



DAILY MARKET REPORT

September 30, 2024

GILTS

The total trading volume for the day was Rs. 681312.1 million and 3324 trades as against Rs.1115880.2 million with 6519 trades on the previous day. GOI securities, SDLs and T-Bills accounted for Rs. 491475.3 million, Rs. 21586.6 million and Rs. 168250.2 million respectively. NDS-OM witnessed 3023 trades with a value of Rs.503728.436 million vis-à-vis 6127 trades with volumes of Rs.864213.9772 million on the previous day.

MARKET BEHAVIOR

108 securities were traded OTC while 127 securities were traded on NDS-OM. The top 5 securities accounted for 47.88 % of the total trading volumes during the day. The top 2 OTC traded securities were 7.18% GS 2033 and 03/10/2024 MATURING 91 DTB. 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 6.90-5.10% with a weighted average rate of 6.68%. Total volumes in the call market were Rs. 67705.90 million during the day.

REPO

Market repo rates ranged between 6.90-1.00% with a weighted average rate at 6.66%. During the day Rs. 1589945.50 million were transacted in Repo.

TREP

TREP rates moved between 6.95-6.52% with the weighted average rate at 6.64%. The TREP volumes were at Rs. 3488817.50 million.

FOREX MARKET

CCIL forex settlement volumes during the day were at USD 193032 million, with Cash, Tom, Spot and Forward volumes at USD 14849 million, USD 12574 million, USD 34852 million and USD 130757 million respectively.

The weighted average spot rupee rate was at Rs. 83.7887. The spot rate moved between Rs. 83.8420 - Rs. 83.7300. The 3-month premia was at 1.74% (1.74%) and the 6-month premia was at 2.16% (2.11%).

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