

MCX Stock Exchange Weekly Financial Markets Update

2nd December to 7th December, 2013

➤ International Regulatory & Market Developments

- IOSCO to review regulations affecting markets for asset backed securities....[more](#)
- Singaporean Regulator MAS publishes traded derivative reporting rules....[more](#)....[Rule](#)
- Basel panel to toughen capital requirements for securitizations....[more](#)
- Regulators and stakeholders discuss penny pricing of equities....[more](#)
- UK government to eliminate stamp duty on exchange-traded funds....[more](#)
- Uncertainty over transaction tax prevails in EU government....[more](#)
- Non-US investors face obligation to pay dividend tax....[more](#)
- CFTC's cross-border swaps rules challenged by market groups....[more](#)
- Corporate boards , management can improve governance by engaging with shareholders - SEC....[more](#)
- Major banks to be fined for allegedly colluding to manipulate the Euro Interbank Offered rate....[more](#)
- Euroclear UK & Ireland concoct for reducing the settlement cycle for equities....[more](#)
- ECB to test banks' vulnerability and the strength of the financial system....[more](#)
- SGX to work with HKEx on Yuan internationalization....[more](#)
- China Securities Regulatory Commission aims to make derivatives market attractive to foreigners....[more](#)

Trends in Global Indices

Global Indices	As on 29/11/13	As on 06/12/13	% Change (W-o-W)
SX40(MCX-SX, INDIA)	12,344.49	12,454.12	0.89%
Dow Jones Industrial Average	16,086.41	16,020.20	-0.41%
S& P 500 Index	1,805.81	1,805.09	-0.04%
NASDAQ Composite Index	4,059.89	4,062.52	0.06%
FTSE 100 Index	6,650.57	6,551.99	-1.48%
Nikkei 225	15,661.87	15,299.86	-2.31%

Source: Bloomberg

Key Currency Pairs

Currency Rates	As on 29/11/13	As on 06/12/13	% Change (W-o-W)
USD-GBP	0.611	0.6116	0.10%
USD-JPY	102.44	102.91	0.46%
EUR-USD	1.3591	1.3706	0.85%
USD-INR	62.4487	61.415	-1.66%
EUR-INR	85.0066	84.0002	-1.18%
JPY-INR	0.6098	0.5945	-2.51%
GBP-INR	102.0104	100.4938	-1.49%
USD-CNY	6.094	6.0827	-0.19%

Source: Bloomberg

Yields on 10 Year Government Bond

Country	As on 29/11/13	As on 06/12/13	% Change (W-o-W)
United States	2.7445	2.8553	4.04%
United Kingdom	2.769	2.902	4.80%
Japan	0.605	0.669	10.58%
Germany	1.693	1.842	8.80%
China	4.45	4.52	1.57%
India	8.742	8.859	1.34%
Euro	1.693	1.842	8.80%
Brazil	4.99	4.965	-0.50%

Source: Bloomberg

➤ Indian Regulatory & Market Developments

- Exchange-Traded Interest Rate Futures....[RBI Circular](#)....[SEBI Circular](#)
- RBI: Draft report on Implementation of Countercyclical Capital Buffer Framework in India....[Press Release](#)....[Report](#)
- RBI seeks comments on Draft Framework for dealing with Domestic Systemically Important Banks....[more](#)
- RBI : Developments in India's Balance of Payments during the Second Quarter (July-September) of 2013-14....[more](#)
- RBI: Guidelines on Stress Testing....[more](#)
- RBI: Consumer Confidence Survey (CCS) – December 2013....[Press Release](#)....[Report](#)
- EPFO cannot invest funds in equities – Labour Ministry....[more](#)
- RBI proposes new capital rules for banks too-big-to-fail....[more](#)
- Retail investors to return when consumer interest protected: Assocham-Brickwork Ratings....[more](#)

Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
29/11/13	1,078.90	19,089.60
04/12/13	-356.30	14,145.20
% change (W-o-W)	-133.02%	-25.90%

Source: SEBI, data available till 04/12/13 as on 07/12/13

Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII(Net)	DII(Net)
29/11/13	-825.90	-978.71
06/12/13	4,590.50	-2,725.46
% Change (W-o-W)	655.82%	-178.47%

Source: SEBI and Exchange website.

Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
29/11/13	14,037.03	39,542.23	254,742.04	16,177.99
06/12/13	12,808.64	21,479.65	78,911.86	14,011.49
% Change (W-o-W)	-8.75%	-45.68%	-69.02%	-13.74%

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
29/11/13	275,640	2,913	19,978	5,639	15,390
06/12/13	164,858	3,862	20,083	11,256	5,389
% Change (W-o-W)	-40.19%	32.58%	0.53%	99.61%	-64.98%

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)
14/11/13	427	7,961.86	19	581	9,766.32	17
20/11/13	305	4,174.86	14	417	5,852.89	14

Source: SEBI, data available till 20/11/2013 as on 07/12/2013

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