



# Daily Dossier

November 20, 2020

## Domestic Equity (% Change)

Index	1 Day	1 Week	1 Year
S&P BSE Sensex	-1.31	0.56	7.73
S&P BSE 100	-1.25	0.74	6.81
S&P BSE 200	-1.17	1.08	7.71
Nifty 50	-1.29	0.64	6.96
Nifty 100	-1.21	0.79	6.72
Nifty 200	-1.15	1.08	7.17

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	17.27	18.63	12.53
ICRA Liquid Index	4.26	3.62	4.69
ICRA Composite Bond Fund Index	30.37	15.22	12.97
ICRA Composite AAA Corporate Bond Index	36.13	12.38	14.34

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

## Currency Data (RBI Reference Rate)

Index	19-Nov-20	12-Nov-20	19-Nov-19
INR / USD	74.26	74.45	71.81
INR / EUR	87.98	87.62	79.56
INR / GBP	98.27	98.28	93.09
INR / 100 Yen	71.53	70.76	66.12

## Global Equity (% Change)

Index	1 Day	1 Week	1 Year
Nasdaq Composite	0.87	1.67	38.90
Nikkei	-0.36	0.44	10.05
FTSE	-0.80	-0.07	-13.51
SSE Composite Index	0.47	0.73	14.63
KOSPI	0.07	2.90	18.31
HangSeng	-0.71	0.72	-2.72

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)	2.59	0.64	-23.42
Gold (10 gm)	-1.18	-0.78	31.71
Silver (1 kg)	-1.80	-1.95	37.45
Aluminium (1 kg)	-2.27	1.55	17.10

Returns are absolute

## Key Economic Indicators (In %)

Index	Latest	Previous
WPI (Oct'20)	1.48	1.32
CPI (Oct'20)	7.61	7.27
IIP (Sep'20)	0.20	-8.00
GDP (Q1 FY'21)	-23.90	3.10

<sup>[1]</sup>Data as on 18 Nov, 2020



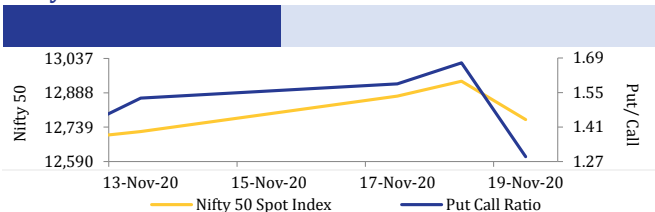
## Quote of the day

"It's OK to be wrong; it's unforgivable to stay wrong." – Martin Zweig



## Equity

### Nifty 50 and Put Call Ratio Movement



### Advance Decline Ratio

	NSE	BSE
Advance	825	1,299
Decline	1,052	1,457
Unchanged	118	182

### Institutional Flow - Equity (₹ Cr.)

	Purchase	Sales	Net
FII Flows	12,426	7,023	5,404
MF Flows**	9	98	-88
DII Flows	3,162	6,017	-2,855

\*\* Data as on Nov 18, 2020

### Institutional Flow - Debt (₹ Cr.)

	Purchase	Sales	Net
FII Flows	291	396	-105
MF Flows**	249	0	249

- Indian equity markets retreated from its all-time closing highs to close in the red. Investors turned cautious amid fears of additional restrictions, triggered by new wave of COVID-19 infection worldwide, and considering its impact on global economic activity.
- Key benchmark indices S&P BSE Sensex and Nifty 50 lost 1.31% and 1.29% to close at 43,599.96 and 12,771.70 respectively.
- The overall market breadth on BSE was weak with 1,299 scrips advancing and 1,457 scrips declining. A total of 182 scrips remained unchanged.



