



DAILY MARKET REPORT

November 7, 2024

GILTS

The total trading volume for the day was Rs. 414829.7 million and 2966 trades as against Rs. 712013.3 million with 5009 trades on the previous day. GOI securities, SDLs and T-Bills accounted for Rs. 343220.1 million, Rs. 20394.6 million and Rs. 51215 million respectively. NDS-OM witnessed 2777 trades with a value of Rs. 334162.88 million vis-à-vis 4803 trades with volumes of Rs. 593501.72 million on the previous day.

MARKET BEHAVIOR

86 securities were traded OTC while 99 securities were traded on NDS-OM. The top 5 securities accounted for 58.68% of the total trading volumes during the day. The top 2 OTC traded securities were 24/04/2025 MATURING 364 DTB and 7.34% GS 2064. On the NDS-OM, the top 2 securities were 7.10% GS 2034 and 6.79% GS 2034.

MONEY MARKET

CALL

Call Rates during the day ranged between 6.50-5.10% with a weighted average rate of 6.42%. Total volumes in the call market were Rs. 96836.90 million during the day.

REPO

Market repo rates ranged between 6.90-5.00% with a weighted average rate at 6.23%. During the day Rs. 1410989.50 million were transacted in Repo.

TREP

TREP rates moved between 6.32-6.11% with the weighted average rate at 6.23%. The TREP volumes were at Rs. 3778537.00 million.

FOREX MARKET

CCIL forex settlement volumes during the day were at USD 32623 million, with Cash, Tom, Spot and Forward volumes at USD 7575 million, USD 7737 million, USD 14007 million and USD 3304 million respectively.

The weighted average spot rupee rate was at Rs. 84.3384. The spot rate moved between Rs. 84.3825 - Rs. 84.2675. The 3-month premia was at 1.70% (1.73%) and the 6-month premia was at 1.99% (2.04%).

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