

MCX Stock Exchange Weekly Financial Markets Update

July 1st - July 6th, 2013

> Indian Regulatory & Market Developments*

- Foreign Investment in India – Guidelines for calculation of total foreign investment in Indian companies, transfer of ownership and control of Indian companies and downstream investment by Indian companies....[more](#)
- Capital Requirements for Banks' Exposures to Central Counterparties....[more](#)
- RBI Releases Draft Guidelines on Capital and Provisioning Requirements for Exposures to Corporates having Unhedged Foreign Currency Exposure....[more](#)....[Report](#)
- SEBI Report of committee on Rationalisation of Investment Routes and Monitoring of Foreign Portfolio Investments....[more](#)
- Sebi urges IRDA to instruct insurers to help improve corporate governance standards....[more](#)
- Sebi panel suggests Govt to bring clarity in tax rules for FPI....[more](#)

Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
28/06/13	210.90	8837.00
04/07/13	-449.70	18826.00
% change (W-o-W)	N/A	113%

Source: SEBI website, data available till 04/07/13 as on 05/07/13

Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII(Net)	DII(Net)
28/06/13	-14969.80	1869.54
05/07/13	-3460.60	370.22
% Change (W-o-W)	N/A	-80%

Source: SEBI website and Exchange websites

Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
28/06/13	13,939	37,351	248,316	64,293
05/07/13	11,689	23,328	109,655	46,539
% Change (W-o-W)	-16.13%	-28.94%	-55.84%	-27.61%

Source: Exchange websites

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

Week Ending (Rs. Cr)	Central Govt. Sec	State Govt. Sec	91- Day	182-Day	364-Day
28/06/13	2914.53	59.13	52.65	42.60	151.60
05/07/13	3837.20	49.86	135.74	88.77	134.29
% Change (W-o-W)	32%	-16%	158%	108%	-11%

Source: RBI website

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)
28/06/13	731	9102.36	12	946	14633.92	15
04/07/13	489	7984.65	16	631	11594.97	18

Source: SEBI website, data available till 04/07/13 as on 05/07/13

➤ International Regulatory & Market Developments*

- EU signals fresh retreat on Financial Trading Tax....[more](#)
- China to resume trading of government bond futures....[more](#)
- Interoperability impractical – exchange chiefs....[more](#)
- IOSCO meets with stakeholders on the global financial regulatory reform agenda....[more](#)
- ICE starts clearing NYSE Liffe derivatives trades....[more](#)
- Brazilian Real climbs after Central Bank intervenes to stem rout....[more](#)
- ESMA publishes research on the sale of complex products to retail financial consumers....[more](#)....[Report](#)
- ESMA focuses on compliance with Market Abuse Directive....[more](#)
- Bond funds losing \$60 billion foreshadow risk of Fed exit....[more](#)
- Singapore volumes race upward, powered by exchange-traded derivatives....[more](#)
- Fed proposes additional rules towards banks in addition to the Basel III norms....[more](#)
- NYSE Euronext launches EnterNext® in Brussels....[more](#)
- EDHEC: Institutional Investors will not provide Long-Term financing to the real economy without access to genuinely long-term instruments....[more](#)
- EU charges banks with blocking exchanges from derivatives market....[more](#)
- Regulators bolster bank capital rules for derivatives....[more](#)

Trends in Global Indices

Global Indices	As on 28/06/13	As on 05/07/13	% Change (W-o-W)
SX40	11494.35	11625.88	1.14%
Dow Jones Industrial Average	14909.6	15135.84	1.52%
S& P 500 Index	1606.28	1631.89	1.59%
NASDAQ Composite Index	3403.247	3479.38	2.24%
FTSE 100 Index	6215.47	6375.52	2.58%
Nikkei 225	13677.32	14309.97	4.63%

Source: Bloomberg

Key Currency Pairs

Currency Rates	As on 28/06/13	As on 05/07/13	% Change (W-o-W)
USD-GBP	0.6574	0.6719	2.21%
USD-JPY	99.14	101.2	2.08%
EUR-USD	1.301	1.2829	-1.39%
USD-INR	59.39	60.24	1.43%
EUR-INR	77.6533	77.5956	-0.07%
JPY-INR	0.6004	0.6001	-0.05%
GBP-INR	90.507	90.2247	-0.31%
USD-CNY	6.1375	6.1328	-0.08%

Source: Bloomberg

Yields on 10 Year Government Bond

Country	As on 28/06/13	As on 05/07/13	% Change (W-o-W)
United States	2.4857	2.7391	10.19%
United Kingdom	2.443	2.485	1.72%
Japan	0.853	0.859	0.70%
Germany	1.728	1.719	-0.52%
China	3.61	3.52	-2.49%
India	7.463	7.501	0.51%
Euro	1.728	1.719	-0.52%
Brazil	4.475	4.432	-0.96%

Source: Bloomberg

*Please refer to the electronic version for detailed news



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.