



## **DAILY MARKET REPORT**

### **March 27, 2024**

#### **GILTS**

The total trading volume for the day was Rs. 658757.9 million and 3502 trades as against Rs. 649995.4 million with 2923 trades on the previous day. GOI securities, SDLs and T-Bills accounted for Rs. 393239.2 million, Rs. 58783.9 million and Rs. 206734.8 million respectively. NDS-OM witnessed 2975 trades with a value of Rs. 472118.7 million vis-à-vis 2554 trades with volumes of Rs. 424062.07 million on the previous day.

#### **MARKET BEHAVIOR**

228 securities were traded OTC while 208 securities were traded on NDS-OM. The top 5 securities accounted for 44.56% of the total trading volumes during the day. The top 2 OTC traded securities were 26/09/2024 MATURING 182 DTB and 27/06/2024 MATURING 91 DTB. On the NDS-OM, the top 2 securities were 7.18% GS 2033 and 7.18% GS 2037.

#### **MONEY MARKET**

##### **CALL**

Call Rates during the day ranged between 6.90-5.00% with a weighted average rate of 6.64%. Total volumes in the call market were Rs. 149989.90 million during the day.

##### **REPO**

Market repo rates ranged between 7.00-5.25% with a weighted average rate at 6.64%. During the day Rs. 1641896.80 million were transacted in Repo.

##### **TREP**

TREP rates moved between 6.85-6.56% with the weighted average rate at 6.66%. The TREP volumes were at Rs. 3165485.00 million.

#### **FOREX MARKET**

CCIL forex settlement volumes during the day were at USD 53965 million, with Cash, Tom, Spot and Forward volumes at USD 7597 million, USD 10104 million, USD 34455 million and USD 1810 million respectively.

The weighted average spot rupee rate was at Rs. 83.3310. The spot rate moved between Rs. 83.4325 - Rs. 83.2900. The 3-month premia was at 1.06% (0.94%) and the 6-month premia was at 1.28% (1.19%).

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