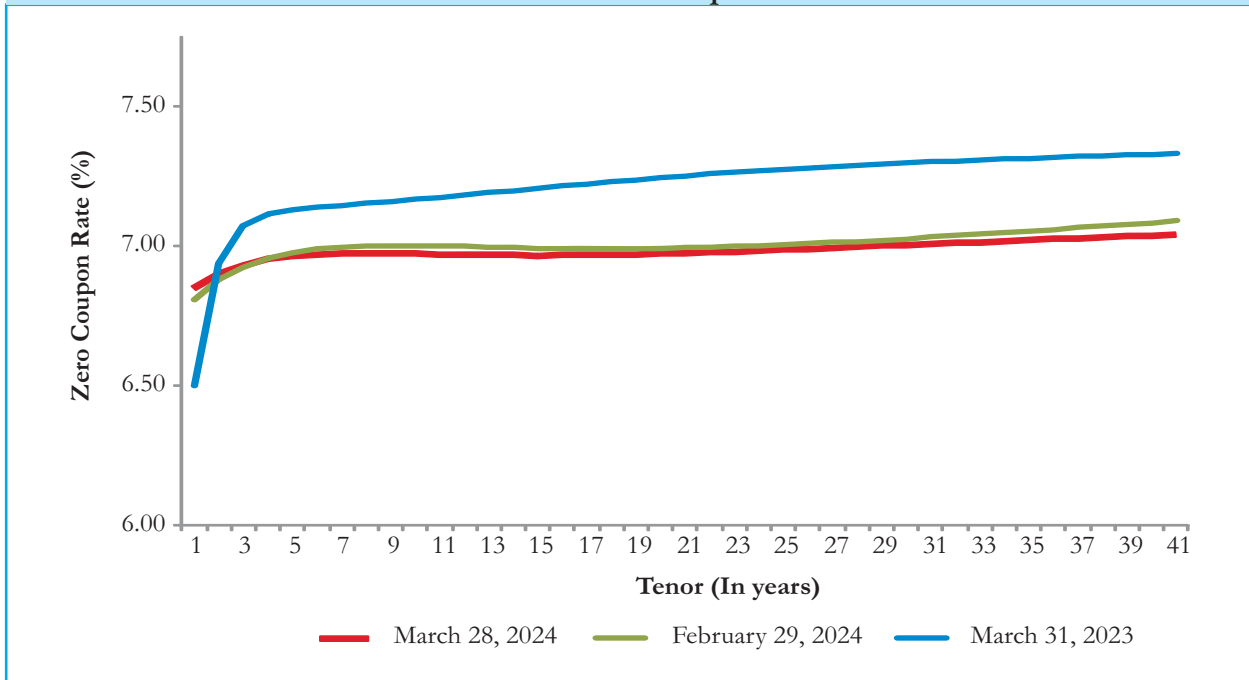


Chart 2: Sovereign Yield Curve

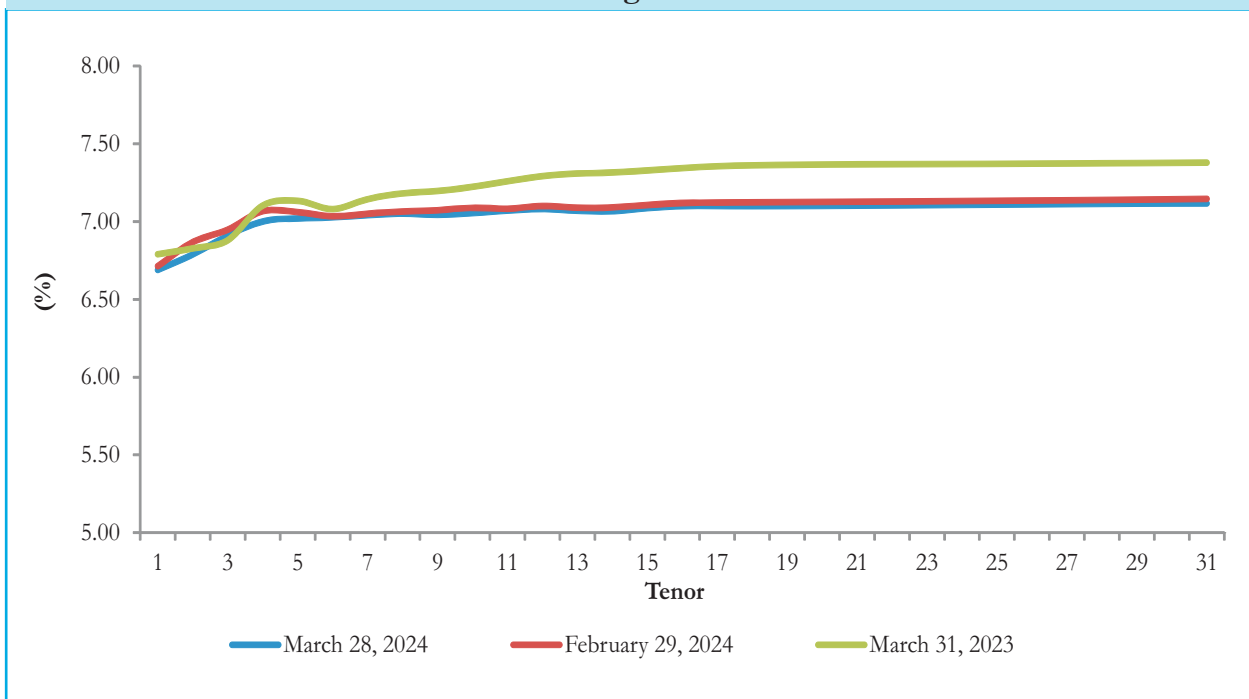


TABLE 110: SPREAD ANALYSIS - SDL

State	Trades	Traded Value (₹ Crore)	Average Spread (bps)
ANDHRA PRADESH	72	1072	29
ARUNACHAL PRADESH	4	80	31
ASSAM	15	638	32
BIHAR	63	4352	29
CHHATTISGARH	48	1837	31
GOA	1	5	34
GUJARAT	88	2578	28
HARYANA	152	4496	30
HIMACHAL PRADESH	27	840	31
JAMMU & KASHMIR	7	615	28
JHARKHAND	8	210	30
KARNATAKA	478	14601	28
KERALA	50	8015	28
MADHYA PRADESH	77	2771	30
MAHARASHTRA	603	16227	29
MANIPUR	10	159	33
MIZORAM	3	55	29
PUDUCHERRY	9	235	27
PUNJAB	40	338	31
RAJASTHAN	191	9434	29
SIKKIM	7	69	35
TAMIL NADU	261	14556	29
TELANGANA	79	4960	27
UTTAR PRADESH	514	14164	31
UTTARAKHAND	22	734	33
WEST BENGAL	62	8434	29
TOTAL	2891	111475	29

