

MCX Stock Exchange Weekly Financial Markets Update

8th to 14th September, 2013

➤ International Regulatory & Market Developments

- CFTC issues concept release on Automated trading....[Press Note](#)....[Concept Release](#)
- SEC to discuss systems improvements with exchange executives....[more](#)
- SEC to align enforcement units in an effort to focus on complex securities....[more](#)
- FSB Report: Monitoring note on the effects of Regulatory Reforms on Emerging Market and Developing Economies[more](#)....[Report](#)
- Industry advised to keep up pressure after FTT leak....[more](#)
- ICE Self-Trade Prevention Functionality Policy Implemented Nov. 1....[Notice](#)
- Deutsche Boerse mulls Asia derivatives clearing[more](#)
- Deutsche Boerse to close Europe market with no business....[more](#)
- Germany still favors the swift introduction of a financial transaction tax (FTT)....[more](#)
- Italian derivatives tax could be worse than equity FTT....[more](#)
- Derivatives would face transaction fees under Obama proposal....[more](#)
- Exchanges to come up with plan to bolster technology in 60 days....[more](#)
- Verizon Communications sets record in Corporate Bond Sales @ \$49 Billion....[more](#)
- Should too-big-to-fail be owned by public? A Commentary on Clearing Houses....[more](#)

Trends in Global Indices

Global Indices	As on 06/09/13	As on 13/09/13	% Change (W-o-W)
SX40(MCX-SX, INDIA)	11,391.56	11,706.18	2.76%
Dow Jones Industrial Average	14,922.5	15,376.06	3.04%
S& P 500 Index	1,655.17	1,687.99	1.98%
NASDAQ Composite Index	3,660.01	3,722.18	1.70%
FTSE 100 Index	6,547.33	6,583.80	0.56%
Nikkei 225	13,860.81	14,404.67	3.92%

Source: Bloomberg

Key Currency Pairs

Currency Rates	As on 06/09/13	As on 13/09/13	% Change (W-o-W)
USD-GBP	0.6398	0.6299	-1.55%
USD-JPY	99.11	99.38	0.27%
EUR-USD	1.3178	1.3294	0.88%
USD-INR	65.245	63.495	-2.68%
EUR-INR	85.5818	84.3417	-1.45%
JPY-INR	0.6583	0.637	-3.24%
GBP-INR	101.6516	100.3524	-1.28%
USD-CNY	6.1195	6.1187	-0.01%

Source: Bloomberg

Yields on 10 Year Government Bond

Country	As on 06/09/13	As on 13/09/13	% Change (W-o-W)
United States	2.9342	2.8846	-1.69%
United Kingdom	2.937	2.913	-0.82%
Japan	0.784	0.728	-7.14%
Germany	1.95	1.976	1.33%
China	4.08	4.14	1.47%
India	8.61	8.499	-1.29%
Euro	1.95	1.976	1.33%
Brazil	4.782	4.705	-1.61%

Source: Bloomberg

➤ Indian Regulatory & Market Developments

- SEBI: Debt Allocation Mechanism for FII/QFI - Government debt securities.... [more](#)
- SEBI: Know Your Client Requirements for Eligible Foreign Investors....[more](#)
- SEBI: Risk Management Framework for Dedicated Debt Segment on Stock Exchanges....[more](#)
- RBI : sets up Expert Committee to revise and strengthen Monetary Policy Framework....[more](#)
- Sebi eyes prompter enforcement, stronger insider trading norms....[more](#)
- Sebi notifies rules to classify illegal CIS schemes as fraud....[more](#)
- Sebi inks info-exchange pacts with 31 European regulators....[more](#)
- India factory output unexpectedly grows as Rajan fights slowdown.... [more](#)
- Central Bank of India not to raise rates....[more](#)
- World Bank bonds for India amounting to \$4.3 bn....[more](#)

Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
06/09/13	-549.10	10,269.50
11/09/13	-274.10	5,144.10
% change (W-o-W)	50.08%	-49.91%

Source: SEBI, data available till 11/09/13 as on 14/09/13

Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII(Net)	DII(Net)
06/09/13	2,571.00	-643.10
13/09/13	3,418.70	-2,331.75
% Change (W-o-W)	32.97%	-262.58%

Source: SEBI and Exchange website

Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
06/09/13	14,051.43	23,797.90	121,009.89	29,302.87
13/09/13	15,626.15	24,563.20	133,450.07	27,677.48
% Change (W-o-W)	11.21%	3.22%	10.28%	-5.55%

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
30/08/13	167,470	5,166	16,963	10,461	23,774
06/09/13	312,435	4,642	11,051	3,218	19,511
% Change (W-o-W)	86.56%	-10.14%	-34.85%	-69.24%	-17.93%

Source: RBI. Data available till 06/09/2013 as on 14/09/2013

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)
06/09/13	602	7,133	12	796	10,955	14
12/09/13	291	3,721	13	354	5,197	15

Source: SEBI, data available till 12/09/2013 as on 14/09/2013

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Exchange Square, Suren Road, Andheri (East), Mumbai 400 093
Tel.: +91-22-6731 9000 | Fax: +91-22-6731 9004 | Website: www.mcx-sx.com

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