

MCX Stock Exchange Weekly Financial Markets Update

May 20-25, 2013

➤ Indian Regulatory & Market Developments*

- SEBI releases Broad guidelines on Algorithmic Trading....[more](#)
- SEBI : Clarification for the Scheme of Arrangement under the Companies Act, 1956 – Revised requirements for the Stock Exchanges and Listed Companies....[more](#)
- Valuation report from independent CA not required in some cases: SEBI[more](#)
- RBI moots review of all bank licenses on 'fit & proper' norms.....[more](#)
- Insurers in operation for 3 years eligible to set up foreign office: Irda[more](#)
- SEBI changed market regulation in 25 years....[more](#)
- Govt proposes stronger powers to Sebi to tackle ponzi schemes....[more](#)
- SEBI plans rules for foreign firms enticing investors....[more](#)

Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
17/05/13	-543	8327
21/05/13	-519	769
% Change (W-o-W)	N/A	-91%

Source: SEBI, data available till 21/05/13 as on 25/05/13

Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII – Net	DII - Net
17/05/13	4838	-2721
24/05/13	6993	-3275
% Change (W-o-W)	45%	N/A

Source: SEBI and Exchange Websites

Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
17/05/13	13,229	21,821	117,417	32,854
24/05/13	13,737	33,072	184,779	50,577
% Change (W-o-W)	4%	52%	57%	54%

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
17/05/13	11026.81	86.82	40.19	26.86	88.41
24/05/13	8296.51	87.12	58.06	24.63	51.52
% Change (W-o-W)	-25%	0.35%	44%	-8%	-42%

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 25/05/13

➤ International Regulatory & Market Developments*

- Fed paper urges trading revamp....[more](#)....[Report](#)
- Robin hood tax: A long shot, European plans for FT are likely to be diluted....[more](#)
- UK all set to defeat the FTT....[more](#)....[Oxera Study](#)
- NYSE's prophetic objection....[more](#)
- Investors think equities are the best bet in times of expansive monetary policy....[more](#)
- EU draft bank rescue law would not shield big deposits....[more](#)
- EU antitrust regulators to rule on ICE, NYSE deal by June 24....[more](#)
- EU Aides Say Transaction Tax Design Hurts Sovereign Debt....[more](#)
- Bernanke Says Premature Tightening Would Endanger Recovery....[more](#)
- Japan puts cross-border clearing rules on hold....[more](#)
- London Stock Exchange Offers Single-Stock Options Trading....[more](#)
- IOSCO Emerging Market Regulators Emphasized the Need for Stronger Voice in Shaping Global Regulatory Reform to Reflect Emerging Markets' Position.[more](#)
- EnterNext, NYSE Euronext's New SME Marketplace, Goes Live....[more](#)
- Hong Kong's Securities & Futures Commission Statement on Hong Kong Mercantile Exchange Limited....[more](#)

Trends in Global Indices

Global Indices	As on 17/05/13	As on 24/05/13	% Change (W-o-W)
Dow Jones Industrial Average	15354.40	15303.10	-0.33%
S& P 500 Index	1667.47	1649.60	-1.07%
NASDAQ Composite Index	3498.97	3459.14	-1.14%
FTSE 100 Index	6723.06	6654.34	-1.02%
Nikkei 225	15138.12	14612.45	-3.47%
SX40	11987.50	11681.13	-2.56%

Source: Bloomberg

Key Currency Pairs

Currency Rates	As on 17/05/13	As on 24/05/13	% Change (W-o-W)
USD-GBP	0.6592	0.6612	0.30%
USD-JPY	103.21	101.31	-1.84%
EUR-USD	1.2839	1.2932	0.72%
USD-INR	54.885	55.645	1.38%
EUR-INR	70.6721	72.1451	2.08%
JPY-INR	0.5343	0.5537	3.63%
GBP-INR	83.6959	84.1584	0.55%
USD-CNY	6.1412	6.1328	-0.14%

Source: Bloomberg

Yields on 10 Year Government Bond

Country	As on 17/05/13	As on 24/05/13	% Change (W-o-W)
United States	1.9506	2.0081	2.95%
United Kingdom	1.884	1.897	0.69%
Japan	0.797	0.834	4.64%
Germany	1.326	1.431	7.92%
China	3.43	3.44	0.29%
India	7.416	7.114	-4.07%
Euro	1.326	1.431	7.92%
Brazil	3.044	3.265	7.26%

Source: Bloomberg

*Please refer to the electronic version for detailed news

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