

MCX Stock Exchange Weekly Financial Markets Update

21st October to 26th October, 2013

➤ International Regulatory & Market Developments

- Senate presses SEC on Crowd funding rules....[more](#)....[press release](#)....[Rules](#)
- SEC and CFTC insists strengthening Volcker Rule....[more](#)
- CFTC plans to adopt revised rule on position limits....[more](#)....[press release](#)
- ECB to consider EBA Standards for classification of bad debts?[more](#)
- High-Frequency trading targeted in EU Deal, Lawmaker Says....[more](#)
- Senator request enforcement records of SEC....[more](#)....[Detailed\(letter\)](#)
- Banks face risk-model clampdown in Basel trading-book review....[more](#)
- US SEC finds trading abuses in massive data review....[more](#)
- Banks raise concerns of proposed leverage limits....[more](#)....[Detailed](#)
- CFTC asks Citi Bank and Deutsche Bank to help in FX manipulation inquiry....[more](#)
- SEC presses for better oversight of their branches by advisory firms....[more](#)
- FX traders voice concerns about SEF transaction reporting....[more](#)
- Industry officials divided over the need for a single trading platform to trade multiple asset classes....[more](#)

Trends in Global Indices

Global Indices	As on 18/10/13	As on 25/10/13	% Change (W-o-W)
SX40(MCX-SX, INDIA)	12,416.36	12,309.62	-0.86%
Dow Jones Industrial Average	15,399.65	15,570.28	1.11%
S& P 500 Index	1,744.5	1,759.77	0.88%
NASDAQ Composite Index	3,914.278	3,943.361	0.74%
FTSE 100 Index	6,622.58	6,721.34	1.49%
Nikkei 225	14,561.54	14,088.19	-3.25%

Source: Bloomberg

Key Currency Pairs

Currency Rates	As on 18/10/13	As on 25/10/13	% Change (W-o-W)
USD-GBP	0.6185	0.6185	0.00%
USD-JPY	97.72	97.42	-0.31%
EUR-USD	1.3687	1.3802	0.84%
USD-INR	61.265	61.46	0.32%
EUR-INR	83.8481	84.8233	1.16%
JPY-INR	0.6266	0.631	0.70%
GBP-INR	99.2261	99.5189	0.30%
USD-CNY	6.0964	6.0836	-0.21%

Source: Bloomberg

Yields on 10 Year Government Bond

Country	As on 18/10/13	As on 25/10/13	% Change (W-o-W)
United States	2.5777	2.5088	-2.67%
United Kingdom	2.715	2.614	-3.72%
Japan	0.62	0.617	-0.48%
Germany	1.831	1.755	-4.15%
China	4.11	4.18	1.70%
India	8.554	8.585	0.36%
Euro	1.831	1.755	-4.15%
Brazil	4.229	4.192	-0.87%

Source: Bloomberg

➤ Indian Regulatory & Market Developments

- SEBI: Listing of specified securities of small and medium enterprises on the Institutional Trading Platform in a SME Exchange without making an initial public offer....[Circular](#)
- SEBI: General information document for investing in Public Issues....[Circular](#)
- SEBI centralized database for Corporate Bonds/ Debentures....[more](#)....[Circular](#)
- SEBI: Formats under SEBI (Substantial Acquisition of Shares and Takeovers) Regulations[Circular](#)
- RBI: Amendments to Banking Regulation Act 1949 -Banking Laws (Amendment) Act 2012 - Applicability to private sector banks....[more](#)
- RBI Working Paper Series: Corporate Pricing Power, Inflation and IIP Growth: An Empirical Investigation....[more](#)....[Report](#)
- RBI Working Paper Series: Net Interest Margin, Financial Crisis and Bank Behavior: Experience of Indian Banks....[more](#)....[Report](#)
- SEBI to frame new guidelines for research analysts....[more](#)
- Indian regulators to look into 'crowd funding' framework....[more](#)
- Sebi, government may change mutual fund policy to route PF money into markets....[more](#)

Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
18/10/13	-1,213.10	3,745.70
24/10/13	-939.30	7,395.80
% change (W-o-W)	22.57%	97.45%

Source: SEBI, data available till 24/10/13 as on 26/10/13

Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII(Net)	DII(Net)
18/10/13	4,662.90	-3,387.98
25/10/13	-596.70	-3,348.32
% Change (W-o-W)	-112.80%	1.17%

Source: SEBI and Exchange website.

Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
18/10/13	13,263.58	28,123.49	120,806.07	18,687.86
25/10/13	13,503.49	30,012.88	165,055.31	16,702.48
% Change (W-o-W)	1.81%	6.72%	36.63%	-10.62%

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
18/10/13	201,688	6,315	12,851	4,083	7,313
25/10/13	230,382	5,968	12,638	6,438	8,734
% Change (W-o-W)	14.23%	-5.49%	-1.66%	57.68%	19.43%

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
23/10/13	469	5,983.34	13	486	8,440.28	17

Source: SEBI, data available till 23/10/2013 as on 26/10/2013

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