

MCX Stock Exchange Weekly Financial Markets Update

May 27- June 01, 2013

> Indian Regulatory & Market Developments*

- SEBI has proposed changes in the Securities Lending and Borrowing (SLB) framework....[more](#)
- Comprehensive guidelines on Offer For Sale (OFS) of Shares by Promoters through the Stock Exchange Mechanism – SEBI....[more](#)
- RBI - Guidelines on Composition of Capital Disclosure Requirements....[more](#)
- RBI released Prudential Guidelines on Capital Adequacy and Market Discipline - New Capital Adequacy Framework (NCAF) - Parallel Run and Prudential Floor[more](#)
- GoI announce the sale of “New Inflation Indexed Government Stock-2023” for a notified amount of `1,000 crore on June 4, 2013....[more](#)
- Large MFIs may get to keep 12% margin cap this financial year....[more](#)
- India's 2012/13 fiscal deficit narrows to 4.9 percent of GDP....[more](#)

Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
24/05/13	-738	2994
30/05/13	-564	7010
% Change (W-o-W)	N/A	134%

Source: SEBI, data available till 30/05/13 as on 01/06/13

Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII – Net	DII - Net
24/05/13	6993	-3275
31/05/13	364	-1445
% Change (W-o-W)	-95%	N/A

Source: SEBI and Exchange Websites

Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
24/05/13	13,737	33,072	184,779	50,577
31/05/13	14,135	37,371	209,698	54,016
% Change (W-o-W)	3%	13%	13%	7%

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
24/05/13	8296.51	87.12	58.06	24.63	51.52
31/05/13	7628.98	47.86	71.12	23.96	90.18
% Change (W-o-W)	-8%	-45%	22%	-3%	75%

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)
17/05/13	858	12429.92	14	1235	21893.27	18
21/05/13	277	3716.98	13	374	6009.74	16

Source: SEBI, data available till 21/05/13 as on 01/06/13

➤ International Regulatory & Market Developments*

- Bank collateral disclosure will improve risk appraisal, BIS Says...[more](#)...[Report](#)
- Europe plans major scaling back of financial trading tax....[more](#)
- Banks, traders back new Nasdaq derivatives market....[more](#)
- ASIC scraps Minimum-Resting-Time Plan for equity trade orders....[more](#)
- Analysis: Canada may settle for markets watchdog with less bite....[more](#)
- World Federation of Exchanges Reports on High Frequency Trading (HFT)....[more](#)
- ESMA Promotes Global Supervisory Co-Operation on alternative funds....[more](#)
- Hong Kong's Securities and Futures Commission & Police issue joint statement to clarify media report - Hong Kong Mercantile Exchange....[more](#)
- Chi-X Canada: CX2 successfully completes launch and captures up to 6% market [more](#)
- European Central Bank: Financial Stability Review May 2013....[more](#)
- Regulatory Changes of Shanghai Stock Exchange in concepts, Efficiency, Transparency....[more](#)
- Extension of Tel Aviv Stock Exchange trading hours starting 16 June 2013 - hours better aligned with trading hours of foreign markets - trading in all securities Mondays to Thursdays until 17:25....[more](#)
- Global economy advancing but pace of recovery varies, says OECD Economic Outlook....[more](#)

Trends in Global Indices

Global Indices	As on 24/05/13	As on 31/05/13	% Change (W-o-W)
Dow Jones Industrial Average	15303.10	15115.57	-1.23%
S& P 500 Index	1649.60	1630.74	-1.14%
NASDAQ Composite Index	3459.14	3455.91	-0.09%
FTSE 100 Index	6654.34	6583.09	-1.07%
Nikkei 225	14612.45	13774.54	-5.73%
SX40	11681.13	11731.91	0.43%

Source: Bloomberg

Key Currency Pairs

Currency Rates	As on 24/05/13	As on 31/05/13	% Change (W-o-W)
USD-GBP	0.6612	0.6579	-0.50%
USD-JPY	101.31	100.45	-0.85%
EUR-USD	1.2932	1.2999	0.52%
USD-INR	55.645	56.505	1.55%
EUR-INR	72.1451	73.4003	1.74%
JPY-INR	0.5537	0.5631	1.70%
GBP-INR	84.1584	85.9876	2.17%
USD-CNY	6.1328	6.1345	0.03%

Source: Bloomberg

Yields on 10 Year Government Bond

Country	As on 24/05/13	As on 31/05/13	% Change (W-o-W)
United States	2.0081	2.1282	5.98%
United Kingdom	1.897	2.002	5.54%
Japan	0.834	0.857	2.76%
Germany	1.431	1.505	5.17%
China	3.44	3.42	-0.58%
India	7.114	7.245	1.84%
Euro	1.431	1.505	5.17%
Brazil	3.265	3.622	10.93%

Source: Bloomberg

*Please refer to the electronic version for detailed news

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