

# MCX Stock Exchange Weekly Financial Market Update

17<sup>th</sup> March to 22<sup>nd</sup> March, 2014

## International Regulatory & Market Developments

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## Trends in Global Indices

| Global Indices               | As on 14/03/14   | As on 21/03/14   | % Change (W-o-W) |
|------------------------------|------------------|------------------|------------------|
| <b>SX40(MCX-SX, INDIA)</b>   | <b>12,995.13</b> | <b>12,953.43</b> | <b>-0.32%</b>    |
| Dow Jones Industrial Average | 16,065.67        | 16,302.77        | 1.48%            |
| S& P 500 Index               | 1,841.13         | 1,866.52         | 1.38%            |
| NASDAQ Composite Index       | 4,245.40         | 4,276.788        | 0.74%            |
| FTSE 100 Index               | 6,527.89         | 6,557.17         | 0.45%            |
| Nikkei 225                   | 14,327.66        | 14,224.23        | -0.72%           |

Source: Bloomberg

## Key Currency Pairs

| Currency Rates | As on 14/03/14 | As on 21/03/14 | % Change (W-o-W) |
|----------------|----------------|----------------|------------------|
| USD-GBP        | 0.6007         | 0.6066         | 0.98%            |
| USD-JPY        | 101.36         | 102.25         | 0.88%            |
| EUR-USD        | 1.3914         | 1.3794         | -0.86%           |
| USD-INR        | 61.19          | 60.925         | -0.43%           |
| EUR-INR        | 85.009         | 84.0841        | -1.09%           |
| JPY-INR        | 0.6040         | 0.5959         | -1.34%           |
| GBP-INR        | 101.6179       | 100.5598       | -1.04%           |
| USD-CNY        | 6.1499         | 6.2258         | 1.23%            |

Source: Bloomberg

## Yields on 10 Year Government Bond

| Country        | As on 14/03/14 | As on 21/03/14 | % Change (W-o-W) |
|----------------|----------------|----------------|------------------|
| United States  | 2.6543         | 2.7426         | 3.33%            |
| United Kingdom | 2.664          | 2.747          | 3.12%            |
| Japan          | 0.627          | 0.601          | -4.15%           |
| Germany        | 1.546          | 1.631          | 5.50%            |
| China          | 4.45           | 4.5            | 1.12%            |
| India          | 8.795          | 8.795          | 0.00%            |
| EU             | 1.546          | 1.631          | 5.50%            |
| Brazil         | 4.727          | 4.697          | -0.63%           |

Source: Bloomberg

## ➤ Indian Regulatory & Market Developments

- SEBI : Reporting of OTC trades in Corporate Bonds on Trade Reporting Platforms of stock Exchanges....[more](#)
- RBI seeks feedback on Concept Paper on Trade Receivables Exchange for Financing MSMEs....[Press release...Paper](#)
- Banks' deposit growth beats rise in credit, says RBI....[more](#)
- SEBI to issue details of corporate governance norms....[more](#)
- SEBI gets board nod for fee hike, budget for next fiscal....[more](#)
- SEBI to consider legal cost recovery from penalties....[more](#)
- RBI looking at improving regulatory architecture....[more](#)
- FII investment surges in Indian debt....[more](#)
- RBI announces host of liquidity boosting steps....[more](#)
- Raghuram Rajan says RBI still hasn't moved to an inflation target....[more](#)
- New norms for securitisation firms....[more](#)
- Ponzi schemes: SEBI seeks quarterly meetings of state panels....[more](#)
- Govt raises more than \$900 mln from Axis Bank stake sale: Sources....[more](#)

### Cumulative Mutual Fund Activity – Net Investment

| Week Ending (Rs. Cr) | Equity        | Debt           |
|----------------------|---------------|----------------|
| 14/03/14             | -965.10       | 23,079.50      |
| 20/03/14             | -563.30       | 17,827.00      |
| % Change (W-o-W)     | <b>41.63%</b> | <b>-22.76%</b> |

Source: SEBI, data available till 20/03/14 as on 22/03/14

### Cumulative FII & DII Trading Activity

| Week Ending (Rs. Cr) | FII(Net)       | DII(Net)       |
|----------------------|----------------|----------------|
| 14/03/14             | 5,776.10       | -4,379.34      |
| 21/03/14             | 3,204.70       | -5,452.82      |
| % Change (W-o-W)     | <b>-44.52%</b> | <b>-24.51%</b> |

Source: SEBI and Exchange website.

### Average Daily Trading Volume Statistics

| Week Ending (Rs. Cr) | Equity       | Equity Derivatives | Index Derivatives | Currency Derivatives |
|----------------------|--------------|--------------------|-------------------|----------------------|
| 14/03/14             | 16,657.49    | 36,842.22          | 179,436.64        | 24,770.55            |
| 21/03/14             | 17,390.40    | 36,354.06          | 198,525.89        | 23,669.10            |
| % Change (W-o-W)     | <b>4.40%</b> | <b>-1.33%</b>      | <b>10.64%</b>     | <b>-4.45%</b>        |

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       |
|----------------------|-------------------|-----------------|---------------|---------------|---------------|
| 14/03/14             | 213,800           | 9,900           | 14,700        | 6,500         | 12,000        |
| 21/03/14             | 117,900           | 6,000           | 14,100        | 10,500        | 16,100        |
| % Change (W-o-W)     | <b>-44.86%</b>    | <b>-39.39%</b>  | <b>-4.08%</b> | <b>61.54%</b> | <b>34.17%</b> |

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) |
|----------------------|-------------------------------|-----------------|----------------------------------|-----------------------------|-----------------|----------------------------------|
| 14/03/14             | 553                           | 6,681.64        | 12                               | 898                         | 17,442.30       | 19                               |
| 20/03/14             | 500                           | 3,228.11        | 6                                | 459                         | 6,446.20        | 14                               |

Source: SEBI, data available till 20/03/14 as on 22/03/14

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