

MACRO DAILY

Macro developments

- India's total GST collections rose to Rs 1.20tn for the month of Dec'20 versus Rs 1.15tn in Nov'20. On YoY basis too collections are up by 8.1%. After adjusting for IGST, CGST collections jumped to Rs 430bn from 398bn in Nov'20, while SGST collections eased to Rs 560bn from Rs 596bn in Dec'20. This is the 4th straight month where collections have crossed Rs 1tn mark, and average run-rate for FYTD21 is at Rs 964bn.
- China's official manufacturing PMI eased to 51.3 in Jan'21 (est.: 51.6) from 51.9 in Dec'20. The slowdown was more visible in small industries where activity is still constrained with index at 49.4 versus 48.8 in Dec'20. Index for large (52.1) and medium (51.4) firms shows activity remained in expansion. Easing in headline print is also owing to resurgence in Covid-19 cases leading to partial shutdowns and seasonality factor (Lunar holidays).
- GDP growth in major Euro Area economies showed resilience in Q4CY20. GDP growth in Germany rose by 0.1% versus 8.5% in Q3 and est.: 0%, led by strong rebound in exports. In Spain, GDP growth rose by 0.4% versus 16.4% in Q3 and est., 1.5% dip. In France, growth contracted by 1.3% versus 18.5% in Q3. However, with delay in vaccine rollout and renewed lockdowns in place, growth is likely to be lower in Q1CY21.

Markets

- Bonds: Barring China, global yields rose. UK 10Y yield rose the most by 4bps followed by US and Germany (2bps each). Better than estimated European GDP prints and hopes of speedy passage of US fiscal stimulus bill supported investor sentiments. Crude prices rose by 0.6% (US\$ 56/bbl). Thus, India's 10Y yield rose by 1bps (5.91%). It is trading at 5.89% today.
- Currency: Global currencies closed mixed. DXY rose by 0.1%. CNY rose by 0.3% as short-term money market rates continued to increase. JPY depreciated by 0.4%. EUR rose by 0.1% as Germany and France reported better than expected Q4 GDP print. INR rose by 0.1%. It is trading further higher today while other Asian currencies are trading lower.
- **Equity:** Global indices ended lower as broader sentiments were impacted due to speculative trading in US markets. Dow fell the most (2%) as trial results from vaccine disappointed investors. Sensex fell by 1.3%, driven by auto and technology stocks. It is trading higher today, in line with other Asian stocks.

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FIG 1 - MOVEMENT IN KEY GLOBAL ASSET CLASSES

