

MCX Stock Exchange

Weekly Financial Markets Update

August 12th – 17th, 2013

➤ International Regulatory & Market Developments

- CPSS and IOSCO - Consultative report on the recovery of financial market infrastructures....[Press Release](#)....[Report](#)
- Derivative margin to help stabilize a central counterparty - IOSCO....[more](#)....[Report](#)
- CFTC proposes rules on derivatives clearing organisations and international standards....[more](#)....[Factsheet](#)
- SEC issues risk alert highlighting strategies to circumvent its short-selling rule....[more](#)....[Press Release](#)
- EuroCCP permits netting of settlement fees of cross transactions where it offers clearing....[more](#)
- SWIFT enhances product range for post-trade automation....[more](#)
- Dark-pool trading reaches to record levels amid lower volatility and growing proliferation of HFT....[more](#)....[Report](#)
- ASIC releases new guidance to clamp down on dark liquidity and HFT....[more](#)....[Rules](#)
- NASDAQ asks for greater role in equity exchange supervision....[more](#)....[Rules](#)
- Brazil Central Bank to roll over currency swap contracts to aid the falling Real....[more](#)
- Indonesia Steps-up efforts to support Rupiah via higher Reserve Ratio....[more](#)

Trends in Global Indices

Global Indices	As on 09/08/13	As on 16/08/13	% Change (W-o-W)
SX40	11,153.85	11,083.52	-0.63%
Dow Jones Industrial Average	15,425.51	15,081.47	-2.23%
S& P 500 Index	1,691.42	1,655.83	-2.10%
NASDAQ Composite Index	3,660.11	3,602.78	-1.57%
FTSE 100 Index	6,583.39	6,499.99	-1.27%
Nikkei 225	13,615.19	13,650.11	0.26%

Source: Bloomberg

Key Currency Pairs

Currency Rates	As on 09/08/13	As on 16/08/13	% Change (W-o-W)
USD-GBP	0.6451	0.6399	-0.81%
USD-JPY	96.21	97.53	1.37%
EUR-USD	1.3342	1.3329	-0.10%
USD-INR	60.8613	61.7063	1.39%
EUR-INR	81.3131	82.3353	1.26%
JPY-INR	0.6304	0.6322	0.29%
GBP-INR	94.5113	96.521	2.13%
USD-CNY	6.122	6.1143	-0.13%

Source: Bloomberg

Yields on 10 Year Government Bond

Country	As on 09/08/13	As on 16/08/13	% Change (W-o-W)
United States	2.5784	2.8251	9.57%
United Kingdom	2.46	2.704	9.92%
Japan	0.757	0.757	0.00%
Germany	1.68	1.881	11.96%
China	3.85	3.98	3.38%
India	8.141	8.895	9.26%
Euro	1.68	1.881	11.96%
Brazil	4.447	4.547	2.25%

Source: Bloomberg

> Indian Regulatory & Market Developments

- SEBI : Investment by Qualified Foreign Investors (QFIs) in “to be listed” Indian Corporate Debt Securities....[more](#)
- RBI: Announces measures to rationalize foreign exchange outflows by resident Indians....[more](#)
- Sebi reviews unfair trade norms....[more](#)
- Sebi to overhaul role, functions to attract investors to market....[more](#)
- India raises gold duty to record 10 pct. as imports revive....[more](#)
- Fed tapering concerns declines rupee along with other Asian Currencies....[more](#)

Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
08/08/13	69.80	3,097.30
14/08/13	182.90	-4,117.60
% change (W-o-W)	162.03%	-232.94%

Source: SEBI, data available till 14/08/13 as on 17/08/13

Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII(Net)	DII(Net)
09/08/13	-3,973.40	151.01
16/08/13	-18.50	1,355.60
% Change (W-o-W)	N/A	797.69%

Source: SEBI and Exchange websites

Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
09/08/13	12,842.08	21,796.84	120,943.56	23,275.40
16/08/13	13,975.65	27,209.84	172,046.10	24,353.93
% Change (W-o-W)	8.82%	24.83%	42.25%	4.63%

Source: Exchange websites

Turnover in Government Securities Market – (Face Value in Rs. Crs)

Week Ending (Rs. Cr)	Central Govt. Sec	State Govt. Sec	91- Day	182-Day	364-Day
09/08/13	124,147	4,006	15,718	3,526	12,551
16/08/13	123,475	6,361	9,764	4,731	8,327
% Change (W-o-W)	-0.54%	58.79%	-37.88%	34.17%	-33.65%

Source: RBI

Cumulative Weekly Corporate Bond Trading Activity

Week Ending (Rs. Cr)	No. of Trades on the Exchange	Amount (Rs. Cr)	Average Value Per Trade (Rs. Cr)	No. of Trades on the FIMMDA	Amount (Rs. Cr)	Average Value Per Trade (Rs. Cr)
08/08/13	457	6,483	14	612	8,798	14
13/08/13	210	1,891	09	305	3,470	11

Source: SEBI, data available till 13/08/2013 as on 17/08/2013

Now, access the “Weekly Financial Markets Update” from your smartphone. Follow us on



Exchange Square, Suren Road, Andheri (East), Mumbai 400 093
Tel.: +91-22-6731 9000 | Fax: +91-22-6731 9004 | Website: www.mcx-sx.com

MCX^{SX}
India's New Stock Exchange

Disclaimer: This newsletter is meant for information purposes only and does not constitute any opinion or guidelines or recommendation on any course of action to be followed by the reader(s). It is not intended to be used as trading advice by anybody and should not in any way be treated as a recommendation to trade. The information contained in this newsletter does not constitute or form part of and should not be construed as, any offer for purchase or sale of any foreign currency or their derivatives. While the information in the newsletter has been compiled from sources believed to be reliable and in good faith, readers may note that the contents thereof including text, graphics, links or other items are provided without warranties of any kind. MCX Stock Exchange Ltd (MCX-SX) expressly disclaims any warranty as to the accuracy, correctness, reliability, timeliness, merchantability or fitness for any particular purpose, of this newsletter. MCX-SX shall also not be liable for any damage or loss of any kind, howsoever caused as a result (direct or indirect) of the use of the information or data contained in this newsletter. Any alteration, transmission, photocopied distribution in part or in whole or reproduction of any form of this newsletter or any part thereof without prior consent of MCX-SX is prohibited.