

Daily Dossier

January 12, 2021

Domestic Equity (% Change)

Index	1 Day	1 Week	1 Year
S&P BSE Sensex	1.00	2.27	18.44
S&P BSE 100	0.85	2.76	18.99
S&P BSE 200	0.75	2.72	20.17
Nifty 50	0.96	2.49	18.18
Nifty 100	0.88	2.63	18.47
Nifty 200	0.75	2.73	19.44

Returns less than 1 year are absolute and greater than 1 year are compounded annualized

Domestic Fixed Income (% Change)

Index	1 Day	1 Week	1 Year
ICRA Composite Gilt Index	-95.36	-14.55	13.03
ICRA Liquid Index	0.02	2.27	4.35
ICRA Composite Bond Fund Index	-98.34	-4.15	13.28
ICRA Composite AAA Corporate Bond Index	-93.75	6.44	14.33

Returns less than 1 year are simple annualised and greater than 1 year are compounded annualized

Currency Data (RBI Reference Rate)

Index	11-Jan-21	4-Jan-21	10-Jan-20
INR / USD	73.45	73.01	71.11
INR / EUR	89.49	89.42	79.00
INR / GBP	99.18	99.86	93.06
INR / 100 Yen	70.52	70.87	64.90

Global Equity (% Change)

Index	1 Day	1 Week	1 Year
Nasdaq Composite	-1.25	2.66	42.03
Nikkei ^[1]	2.36	3.23	17.98
FTSE	-1.09	3.45	-10.40
SSE Composite Index	-1.08	0.81	14.20
KOSPI	-0.12	6.93	42.70
HangSeng	0.11	1.58	-2.55

Returns less than 1 year are absolute and greater than 1 year are compounded annualized

Domestic Commodity (% Change)

Index	1 Day	1 Week	1 Year
Crude Oil (1 bbl)	2.24	7.78	-10.77
Gold (10 gm)	-1.81	-3.27	24.58
Silver (1 kg)	-4.06	-6.00	40.24
Aluminium (1 kg)	-0.65	0.78	16.45

Returns are absolute

Key Economic Indicators (In %)

Index	Latest	Previous
WPI (Nov'20)	1.55	1.48
CPI (Nov'20)	6.93	7.61
IIP (Oct'20)	3.60	0.20
GDP (Q2 FY'21)	-7.50	-23.90

^[1]Data as on 08 Jan, 2021



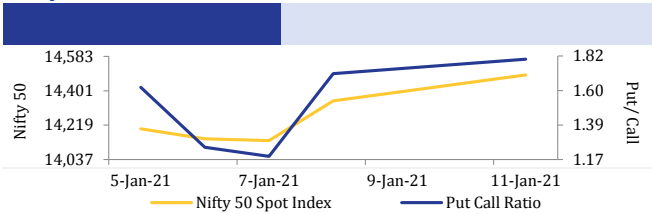
Quote of the day

"The stock market is a device for transferring money from the impatient to the patient." -- Warren Buffett



Equity

Nifty 50 and Put Call Ratio Movement



Advance Decline Ratio

	NSE	BSE
Advance	778	1,468
Decline	1,210	1,690
Unchanged	75	140

Institutional Flow - Equity (₹ Cr.)

	Purchase	Sales	Net
FII Flows	13,159	7,148	6,012
MF Flows**	1,057	2,213	-1,156
DII Flows	4,497	7,107	-2,610

** Data as on Dec 17, 2020

Institutional Flow - Debt (₹ Cr.)

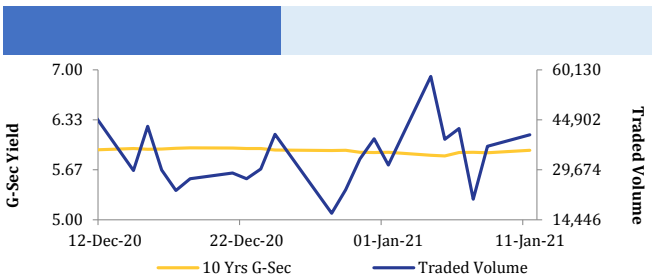
	Purchase	Sales	Net
FII Flows	1,094	930	164
MF Flows**	1,424	1,377	46

- Indian equity markets rose with Sensex surpassing the 49000 mark. Investors took positive cues from a healthy set of earning numbers reported by one of IT majors for Q3FY21. Buying interest soared after the IT major became the first Indian IT company and over-all the second listed company to cross Rs 12 trillion market-capitalisation.
- Key benchmark indices S&P BSE Sensex and Nifty 50 gained 1% and 0.96% to close at 49,269.32 and 14,484.75 respectively.
- The overall market breadth on BSE was weak with 1,468 scrips advancing and 1,690 scrips declining. A total of 140 scrips remained unchanged.