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

TABLE 111: YIELD MOVEMENT

Percent

Year	YTM													Change in YTM(bps)	
	March 28, 2024	February 29, 2024	January 31, 2024	December 29, 2023	November 30, 2023	October 31, 2023	September 29, 2023	August 31, 2023	July 31, 2023	June 30, 2023	May 31, 2023	April 29, 2023	March 31, 2023	Mnth to Mnth	Year on Year
2024	-	-	-	7.1892	7.2199	7.2431	7.1749	7.1371	7.0233	7.0069	6.9782	7.0400	7.2325		
2025	7.1174	7.1596	7.1679	7.0665	7.1830	7.3283	7.1895	7.0642	7.0826	6.9800	6.8730	6.8866	7.0882	-4	3
2026	7.0336	7.0444	7.0275	7.0728	7.2406	7.3342	7.2812	7.1582	7.1106	7.0225	6.8778	6.9654	7.1559	-1	-12
2027	7.0501	7.0579	7.0298	7.0882	7.2613	7.3452	7.2397	7.1705	7.1542	7.0732	6.9231	6.9946	7.1724	-1	-12
2028	7.0420	7.0496	7.0277	7.0676	7.2504	7.3436	7.2395	7.1666	7.1540	7.0700	6.9194	7.0048	7.1690	-1	-13
2029	7.0458	7.0800	7.0786	7.1316	7.2889	7.3730	7.2551	7.1815	7.1771	7.1017	6.9758	7.0620	7.2181	-3	-17
2030	7.0511	7.0625	7.1018	7.1428	7.2856	7.3908	7.2594	7.1679	7.1632	7.0964	6.9875	7.0870	7.2828	-1	-23
2031	7.0705	7.1020	7.1396	7.1765	7.3255	7.4021	7.2680	7.1823	7.1835	7.1363	7.0167	7.1432	7.2779	-3	-21
2032	7.0786	7.1094	7.1729	7.2162	7.3425	7.4158	7.2667	7.1916	7.2012	7.1374	7.0317	7.1550	7.3030	-3	-22
2033	7.0422	7.0680	7.1440	7.1821	7.2659	7.3540	7.2578	7.1716	7.1667	7.1004	6.9891	7.1145	7.3010	-3	-26
2034	7.0795	7.1036	7.1996	7.2506	7.3615	7.4635	7.2847	7.2202	7.1563	7.1682	7.1199	7.2511	7.3317	-2	-25
2035	7.0970	7.1182	7.3194	7.2928	7.4166	7.4252	7.3419	7.2192	7.2225	7.2039	7.0756	7.2260	7.3435	-2	-25
2036	7.1079	7.1176	7.2156	7.3112	7.3727	7.4359	7.3392	7.2371	7.2433	7.2034	7.0806	7.2248	7.3613	-1	-25
2037	7.0867	7.1223	7.2302	7.2966	7.3907	7.4586	7.3430	7.2384	7.2370	-	-	-	-	-4	-
2039	7.1177	7.1252	7.3450	7.3211	7.5026	7.5671	7.3557	7.2716	7.3058	7.2686	7.0818	7.3074	7.4772	-1	-36
2040	7.2070	7.2369	7.3473	7.3349	7.4457	7.4543	7.3792	7.3808	7.3104	7.3450	7.2010	7.3163	7.3681	-3	-16
2041	7.0968	7.1896	7.1492	7.4073	7.4547	7.5811	7.3732	7.2958	7.3023	7.2670	7.1659	7.3381	7.4155	-9	-32
2042	7.2151	7.2402	7.3543	7.3326	7.4200	7.4755	7.3708	7.2850	7.3023	7.2500	7.2143	7.3567	7.4804	-3	-27
2043	7.2159	7.1958	7.3571	7.4458	7.5255	7.5893	7.4850	7.3992	7.2913	7.2498	7.2166	7.2610	7.3619	2	-15
2044	7.1085	7.1300	7.2447	7.4558	7.4464	7.5928	7.3790	7.2962	7.2798	7.2538	7.0866	7.2513	7.3766	-2	-27
2045	7.1186	7.1341	7.2548	7.4595	7.4406	7.4882	7.3848	7.4088	7.2773	7.2622	7.2258	7.2933	7.3649	-2	-25
2046	7.1117	7.1021	7.2714	7.4680	7.4451	7.5993	7.3877	7.3043	7.3110	7.2918	7.0889	7.2307	7.3743	1	-26
2049	7.1009	7.1419	7.3754	7.4846	7.4405	7.5000	7.5067	7.3147	7.3578	7.3202	7.1329	7.2676	7.4077	-4	-31
2050	7.1197	7.1426	7.2702	7.3830	7.4583	7.5015	7.4016	7.3198	7.3518	7.3423	7.0905	7.2558	7.3700	-2	-25
2051	7.1173	7.1411	7.2732	7.3701	7.4638	7.5039	7.3976	7.2941	7.3448	7.3459	7.1403	7.2691	7.4018	-2	-28
2052	7.1072	7.1360	7.2765	7.3895	7.4512	7.5055	7.4313	7.3284	7.3490	7.3459	7.1529	7.2652	7.3873	-3	-28
2053	7.1129	7.1508	7.2739	7.4142	7.4943	7.5115	7.4103	7.3331	7.3686	7.3608	-	-	-	-4	-
2054	7.1125	7.1450	7.2774	-	-	-	-	-	-	-	-	-	-	-3	-
2055	7.2338	7.1500	7.3908	7.4200	7.5148	7.6211	7.4382	7.4389	7.4686	7.4589	7.2663	7.3732	7.4981	8	-26
2059	7.1301	7.1500	7.2905	7.5174	7.5283	7.6259	7.5282	7.4399	7.3955	7.3300	7.2663	7.2622	7.5027	-2	-37
2060	7.1377	7.1450	7.2955	7.4076	7.4843	7.6275	7.4198	7.3298	7.3630	7.3375	7.1581	7.2883	7.4481	-1	-31
2061	7.1128	7.1476	7.2635	7.4076	7.4800	7.5186	7.4200	7.3180	7.3634	7.2825	7.1588	7.2626	7.3950	-3	-28
2062	7.1275	7.1450	7.2715	7.4069	7.4621	7.5194	7.4233	7.3286	7.3325	7.3378	7.1544	7.2660	7.3959	-2	-27
2063	7.1311	7.1477	7.2760	7.4116	7.4919	7.5197	7.4219	7.3299	7.2954	7.3256	-	-	-	-2	-
2073	7.1106	7.1350	7.2669	7.3904	7.4863	-	-	-	-	-	-	-	-	-2	-

CORPORATE BONDS

PRIMARY ISSUANCE ANALYSIS

TABLE 112: ANALYSIS OF CORPORATE BOND ISSUANCE

Type	Sector	No.	Amount (₹ Cr.)	Avg. Tenor	Max. Tenor	Min Tenor
PSU	Finance	14	19134	5.76	10.00	3.09
PSU	Infrastructure	5	3279	8.09	15.01	4.93
PVT	Finance	131	38097	4.08	12.01	0.72
PVT	Infrastructure	36	19585	5.12	22.92	1.08
PVT	Manufacturing	13	2157	3.25	9.46	0.93
PSU	Others	4	2614.99	10.00	10.00	10.00
PVT	Others	9	1519	5.95	19.92	1.06
Total		212	86385	6.04	22.92	0.72

TABLE 113: TOP 5 ISSUANCES

Company	No.	Amount (₹ Cr.)	Avg. Tenor	Max. Tenor	Min Tenor	% Share
PIPELINE INFRASTRUCTURE LIMITED	3	6452	4.00	5.00	3.00	7.47
TRUE CREDITS PRIVATE LIMITED	2	4546	0.72	0.72	0.72	5.26
LIC HOUSING FINANCE LIMITED	2	4475	6.59	9.99	3.19	5.18
NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	1	3966	5.12	5.12	5.12	4.59
AXIS BANK LIMITED	1	3851	9.99	9.99	9.99	4.46

