

MCX Stock Exchange Weekly Financial Markets Update

18th November to 23rd November, 2013

➤ International Regulatory & Market Developments

- FSB releases [Principles for an Effective Risk Appetite Framework](#) and Guidance on Supervisory Interaction with [Financial Institutions on Risk Culture](#) (Consultative Document)....[Press Release](#)
- CFTC publishes swaps report to increase transparency.....[more](#)....[CFTC Press Release](#)
- ESMA seeks plans for winding down troubled clearinghouses....[more](#)
- MiFID update would limit dark-pool trades....[more](#)
- BaFin outlines risk-control standards for the banks....[more](#)
- ECB tougher in stress tests, part of a check on the financial system’s health....[more](#)....[more](#)
- Cyber-attack on CME Group Inc. signals most constant threats to business....[more](#)
- European Parliament aims to improve investment transparency for cost and risk....[more](#)
- FCA positive towards regulating forex markets post investigation....[more](#)
- FCA signals a thorough review of wholesale financial markets, focusing on competitiveness....[more](#)
- CFTC Gensler - Swap market operators must tweak access rules....[more](#)
- Nasdaq options markets experience internal glitches, declare ‘Self- Help’[more](#)

Trends in Global Indices

Global Indices	As on 15/11/13	As on 22/11/13	% Change (W-o-W)
SX40(MCX-SX, INDIA)	12,119.39	12,026.16	-0.77%
Dow Jones Industrial Average	15,961.70	16,064.77	0.65%
S& P 500 Index	1,798.18	1,804.76	0.37%
NASDAQ Composite Index	3,985.97	3,991.649	0.14%
FTSE 100 Index	6,693.44	6,674.3	-0.29%
Nikkei 225	15,165.92	15,381.72	1.42%

Source: Bloomberg

Key Currency Pairs

Currency Rates	As on 15/11/13	As on 22/11/13	% Change (W-o-W)
USD-GBP	0.6205	0.6163	-0.68%
USD-JPY	100.19	101.27	1.08%
EUR-USD	1.3496	1.3558	0.46%
USD-INR	63.12	62.865	-0.40%
EUR-INR	84.7461	84.9815	0.28%
JPY-INR	0.6261	0.618	-1.29%
GBP-INR	101.5165	101.7665	0.25%
USD-CNY	6.0925	6.0936	0.02%

Source: Bloomberg

Yields on 10 Year Government Bond

Country	As on 15/11/13	As on 22/11/13	% Change (W-o-W)
United States	2.7033	2.7427	1.46%
United Kingdom	2.745	2.791	1.68%
Japan	0.634	0.628	-0.95%
Germany	1.706	1.746	2.34%
China	4.48	4.62	3.13%
India	9.02	9.102	0.91%
Euro	1.706	1.746	2.34%
Brazil	4.437	4.658	4.98%

Source: Bloomberg

➤ Indian Regulatory & Market Developments

- SEBI: Discussion Paper on Review of guidelines governing stock related employee benefit schemes.... [Press Release.... Discussion Paper](#)
- SEBI: Compliance with the provisions of Equity Listing Agreement by listed companies – Monitoring by Stock Exchanges.... [Circular](#)
- RBI: Report on Trend and Progress of Banking in India – 2012-13.... [Press Release.... Report](#)
- RBI extends Liquidity Support to Micro, Small and Medium Enterprises....[Press Release](#)
- OECD projects modest India GDP growth....[more](#)
- India safe investment destination: Chidambaram tells investors....[more](#)
- Exchange rate reflecting true value of rupee: Chidambaram....[more](#)
- Banking assets need to grow to Rs 288 trillion by 2020: RBI....[more](#)
- Finance Ministry may bring DTC Bill in winter session....[more](#)
- RBI asks banks to fine-tune recovery, due diligence for NPAs....[more](#)
- Setting up of BRICS Development Bank in pipeline....[more](#)

Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
14/11/13	-229.40	1,016.10
20/11/13	-250.50	6,824.00
% change (W-o-W)	-9.20%	571.59%

Source: SEBI, data available till 20/11/13 as on 23/11/13

Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII(Net)	DII(Net)
14/11/13	-110.30	-2,316.75
22/11/13	3,026.40	-2,568.87
% Change (W-o-W)	2843.79%	-10.88%

Source: SEBI and Exchange website.

Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
14/11/13	12,831.81	26,594.88	112,676.27	17,254.47
22/11/13	12,514.94	26,841.04	160,320.82	17,023.81
% Change (W-o-W)	-2.47%	0.93%	42.28%	-1.34%

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
15/11/13	191,937	4,099	6,991	3,837	6,630
22/11/13	208,863	8,722	8,725	4,804	7,859
% Change (W-o-W)	8.82%	112.78%	24.80%	25.20%	18.54%

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)
14/11/13	427	7,961.86	19	581	9,766.32	17
20/11/13	305	4,174.86	14	417	5,852.89	14

Source: SEBI, data available till 20/11/2013 as on 23/11/2013

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