



DAILY MARKET REPORT

June 26, 2024

GILTS

The total trading volume for the day was Rs. 603222.4 million and 3859 trades as against Rs.826906.9 million with 4857 trades on the previous day. GOI securities, SDLs and T-Bills accounted for Rs. 454581.5 million, Rs. 34754.4 million and Rs. 113886.5 million respectively. NDS-OM witnessed 3454 trades with a value of Rs.415181.74 million vis-à-vis 4176 trades with volumes of Rs.475544.53 million on the previous day.

MARKET BEHAVIOR

222 securities were traded OTC while 159 securities were traded on NDS-OM. The top 5 securities accounted for 50.62 % of the total trading volumes during the day. The top 2 OTC traded securities were 12/07/2024 MATURING 91 DTB and 27/09/2024 MATURING 364 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 6.75-5.10% with a weighted average rate of 6.59%. Total volumes in the call market were Rs. 138456.60 million during the day.

REPO

Market repo rates ranged between 6.85-5.50% with a weighted average rate at 6.54%. During the day Rs. 1623691.30 million were transacted in Repo.

TREP

TREP rates moved between 6.73-6.44% with the weighted average rate at 6.54%. The TREP volumes were at Rs. 4126475.00 million.

FOREX MARKET

CCIL forex settlement volumes during the day were at USD 33831 million, with Cash, Tom, Spot and Forward volumes at USD 5898 million, USD 6570 million, USD 20859 million and USD 503 million respectively.

The weighted average spot rupee rate was at Rs. 83.5367. The spot rate moved between Rs. 83.7000 - Rs. 83.1500. The 3-month premia was at 1.12% (1.12%) and the 6-month premia was at 1.29% (1.30%).

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