TABLE 114: SECTOR ANALYSIS

Sector	No.	Amount (₹ Cr.)	Avg. Tenor	Max. Tenor	Min Tenor
Finance	145	57230	4.23	12.01	0.72
Infrastructure	41	22864	5.49	22.92	1.08
Manufacturing	13	2157	3.25	9.46	0.93
Oil	0	0		0.00	0.00
Others	13	4134	7.19	19.92	1.06
Total	212	86384.80	5.04	22.92	0.72

TABLE 115: CATEGORY ANALYSIS

Type	No.	Amount (₹ Cr.)	Avg. Tenor	Max. Tenor	Min Tenor
PSU	23	25027	7.06	15.01	3.09
PVT	189	61358	4.31	22.92	0.72

VARIABLE/ZERO COUPON BONDS

TABLE 116: TENORWISE ISSUANCE ANALYSIS

Tenor Buckets	No.	Amount (₹ Cr.)
1	4	4622
2	40	3764
3	113	41503
4	32	22344
5	17	10546
6	4	1681
Perpetual	2	1924

Source: FIMMDA

TABLE 117: PRIMARY MARKET CATEGORY ANALYSIS - HISTORICAL Amount (₹ Cr)

Year	Categories					
	Finance	Infrastructure	Manufacturing	Oil	Others	Total
2017-18	252217	207711	21996	2284	48847	533055
2018-19	234753	153080	14951	1164	38081	442029
2019-20	110633	96004	5585	433	21937	234593
2020-21	212130	168840	34764	693	19194	435620
2021-22	334103	174358	19711	8535	19285	555992
2022-23	386548	121294	38037	17935	17758	581571
Apr-23	31888	24283	695	0	4763	61629
May-23	56771	8135	167	700	1693	67465
Jun-23	47886	19135	535	600	3930	72086
Jul-23	19129	7148	460	0	1309	28046
Aug-23	31953	10217	1422	0	3069	46661
Sep-23	34736	9489	5198	50	771	50245
Oct-23	21448	5659	3925	0	193	31225
Nov-23	41031	14397	2644	20000	2450	80521
Dec-23	67037	11384	4010	0	10707	93137
Jan-24	31164	14455	8135	900	3658	58312
Feb-24	55904	17063	3535	0	351	76853
Mar-24	57230	22864	2157	0	4134	86385
2023-24	496176	164228	32883	22250	37028	752565

TABLE 118: RATING ANALYSIS - HISTORICAL Amount (₹ Cr)

Year	Ratings								
	AAA	AA	A	A1	BBB	BB	B	C	NA
2017-18	257033	105780	19643	0	5527	2341	773	28	141931
2018-19	247660	92257	10190	800	6586	2049	200	150	82138
2019-20	102100	51454	12026	0	4048	831	477	0	63657
2020-21	252492	86558	20214	0	6287	1421	303	149	68196
2021-22	336766	105552	9798	-	5148	1550	466	-	96713
Apr-23	39924	5168	982	0	932	0	0	0	14623
May-23	46469	9396	2001	0	279	449	0	0	8872
Jun-23	52756	6336	1841	0	175	1165	320	0	9493
Jul-23	11692	8695	1108	0	289	0	0	0	6262
Aug-23	34655	5845	1343	0	271	0	0	0	4547
Sep-23	29137	13397	2130	0	477	0	0	0	5103
Oct-23	20102	4392	1334	0	1260	25	0	75	4037
Nov-23	64145	3530	6618	0	357	0	0	0	5871
Dec-23	54041	19604	2652	0	689	149	240	0	15761
Jan-24	29191	8366	3232	0	312	35	350	40	16786
Feb-24	52773	11323	3358	0	932	0	0	105	8361
Mar-24	54213	16379	4737	0	329	25	0	150	10552
2023-24	489098	112431	31336	0	6302	1848	910	370	110268

SECONDARY MARKET ANALYSIS

TABLE 119: CORPORATE BONDS TRADING DETAILS			Amount ₹ Crore
Date	Trades	Value	
1-Mar-24	189	4003	
4-Mar-24	160	4480	
5-Mar-24	227	7559	
6-Mar-24	265	8610	
7-Mar-24	189	6069	
11-Mar-24	147	3926	
12-Mar-24	158	4419	
13-Mar-24	201	6384	
14-Mar-24	279	7757	
15-Mar-24	206	4976	
18-Mar-24	179	4945	
19-Mar-24	272	7600	
20-Mar-24	330	8590	
21-Mar-24	289	6786	
22-Mar-24	223	6245	
26-Mar-24	246	8046	
27-Mar-24	363	10219	
28-Mar-24	620	17024	
Total	4543	127638	
Average	252	7091	

TABLE 120: HISTORICAL SUMMARY					Amount ₹ Crore
Period	Total		Average		
	Trades	Value	Trades	Value	
2008-09	-	86327	-	367	
2009-10	-	209163	-	879	
2010-11	12219	190001	49	769	
2011-12	18313	240106	77	1009	
2012-13	29583	292918	123	1215	
2013-14	69518	972156	287	4017	
2014-15	72364	1013504	305	4276	
2015-16	63701	905333	264	3757	
2016-17	72416	1124988	300	4668	
2017-18	50631	1350033	210	5602	
2018-19	37813	1090407	156	4506	
2019-20	43619	1555518	180	6401	
2020-21	41555	1449926	170	5942	
2021-22	39109	1197730	162	4970	
2022-23	41838	1144028	171	4689	
Apr-23	3115	97871	183	5757	
May-23	3713	111547	177	5312	
Jun-23	3732	115455	178	5498	
Jul-23	3246	91397	155	4352	
Aug-23	3756	91563	179	4360	
Sep-23	3238	74432	162	3722	
Oct-23	3212	76957	161	3848	
Nov-23	3411	88883	171	4444	
Dec-23	3877	105043	194	5252	
Jan-24	3584	99444	171	4735	
Feb-24	4015	117353	201	5868	
Mar-24	4233	119126	235	6618	
2023-24	43132	1189069	180	4954	

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

TABLE 121: CATEGORYWISE TRADING ANALYSIS

CATEGORY	Rating	Trades	Value (₹ Crore)	Avg. Tenor	Avg. Spread (bps)
FINANCE	AAA	2,315.00	70595	3.99	84.57
FINANCE	AA	515.00	8724	4.38	230.05
FINANCE	NA	41.00	3023	5.00	421.29
FINANCE	A	249.00	2814	1.97	361.92
FINANCE	BBB	60.00	723	1.19	513.12
FINANCE	BB	1.00	15	0.19	198.03
FINANCE	D	30.00	198	3.02	6435.43
MANUFACTURING	AAA	1.00	270	0.23	75.48
MANUFACTURING	AA	50.00	870	2.02	173.64
MANUFACTURING	NA	7.00	146	2.99	242.31
MANUFACTURING	A	7.00	56	1.85	449.30
INFRASTRUCTURE	AAA	468.00	15355	3.78	67.51
INFRASTRUCTURE	AA	80.00	3920	6.66	139.17
INFRASTRUCTURE	NA	37.00	1751	2.24	349.89
INFRASTRUCTURE	A	66.00	722	2.89	458.74
INFRASTRUCTURE	BBB	6.00	150	2.15	623.55
INFRASTRUCTURE	BB	4.00	369	0.35	794.54
INFRASTRUCTURE	B	1.00	13	6.01	541.02
OIL	AAA	41.00	1468	2.70	75.17
OIL	AA	2.00	75	0.47	108.79
OTHERS	AAA	83.00	2672	6.49	67.55
OTHERS	AA	109.00	2604	2.98	178.45
OTHERS	NA	40.00	1762	2.33	510.98
OTHERS	A	3.00	285	13.96	432.06
OTHERS	BBB	13.00	523	8.18	580.88
OTHERS	BB	4.00	24	1.65	1049.71