### 1975 ### 1975	Particulars	Current	1D	1W	1M	3M	12M
UK 0.03 4 2 11 7 200 Japan 0.05 1 1 3 1 2 Germany 0.52 2 0 5 11 0 India 5.91 1 0 2 2 0 China 3.91 0 0 2 2 0 0 **Tyrishis*(Aspa)** UK 0.01 1 0 2 4 0	10Υ yields (Δ bps)						
Japan 0.055 1 1 3 1 0.02 Germany 0.052 2 0.0 5 11 0.08 India 5.91 1 0 2 2 0.70 China 3.99 0 6 2 0 0.00 Pyvield (Abp) 3 0	US	1.07	2	(2)	13	19	(44)
Genmany (0.52) 2 (1) 5 11 (2) India 5.91 1 0 2 2 (70) Chine 3.19 (1) 0 2 2 (70) 27 Yidelida (Aspa) W 3.19 0 4 2 4 70 (80) UK (20.11) 1 2 4 70 (60) 4 70 (60) 4 70 (60) 4 70 (60) 4 70 (60) 4 70 6	UK	0.33	4	2	11	7	(20)
India 5,91 1 0 2 2 0 18 China 3,19 (1) 6 2 0 18 27 yielek Ck bęb US 0,11 (1) 0 2 4 (2) (4) (20) UK (0,11) 1 2 4 (2) (4) (2) (4) (2) (4) (2) (4) <t< td=""><td>Japan</td><td>0.05</td><td>1</td><td>1</td><td>3</td><td>1</td><td>12</td></t<>	Japan	0.05	1	1	3	1	12
China 3.39 (0) 6 2 0 18 2 yeliski (Δ bps) US 0.01 (0) (2) (4) 0.20 UK (0.10) 1 2 4 (7) 6.60 Japan (0.13) 1 3 2 6 6 Germany 0.73 1 3 5 28 0.60 India 4.47 (10) 3 5 28 0.60 China 2.68 3 36 12 24 0.60 China 4.47 (10) 3 5 28 0.60 China 4.47 (10) 3 0 1 4 5 China 4.28 0.1 0 1 5 9 4 6 9 4 4 9 4 4 9 4 4 9 4 4 9 4 4 9 <	Germany	(0.52)	2	(1)	5	11	(8)
CY yields (Δ bps) CY yields (Δ bps) (0.11) (1) (1) (2) (4) (1)	India	5.91	1	0	2	2	(70)
US D11 (1) 2 4 (7) (6) Japan (011) 1 2 4 (7) (6) Japan (011) 1 1 1 0 3 Germany (073) 1 (3) (2) 6 (6) India 4.47 (1) (3) 57 28 (160) China 2.68 3 36 12 (4) 45 Chronics (A %) EUR 1.2136 0.1 0.0 4 9 4 9 GBP 1.3708 (0.0) 0.2 1.0 3 4 9 4 9 4 9 4 9 3 4 9 3 4 14 9 3 4 14 9 3 4 14 14 14 14 14 14 14 14 14 14 14 14 14 1	China	3.19	(1)	6	2	0	18
UK (011) 1 2 4 (7) (6) Japan (011) 1 1 1 0 3 Gemany (073) 1 33 22 6 (6) India 447 (0) 33 57 28 (60) China 268 3 36 12 40 45 Currenies (AX) 3 36 12 40 45 EUR 12768 0.1 0.33 0.9 42 9.4 GBP 13708 0.1 0.2 1.5 5.9 3.8 JPY 104.68 0.0 0.0 0.1 6.2 3.8 4.2 MCP 104.68 0.0 0.0 0.0 6.2 2.2 1.6 2.2 MP 104.68 0.0 0.0 0.0 1.6 2.2 1.6 1.2 1.2 1.2 1.2 1.2 1.2 1.2 1.2 </td <td>2Y yields (Δ bps)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	2Y yields (Δ bps)						
Japan (011) 1 1 1 0 3 Germany (073) 1 (3) (2) 6 (6) India 447 (1) (3) 57 28 (16) China 2.68 3 36 12 (4) 45 China 2.68 3 36 12 (4) 45 China 2.68 3 36 12 (4) 45 China 2.68 3 36 10 42 9.4 China 1.2136 0.1 0.0 1.0 3.8 9.4 GBP 1.3708 0.0 0.0 0.0 1.0 3.4 4.2 MDQ 0.7644 0.0 0.0 0.0 1.0 0.2 2.0 1.0 0.0 1.0 0.2 2.0 1.0 0.0 1.0 0.0 1.0 0.0 0.0 1.0 0.0 <	US	0.11	(1)	(1)	(2)	(4)	(120)
