

# MCX Stock Exchange Weekly Financial Markets Update

9<sup>th</sup> December to 14<sup>th</sup> December, 2013

## ➤ International Regulatory & Market Developments

- Agencies issue final rules implementing the Volcker rule....[Press Release](#)....[Report](#)
- EU to scale down the FTT Scope?....[more](#)
- Banking under Dodd-Frank takes shape with Volcker-Rule approval....[more](#)
- Asia's expanding quant funds industry....[more](#)
- Securitisation to boost funds for the businesses- BoE Top Official....[more](#)
- Lawsuits expected to follow vote on Volcker rule....[more](#)
- Banks poised to reduce rate-swap trading as revenue poised to plunge....[more](#)
- Rules clash and overlaps to create legal uncertainties and extra compliance cost....[more](#)
- Germany's Bafin calls for governmental body to review benchmarks....[more](#)
- Nasdaq OMX to launch electronic U.S. Treasury dark pool....[more](#)
- SEC mandates issuers periodic inquiries to comply with a "bad actor" requirement....[more](#)
- SIFMA issues 2014 Municipal Bond Issuance Survey - \$349.5 bn in issuance for 2014....[more](#)....[Report](#)
- China rewriting regulations for securities and crafting rules for futures....[more](#)
- Malaysian banks face challenges in meeting OTC trade reporting rules....[more](#)

## Trends in Global Indices

Global Indices	As on 06/12/13	As on 13/12/13	% Change (W-o-W)
<b>SX40(MCX-SX, INDIA)</b>	<b>12,454.12</b>	<b>12,315.20</b>	<b>-1.12%</b>
Dow Jones Industrial Average	16,020.20	15,755.36	-1.65%
S& P 500 Index	1,805.09	1,775.32	-1.65%
NASDAQ Composite Index	4,062.52	4,000.98	-1.51%
FTSE 100 Index	6,551.99	6,439.96	-1.71%
Nikkei 225	15,299.86	15,403.11	0.67%

*Source: Bloomberg*

## Key Currency Pairs

Currency Rates	As on 06/12/13	As on 13/12/13	% Change (W-o-W)
USD-GBP	0.6116	0.6136	0.33%
USD-JPY	102.91	103.21	0.29%
EUR-USD	1.3706	1.3742	0.26%
USD-INR	61.415	62.125	1.16%
EUR-INR	84.0002	85.2841	1.53%
JPY-INR	0.5945	0.6022	1.30%
GBP-INR	100.4938	101.1415	0.64%
USD-CNY	6.0827	6.0717	-0.18%

*Source: Bloomberg*

## Yields on 10 Year Government Bond

Country	As on 06/12/13	As on 13/12/13	% Change (W-o-W)
United States	2.8553	2.8646	0.33%
United Kingdom	2.902	2.897	-0.17%
Japan	0.669	0.696	4.04%
Germany	1.842	1.828	-0.76%
China	4.52	4.61	1.99%
India	8.859	8.912	0.60%
Euro	1.842	1.828	-0.76%
Brazil	4.965	4.807	-3.18%

*Source: Bloomberg*

## ➤ Indian Regulatory & Market Developments

- RBI: Novation of OTC derivative contracts....[more](#)
- SEBI: Justice Sodhi Committee on Insider Trading Regulations....[Press Release](#)....[Report](#)
- FM & RBI put inflation control before growth....[more](#)
- Award of bank licenses likely to be delayed: Bimal Jalan....[more](#)
- RBI projects 5 per cent growth in 2013-14....[more](#)
- Greater powers must for Sebi to tackle ponzi menace: Government....[more](#)
- Sebi cracks down on new mutual fund products....[more](#)
- RBI told to keep industry and banking separate....[more](#)
- RBI to introduce steps to bolster bond market: Rajan....[more](#)
- CBSE to conduct first-ever financial literacy test for students....[more](#)
- House panel for coordinated system to check corporate frauds....[more](#)

### Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
06/12/13	-643.90	24,885.90
09/12/13	-276.40	3,745.70
% change (W-o-W)	-	<b>-84.95%</b>

*Source: SEBI, data available till 09/12/13 as on 13/12/13*

### Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII(Net)	DII(Net)
06/12/13	4,590.50	-2,725.46
13/12/13	7,758.50	-3,075.84
% Change (W-o-W)	<b>69.01%</b>	<b>-12.86%</b>

*Source: SEBI and Exchange website.*

### Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
06/12/13	12,808.64	21,479.65	78,911.86	14,011.49
13/12/13	13,346.00	23,266.28	123,289.93	14,389.99
% Change (W-o-W)	<b>4.20%</b>	<b>8.32%</b>	<b>56.24%</b>	<b>2.70%</b>

*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
06/12/13	164,858	3,862	20,083	11,256	5,389
13/12/13	131,890	6,705	16,533	7,420	13,646
% Change (W-o-W)	<b>-20.01%</b>	<b>73.61%</b>	<b>-17.68%</b>	<b>-34.08%</b>	<b>153.22%</b>

*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)
06/12/13	419	4,991.15	12	559	8,399.03	15
12/12/13	396	3,815.91	10	509	6,173.85	12

*Source: SEBI, data available till 12/12/2013 as on 14/12/2013*

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<sup>SX</sup>**  
India's New Stock Exchange