

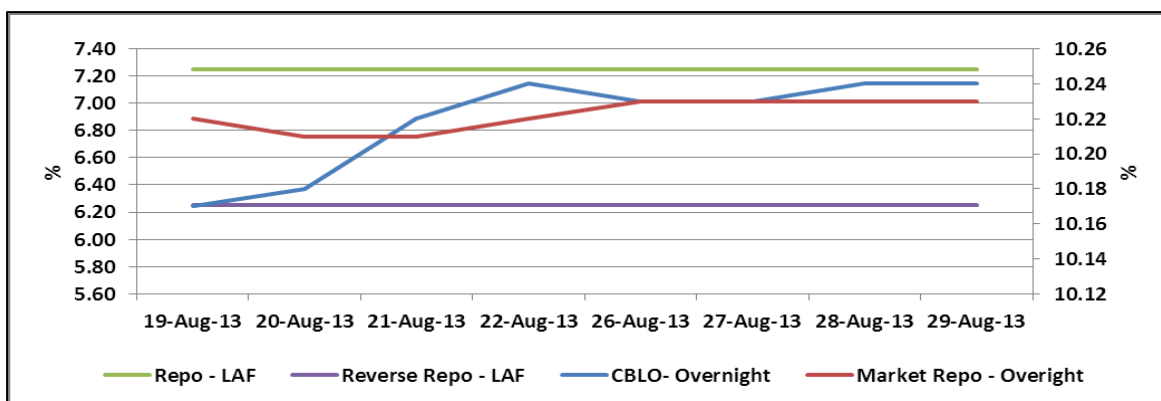
MCX Stock Exchange Weekly Debt Market Update

August 24th to 31st, 2013

➤ Market Developments

- RBI increases rate of interest subvention on export credit....[more](#)
- RBI to infuse Rs 8,000 cr via OMO to ease liquidity in market....[more](#)
- India's rupee set for worst month since 1992 on slowdown concern....[more](#)
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- RBI suggests 5 members for panel to screen new bank aspirants....[more](#)
- Indian Banks well capitalised to provide for bad loans: Manmohan Singh....[more](#)
- PSU banks' gross NPAs may touch 5% by March 2014- ICRA....[more](#)

Weekly Money Market Snapshot



Source: RBI

Week Ending (in Rs. Crs)	Parameters	CBLO (overnight)	Market Repo (Overnight)	Cumulative Liquidity Adjustment Facility	
				Repo	Reverse Repo
23/08/13	Cumulative Amount	359,868	98,136	192,126	197
	ADT	59,978	24,534	38,425	49
30/08/13	Cumulative Amount	364,096	101,856	198,618	608
	ADT	60,683	25,464	39,724	122
W-o-W % Change (Cumulative Amount)		1.17%	3.79%	3.38%	208.63%

ADT: Average Daily Turnover

Source : RBI

Cash Reserves Position of Scheduled Commercial Banks	
Cash balances as on	Amount in Rs. Cr
21/08/13	299,470
28/08/13	318,292
% Change	6.29%

Source : RBI ,latest data available for 28/08/2013 as on 09/02/2013

Movement of International Overnight Rate Benchmarks			
Interbank rates	As on 23/08/13	As on 30/08/13	% Change
MIBOR	10.3694	10.3925	0.22%
GBP LIBOR	0.4781	0.4775	-0.13%
Yen Libor	0.0814	0.0843	3.51%
USD LIBOR	0.1168	0.1163	-0.43%

