

MCX Stock Exchange Weekly Debt Market Update

September 28th to 4th October, 2013

➤ Market Developments

- RBI announces OMO purchase of Government of India dated securities....[more](#)
- Capital ratio dips, profit falls, bad loans rise in FY13....[more](#)
- RBI may step up bond-buying to ease liquidity, taking yields down....[more](#)
- Government decides in principle to enhance the amount of capital to be infused into public sector banks....[more](#)
- NABARD takes to private sector financing....[more](#)
- Asian markets mostly up despite US debt showdown....[more](#)
- Debt market volatility affecting NPS returns: Morningstar....[more](#)

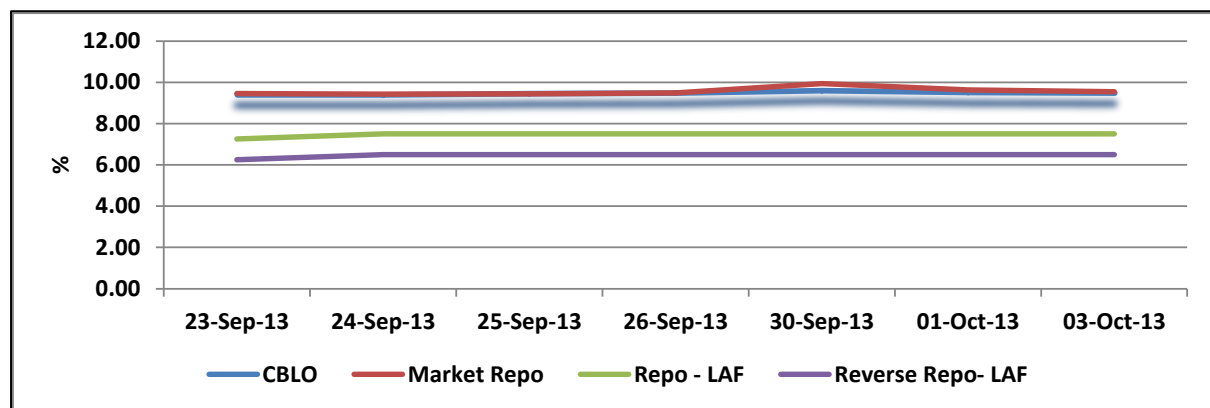
Reserves Position		
As on (Rs. Crore)	Cash Balance	CRR*
25/09/13	311,830	304,710
01/10/13	312,090	304,710
% Change	0.08%	-

Source : RBI ; latest data for 07/10/13 as on 08/10/13
CRR* stands for Cash Reserve Requirement (Average Daily) for the fortnight ending 04/10/2013)

Movement of International Overnight Rate Benchmarks			
Interbank rates	As on 27/09/13	As on 04/10/13	% Change
MIBOR	9.5507	9.5050	-0.48%
GBP LIBOR	0.47375	0.47125	-0.53%
Yen Libor	0.07643	0.07214	-5.61%
USD LIBOR	0.1093	0.1013	-7.32%

Source : Bloomberg

Weekly Money Market Snapshot



Source: RBI

Week Ending	Parameters	CBLO (overnight)	Market Repo (Overnight)	Cumulative Liquidity Adjustment Facility	
				Repo	Reverse Repo
(in Rs. Crs)					
27/09/13	Cumulative Amount	382,522	113,559	201,916	2,417
	ADT	63,754	28,390	40,383	483
04/10/13	Cumulative Amount	213,492	77,490	155,382	18,507
	ADT	42,698	25,830	38,846	4,627
W-o-W % Change (Cumulative Amount)		-44.19%	-31.76%	-23.05%	665.70%