TABLE 122: RATING ANALYSIS

Rating	Trades	Value (₹ Crore)	Avg. Tenor	Avg. Spread (bps)
AAA	2908	90361	4.01	81
AA	756	16193	4.26	210
NA	125	6682	3.37	416
A	325	3877	2.34	386
BBB	79	1396	2.30	526
BB	9	407	0.70	782
B	1	13	6.01	541
D	30	198	3.02	6435

TABLE 123: CATEGORY ANALYSIS

Category	Trades	Value (₹ Crore)	Avg. Tenor	Avg. Spread (bps)
FINANCE	3211	86092	3.81	214
INFRASTRUCTURE	662	22279	3.84	153
MANUFACTURING	65	1342	2.02	224
OIL	43	1543	2.54	78
OTHERS	252	7870	4.63	239

TABLE 124: BOND TYPE ANALYSIS

Type of Bond	Trades	Value (₹ Crore)	Avg. Tenor	Avg. Spread (bps)
Fixed	3995	110555	3.93	199
Zero	0	0		
NA	238	8571	2.24	262

TABLE 125: AAA SPREAD ANALYSIS

Maturity Buckets	Average AAA Spread (bps)
<=1 year	99
> 1 year -<=2 years	86
> 2 years -<=3 years	75
>3 years -<=5 years	73
>5 years-<=7 years	68
> 7 years	71

TABLE 126: CATEGORY ANALYSIS - HISTORICAL

Amount ₹ Crore

Year	Categories					Total
	Finance	Infrastructure	Manufacturing	Oil	Others	
2008-09	102644	17543	7468	4952	13222	145828
2009-10	232669	50546	25739	18186	75017	402157
2010-11	394887	75663	26536	16916	84602	598604
2011-12	344743	99947	8781	13948	124560	591979
2012-13	334871	131421	38073	7613	224370	736348
2013-14	580267	188209	42594	17945	143141	972156
2014-15	536550	248001	41028	15605	172320	1013504
2015-16	548616	259910	41691	4182	50933	905333
2016-17	719406	255995	39124	7515	102948	1124988
2017-18	916753	273880	76597	3144	79660	1350033
2018-19	729650	209064	60659	4806	86228	1090407
2019-20	910018	382241	57756	43268	162234	1555518
2020-21	852825	373157	56720	46326	120898	1449926
2021-22	724261	276462	56588	24229	96862	1178402
Apr-23	73561	16993	1661	2740	2916	97871
May-23	90343	17786	449	1492	1477	111547
Jun-23	94904	15959	841	1688	2063	115455
Jul-23	69740	15937	625	3340	1756	91397
Aug-23	70365	17599	353	1981	1265	91563
Sep-23	56780	14006	332	1245	2068	74432
Oct-23	57006	16835	367	1555	1194	76957
Nov-23	55893	26417	790	3104	2679	88883
Dec-23	74037	28699	431	750	1126	105043
Jan-24	71973	23957	318	1550	1646	99444
Feb-24	86418	20911	967	2372	6684	117353
Mar-24	86092	22279	1342	1543	7870	119126
2023-24	887111	237377	8476	23360	32745	1189069

TABLE 127: RATING ANALYSIS - HISTORICAL

Amount ₹ Crore

Year	Ratings											
	AAA	AA	A1	A2	A	BBB	BB	B	C	D	P1	NA
2008-09	107549	13465	-	-	2463	70	-	-	-	-	9	22273
2009-10	294268	36550	5	-	12034	15	16	-	-	-	25	59244
2010-11	379542	107514	139	-	8068	260	38	216	-	-	8510	94317
2011-12	410152	44643	1637	-	3814	451	64	-	-	-	-	131217
2012-13	410581	80864	5736	-	7859	564	2966	124	-	-	201	227453
2013-14	696917	130830	3273	-	20241	2994	186	2	-	-	50	117664
2014-15	716087	129597	3555	600	35012	1389	3746	108	48	-	-	123362
2015-16	576773	151808	1835	-	33276	1856	942	174	-	-	-	138669
2016-17	578952	123929	1034	-	18746	1096	384	135	-	-	-	400712
2017-18	833499	222659	7178	295	30716	4300	896	430	-	-	-	250058
2018-19	820650	172568	712	-	28459	2199	1513	301	281	17	-	63707
2019-20	927674	111075	-	-	10927	2028	1378	144	14	81	-	502198
2020-21	1052254	128013	-	-	14033	3054	1583	681	-	1368	-	248940
2021-22	904142	144733	-	-	33094	5073	2144	670	-	0	-	88547
2022-23	858768	169215	0	0	52460	7049	2892	459	0	1105	0	52079
Apr-23	80546	9530	0	0	3503	1095	256	0	0	0	0	2941
May-23	92144	9178	0	0	6101	1018	462	0	0	11	0	2634
Jun-23	95759	12646	0	0	3997	1189	0	0	0	160	0	1704
Jul-23	70720	11890	0	0	3875	2887	128	0	0	0	0	1898
Aug-23	73296	11327	0	0	3550	1622	0	0	0	0	0	1768
Sep-23	49538	13939	0	0	4751	1317	0	0	0	0	0	4887
Oct-23	54849	11950	0	0	3444	3918	5	0	0	40	0	2750
Nov-23	61174	13260	0	0	3651	646	21	0	0	0	0	10130
Dec-23	79121	15545	0	0	4797	671	25	202	0	0	0	4682
Jan-24	72662	16743	0	0	4499	851	156	0	0	0	0	4533
Feb-24	91548	19123	0	0	4222	356	110	0	0	0	0	1992
Mar-24	90361	16193	0	0	3877	1396	407	13	0	198	0	6682
2023-24	911718	161325	0	0	50268	16966	1569	214	0	409	0	46601

TABLE 128: SPREAD ANALYSIS - HISTORICAL (AVERAGE)

basis points

Year	Ratings											
	AAA	AA	A1	A2	A	BBB	BB	B	C	D	P1	NA
2011-12	119	189	248	-	202	185	227	-	-	-	-	205
2012-13	98	161	231	-	220	308	262	182	-	-	193	181
2013-14	85	140	275	-	163	291	254	-	-	-	189	176
2014-15	46	123	179	141	149	351	83	138	566	-	-	148
2015-16	62	164	205	-	237	593	710	281	-	-	-	167
2016-17	73	221	240	-	343	720	1042	1699	-	-	-	170
2017-18	74	171	177	825	352	500	957	1052	-	-	-	135
2018-19	105	183	199	-	232	460	602	885	687	656	-	256
2019-20	114	282	-	-	391	1135	659	1185	781	807	-	220
2020-21	99	392	-	-	535	524	1694	1373	-	969	-	254
2021-22	41	315	-	-	465	909	916	1807	-	-	-	1099
Apr-23	57	196	-	-	341	597	1947	-	-	-	-	222
May-23	61	199	-	-	303	771	1322	-	-	1895	-	229
Jun-23	60	210	-	-	369	510	-	-	-	6280	-	403
Jul-23	54	204	-	-	426	782	659	-	-	-	-	412
Aug-23	57	198	-	-	338	624	-	-	-	-	-	462
Sep-23	55	185	-	-	570	604	-	-	-	-	-	445
Oct-23	47	164	-	-	318	625	2522	-	-	9264	-	5851
Nov-23	61	176	-	-	321	533	526	-	-	-	-	363
Dec-23	75	184	-	-	381	529	845	-197	-	-	-	412
Jan-24	76	219	-	-	411	643	694	-	-	-	-	444
Feb-24	80	192	-	-	391	499	692	-	-	-	-	899
Mar-24	81	210	-	-	386	526	782	541	-	6435	-	416
2023-24	64	195	-	-	380	604	1110	172	-	5969	-	880

