

MCX Stock Exchange Weekly Debt Market Update

August 5th to 10th, 2013

➤ Market Developments

- RBI's additional measures to address volatility in forex market....[more](#)
- SEBI's strict vigilance on bonds ratings....[more](#)
- Govt has not decided on sovereign bond issue: Arvind Mayaram, Economic Affairs Secy....[more](#)
- Bond markets anticipate RBI dividend payout....[more](#)
- Government may issue long term paper in 10-14 year segment....[more](#)
- Bonds finish mixed on bouts of buying and selling....[more](#)
- RBI announces rate of interest on FRBs 2015(II)[more](#)

Cash Reserves Position of Scheduled Commercial Banks

Cash balances as on	Amount in Rs. Cr
30/07/13	324,339.00
06/08/13	317,396.00
% Change	-2.14%

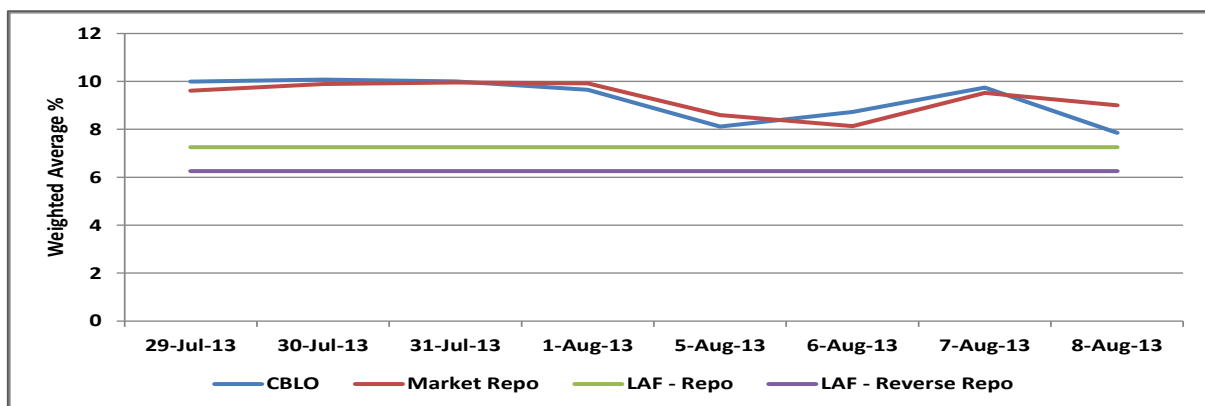
Source : RBI , latest data available till 06/08/2013 as on 12/08/2013

Movement of International Overnight Rate Benchmarks

Interbank rates	As on 02/08/13	As on 09/08/13	% Change
MIBOR	9.9533	10.1919	2.40%
GBP LIBOR	0.4787	0.4781	-0.13%
Yen Libor	0.0800	0.0800	-
USD LIBOR	0.1170	0.1196	2.20%

Source : Bloomberg

Weekly Money Market Snapshots



Source: RBI

Week Ending (in Rs. Crs)	Parameters	CBLO (overnight)	Market Repo (Overnight)	Cumulative Liquidity Adjustment Facility	
				Repo	Reverse Repo
29/07/13	Cumulative Amount	355,677	91,325	187,215	1,270
	ADT	59,279	22,831	37,443	254
10/08/13	Cumulative Amount	303,179	59,379	150,073	1,046
	ADT	60,636	14,845	37,518	261
% Change		2.3%	-34.9%	0.2%	2.9%