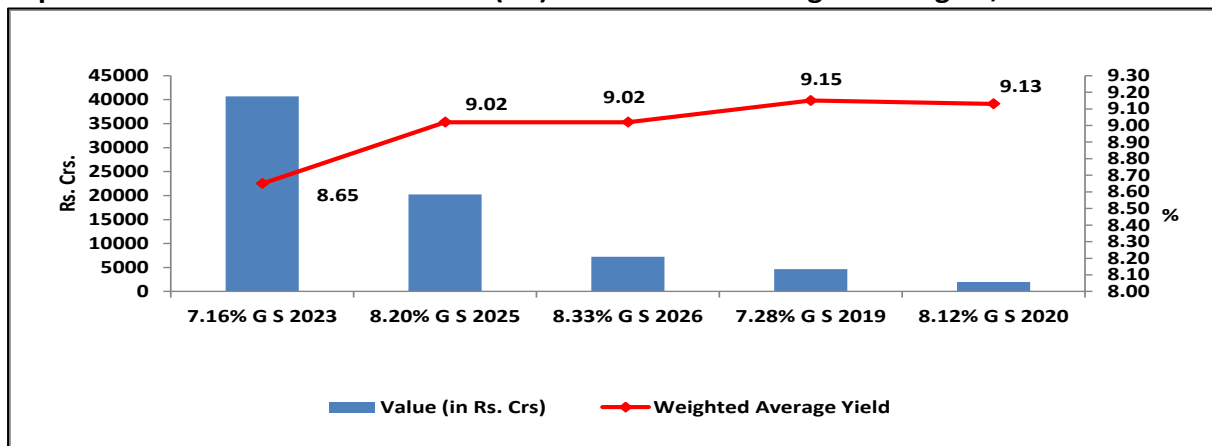
Source : Bloomberg

➤ **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
23/08/13	Cumulative Amount	1,385	17,973	497	17,316	128	5,745	2,010	41,033
	ADT	277	3,595	99	3,463	26	1,149	402	8,207
30/08/13	Cumulative Amount	1,439	19,646	454	16,577	165	9,146	2,058	45,369
	ADT	288	3,929	91	3,315	33	1,829	412	9,074
W-o-W % Change (Cumulative Amount)		3.90%	9.31%	-8.65%	-4.27%	28.91%	59.21%	2.39%	10.57%

