

MCX Stock Exchange Weekly Financial Markets Update

30th September to 5th October, 2013

➤ International Regulatory & Market Developments

- SEC to hike fines to prevent market misconducts....[more](#)
- SEC to review self-regulatory status of exchanges....[more](#)
- USG shutdown - CFTC is set to go on sleep mode, SEC is hopeful to continue for few weeks....[more](#)
- Reporting requirements for Dark Pools announced - FINRA....[more](#)
- Basel Committee may ease capital requirements on Asset Based Securities....[more](#)
- MIDAS equipped SEC to release results of HFT analytics....[more](#)
- BOJ refrains from adding stimulus as confidence surges....[more](#)
- Systemic Risks can also emanate from Asset Mangers – US Treasury Study....[more](#)....[Report](#)
- If banks were to move out of physical markets we will be harmed - Claims U.S. Inc.....[more](#)
- Transparency holds promise as Swap Execution Facilities go live under regulatory mandate....[more](#)
- Industry study calls Insurance protection against clients funds would prove to be too costly....[more](#)
- Banks to file “Living Wills” outlining plans to dismantle....[more](#)
- EU regulator intends to charge foreign clearing houses....[more](#)
- European Central Bank panel to study options for new bank funding measures....[more](#)

Trends in Global Indices

Global Indices	As on 27/09/13	As on 04/10/13	% Change (W-o-W)
SX40(MCX-SX, INDIA)	11,740.84	11,852.38	0.95%
Dow Jones Industrial Average	15,258.24	15,072.58	-1.22%
S& P 500 Index	1,691.75	1,690.5	-0.07%
NASDAQ Composite Index	3,781.59	3,807.754	0.69%
FTSE 100 Index	6,512.66	6,453.88	-0.90%
Nikkei 225	14,760.07	14,024.31	-4.98%

Source: Bloomberg

Key Currency Pairs

Currency Rates	As on 27/09/13	As on 04/10/13	% Change (W-o-W)
USD-GBP	0.6196	0.6245	0.79%
USD-JPY	98.24	97.48	-0.77%
EUR-USD	1.3522	1.3558	0.27%
USD-INR	62.4975	61.44	-1.69%
EUR-INR	84.4239	83.4878	-1.11%
JPY-INR	0.6416	0.6299	-1.82%
GBP-INR	100.558	98.5344	-2.01%
USD-CNY	6.1186	6.124	0.09%

Source: Bloomberg

Yields on 10 Year Government Bond

Country	As on 27/09/13	As on 04/10/13	% Change (W-o-W)
United States	2.6245	2.6447	0.77%
United Kingdom	2.709	2.74	1.14%
Japan	0.682	0.652	-4.40%
Germany	1.778	1.841	3.54%
China	4.07	4.07	0.00%
India	8.704	8.623	-0.93%
Euro	1.778	1.841	3.54%
Brazil	4.44	4.455	0.34%

Source: Bloomberg

➤ Indian Regulatory & Market Developments

- SEBI permits contracts for pre-emption and options in shareholders agreements.... [Press release](#)....[Notification](#)
- SEBI: Facilitating transaction in Mutual Fund schemes through the Stock Exchange Infrastructure....[more](#)
- SEBI Circular: Simplification of registration requirements for Stock Brokers....[more](#)
- Standard Operating Procedure (SOP) for stock exchanges for suspension and revocation of trading of shares of listed entities for non-compliance of certain listing conditions.....[Press Release](#).... [Circular](#)
- SEBI DRG Study: Earnings Management in India....[Press Release](#)....[Study](#)
- RBI: India's International Investment Position (IIP), Quarter ended June 2013....[more](#)
- SEBI wants stock exchanges to rein in non-compliant companies....[more](#)
- SEBI issues norms to check non-compliance of listing rules....[more](#)
- SEBI to usher in major reforms for overseas investors....[more](#)
- ADB estimates FY14 GDP growth forecast to 4.7%....[more](#)

Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
27/09/13	-155.70	23,228.80
03/10/13	-334.10	4,655.10
% change (W-o-W)	-114.58%	-79.96%

Source: SEBI, data available till 03/10/13 as on 05/10/13

Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII(Net)	DII(Net)
27/09/13	-2,845.30	-2,190.28
04/10/13	-2,675.70	-579.97
% Change (W-o-W)	5.96%	73.52%

Source: SEBI and Exchange website.

Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
27/09/13	12,762.94	35,125.61	239,656.01	21,487.42
04/10/13	12,208.24	19,034.58	88,144.10	18,057.49
% Change (W-o-W)	-4.35%	-45.81%	-63.22%	-15.96%

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
20/09/13	203,723	6,603	10,690	7,306	10,598
27/09/13	210,609	7,396	17,427	7,844	15,783
% Change (W-o-W)	3.38%	12.01%	63.02%	7.36%	48.92%

Source: RBI; data available till 27/09/13 as on 05/10/13

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)
20/09/13	443	5,227.31	12	592	8,326.64	14
26/09/13	430	6,139.05	14	602	9,361.40	16

Source: SEBI, data available till 26/09/2013 as on 05/10/2013

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