



DAILY MARKET REPORT

August 13, 2024

GILTS

The total trading volume for the day was Rs. 556816.2 million and 3661 trades as against Rs.282757.1 million with 2037 trades on the previous day. GOI securities, SDLs and T-Bills accounted for Rs. 473185.1 million, Rs. 44745.1 million and Rs. 38886 million respectively. NDS-OM witnessed 3164 trades with a value of Rs.418203.22 million vis-à-vis 1926 trades with volumes of Rs.238076.67 million on the previous day.

MARKET BEHAVIOR

191 securities were traded OTC while 165 securities were traded on NDS-OM. The top 5 securities accounted for 62.84 % of the total trading volumes during the day. The top 2 OTC traded securities were 6.18% GS 2024 and 7.34%GS22APR2064P. On the NDS-OM, the top 2 securities were 7.10% GS 2034 and 7.18% GS 2033.

MONEY MARKET

CALL

Call Rates during the day ranged between 6.55-5.10% with a weighted average rate of 6.48%. Total volumes in the call market were Rs. 113823.30 million during the day.

REPO

Market repo rates ranged between 6.75-5.00% with a weighted average rate at 6.43%. During the day Rs. 1463957.90 million were transacted in Repo.

TREP

TREP rates moved between 6.50-6.18% with the weighted average rate at 6.34%. The TREP volumes were at Rs. 3551628.00 million.

FOREX MARKET

CCIL forex settlement volumes during the day were at USD 29810 million, with Cash, Tom, Spot and Forward volumes at USD 6514 million, USD 6553 million, USD 16408 million and USD 335 million respectively.

The weighted average spot rupee rate was at Rs. 83.9664. The spot rate moved between Rs. 84.0500 - Rs. 83.9100. The 3-month premia was at 1.29% (1.28%) and the 6-month premia was at 1.58% (1.57%).

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