ADT: Average Daily Turnover

Source : RBI

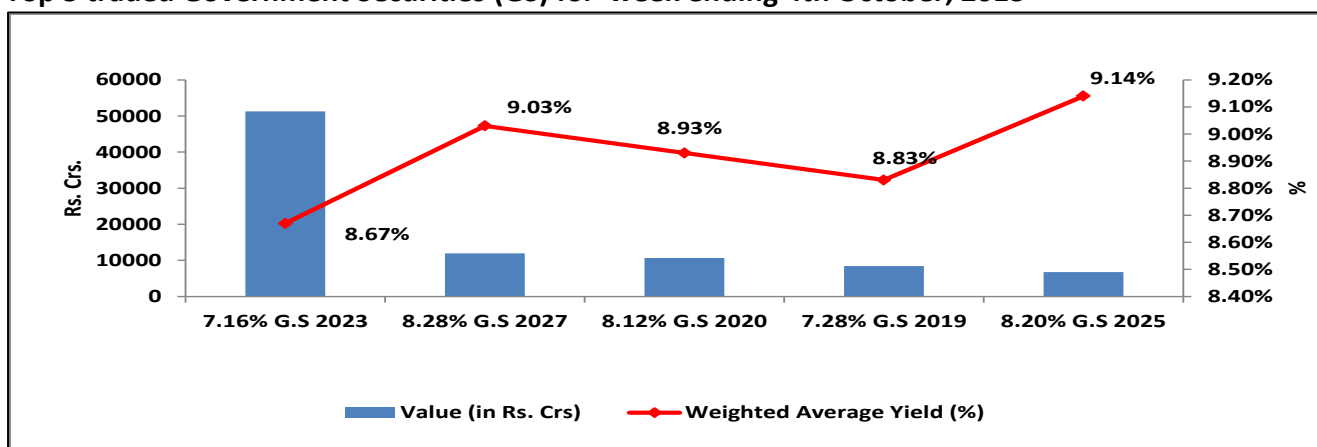
➤ **Turnover : Corporate Bonds , Certificate of Deposits & Commercial Paper**

Week Ending on (Amt in Crs)	Parameters	CB's		CD's		CP's		Total	
		No. of Trades	Value	No. of Trades	Value	No. of Trades	Value	No. of Trades	Value
27/09/13#	Cumulative Amount	1,032	15,501	637	31,819	107	5,067	1,776	52,387
	ADT	258	3,875	127	6,364	21	1,013	406	11,252
04/10/13*	Cumulative Amount	693	11,470	321	12,585	104	6,059	1,118	30,114
	ADT	231	3,823	80	3,146	26	1,515	337	8,484
W-o-W % Change (Cumulative Amount)		-32.85%	-26.00%	-49.61%	-60.45%	-2.80%	19.58%	-37.05%	-42.52%

ADT: Average Daily Turnover; # CB's data unavailable for 27/09/13 & * CB's data unavailable for 30/09/13

