

MCX Stock Exchange Weekly Financial Markets Update

August 19th – 24th, 2013

➤ International Regulatory & Market Developments

- SEC is set to propose new rule on CEO pay....[more](#)
- EU said to weigh curbs on collateral asset reuse in repos....[more](#)
- Basel III and Volcker to crimp ETF industry - Primary and Secondary Markets....[more](#)
- SEC investigation on Goldman trading glitch may trigger heavy regulatory hand on electronic trading....[more](#)
- Europe poised for showdown with New York over Libor regulation....[more](#)
- Technical glitch closes NASDAQ for more than 3 hours....[more](#)
- SEC's, White vows technology safeguards following NASDAQ failure.... [more](#).... [SEC Chair statement](#)
- Despite electrification, ghosts of malfunctioning continue to haunt markets....[more](#)
- U.S exchanges provides clean chit to Goldman Sachs over their options trading....[more](#)
- Internal Revenue Service launched an online registration program for firms to comply with FATCA....[more](#)
- Eurex to offer exchange-listed derivatives on currency pairs....[more](#)
- BofA to absorb Merrill Lynch, keeping the name intact....[more](#)

Trends in Global Indices

Global Indices	As on 16/08/13	As on 23/08/13	% Change (W-o-W)
SX40	11,083.52	10,960.73	-1.11%
Dow Jones Industrial Average	15,081.47	15,010.51	-0.47%
S& P 500 Index	1,655.83	1,663.50	0.46%
NASDAQ Composite Index	3,602.78	3,657.79	1.53%
FTSE 100 Index	6,499.99	6,492.10	-0.12%
Nikkei 225	13,650.11	13,660.55	0.08%

Source: Bloomberg

Key Currency Pairs

Currency Rates	As on 16/08/13	As on 23/08/13	% Change (W-o-W)
USD-GBP	0.6399	0.6423	0.38%
USD-JPY	97.53	98.72	1.22%
EUR-USD	1.3329	1.3383	0.41%
USD-INR	61.6688	63.3525	2.73%
EUR-INR	82.3353	84.7319	2.91%
JPY-INR	0.6322	0.6475	2.42%
GBP-INR	96.521	98.6842	2.24%
USD-CNY	6.1143	6.122	0.13%

Source: Bloomberg

Yields on 10 Year Government Bond

Country	As on 16/08/13	As on 23/08/13	% Change (W-o-W)
United States	2.8251	2.814	-0.37%
United Kingdom	2.704	2.707	0.11%
Japan	0.757	0.774	2.25%
Germany	1.881	1.935	2.87%
China	3.98	4.05	1.76%
India	8.895	8.256	-7.18%
Euro	1.881	1.935	2.87%
Brazil	4.547	4.799	5.54%

Source: Bloomberg

> Indian Regulatory & Market Developments

- RBI releases its Annual Report for Fiscal Year 2012-13....[more](#)
- RBI releases minutes - Meeting of the Technical Advisory Committee on Monetary Policy....[more](#)
- Gold demand absent as traders await resumption of imports....[more](#)
- Inflation could accelerate due to rupee fall, says RBI....[more](#)
- India takes steps to support markets; no capital controls....[more](#)
- Indian shares may remain volatile; rupee, GDP data watched....[more](#)
- Rupee to strengthen to 60-61 level by fiscal-end....[more](#)

Cumulative Mutual Fund Activity – Net Investment

Week Ending (Rs. Cr)	Equity	Debt
16/08/13	115	-4,905
20/08/13	498	-2,320
% change (W-o-W)	333%	N/A

Source: SEBI, data available till 20/08/13 as on 24/08/13

Cumulative FII & DII Trading Activity

Week Ending (Rs. Cr)	FII(Net)	DII(Net)
16/08/13	-18	1,356
23/08/13	-3,472	3,360
% Change (W-o-W)	N/A	147.84%

Source: SEBI and Exchange website. FII data unavailable for this week.

Average Daily Trading Volume Statistics

Week Ending (Rs. Cr)	Equity	Equity Derivatives	Index Derivatives	Currency Derivatives
16/08/13	13,976	27,210	172,046	24,354
23/08/13	14,817	29,765	231,536	34,976
% Change (W-o-W)	6.03%	9.39%	34.58%	43.62%

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
16/08/13	123,475	6,361	9,764	4,731	8,327
23/08/13	157,850	9,433	8,438	5,006	10,939
% Change (W-o-W)	27.84%	48.29%	-13.58%	5.81%	31.37%

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)
16/08/13	431	4,392	10	624	7,390	12
22/08/13	520	6,505	13	626	9,359	15

Source: SEBI, data available till 22/08/2013 as on 24/08/2013

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