Germany (0.73) 1 (3) (2) 6 (6) India 4.47 (1) (3) 57 28 (160) China 2.68 3 36 12 (4) 45 Currencies (Δ %) EUR 1.2136 0.1 (0.3) (0.9) 4.2 9.4 GBP 1.3708 (0.1) (0.2) 1.5 5.9 3.8 JPY 104.68 (0.4) (0.9) (1) 0 3.4 AUD 0.7644 (0.5) (0.9) 0.5 8.8 14.2 INR 7.295 0.1 0 0.7 1.6 6.2 CNY 6.492 0.3 0.8 1.6 3.9 7.4 Equity & Other indices (Δ X) 1.3 (2.0) (3.3) (1.2) 3.1 6.1 Dow 2.9983 (2.0) (3.3) (1.2) 3.1 6.1 DAX 1.343 (7.0)	UK	(0.11)	1	2	4	(7)	(61)
India 4.47 (1) (3) 57 28 (1) China 2.68 3 36 12 (4) 45 Currencies (λ %) EUR 1.2136 0.1 (0.3) (0.9) 4.2 9.4 GBP 1.3708 (0.1) 0.2 1.5 5.9 3.8 JPY 104.68 (0.4) (0.9) (1) 0 3.4 AUD 0.7644 (0.5) (0.9) 0.5 8.8 14.2 INR 7.295 0.1 0 0 7 1.6 6.22 CNY 6.4292 0.3 0.8 1.6 3.9 7.4 Equity & Other indices (Δ*) Dew 2.9983 (2.0) (3.3) (1.2) 1.31 6.1 FSE 6.407 (1.8) (4.3) 3.0 1.2 1.2 1.2 DAX 13.433 (1.7) (3.2) (2.4) 1.0 1.0<	Japan	(0.11)	1	1	1	0	3
China 2.68 3 36 12 (4) 45 Currencies (A X) Currencies (A X) Currencies (A X) (0.1) (0.3) (0.9) 4.2 9.4 GBP 1,3708 (0.1) 0.2 1.5 5.9 3.8 JPY 104.68 (0.4) (0.9) (1.1) 0 3.4 AUD 0,7644 (0.5) (0.9) 0.5 8.8 14.2 INR 72.95 0.1 0 0.7 1.6 6.22 CNY 6.4292 0.3 0.8 1.6 3.9 7.4 Equity & Other indices (A X) 7.2 3.2 3.0 1.6 3.9 7.4 Every & Scheric indices (A X) 7.2 3.3 1.2 13.1 6.1 EVEX 6.407 1.8 4.3 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0 1.0	Germany	(0.73)	1	(3)	(2)	6	(6)
Currencies (Δ %) Currencies (Δ %) (0.1) (0.3) (0.9) 4.2 9.4 GBP 1.3708 (0.1) 0.2 1.5 5.9 3.8 JPY 104.68 (0.4) (0.9) (1.1) 0 3.4 AUD 0.7644 (0.5) (0.9) 0.5 8.8 14.2 INR 72.95 0.1 0.9 0.7 1.6 2.2 CNY 6.492 0.3 0.8 1.6 3.9 7.4 Equity & Other indices (Δ %) 2.0 3.3 0.12 13.1 6.1 Dow 29,983 (2.0) 3.33 0.12 13.1 6.1 FSEL 6,407 (1.8) (4.3) 0.3 1.1 16.2 3.5 DAX 13,433 (1.7) 3.2 (2.4) 16.2 3.5 Shanghai Comp 3,483 (0.6) 3.4 3.0 1.7 3.0 SENSEX 46,286 (1.3) 5.3<	India	4.47	(1)	(3)	57	28	(160)
EUR 12136 0.1 (0.3) (0.9) 4.2 9.4 GBP 13708 (0.1) 0.2 1.5 5.9 3.8 JPY 104.68 (0.4) (0.9) (1.1) 0 3.4 AUD 0.7644 (0.5) (0.9) 0.5 8.8 14.2 INR 72.95 0.1 0 0.7 1.6 2.2 CNY 6.492 0.3 0.8 1.6 3.9 7.4 Equity & Other indices (Δ %) 2.0 (3.3) (1.2) 3.1 6.2 Dow 29,983 (2.0) (3.3) (1.2) 3.1 6.1 FISE 6,407 (1.8) (4.3) 3.0 14.9 (12.1) DAX 13,433 (1.7) (3.2) (2.4) 16.9 3.5 Shanghai Comp 3,483 (0.6) (3.4) 3.1 8.0 17.0 SENSEX 46,286 (1.3) (5.3) (2.8) <	China	2.68	3	36	12	(4)	45
