

MCX Stock Exchange Weekly Financial Markets Update

28th October to 1st November, 2013

➤ International Regulatory & Market Developments

- IOSCO urges Implementation of the Principles for Financial Benchmarks....[more](#)....[Report](#)
- IFSB-IOSCO-SC Collaborate on Disclosure Requirements for Islamic Capital Market Products....[more](#)....[Report](#)
- SEC plans to curtail mandatory references to Credit Rating....[more](#)
- FTT – A risk to market that adopts it, says the Bank of France Governor[more](#)
- US Fed and other Central Banks make currency swap arrangements permanent....[more](#)
- Time has run out for the EU Assembly to restructure banks of Systemic importance....[more](#)
- CFTC votes to drop position limits appeal....[more](#)
- CFTC to implement enhanced customer protection measures....[more](#)
- SGX announces the launch of 6 Asia focused forex futures including INR[more](#)
- Authorities investigate European banks' forex activity....[more](#)
- US exchange unable to transmit index value causing a temporary halt in options trading....[more](#)
- Banks chosen to underwrite Freddie Mac's upcoming MBS....[more](#)
- European Financial institutions intend to make it easier for companies to get loans....[more](#)

Trends in Global Indices*

Global Indices	As on 25/10/13	As on 01/11/13	% Change (W-o-W)
SX40(MCX-SX, INDIA)	12,309.62	12,585.49	2.24%
Dow Jones Industrial Average	15,570.28	15,545.75	-0.16%
S& P 500 Index	1,759.77	1,756.54	-0.18%
NASDAQ Composite Index	3,943.361	3,919.71	-0.60%
FTSE 100 Index	6,721.34	6,736.03	0.22%
Nikkei 225	14,088.19	14,201.57	0.80%

Source: Bloomberg

Key Currency Pairs*

Currency Rates	As on 25/10/13	As on 01/11/13	% Change (W-o-W)
USD-GBP	0.6185	0.6264	1.28%
USD-JPY	97.42	98.37	0.98%
EUR-USD	1.3802	1.3514	-2.09%
USD-INR	61.46	61.73	0.44%
EUR-INR	84.8233	83.4688	-1.60%
JPY-INR	0.631	0.6315	0.08%
GBP-INR	99.5189	98.5617	-0.96%
USD-CNY	6.0836	6.0992	0.26%

Source: Bloomberg

Yields on 10 Year Government Bond*

Country	As on 25/10/13	As on 01/11/13	% Change (W-o-W)
United States	2.5088	2.5871	3.12%
United Kingdom	2.614	2.634	0.77%
Japan	0.617	0.599	-2.92%
Germany	1.755	1.69	-3.70%
China	4.18	4.22	0.96%
India	8.585	8.683	1.14%
Euro	1.755	1.69	-3.70%
Brazil	4.192	4.185	-0.17%

Source: Bloomberg

*Data for International markets compiled till 5.30 pm as on 01/11/2013

➤ Indian Regulatory & Market Developments

- Second Quarter Review of Monetary Policy 2013-14: Statement by RBI Governor[more](#)
- Macroeconomic and Monetary Developments, Second Quarter Review 2013-14.....[more](#)...[Review](#)
- SEBI: Disclosure of Investor Complaints on websites of Stock Exchanges.....[more](#)
- SEBI : Standardisation and Simplification of Procedures for Transmission of Securities.....[more](#)
- SEBI: Issues pertaining to primary issuance of debt securities[more](#)
- Foreign banks wait for norms on fully-owned subsidiaries.....[more](#)
- India needs to improve bond markets: ASIFMA....[more](#)....[ASIFMA paper](#)
- RBI prescribes Rs 500-cr initial capital for foreign bank subsidiaries.....[more](#)
- RBI to implement FSLRC suggestions on consumer protection.....[more](#)
- SEBI may allow companies to issue convertible bonds with IPOs.....[more](#)
- SEBI probes mutual funds to enhance penetration by adopting districts.....[more](#)
- RBI prescribes Rs 500-cr initial capital for foreign bank subsidiaries.....[more](#)
- Indian banks' loans, deposits grow slower v/s RBI's FY14 estimate....[more](#)
- Brokers can retain up to Rs 10,000 in active client accounts.....[more](#)

Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
25/10/13	-1,114.10	9,878.40
31/10/13	-1,075.80	6,518.40
% change (W-o-W)	-3.44%	-34.01%

Source: SEBI, data available till 31/10/13 as on 01/11/13

Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII(Net)	DII(Net)
25/10/13	-596.70	-3,348.32
01/11/13	3,379.80	-3,603.81
% Change (W-o-W)	666.42%	-7.63%

Source: SEBI and Exchange website.

Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
25/10/13	13,503.49	30,012.88	165,055.31	16,702.48
01/11/13	14,991.86	41,321.26	257,616.45	14,544.70
% Change (W-o-W)	11.02%	37.68%	56.08%	-12.92%

Source: Exchange websites

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

Week Ending (Rs. Cr)	Central Govt. Sec	State Govt. Sec	91- Day	182-Day	364-Day
25/10/13	230,382	5,968	12,638	6,438	8,734
01/11/13	228,989	3,030	20,627	7,604	14,099
% Change (W-o-W)	-0.60%	-49.23%	63.21%	18.11%	61.43%

Source: RBI

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)
18/10/13	359	4,945.37	14	491	7,968.38	16
25/10/13	791	9,015.53	11	767	12,096.03	16

Source: SEBI, data available till 25/10/2013 as on 01/11/2013

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