Debt

G-Sec Yield Vs. Debt Market Traded Volume



Liquidity Indicators (₹ Cr.)

	11-Jan-21	8-Jan-21	10-Jan-20
G-Sec	31,115	33,856	34,381
LAF ^[1]	-669,422	-709,041	-14,568
T-Bill	8,250	786	862
Call	9,528	9,778	11,878
T-R Repo	329,217	315,758	193,356

Policy Rates (in %)

	11-Jan-21	4-Jan-21	10-Jan-20
Reverse Repo	3.35	3.35	4.90
Repo	4.00	4.00	5.15
CRR	3.00	3.00	4.00
SLR	18.00	18.00	18.25
Bank Rate	4.25	4.25	5.40

Top 5 traded G - Sec(11 Jan 2021)

Security	Volume (Rs. Cr.)	Closing Yield	Change in BPS
05.77 GS 2030	9,031	5.93	3
05.85 GS 2030	4,635	5.91	4
05.15 GS 2025	4,290	5.20	9
05.22 GS 2025	2,425	5.11	10
06.22 GS 2035	1,920	6.27	2

- Bond yields rose after the Reserve Bank of India plans to restore normal liquidity conditions which dampened investor sentiment. Investors also awaited consumer price inflation due on Jan 12, 2021.
- Yield on the 10-year benchmark paper (5.77% GS 2030) rose 4 bps to 5.93 as against previous close of 5.89% after trading in the range of 5.92% to 5.94%.

^[1]Data as on 08 Jan, 2021



Commodity and Currency

Global Commodity

Category	Current	Prev Day	% Change
Gold (\$/oz)	1,844.66	1,848.26	-0.19
Silver (\$/oz)	24.92	25.37	-1.77
NYMEX Crude(\$/bbl)	52.12	52.11	0.02
Brent Crude(\$/bbl)	54.79	55.26	-0.85
Baltic Dry Index ^[1]	1,606.00	1,448.00	10.91

Movement of USD/INR with Domestic Gold prices



- Gold prices fell on the back of a stronger U.S. dollar and rise in U.S. Treasury yields. However, expectations of more fiscal stimulus restricted further losses.
- The Indian rupee weakened against the U.S. dollar as the latter strengthened due to a rise in yields on U.S. Treasuries. However, selling of the greenback by foreign banks restricted further losses.



Mutual Fund

Equity

Category	1 Year	3 Years	5 Years
Large Cap Fund	17.61	8.76	12.75
Mid Cap Fund	28.87	5.48	12.58
Multi Cap Fund	19.44	7.46	12.73
Aggressive Hybrid Fund	17.13	6.79	11.01
Small Cap Fund	32.25	1.57	11.55

Debt

Category	1 Month	6 Months	1 Year
Liquid Fund	2.84	3.09	3.97
Ultra Short Duration Fund	2.90	2.30	4.10
Short Duration Fund	4.70	5.31	8.14
Long Duration Fund	7.38	4.13	12.59
Gilt Fund	4.60	3.85	11.07

- Note:**
1. Equity: Less than 1 year return are absolute and greater than 1 year returns are CAGR;
 2. Debt: Less than 1 year return are simple annualised and greater than 1 year returns are CAGR;
 3. Category as per MFI Explorer

- Mutual funds bought equity worth Rs. 1,056.65 crore as against sale of Rs. 2,212.93 crore as on Dec 17, 2020. This led to a net sale of Rs. 1,156.28 crore compared with a net sale of Rs. 1,651.54 crore on Dec 16, 2020.
- Mutual funds bought debt worth Rs. 1,423.63 crore as against sale of Rs. 1,377.31 crore as on Dec 17, 2020. This led to a net purchase of Rs. 46.32 crore compared with a net purchase of Rs. 523.01 crore on Dec 16, 2020.



Event Calendar

Events for January 2021

Event	Date	Event	Date
Index of Industrial Production (Nov 2020)	12-Jan-21	Credit Growth	15-Jan-21
CPI Inflation (Dec 2020)	12-Jan-21	Deposit Growth	15-Jan-21
WPI Inflation (Dec 2020)	14-Jan-21	Infrastructure Output	29-Jan-21
Forex Reserves	15-Jan-21	Fiscal deficit (as a % of budget estimates)	29-Jan-21

Note: All the data of the newsletter are sourced from MFI Explorer, BSE, CCIL, MCX, NSDL, NSE, RBI, SEBI, Refinitiv

^[1]Data as on 08 Jan, 2021

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