

MCX Stock Exchange Weekly Financial Markets Update

MARCH 25-30, 2013

► International Regulatory & Market Developments

- Libor rate oversight to be handed to new UK finance regulator...[more](#)
- FTT should collapse under the weight of exceptions...[more](#)
- Shanghai Stock Exchange boosts assets securitization...[more](#)
- UK watchdog plans to examine fund managers' fees...[more](#)
- FSA finalises rules on benchmark rates...[more](#)
- FSA reportedly wants more clearing testing of Nasdaq's NLX...[more](#)
- ICE and DTCC work to become European trade repositories...[more](#)
- CME, Nasdaq plan high-speed network venture...[more](#)
- NYSE sets new circuit breaker levels...[more](#)
- Irish presidency proposes clearing interoperability threshold...[more](#)
- Bursa Malaysia introduces new eRights Service for investors — Another initiative by Bursa Malaysia to create a more facilitative trading environment...[more](#)
- WSE and Exchange Members agree modifications to the trading session timetable...[more](#)
- SEC Roundtable on Fixed Income Markets — Agenda...[more](#)

Trends in Global Indices

Global Index	as on 22/03/13	as on 28/03/13	% Change
Dow Jones Industrial Average	14,511.73	14,578.54	0.46%
S&P 500 Index	1,556.89	1,569.19	0.79%
NASDAQ Composite Index	3,244.99	3,267.521	0.69%
FTSE 100 Index	6,392.76	6,411.74	0.30%
Nikkei 225	12,338.53	12,397.91	0.48%
SENSEX	18,735.60	18,835.77	0.53%
CNX NIFTY	5,651.35	5,682.55	0.55%

Source: Bloomberg Website

Key Currency pairs

Key Currency pairs	as on 22/03/13	as on 29/03/13	% Change
USD-GBP	0.6566	0.658	0.21%
USD-JPY	94.46	94.22	-0.25%
EUR-USD	1.2989	1.2819	-1.31%
USD-INR	54.335	54.3893	0.10%
EUR-INR	70.1005	69.5438	-0.79%
JPY-INR	57.97	57.76	-0.36%
GBP-INR	82.5566	82.3209	-0.29%
USD-CNY	6.212	6.2102	-0.03%

Source: RBI & Bloomberg Website

Yields in 10 Year Government Bonds

Country	as on 22/03/13	as on 29/03/13	% Change
United States	1.925	1.8486	-3.97%
United Kingdom	1.852	1.768	-4.54%
Japan	0.566	0.551	-2.65%
Germany	1.379	1.289	-6.53%
China	3.61	3.59	-0.55%
India	7.962	7.963	0.01%
Euro	1.379	1.289	-6.53%
Brazil	3.222	3.131	-2.82%

Source: Bloomberg

➤ Indian Regulatory & Market Developments

- SEBI amended {(Know Your Client) Registration Agency} Regulations, 2011 whereby the requirement for sending original KYC documents of the clients to the KRA has been removed...[more](#)
- Sebi tightens takeover norms to check frivolous open offers by promoters...[more](#)
- SEBI to take action will be taken against non-compliant firms...[more](#)
- SEBI to clamp down on risky chit funds...[more](#)
- SEBI to announce new rules for insider trading, share buyback...[more](#)
- Sebi plans stronger surveillance systems in 2013-14...[more](#)
- Revision in rates of small savings scheme by the government...[more](#)
- Current account gap hits record high...[more](#)
- Deadline postponed for banks' to agree FX settlement plan...[more](#)

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

Week Ending	Equity	Debt
22/03/13	-215	15727
28/03/13	-195.4	11812.6
% change	-9%	-25%

Source: SEBI Website

Cumulative FII & DII Trading Activity (Rs. Cr)

Week Ending	FII (Net)	DII (Net)
22/03/13	4670.90	-911.09
28/03/13	-0.9	-895.94
% change	-100%	-2%

Source: SEBI and Exchange websites

Average Daily Trading Volume Statistics

Week ended on (in Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
22/03/13	13,520	29,925	1,88,088	48,725
28/03/13	13,287	38,244	2,04,785	36,470
% change	-2%	28%	9%	-25%

Source: Exchanges Website, Equity and Equity Derivatives Segment only includes NSE and BSE

Turnover in Government Securities Market (Face Value)

2012-13	Central Govt. Securities	State Govt. Securities	Treasury Bills		
			91-Day	182-Day	364-Day
22/03/13	2471.78	52.52	155.21	28.48	174.83
29/03/13	1533.9	58.97	69.96	66.62	110.79
% change	-38%	12%	-55%	134%	-37%

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)
08/03/13	478	4927	10	691	9540	14
15/03/13	631	10439	17	920	14821	16

Source: SEBI Website, latest data available till 15/03/13 as on 28/03/13

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