

MCX Stock Exchange Weekly Financial Markets Update

7th October to 12th October, 2013

➤ International Regulatory & Market Developments

- Regulators investigate potential manipulation of forex markets[Swiss](#)....[EU](#)....[FCA-UK & CFTC](#)
- SIFMA urges government to ease FATCA burden of the agents....[more](#)
- Exchanges responding to regulatory call for protecting integrity of market infrastructure; NASDAQ sets up an algo testing facility....[more](#)
- Over 18 SEFs clear USD 450 Billion worth swaps - CFTC[more](#)
- FINRA might mandate arbitration insurance cover by brokerages....[more](#)
- Fannie Mae and Freddie Mac to create common securitization platform....[more](#)
- Money funds avoid some U.S. debt on fear of repayment delays....[more](#)
- SEC launches new website to provide market structure metrics....[more](#)
- IFC launches \$1 billion offshore rupee bond....[more](#)
- Asia goes slow on High-Speed trading....[more](#)
- IMF cuts Global Outlook, warns of U.S. default threat....[more](#)
- BATS Chi-X Europe to launch pan-European listings business....[more](#)

Trends in Global Indices

Global Indices	As on 04/10/13	As on 11/10/13	% Change (W-o-W)
SX40(MCX-SX, INDIA)	11,852.38	12,217.87	3.08%
Dow Jones Industrial Average	15,072.58	15,237.11	1.09%
S& P 500 Index	1,690.5	1,703.2	0.75%
NASDAQ Composite Index	3,807.754	3,719.873	-0.42%
FTSE 100 Index	6,453.88	6,487.19	0.52%
Nikkei 225	14,024.31	14,404.74	2.71%

Source: Bloomberg

Key Currency Pairs

Currency Rates	As on 04/10/13	As on 11/10/13	% Change (W-o-W)
USD-GBP	0.6245	0.6268	0.37%
USD-JPY	97.48	98.58	1.13%
EUR-USD	1.3558	1.3544	-0.10%
USD-INR	61.44	61.08	-0.59%
EUR-INR	83.4878	82.8652	-0.75%
JPY-INR	0.6299	0.6187	-1.78%
GBP-INR	98.5344	97.5643	-0.98%
USD-CNY	6.124	6.1185	-0.09%

Source: Bloomberg

Yields on 10 Year Government Bond

Country	As on 04/10/13	As on 11/10/13	% Change (W-o-W)
United States	2.6447	2.6871	1.60%
United Kingdom	2.74	2.737	-0.11%
Japan	0.652	0.657	0.77%
Germany	1.841	1.864	1.25%
China	4.07	4.05	-0.49%
India	8.623	8.484	-1.61%
Euro	1.841	1.864	1.25%
Brazil	4.455	4.379	-1.71%

Source: Bloomberg

➤ Indian Regulatory & Market Developments

- SEBI: Requirements for Know Your Clients....[Circular](#)....[more](#)
- SEBI: Listing of specified securities on Institutional Trading Platform Regulations, 2013....[Notification](#)
- RBI appoints Technical Committee on Mobile Banking....[more](#)
- RBI announces measures to improve liquidity conditions....[more](#)
- SEBI surveillance system generates 100 alerts everyday....[more](#)
- SEBI to soon notify norms for listing of start-ups, SMEs....[more](#)
- SEBI eases rules for overseas investor's i.e. Foreign Portfolio Investors....[more](#)
- RBI allows banks to borrow from international, multilateral FIs....[more](#)
- Sharply lower Sept trade gap bright spot for economy....[more](#)
- Priority for non-bank finance company's in bank licenses: RBI deputy....[more](#)
- India in talks with JP Morgan, others to join bond indexes[more](#)

Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
04/10/13	-356.00	8,884.20
10/10/13	-201.90	6,709.50
% change (W-o-W)	43.29%	-24.48%

Source: SEBI, data available till 10/10/13 as on 12/10/13

Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII(Net)	DII(Net)
04/10/13	-2,675.70	-579.97
11/10/13	-1,750.50	-1,823.55
% Change (W-o-W)	34.58%	-214.42%

Source: SEBI and Exchange website.

Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
04/10/13	12,208.24	19,034.58	88,144.10	18,057.49
11/10/13	12,783.89	26,534.90	94,685.94	17,379.52
% Change (W-o-W)	4.72%	39.40%	7.42%	-3.75%

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
04/10/13	171,077	3,493	11,590	2,589	12,027
11/10/13	339,811	8,927	9,451	7,329	6,076
% Change (W-o-W)	98.63%	155.57%	-18.46%	183.08%	-49.48%

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)
04/10/13	383	5,686.25	15	529	8,562.51	16
09/10/13	407	5,971.74	15	650	10,151.17	16

Source: SEBI, data available till 09/10/2013 as on 12/10/2013

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