TABLE 129: TOP 25 TRADED CORPORATE BONDS

No.	ISIN	Security Description	NSDL / BSE Ratings* (To be confirmed by USERS)	Category	Maturity	Coupon (%)	Trades	Volume (₹ Cr.)	Yield (%)
1	INE261F08EG3	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	CRISIL AAA/Stable29-Jan-2024	Finance	30-Apr-29	7.68%	72	3094.00	7.60
2	INE04K307016	MSRDC SEA LINK LIMITED BD 30MR46 FVRS10LAC	ACUITE AA-/Stable (No Watch)30-Mar-2021	Infrastructure	30-Mar-46	0.00%	21	2392.20	8.09
3	INE115A07QK0	LIC HOUSING FINANCE LIMITED	CARE AAA04-May-2023	Finance	15-Apr-33	7.67%	44	2000.00	7.71
4	INE01XX07034	PIPELINE INFRASTRUCTURE LIMITED	CARE AAA/Stable (No Watch)26-Feb-2024	Infrastructure	11-Mar-29	7.96%	21	1835.00	8.15
5	INE134E08MX3	POWER FINANCE CORPORATION LIMITED	ICRA AAA/Stable29-Jan-2024	Finance	13-Apr-29	7.60%	26	1530.00	7.58
6	INE115A07QO2	LIC HOUSING FINANCE LIMITED	CARE AAA/Stable ()	Finance	11-May-27	7.84%	32	1262.00	7.88
7	INE261F08EF5	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	IND AAA/Stable;ICRA AAA/Stable	Finance	15-Mar-27	7.80%	26	1165.00	7.67
8	INE115A07QN4	LIC HOUSING FINANCE LIMITED	CARE AAA/Stable (No Watch)29-Jan-2024	Finance	6-Feb-34	7.69%	26	1086.45	7.69
9	INE053F08288	INDIAN RAILWAY FINANCE CORPORATION LIMITED	AAA	Finance	15-Apr-26	7.51%	6	1050.00	7.55
10	INE238A08492	AXIS BANK LIMITED	CRISIL AAA/Stable (No Watch)22-Nov-2023	Finance	7-Mar-34	7.64%	20	1024.00	7.63
11	INE0J7Q07249	DME DEVELOPMENT LIMITED	CRISIL AAA/Stable (No Watch)09-Feb-2024	Infrastructure	1-Mar-39	7.55%	24	972.80	7.69
12	INE261F08DX0	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	ICRA LIMITED AAA Stable No Watch 12-05-2023	Finance	31-Jul-26	7.58%	26	970.00	7.82
13	INE134E08KT5	POWER FINANCE CORPORATION LIMITED	AAA	Finance	22-May-25	7.17%	15	935.00	7.77
14	INE976I07CT9	TATA CAPITAL LIMITED	CRISIL AAA/Stable (No Watch)10-Jan-2024	Finance	10-May-27	8.29%	50	903.60	8.25
15	INE261F08BK1	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	ICRA LIMITED AAA Stable No Watch 12-05-2023	Infrastructure	29-May-24	7.69%	10	885.00	7.75
16	INE02V115014	INDIAN RECEIVABLE TRUST		Finance	15-Aug-43	0.00%	1	868.45	11.24
17	INE040A08AK2	HDFC BANK LIMITED	CARE AAA01-Mar-2024	Finance	20-Mar-34	7.65%	10	850.00	7.64
18	INE557F08FV0	NATIONAL HOUSING BANK	CARE AAA26-Feb-2024	Finance	26-Apr-27	7.78%	7	775.00	7.79
19	INE756I07EY1	HDB FINANCIAL SERVICES LIMITED	CARE AAA22-Jan-2024	Finance	10-May-27	8.33%	31	765.00	8.32
20	INE261F08DV4	NATIONAL BANK FOR AGRICULTURE AND RURAL DEVELOPMENT	ICRA LIMITED AAA Stable No Watch 12-05-2023	Finance	31-Jan-28	7.62%	34	755.00	7.63
21	INE556F08KO7	SMALL INDUSTRIES DEVELOPMENT BANK OF INDIA	CARE AAA/Stable (No Watch)25-Jan-2024	Finance	9-Jul-27	7.68%	35	744.00	7.68
22	INE134E08MA1	POWER FINANCE CORPORATION LIMITED	AAA	Finance	22-Feb-33	7.64%	20	730.00	7.52
23	INE774D08MW0	MAHINDRA & MAHINDRA FINANCIAL SERVICES LIMITED	IND AAA/Stable (No Watch)13-Sep-2023	Finance	16-Jan-34	8.35%	56	729.50	8.24
24	INE040A08708	HDFC BANK LIMITED	AAA	Finance	29-May-26	6.00%	18	725.00	7.99
25	INE0DKF07084	GREENKO KA01 IREP PRIVATE LIMITED	UNRATED	Finance	31-Mar-25	13.70%	8	720.00	13.70

Note: Spread over comparable G-Sec

Deals apparently viewed as duplicate deals have been excluded.

Source for Corporate Bonds:

www.fimmda.org

F-TRAC REPORTING

PRIMARY MARKET

TABLE 130: ISSUANCE ANALYSIS - CDs and CPs					Amount ₹ Crore
Period	CDs		CPs		
	No.	Amount (₹ Cr.)	No.	Amount (₹ Cr.)	
2018-19	-	-	19558	2652334	
2019-20	1959	398965	11268	2203259	
2020-21	810	147030	8783	1741472	
2021-22	1377	290245	10796	2019635	
2022-23	3482	741652	9007	1370044	
Apr-23	142	25813	633	111018	
May-23	263	61115	765	118358	
Jun-23	277	72785	820	151031	
Jul-23	171	45550	676	92268	
Aug-23	202	57170	833	115616	
Sep-23	280	73852	705	121145	
Oct-23	255	63996	610	75079	
Nov-23	328	76434	799	100915	
Dec-23	429	116425	756	111368	
Jan-24	460	87500	668	88025	
Feb-24	656	149214	924	140128	
Mar-24	490	127430	830	151300	
2023-24	3953	957284	9019	1376251	