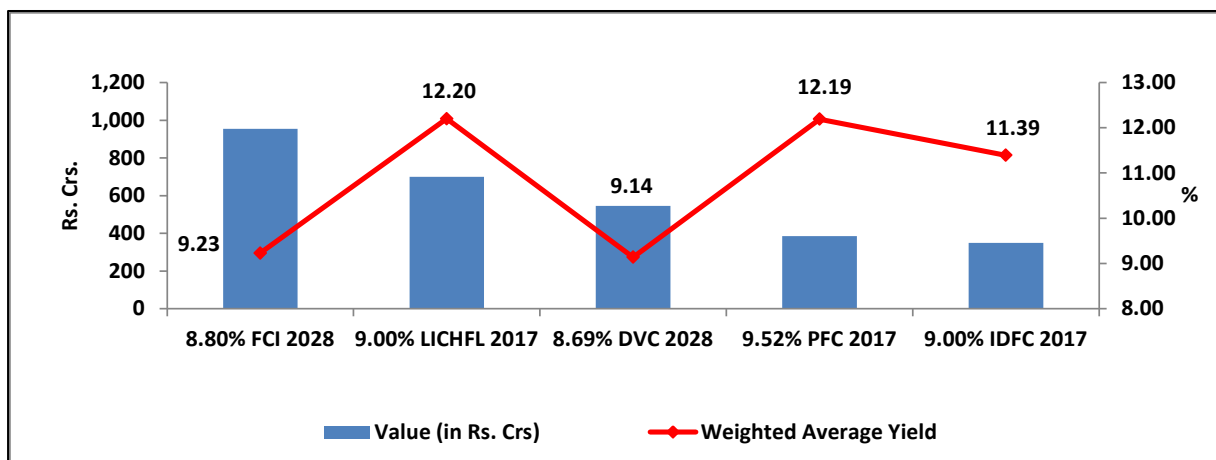
Source : FIMMDA & SEBI

Top 5 traded Government Securities (GS) for the week ending 30th August, 2013



Source: CCIL

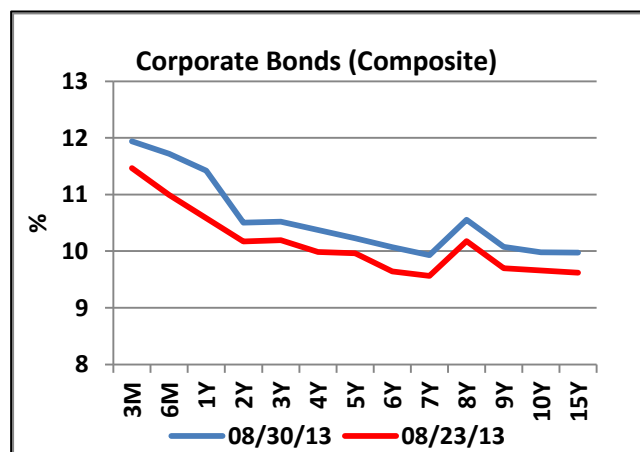
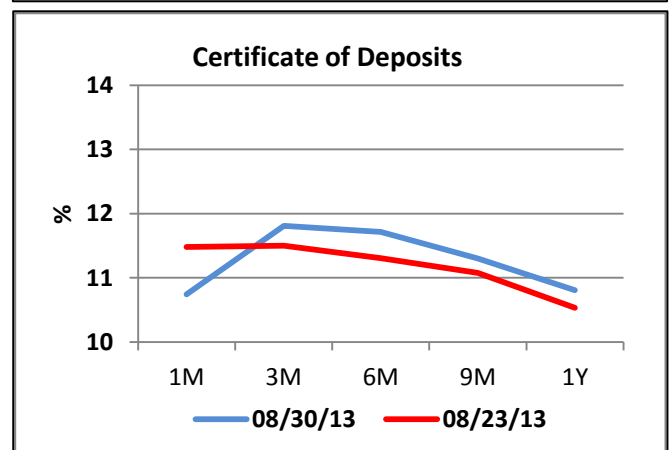
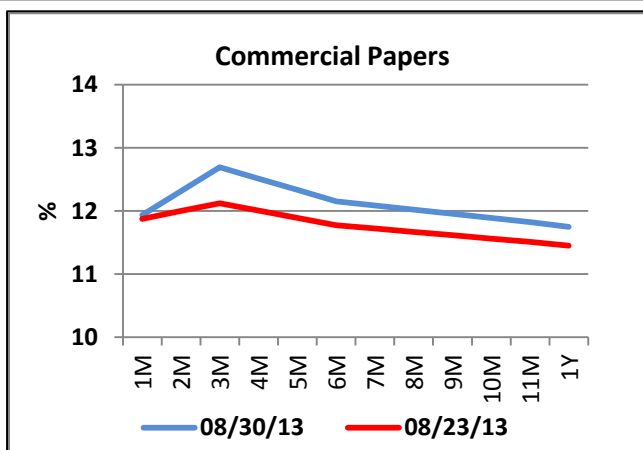
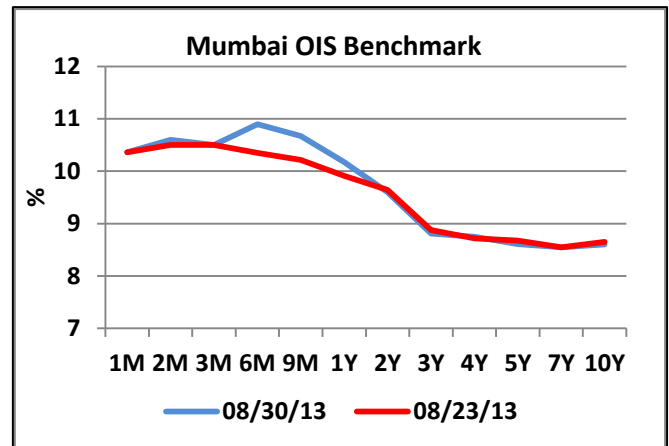
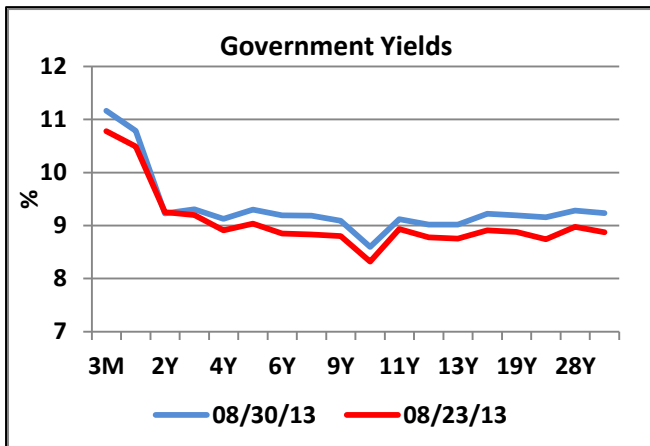
Top 5 traded Corporate Bonds for the week ending 30th August, 2013



Source: FIMMDA

Note: FCI: Food Corporation of India; LICHFL: LIC Housing Finance Limited; DVC: Damodar Valley Corporation; PFC: Power Finance Corp. Ltd; IDFC: IDFC Limited

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



Source: Bloomberg

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