

# MCX Stock Exchange Weekly Financial Markets Update

APRIL 01-06, 2013

## ➤ International Regulatory & Market Developments

- SEC allows public companies to announce info via social media...[more](#)
- EU financial transaction tax seen costing Britain \$6 billion...[more](#)
- UK Lawmakers Challenge Regulator on Banks' Proprietary Trading...[more](#)
- Italian FTT widens spreads...[more](#)
- Nasdaq sets stage for HFT in Treasuries...[more](#)
- NYSE withdraws market protections, over its own objections...[more](#)
- Nasdaq to launch ETF liquidity incentives...[more](#)
- Brokerage firms move to set up futures markets...[more](#)
- US FCMs to reduce by a third in six years by end-2013 – TABB...[more](#)

### Trends in Global Indices

Global Index	as on 29/03/13	as on 05/04/13	% change
Dow Jones Industrial Average	14578.54	14565.25	-0.09%
S&P 500	1569.19	1553.28	-1%
Nasdaq Composite	3267.521	3203.859	-2%
FTSE 100	6411.74	6249.78	-3%
Nikkei 225	12397.91	12833.64	4%
Sensex	18835.77	18450.23	-2%
Nifty	5682.55	5553.25	-2%

Source: Bloomberg

### Key Currency pairs

Key Currency pairs	as on 29/03/13	as on 05/04/13	% Change
USD-GBP	0.658	0.652	-0.91%
USD-JPY	94.22	97.57	3.56%
EUR-USD	1.2819	1.2991	1.34%
USD-INR	54.28	54.8125	0.98%
EUR-INR	69.4976	70.8578	1.96%
JPY-INR	0.5782	0.5608	-3.01%
GBP-INR	82.5205	83.4482	1.12%
USD-CNY	6.2102	6.206	-0.07%

Source: RBI & Bloomberg Website

### Yields in 10 Year Government Bonds

Country	as on 29/03/13	as on 05/04/13	% Change
GERMANY	1.289	1.212	-5.97%
BRAZIL	3.131	2.859	-8.69%
UK	1.768	1.631	-7.75%
US	1.8486	1.7128	-7.35%
JAPAN	0.551	0.534	-3.09%
CHINA	3.59	3.56	-0.84%
INDIA	7.963	7.936	-0.34%
EURO	1.289	1.212	-5.97%

Source: Bloomberg

## ➤ Indian Regulatory & Market Developments

- SEBI issued Master Circular on Exchange Traded Derivatives...[more](#)
- Rationalization of Debt Limits for FII...[more](#)
- Sebi notifies guidelines for separate debt segment on bourses, wherein banks will also be allowed to trade on exchanges...[more](#)
- Sebi allows Coimbatore Stock Exchange to exit from business...[more](#)
- Sebi has voiced concerns over an alarming rise in grey market investments with thousands of crores being raised through illegal means...[more](#)
- Promoters may now find it difficult to beat takeover code...[more](#)

### Cumulative Mutual Fund Activity - Net Investment (Rs. Cr)

Week Ending	FII (Net)	DII (Net)
28/03/2013	-41.9	4848
03/04/2013	-15.8	31502.8
% Change	-62%	550%

Source: SEBI website, data available till 03/04/2013 as on 06/04/2013

### Cumulative FII & DII Trading Activity (Rs. Cr)

Week Ending	FII (Net)	DII (Net)
28/03/2013	-0.9	-895.94
05/04/2013	10.3	60.58
% change	-1244%	-107%

Source: SEBI and Exchange websites

### Average Daily Trading Volume Statistics

Week ended on (in Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
29/03/2013	13287	38244	204,785	36470
05/04/2013	10810.15	21457.09	97,804.64	28934
% change	-19%	-44%	-52%	-21%

Source: Exchanges Website, 01/04/2013 there was no Currency Derivatives trading

### Turnover in Government Securities Market (Face Value)

2012-13	Central Govt. Securities	State Govt. Securities	Treasury Bills		
			91-Day	182-Day	364-Day
29/03/2013	1533.90	58.97	69.96	66.92	110.79
05/04/2013	1959.31	44.55	146.74	54.86	183.29

Source: RBI Website

### Cumulative Weekly Corporate Bond Trading Activity

Week ending	No. of Trades on the Exchanges	Amount (Rs. Cr)	Average Value per trade (Rs. Cr)	No. of Trades at FIMMDA	Amount (Rs. Cr)	Average Value per trade (Rs. Cr)
22/3/13	776	8060.55	10	1049	14436.16	14
28/3/13	731	6547.69	9	875	10767.75	12

Source : SEBI Website, latest data available till 28/3/13 as on 6/4/13

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