TABLE 131: CD ISSUANCE - TENOR-WISE ANALYSIS									Amount ₹ Crore
Period	14 Days	1 Month	2 Months	3 Months	6 Months	9 Months	12 Months	Total	
2018-19	-	-	-	-	-	-	-	-	-
2019-20	75	20175	84695	131380	39305	8310	115025	398965	
2020-21	-	3095	9450	47220	30060	8175	49030	147030	
2021-22	45	4075	23100	76485	51245	34740	100555	290245	
2022-23	0	11650	106410	292142	85730	40680	205040	741652	
Apr-23	0	0	0	9300	0	0	16513	25813	
May-23	0	0	0	40690	1100	7500	11825	61115	
Jun-23	0	3425	2510	48625	2195	1025	15005	72785	
Jul-23	0	0	1500	35405	2660	5660	325	45550	
Aug-23	0	5250	275	37685	2300	1835	2525	49870	
Sep-23	125	7200	1550	42525	10300	5350	6802	73852	
Oct-23	0	3300	12500	29530	5441	200	13025	63996	
Nov-23	0	7055	1500	49929	1550	8175	8225	76434	
Dec-23	750	8225	2550	77460	4660	900	21880	116425	
Jan-24	0	0	7815	24480	4825	250	42820	80190	
Feb-24	0	0	150	77999	675	0	70390	149214	
Mar-24	0	4750	0	74160	2000	1460	45060	127430	
2023-24	875	39205	30350	547788	37706	32355	254395	942674	

TABLE 132: CD ISSUANCE - RATING ANALYSIS									Amount ₹ Crore
Period	A1+	A1	A2+	A2	A3+	A3	A4+	Total	
2018-19	-	-	-	-	-	-	-	-	-
2019-20	379950	1125	-	7200	500	10190	-	398965	
2020-21	134430	1300	8150	3150	-	-	-	147030	
2021-22	281785	6710	500	1250	0	0	0	290245	
2022-23	739752	1900	0	0	0	0	0	741652	
Apr-23	25813	0	0	0	0	0	0	25813	
May-23	61115	0	0	0	0	0	0	61115	
Jun-23	72785	0	0	0	0	0	0	72785	
Jul-23	45550	0	0	0	0	0	0	45550	
Aug-23	53270	0	0	0	0	0	0	53270	
Sep-23	73852	0	0	0	0	0	0	73852	
Oct-23	63996	0	0	0	0	0	0	63996	
Nov-23	76434	0	0	0	0	0	0	76434	
Dec-23	116425	0	0	0	0	0	0	116425	
Jan-24	80190	0	0	0	0	0	0	80190	
Feb-24	149214	0	0	0	0	0	0	149214	
Mar-24	127430	0	0	0	0	0	0	127430	
2023-24	946074	0	0	0	0	0	0	946074	

TABLE 133: CP ISSUANCE - TENOR-WISE ANALYSIS

Amount ₹ Crore

Period	14 Days	1 Month	2 Months	3 Months	6 Months	9 Months	12 Months	Total
2018-19	203034	288883	841929	1094747	134186	20560	68996	2652334
2019-20	245927	296669	593562	861766	88713	19747	96876	2203259
2020-21	386064	182045	164262	762519	108119	38689	99774	1741472
2021-22	708836	217999	143967	690237	129439	41061	88095	2019635
2022-23	28885	130569	209338	754490	105316	24274	117173	1370044
Apr-23	2600	11125	23895	54107	4462	510	14320	111018
May-23	625	7750	5470	82204	8521	2513	11274	118358
Jun-23	7769	3215	6369	117320	6015	4328	6015	151031
Jul-23	6764	3965	18636	50138	3065	6459	3241	92268
Aug-23	5475	4105	2275	62210	2930	720	5628	83343
Sep-23	3715	4310	7000	97520	6168	564	1867	121145
Oct-23	2265	4614	6370	51525	8380	601	1323	75079
Nov-23	7940	7425	3241	74673	5359	755	1523	100915
Dec-23	2830	6170	1740	88456	5652	511	6008	111368
Jan-24	1225	8485	18946	37407	1731	400	14014	82207
Feb-24	3515	10130	1799	102878	2599	356	18851	140128
Mar-24	200	11868	3825	109705	5871	2268	17562	151300
2023-24	44923	83162	99566	928143	60754	19985	101626	1338160

TABLE 134: CP ISSUANCE - RATING ANALYSIS

Amount ₹ Crore

Period	A1+	A1	A2+	A2	A3+	A3	A4+	Total
2018-19	2632684	11551	7560	259	5	201	75	2652334
2019-20	2188827	4044	9883	84	55	165	200	2203259
2020-21	1738771	2134	43	113	131	181	100	1741472
2021-22	2016360	1989	185	644	150	306	0	2019635
2022-23	1257682	14588	24005	54338	11557	1698	6177	1370044
Apr-23	110098	227	25	629	34	6	0	111018
May-23	117906	281	70	62	8	30	0	118358
Jun-23	150633	315	25	52	3	2	0	151031
Jul-23	91808	382	23	15	36	3	0	92268
Aug-23	106899	508	0	42	58	54	0	107561
Sep-23	120895	197	0	18	25	10	0	121145
Oct-23	74453	538	0	10	9	69	0	75079
Nov-23	100617	145	25	65	63	1	0	100915
Dec-23	110352	674	0	60	282	0	0	111368
Jan-24	81961	137	0	75	8	27	0	82207
Feb-24	139884	104	0	50	34	56	0	140128
Mar-24	150488	84	0	688	31	10	0	151300
2023-24	1355992	3594	168	1766	590	268	0	1362378

SECONDARY MARKET

TABLE 135: CPs, CDs and Repo in Corporate Bonds, CPs and CDs -TRADING DETAILS Amount ₹ Crore						
Date	CDs		CPs		Total	
	Trades	Value	Trades	Value	Trades	Value
1-Mar-24	38	3010	30	2550	0	0
4-Mar-24	56	6941	19	1390	0	0
5-Mar-24	60	9295	43	4560	0	0
6-Mar-24	110	14851	41	5555	1	100
7-Mar-24	64	7155	30	3860	0	0
11-Mar-24	70	7440	37	4090	0	0
12-Mar-24	81	8070	55	4929	7	2710
13-Mar-24	90	7400	42	5040	0	0
14-Mar-24	117	16100	70	6500	1	86
15-Mar-24	72	6940	34	2265	0	0
18-Mar-24	58	6026	33	2850	0	0
19-Mar-24	121	15445	56	7085	1	250
20-Mar-24	84	6102	43	4280	1	75
21-Mar-24	66	5115	65	10489	1	150
22-Mar-24	43	3350	18	2195	0	0
26-Mar-24	56	5860	22	1770	0	0
27-Mar-24	78	8225	41	4460	0	0
28-Mar-24	80	6706	34	3379	0	0
Total	1344	144031	713	77247	12	3371
Average	75	8002	40	4291	1	187

TABLE 136: 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
Apr-23	719	56210	3306	7.0795	387	32465	1910	34	7932	467
May-23	887	69195	3295	7.0393	565	52441	2497	67	4369	208
Jun-23	768	57387	2733	6.9409	502	47699	2271	137	15248	726
Jul-23	644	52900	2519	6.9531	483	44910	2139	77	5766	275
Aug-23	775	69801	3324	6.9449	746	72860	3470	94	11978	570
Sep-23	754	62388	3119	7.0359	599	56185	2809	66	8315	416
Oct-23	773	65173	3259	7.1054	620	60105	3005	126	4671	234
Nov-23	916	83543	4177	7.1185	681	71489	3574	171	14040	702
Dec-23	924	81551	4078	7.2968	573	56567	2828	113	5618	281
Jan-24	1051	88956	4236	7.2053	653	63740	3035	114	3743	178
Feb-24	1234	109285	5464	7.2833	667	63929	3196	153	11755	588
Mar-24	1344	144031	8002	7.2620	713	77247	4291	154	15633	868
2023-24	10789	940420	3918	7.1357	7189	699636	2915	1306	109063	454

