



## **DAILY MARKET REPORT**

### **January 14, 2026**

#### **GILTS**

The total trading volume for the day was Rs. 688809.6 million and 4544 trades as against Rs.687292 million with 5332 trades on the previous day. GOI securities, SDLs and T-Bills accounted for Rs. 535487.5 million, Rs. 21471.3 million and Rs. 131850.8 million respectively. NDS-OM witnessed 4107 trades with a value of Rs.440772.5037 million vis-à-vis 4877 trades with volumes of Rs.525374.967 million on the previous day.

#### **MARKET BEHAVIOR**

165 securities were traded OTC while 126 securities were traded on NDS-OM. The top 5 securities accounted for 68.00 % of the total trading volumes during the day. The top 2 OTC traded securities were 6.48% GS 2035 and 17/04/2026 MATURING 91 DTB. On the NDS-OM, the top 2 securities were 6.48% GS 2035 and 6.68% GS 2040.

#### **MONEY MARKET**

##### **CALL<sup>1</sup>**

Call Rates during the day ranged between 5.50-4.60% with a weighted average rate of 5.39%. Total volumes in the call market were Rs. 161881.20 million during the day.

##### **REPO**

Market repo rates ranged between 5.60-0.01% with a weighted average rate at 5.34%. During the day Rs. 1905954.40 million were transacted in Repo.

##### **TREP**

TREP rates moved between 5.50-5.21% with the weighted average rate at 5.29%. The TREP volumes were at Rs. 4644811.50 million.

#### **FOREX MARKET**

CCIL forex settlement volumes during the day were at USD 57617 million, with Cash, Tom, Spot and Forward volumes at USD 10140 million, USD 12596 million, USD 29711 million and USD 5170 million respectively.

The weighted average spot rupee rate was at Rs. 90.1900. The spot rate moved between Rs. 90.3825 - Rs. 89.9955. The 3-month premia was at 3.40% (3.32%) and the 6-month premia was at 2.97% (2.90%).

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<sup>1</sup> Call market data tables and charts reflect trading activity only up to 18:00 IST



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