

# MCX Stock Exchange Weekly Financial Markets Update

25<sup>th</sup> November to 30<sup>th</sup> November, 2013

## ➤ International Regulatory & Market Developments

- IOSCO Research launches statistics web portal on securities markets....[Press Release](#)
- ECB: Financial stability review suggests alleviation of financial market tensions....[Press Release](#)....[Report](#)
- ECB research on HFT says that HFTs improves efficiency of price discovery ....[Press release](#)....[Report](#)
- Global pension reforms are on track but the challenges remain – OECD....[Report](#)
- CFTC retreats from agreement on cross-border rules for OTC derivatives....[more](#)
- EU Commissioned Report – FTT will increase costs but not reduce risks....[more](#)....[Report](#)
- DTCC leveraging its position to deter trading errors ....[more](#)
- SEF rules deter transparency efforts and market efficiency....[more](#)
- Market Participants wary of proposed CME fee increase....[more](#)
- Volcker rule with lenient initial enforcement but tighter standards ....[more](#)
- SEC inspections reveal considerable violations of conflicts of interest and compliance....[more](#)
- Soft cash reserves requirements to supplement stronger bank balance sheets - FDIC....[more](#)
- MarketAxess revamps platform to comply with SEF rules....[more](#)

## Trends in Global Indices

Global Indices	As on 22/11/13	As on 29/11/13	% Change (W-o-W)
<b>SX40(MCX-SX, INDIA)</b>	<b>12,026.16</b>	<b>12,344.49</b>	<b>2.65%</b>
Dow Jones Industrial Average	16,064.77	16,086.41	0.13%
S& P 500 Index	1,804.76	1,805.81	0.06%
NASDAQ Composite Index	3,991.649	4,059.89	1.71%
FTSE 100 Index	6,674.3	6,650.57	-0.36%
Nikkei 225	15,381.72	15,661.87	1.82%

*Source: Bloomberg*

## Key Currency Pairs

Currency Rates	As on 22/11/13	As on 29/11/13	% Change (W-o-W)
USD-GBP	0.6163	0.611	-0.86%
USD-JPY	101.27	102.44	1.16%
EUR-USD	1.3558	1.3591	0.24%
USD-INR	62.865	62.4487	-0.66%
EUR-INR	84.9815	85.0066	0.03%
JPY-INR	0.618	0.6098	-1.33%
GBP-INR	101.7665	102.0104	0.24%
USD-CNY	6.0936	6.094	0.01%

*Source: Bloomberg*

## Yields on 10 Year Government Bond

Country	As on 22/11/13	As on 29/11/13	% Change (W-o-W)
United States	2.7427	2.7445	0.07%
United Kingdom	2.791	2.769	-0.79%
Japan	0.628	0.605	-3.66%
Germany	1.746	1.693	-3.04%
China	4.62	4.45	-3.68%
India	9.102	8.742	-3.96%
Euro	1.746	1.693	-3.04%
Brazil	4.658	4.99	7.13%

*Source: Bloomberg*

## ➤ Indian Regulatory & Market Developments

- RBI: Self-Regulatory Organization (SRO) for NBFC-MFI....[more](#)....[Report](#)
- RBI: Statistical Tables Relating to Banks in India....[more](#)
- RBI: Priority Sector Lending – Classification....[more](#)....[Report](#)
- SEBI: Circular on Infrastructure Debt Fund....[more](#)
- SEBI: Extension of timeline for alignment of employee benefit schemes with the SEBI (ESOS and ESPS) Guidelines, 1999....[more](#)
- SEBI: Investments by FIIs/QFIs in Credit Enhanced Bonds....[Circular](#)
- India GDP growth likely edged up to 4.6 percent last quarter....[more](#)
- As bad loans mount, India gets tough on "wilful" default....[more](#)
- India to seek rupee trade payments to help currency....[more](#)
- ADB planning rupee-denominated bonds, says official....[more](#)
- Foreign investors restricted in controlling Indian carriers....[more](#)

### Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
22/11/13	-461.70	15,006.90
27/11/13	267.70	11,889.80
% change (W-o-W)	<b>-157.98%</b>	<b>-20.77%</b>

*Source: SEBI, data available till 27/11/13 as on 30/11/13*

### Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII(Net)	DII(Net)
22/11/13	3,026.40	-2,568.87
29/11/13	-825.90	-978.71
% Change (W-o-W)	<b>-127.29%</b>	<b>-61.90%</b>

*Source: SEBI and Exchange website.*

### Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
22/11/13	12,514.94	26,841.04	160,320.82	17,023.81
29/11/13	14,037.03	39,542.23	254,742.04	16,177.99
% Change (W-o-W)	<b>12.16%</b>	<b>47.32%</b>	<b>58.90%</b>	<b>-4.97%</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
22/11/13	208,863	8,722	8,725	4,804	7,859
29/11/13	275,640	2,913	19,978	5,639	15,390
% Change (W-o-W)	<b>31.97%</b>	<b>-66.60%</b>	<b>128.97%</b>	<b>17.38%</b>	<b>95.83%</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)
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 30/11/2013*

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

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India's New Stock Exchange