TABLE 137: CERTIFICATE OF DEPOSIT - TENORWISE TRADING ANALYSIS

Residual Maturity (Months)	Trades	Traded Amount (₹ Crore)	WAY (%)
1	635	86094	6.9300
2	195	22417	7.8506
3	224	15310	7.6722
4	90	7425	7.6927
5	1	75	7.7499
6	1	25	7.6700
7	14	1025	7.7090
8	3	100	7.9250
9	37	2300	7.7409
10	24	2150	7.7744
11	65	3450	7.7026
12	55	3660	7.7044
Total	1344	144031	7.2620

BENCHMARK RATES

TABLE 138: COMPARISON OF FBIL TERM MIBOR AND FBIL CD CURVE									Percent
Date	14 Days			1 Month			3 Month		
	FBIL Term MIBOR	CD WAR Rates	Spread in Bps	FBIL Term MIBOR	CD WAR Rates	Spread in Bps	FBIL Term MIBOR	CD WAR Rates	Spread in Bps
01-Mar-24	6.97	7.03	-5.91	7.16	7.07	8.76	7.34	7.81	-46.83
04-Mar-24	6.97	7.00	-2.72	7.15	7.03	12.28	7.34	7.75	-40.98
05-Mar-24	6.97	6.91	5.98	7.14	6.98	15.95	7.33	7.74	-41.33
06-Mar-24	6.97	6.97	-0.09	7.13	6.99	13.96	7.33	7.70	-37.24
07-Mar-24	6.97	6.91	6.25	7.16	6.96	20.35	7.35	7.70	-34.79
11-Mar-24	6.97	6.91	5.82	7.17	6.95	22.17	7.37	7.68	-30.71
12-Mar-24	6.97	6.97	-0.07	7.14	6.97	16.81	7.35	7.67	-31.53
13-Mar-24	6.96	6.99	-3.28	7.15	6.96	18.71	7.33	7.63	-29.52
14-Mar-24	6.96	7.03	-6.50	7.14	6.98	16.03	7.32	7.63	-30.66
15-Mar-24	6.96	7.18	-22.40	7.16	7.07	8.89	7.35	7.65	-30.04
18-Mar-24	6.98	7.18	-20.36	7.16	7.07	8.93	7.37	7.65	-28.00
19-Mar-24	7.03	7.18	-15.37	7.19	7.07	11.92	7.39	7.65	-26.01
20-Mar-24	7.07	7.17	-10.02	7.21	7.06	15.27	7.40	7.64	-23.66
21-Mar-24	7.15	7.18	-3.39	7.23	7.07	15.90	7.40	7.65	-25.03
22-Mar-24	7.23	7.23	-0.43	7.31	7.12	18.86	7.45	7.70	-25.07
26-Mar-24	7.25	7.32	-6.82	7.32	7.21	11.47	7.44	7.78	-34.46
27-Mar-24	7.28	7.24	3.99	7.33	7.13	20.28	7.44	7.71	-26.65
28-Mar-24	7.32	7.33	-1.11	7.38	7.20	17.55	7.48	7.77	-29.01

TABLE 139: FBIL CD CURVE vs FBIL TBILL CURVE

Percent

Date	14 Days			1 Month			2 Months			3 Months			6 Months			9 Months			12 Months		
	FBIL CD Rate	FBIL TB Rate	Spread in Bps	FBIL CD Rate	FBIL TB Rate	Spread in Bps	FBIL CD Rate	FBIL TB Rate	Spread in Bps	FBIL CD Rate	FBIL TB Rate	Spread in Bps	FBIL CD Rate	FBIL TB Rate	Spread in Bps	FBIL CD Rate	FBIL TB Rate	Spread in Bps	FBIL CD Rate	FBIL TB Rate	Spread in Bps
01-Mar-24	7.03	6.63	40.14	7.0724	6.73	34.33	7.24	6.85	38.59	7.81	6.88	92.83	7.94	7.14	79.80	7.91	7.09	81.74	7.78	7.08	69.67
04-Mar-24	7.00	6.68	31.97	7.0272	6.81	21.69	7.19	6.92	26.96	7.75	6.93	82.20	7.88	7.12	75.66	7.85	7.10	74.85	7.72	7.09	63.20
05-Mar-24	6.91	6.70	21.02	6.9805	6.80	18.33	7.16	6.88	28.11	7.74	6.91	83.30	7.87	7.14	73.59	7.84	7.11	72.71	7.71	7.10	60.99
06-Mar-24	6.97	6.70	26.89	6.9904	6.80	18.87	7.14	6.87	27.36	7.70	6.89	81.27	7.83	7.14	69.35	7.80	7.09	70.68	7.67	7.10	57.17
07-Mar-24	6.91	6.65	25.97	6.9565	6.78	18.07	7.12	6.86	26.19	7.70	6.90	79.74	7.85	7.13	71.48	7.84	7.12	71.73	7.71	7.08	62.97
11-Mar-24	6.91	6.78	13.27	6.9483	6.77	17.84	7.11	6.85	25.71	7.68	6.89	79.02	7.82	7.10	71.62	7.80	7.05	74.76	7.67	7.06	60.35
12-Mar-24	6.97	6.82	14.93	6.9719	6.75	22.36	7.12	6.78	33.92	7.67	6.84	82.71	7.79	7.08	70.82	7.75	7.03	72.21	7.70	7.04	65.53
13-Mar-24	6.99	6.80	19.16	6.9629	6.73	23.20	7.09	6.78	30.73	7.63	6.87	75.48	7.80	7.12	68.20	7.80	7.09	71.19	7.77	7.09	68.31
14-Mar-24	7.03	6.62	40.98	6.9797	6.73	24.71	7.10	6.86	24.50	7.63	6.85	77.96	7.77	7.09	68.51	7.73	7.08	65.34	7.66	7.08	58.22
15-Mar-24	7.18	6.83	35.35	7.0711	6.75	32.24	7.16	6.86	29.74	7.65	6.84	80.92	7.77	7.08	69.06	7.72	7.08	64.53	7.64	7.08	56.30
18-Mar-24	7.18	6.74	44.02	7.0707	6.75	31.97	7.16	6.85	30.72	7.65	6.86	79.47	7.71	7.09	62.16	7.75	7.08	66.41	7.67	7.08	58.18
19-Mar-24	7.18	6.64	54.82	7.0708	6.80	27.08	7.16	6.85	31.11	7.65	7.03	61.66	7.73	7.07	66.06	7.78	7.06	71.29	7.71	7.07	64.04
20-Mar-24	7.17	6.87	30.15	7.0573	6.86	19.88	7.14	6.86	28.29	7.64	6.86	77.31	7.68	7.11	56.90	7.70	7.09	61.09	7.74	7.07	67.33
21-Mar-24	7.18	6.99	19.09	7.071	6.92	15.01	7.16	6.98	17.80	7.65	6.87	77.70	7.73	7.09	63.95	7.78	7.05	72.78	7.72	7.07	65.12
22-Mar-24	7.23	6.97	26.88	7.1214	6.97	15.59	7.21	6.90	31.11	7.70	7.06	64.40	7.75	7.10	64.57	7.76	7.06	70.55	7.73	7.07	65.24
26-Mar-24	7.32	7.12	20.04	7.2053	6.99	21.55	7.29	7.09	20.41	7.78	7.08	70.48	7.80	7.10	69.97	7.79	7.06	73.03	7.69	7.07	61.90
27-Mar-24	7.24	7.09	14.78	7.1272	7.18	-4.99	7.21	7.05	16.28	7.71	6.98	72.40	7.70	7.13	57.41	7.68	7.07	60.97	7.64	7.08	56.92
28-Mar-24	7.33	7.01	32.38	7.2045	7.09	11.24	7.28	6.97	31.83	7.77	6.90	87.26	7.73	7.04	69.08	7.67	6.98	69.06	7.62	6.99	62.96