ADT: Average Daily Turnover

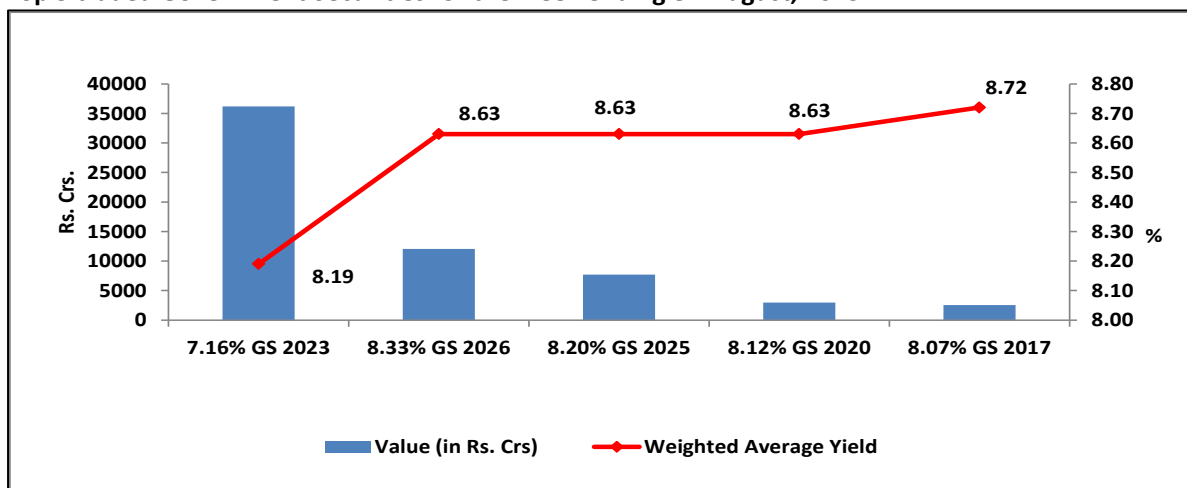
Source : RBI

➤ 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
02/08/13	Cumulative	1,163	18,511	580	24,381	280	15,637	2,023	58,529
	ADT	291	4,628	116	4,876	56	3,127	463	12,631
08/08/13	Cumulative	871	13,161	332	12,115	86	3,716	1,289	28,992
	ADT	218	3,290	111	4,038	29	1,239	358	8,567
% Change		-25.1%	-28.9%	-4.3%	-17.2%	-48.2%	-60.4%	-22.7%	-32.2%

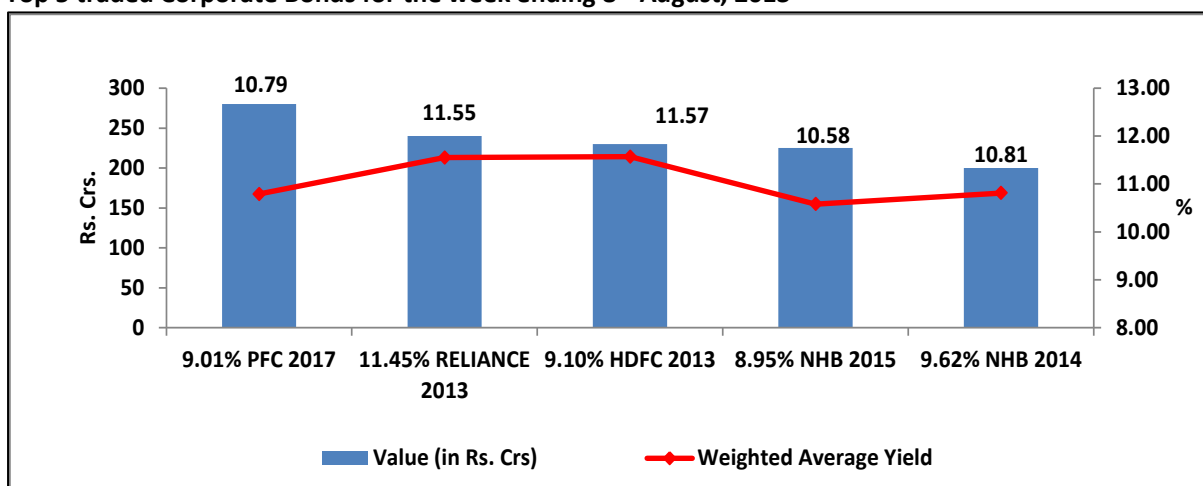
*CB's data available till 01/08/13, Turnover details of BSE is not available.
Source : FIMMDA & SEBI