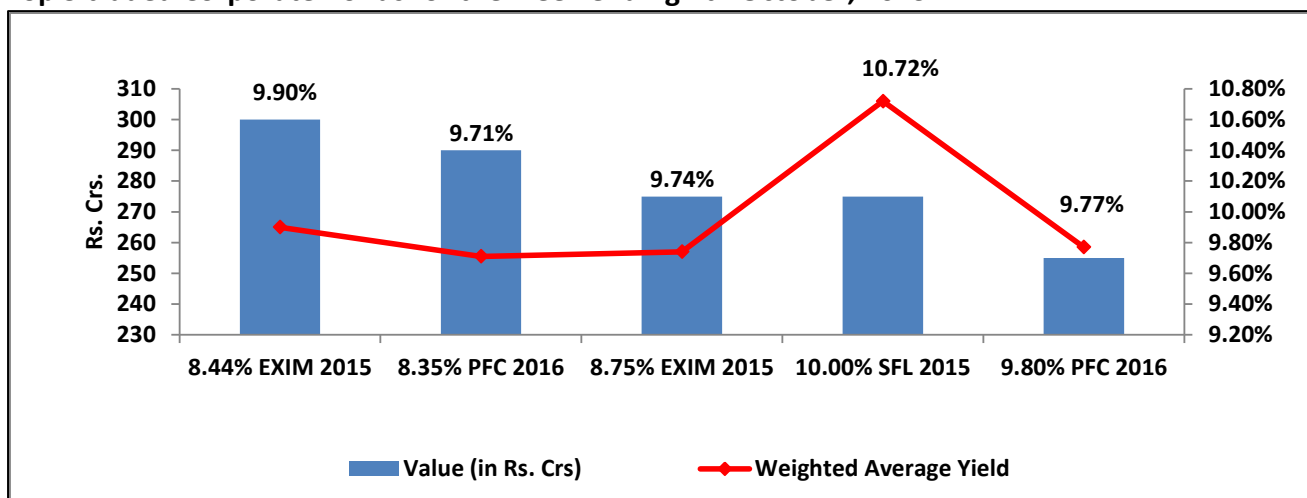
Source : FIMMDA & SEBI

Top 5 traded Government Securities (GS) for week ending 4th October, 2013



Source: CCIL

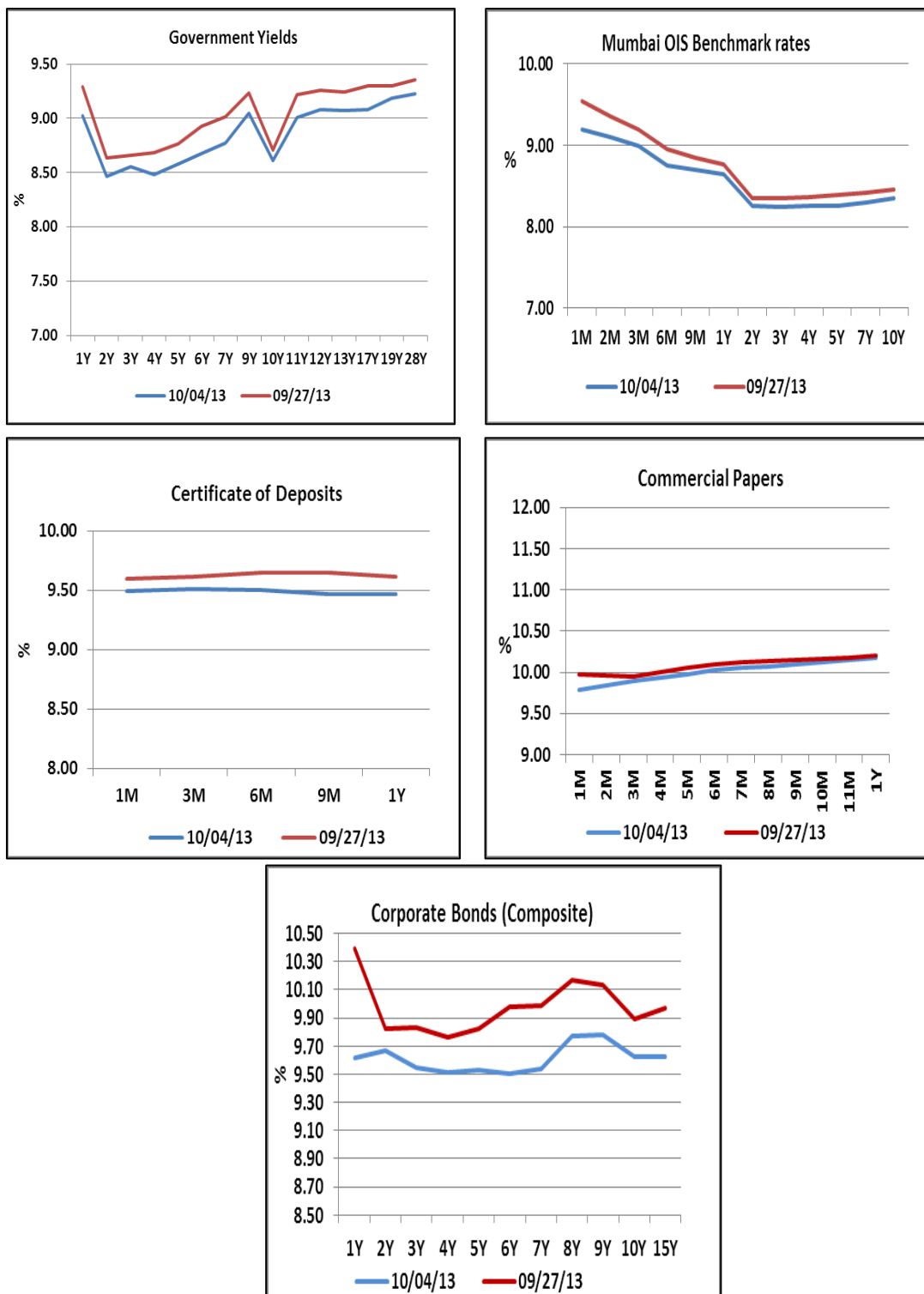
Top 5 traded Corporate Bonds for the week ending 4th October, 2013



Source: FIMMDA

Note: EXIM: Export Import Bank of India; PFC: Power Finance Corporation Limited; SFL: Sundaram Finance Limited

➤ **Benchmark Rates: A week - on - week comparison**



Source: Bloomberg

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