## Debt

### G-Sec Yield Vs. Debt Market Traded Volume



### Liquidity Indicators (₹ Cr.)

	19-Nov-20	18-Nov-20	19-Nov-19
G-Sec	29,919	22,121	45,044
LAF <sup>[1]</sup>	-715,755	-717,800	-9,317
T-Bill	9,955	14,769	2,725
Call	7,549	6,978	12,453
T-R Repo	265,397	255,712	189,547

### Policy Rates (in %)

	19-Nov-20	12-Nov-20	19-Nov-19
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	18.50
Bank Rate	4.25	4.25	5.40

### Top 5 traded G - Sec (19 Nov 2020)

Security	Volume (Rs. Cr.)	Closing Yield	Change in BPS
05.77 GS 2030	8,554	5.88	1
05.22 GS 2025	5,750	5.10	0
06.19 GS 2034	2,796	6.23	1
06.18 GS 2024	1,385	4.82	-4
07.32 GS 2024	900	4.47	-2

- Bond yields remained unchanged as investors awaited further clarity on Reserve Bank of India's bond purchases, after a special open market operation held on Nov 19, 2020.
- Yield on the 10-year benchmark paper (5.77% GS 2030) remained unchanged at 5.88% from the previous close after trading in the range of 5.87% to 5.89%.

<sup>[1]</sup>Data as on 18 Nov, 2020

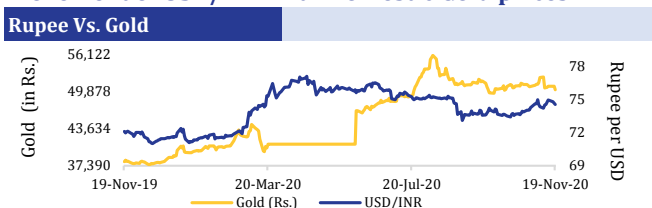


## Commodity and Currency

### Global Commodity

Category	Current	Prev Day	% Change
Gold (\$/oz)	1,867.37	1,871.41	-0.22
Silver (\$/oz)	24.09	24.31	-0.92
NYMEX Crude(\$/bbl)	41.55	41.62	-0.17
Brent Crude(\$/bbl)	42.39	42.46	-0.16
Baltic Dry Index <sup>[1]</sup>	1,115.00	1,112.00	0.27

### Movement of USD/INR with Domestic Gold prices



- Gold prices fell as progress in COVID-19 vaccine development boosted hopes of a faster economic rebound which dampened the safe haven appeal of the bullion.
- The Indian rupee weakened against the greenback following losses in the domestic equity market. However, selling of the greenback by a foreign back restricted most of the losses.



## Mutual Fund

### Equity

Category	1 Year	3 Years	5 Years
Large Cap Fund	5.79	5.53	9.30
Mid Cap Fund	14.11	3.15	9.32
Multi Cap Fund	6.82	4.35	9.27
Aggressive Hybrid Fund	7.55	4.34	8.28
Small Cap Fund	18.57	-0.21	8.49

### Debt

Category	1 Month	6 Months	1 Year
Liquid Fund	3.18	3.32	4.31
Ultra Short Duration Fund	4.05	3.45	3.77
Short Duration Fund	8.87	10.72	8.07
Long Duration Fund	14.20	7.99	12.07
Gilt Fund	10.74	6.83	10.68

- 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. 9.31 crore as against sale of Rs. 97.66 crore as on Nov 18, 2020. This led to a net sale of Rs. 88.35 crore compared with a net sale of Rs. 2,439.93 crore on Nov 17, 2020.
- Mutual funds bought debt worth Rs. 249.35 crore as against nil sale as on Nov 18, 2020. This led to a net purchase of Rs. 249.35 crore compared with a net purchase of Rs. 388.90 crore on Nov 17, 2020.



## Event Calendar

### Events for November 2020

Event	Date	Event	Date
Index of Industrial Production (Sep 2020)	12-Nov-20	Reserve Money	25-Nov-20
CPI Inflation (Oct 2020)	12-Nov-20	Infrastructure Output	27-Nov-20
WPI Inflation (Sep 2020)	16-Nov-20	Fiscal deficit (as a % of budget estimates)	27-Nov-20
Forex Reserves	20-Nov-20	GDP (Q2FY21)	30-Nov-20

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

<sup>[1]</sup>Data as on 18 Nov, 2020

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