Top 5 traded Government Securities for the week ending 8th August, 2013



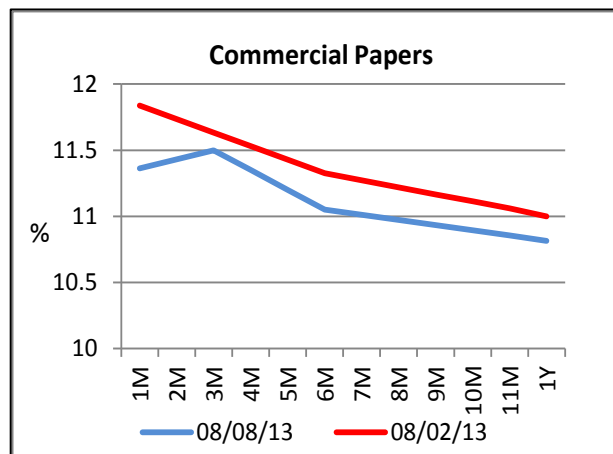
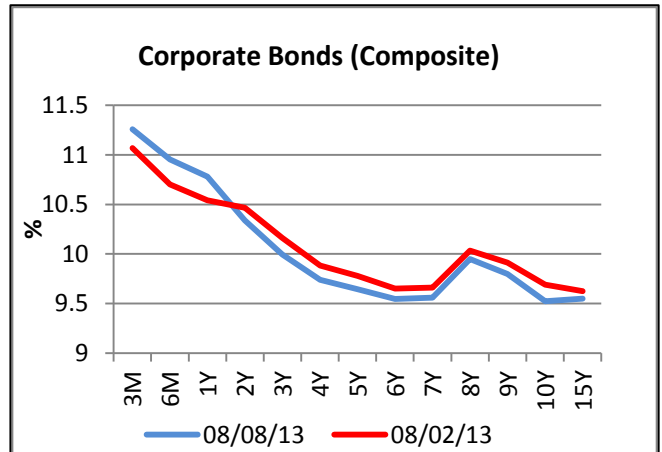
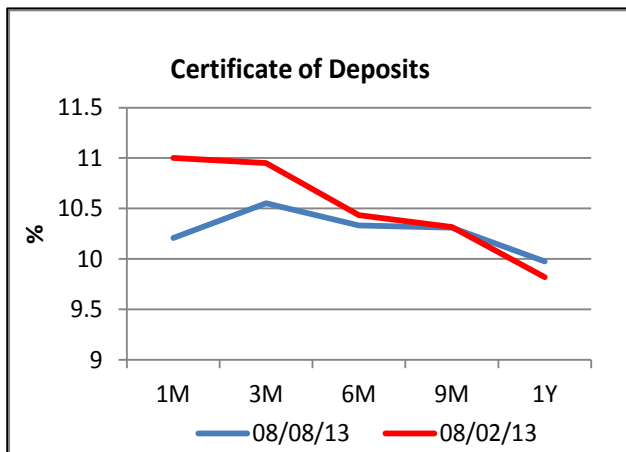
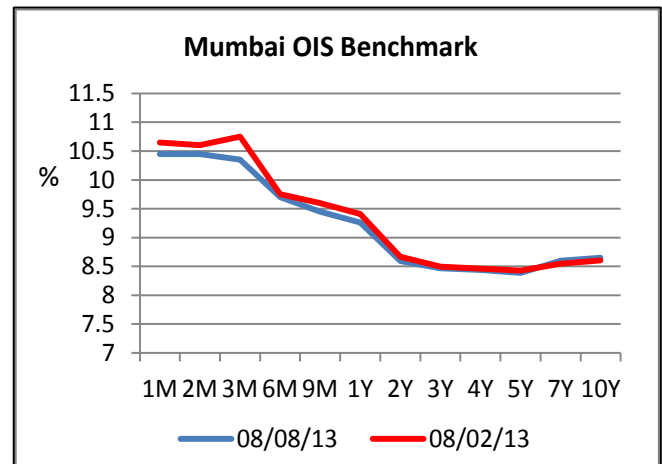
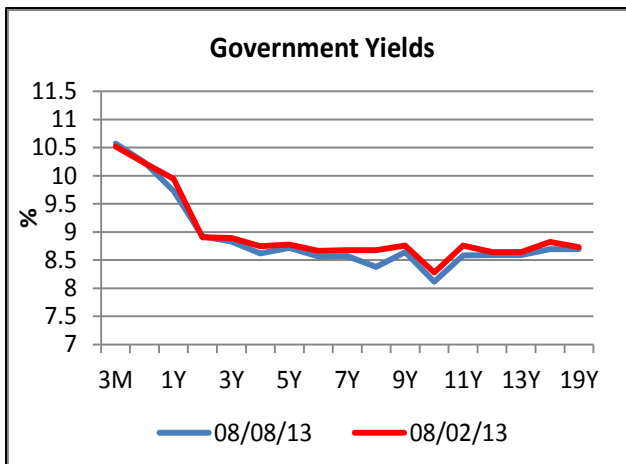
Source: CCIL

Top 5 traded Corporate Bonds for the week ending 8th August, 2013



Source: FIMMDA

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



Source: Bloomberg

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