

MCX Stock Exchange Weekly Financial Markets Update

23rd December to 28th December, 2013

➤ International Regulatory & Market Developments

- Federal Reserve Board issues Final Rule on Treatment of uninsured U.S. branches & agencies of foreign banks under section 716 of Dodd-Frank....[more](#)....[Press Release](#)
- After BATS and Direct Edge implemented it, NYSE seeks SEC approval for introduction of "kill switch"....[more](#)
- Stock Exchange of Thailand to list foreign firms....[more](#)
- CME to adjust clearing levels after an unwarranted overnight price spike in bond futures[more](#)
- FINRA proposes Comprehensive Automated Risk Data System as part of Investor Protection initiatives....[more](#)....[Notice](#)
- Central bankers to reconsider leverage ratio for banks.....[more](#)
- American Bankers Association - We will sue against Volckers if some norms relaxed....[more](#)
- FSB's renewed efforts in legal entity identification system to facilitate global straight through processing?[more](#)
- SEC staff report criticizes practices at Credit Rating Agencies....[more](#)....[SEC Staff Report](#)
- If you can't explain don't sell investments to clients - FINRA to brokers[more](#)
- Investors wary of low returns from emerging markets....[more](#)
- Volcker rule, QE pullback cause financial hedging costs to rise....[more](#)
- Strong signs of recovery in exchanges sector - FTSE Mondovisione Exchanges Index closes at its highest since May 2008....[more](#)

Trends in Global Indices

Global Indices	As on 20/12/13	As on 27/12/13	% Change (W-o-W)
SX40(MCX-SX, INDIA)	12,525.54	12,594.59	0.55%
Dow Jones Industrial Average	16,221.14	16,478.41	1.59%
S& P 500 Index	1,818.32	1,841.40	1.27%
NASDAQ Composite Index	4,104.741	4,156.594	1.26%
FTSE 100 Index	6,606.58	6,750.87	2.18%
Nikkei 225	15,870.42	16,178.94	1.94%

Source: Bloomberg

Key Currency Pairs

Currency Rates	As on 20/12/13	As on 27/12/13	% Change (W-o-W)
USD-GBP	0.6122	0.6067	-0.90%
USD-JPY	104.1	105.17	1.03%
EUR-USD	1.3673	1.3749	0.56%
USD-INR	62.04	61.845	-0.31%
EUR-INR	84.7135	85.4855	0.91%
JPY-INR	0.596	0.589	-1.17%
GBP-INR	101.3538	102.1645	0.80%
USD-CNY	6.0706	6.0693	-0.02%

Source: Bloomberg

Yields on 10 Year Government Bond

Country	As on 20/12/13	As on 27/12/13	% Change (W-o-W)
United States	2.8886	3.0000	3.86%
United Kingdom	2.944	3.074	4.42%
Japan	0.681	0.706	3.67%
Germany	1.870	1.956	4.60%
China	4.63	4.59	-0.86%
India	8.797	8.963	1.89%
EU	1.87	1.956	4.60%
Brazil	4.719	4.915	4.15%

Source: Bloomberg

➤ Indian Regulatory & Market Developments

- RBI sets up Committee on Data and Information Management in the Reserve Bank of India....[more](#)
- RBI cautions users of Virtual Currencies against Risks....[more](#)
- Finances of Foreign Direct Investment (FDI) Companies, 2011-12 - Data Release....[more](#)
- SEBI Circular : Know Your Client Requirements....[more](#)
- RBI expected to reboot policy, focus on consumer inflation....[more](#)
- SEBI bats for tax breaks to attract pension money to market....[more](#)
- SEBI drops IPO grading; allows companies to file shelf prospectus....[more](#)
- Interim relief for investors if arbitration award challenged....[more](#)
- RBI chief: No doubt gold smuggling will rise if import curbs continue....[more](#)
- US Fed taper won't rattle emerging market currencies....[more](#)
- Govt to provide similar tax treatment to FPI, FII....[more](#)
- India to be world's 3rd largest economy by 2028: study by CEBR....[more](#)....[Press Release](#)

Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
20/12/13	488.10	3,537.20
24/12/13	439.30	5,340.30
% change (W-o-W)	-10.00%	50.98%

Source: SEBI, data available till 24/12/13 as on 28/12/13

Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII(Net)	DII(Net)
20/12/13	6,577.10	-928.88
27/12/13	2,006.70	-368.84
% Change (W-o-W)	-69.49%	60.29%

Source: SEBI and Exchange website.

Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
20/12/13	14,530.50	33,845.08	180,202.65	16,447.03
27/12/13	12,473.43	40,597.13	192,351.87	15,642.98
% Change (W-o-W)	-14.16%	19.95%	6.74%	-4.89%

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
20/12/13	188,883	5,202	17,035	11,428	10,107
27/12/13	128,890	2,273	11,825	3,270	7,004
% Change (W-o-W)	-34.94%	-56.31%	-30.58%	-71.39%	-30.70%

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)
20/12/13	461	4,481.91	10	714	9,325.38	13
24/12/13	230	1,615.06	7	279	3,252.52	12

Source: SEBI, data available till 24/12/2013 as on 28/12/2013

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'SX
India's New Stock Exchange