TABLE 140: FBIL FC-RUPEE OPTION VOLATILITY MATRIX RATES - AT THE MONEY (ATM) VOLS

Percent

DATE	1 WEEK			1 MONTH			3 MONTH			6 MONTH			12 MONTH		
	BID ATM Vols	ASK ATM Vols	MID ATM Vols	BID ATM Vols	ASK ATM Vols	MID ATM Vols	BID ATM Vols	ASK ATM Vols	MID ATM Vols	BID ATM Vols	ASK ATM Vols	MID ATM Vols	BID ATM Vols	ASK ATM Vols	MID ATM Vols
1-Mar-24	1.14	2.03	1.59	1.60	1.90	1.75	2.28	2.53	2.41	2.74	2.96	2.85	3.31	3.52	3.42
4-Mar-24	1.01	1.98	1.50	1.59	1.89	1.74	2.27	2.51	2.39	2.72	2.98	2.85	3.34	3.50	3.42
5-Mar-24	1.00	1.98	1.49	1.58	1.90	1.74	2.25	2.52	2.39	2.72	2.95	2.84	3.31	3.52	3.42
6-Mar-24	1.15	1.88	1.52	1.56	1.86	1.71	2.28	2.49	2.39	2.73	2.96	2.85	3.31	3.50	3.41
7-Mar-24	1.48	2.19	1.84	1.82	2.02	1.92	2.39	2.56	2.48	2.86	2.99	2.93	3.41	3.58	3.50
11-Mar-24	1.63	2.35	1.99	1.84	2.13	1.99	2.36	2.59	2.48	2.78	3.03	2.91	3.39	3.60	3.50
12-Mar-24	1.50	2.39	1.95	1.84	2.10	1.97	2.35	2.64	2.50	2.77	3.04	2.91	3.39	3.57	3.48
13-Mar-24	1.49	2.38	1.94	1.79	2.05	1.92	2.37	2.61	2.49	2.78	3.02	2.90	3.36	3.54	3.45
14-Mar-24	1.38	2.30	1.84	1.77	2.03	1.90	2.38	2.60	2.49	2.78	3.02	2.90	3.35	3.53	3.44
15-Mar-24	1.44	2.30	1.87	1.77	2.01	1.89	2.39	2.60	2.50	2.79	3.00	2.90	3.31	3.49	3.40
18-Mar-24	1.50	2.50	2.00	1.79	2.02	1.91	2.38	2.57	2.48	2.78	3.00	2.89	3.32	3.49	3.41
19-Mar-24	1.51	2.50	2.01	1.83	2.05	1.94	2.37	2.57	2.47	2.79	3.01	2.90	3.33	3.51	3.42
20-Mar-24	2.17	2.88	2.53	1.98	2.25	2.12	2.47	2.73	2.60	2.81	3.05	2.93	3.33	3.53	3.43
21-Mar-24	1.58	2.39	1.99	1.95	2.21	2.08	2.43	2.64	2.54	2.81	3.00	2.91	3.34	3.52	3.43
22-Mar-24	2.50	3.50	3.00	2.46	2.75	2.61	2.63	2.86	2.75	2.95	3.20	3.08	3.50	3.70	3.60
26-Mar-24	2.49	3.40	2.95	2.52	2.85	2.69	2.78	3.01	2.90	3.01	3.27	3.14	3.42	3.63	3.53
27-Mar-24	2.11	3.06	2.59	2.35	2.62	2.49	2.60	2.91	2.76	2.90	3.14	3.02	3.38	3.55	3.47
28-Mar-24	2.17	3.00	2.59	2.29	2.56	2.43	2.59	2.80	2.70	2.89	3.11	3.00	3.37	3.55	3.46

TABLE 141: FBIL FC-RUPEE OPTION VOLATILITY MATRIX RATES - 25 DELTA RISK REVERSAL Percent

DATE	25 DELTA RR				
	1 WEEK	1 MONTH	3 MONTHS	6 MONTHS	12 MONTHS
1-Mar-24	0.00	0.03	0.15	0.20	0.24
4-Mar-24	0.00	0.03	0.15	0.20	0.24
5-Mar-24	0.00	0.03	0.15	0.20	0.24
6-Mar-24	0.00	0.03	0.15	0.21	0.24
7-Mar-24	0.00	0.03	0.15	0.21	0.24
11-Mar-24	0.00	0.04	0.15	0.21	0.24
12-Mar-24	0.00	0.06	0.15	0.21	0.24
13-Mar-24	0.01	0.08	0.16	0.25	0.29
14-Mar-24	0.09	0.13	0.18	0.28	0.33
15-Mar-24	0.14	0.20	0.27	0.31	0.35
18-Mar-24	0.16	0.23	0.29	0.34	0.37
19-Mar-24	0.16	0.23	0.30	0.35	0.37
20-Mar-24	0.17	0.24	0.30	0.36	0.38
21-Mar-24	0.19	0.25	0.30	0.35	0.39
22-Mar-24	0.45	0.39	0.41	0.43	0.50
26-Mar-24	0.48	0.37	0.40	0.46	0.51
27-Mar-24	0.41	0.38	0.39	0.42	0.47
28-Mar-24	0.41	0.38	0.39	0.43	0.46

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

TABLE 142: FBIL FC-RUPEE OPTION VOLATILITY MATRIX RATES - 25 DELTA STRANGLE Percent

DATE	25 DELTA STR				
	1 WEEK	1 MONTH	3 MONTHS	6 MONTHS	12 MONTHS
1-Mar-24	0.10	0.11	0.13	0.16	0.18
4-Mar-24	0.10	0.11	0.13	0.16	0.18
5-Mar-24	0.10	0.11	0.13	0.16	0.18
6-Mar-24	0.10	0.11	0.13	0.16	0.18
7-Mar-24	0.10	0.11	0.13	0.16	0.18
11-Mar-24	0.10	0.11	0.13	0.16	0.18
12-Mar-24	0.10	0.11	0.13	0.16	0.18
13-Mar-24	0.11	0.12	0.13	0.16	0.18
14-Mar-24	0.11	0.12	0.13	0.16	0.18
15-Mar-24	0.11	0.12	0.13	0.16	0.18
18-Mar-24	0.11	0.12	0.13	0.16	0.18
19-Mar-24	0.11	0.12	0.13	0.16	0.18
20-Mar-24	0.11	0.12	0.13	0.16	0.18
21-Mar-24	0.11	0.12	0.13	0.16	0.18
22-Mar-24	0.11	0.12	0.13	0.16	0.18
26-Mar-24	0.11	0.12	0.13	0.16	0.18
27-Mar-24	0.11	0.12	0.13	0.16	0.18
28-Mar-24	0.11	0.12	0.13	0.16	0.18

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