GBP 1,3708 (0.1) 0.2 1.5 5.9 3.8 JPY 104.68 (0.4) (0.9) (1.1) 0 3.4 AUD 0,7644 (0.5) (0.9) 0.5 8.8 14.2 INR 72.95 0.1 0 0.7 1.6 (2.2) CNY 6.4292 0.3 0.8 1.6 3.9 7.4 Equity & Other indices (Δ %) Dow 29,983 (2.0) (3.3) (1.2) 13.1 6.1 FISE 6,407 (1.8) (4.3) (3.0) 14.9 (12.0) DAX 13,433 (1.7) (3.2) (2.4) 16.2 3.5 NIKKEI 27,663 (1.9) (3.4) 0.3 20.4 19.2 SENSEX 46,286 (1.3) (5.3) (2.8) 16.8 13.7 Brent (US\$/rob) 55.88 0.6 0.8 9.4 49.2 (3.9) Gold (US\$/roc) <td>Currencies (\Delta %)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>	Currencies (\Delta %)						
JPY 104.68 (0.4) (0.9) (1.1) 0 3.4 AUD 0.7644 (0.5) (0.9) 0.5 8.8 14.2 INR 72.95 0.1 0 0.7 1.6 (2.2) CNY 6.4292 0.3 0.8 1.6 3.9 7.4 Equity & Other indices (Δ %) Dow 29,983 (2.0) (3.3) (1.2) 13.1 6.1 FISE 6,407 (1.8) (4.3) (3.0) 14.9 (12.0) DAX 13,433 (1.7) (3.2) (2.4) 16.2 3.5 NIKKEI 27,663 (1.9) (3.4) 3.1 8.0 17.0 SENSEX 46,286 (1.3) (5.3) (2.8) 16.8 13.7 Brent (US\$/rob) 55.8 0.6 0.8 9.4 49.2 (3.9) Gold (US\$/roz) 1,848 0.2 (0.4) (1.6) (1.7) 16.3 Reger	EUR	1.2136	0.1	(0.3)	(0.9)	4.2	9.4
AUD 0.7644 (0.5) (0.9) 0.5 8.8 14.2 INR 72.95 0.1 0 0.7 1.6 (2.2) CNY 6.4292 0.3 0.8 1.6 3.9 7.4 Equity & Other indices (Δ %) 8 2.9 3.2 3.3 1.2 13.1 6.1 FTSE 6,407 (1.8) (4.3) 3.0 14.9 (12.1) DAX 13,433 (1.7) 3.2 (2.4) 16.2 3.5 NIKKEI 27,663 (1.9) (3.4) 0.3 20.4 19.2 Shanghai Comp 3,483 (0.6) (3.4) 3.1 8.0 17.0 SENSEX 46,286 (1.3) (5.3) (2.8) 16.8 13.7 Brent (US\$/rbb) 55.8 0.6 0.8 9.4 49.2 (3.9) Gold (US\$/ro2) 1,848 0.2 (0.4) (1.6) 17.7 13.2 Rogers Agri Index 92.8 </td <td>GBP</td> <td>1.3708</td> <td>(0.1)</td> <td>0.2</td> <td>1.5</td> <td>5.9</td> <td>3.8</td>	GBP	1.3708	(0.1)	0.2	1.5	5.9	3.8
INR 72.95 0.1 0 0.7 1.6 (2.2) CNY 6.4292 0.3 0.8 1.6 3.9 7.4 Equity & Other indices (Δ %) 7.2 8.2 8.2 8.2 8.2 8.2 8.2 9.2 8.2 9.2 8.2 9.2 8.2 9	JPY	104.68	(0.4)	(0.9)	(1.1)	0	3.4
CNY 6.4292 0.3 0.8 1.6 3.9 7.4 Equity & Other indices (Δ %) 29,983 (2.0) (3.3) (1.2) 13.1 6.1 FTSE 6,407 (1.8) (4.3) (3.0) 14.9 (12.1) DAX 13,433 (1.7) (3.2) (2.4) 16.2 3.5 NIKKEI 27,663 (1.9) (3.4) 0.3 20.4 19.2 Shanghai Comp 3,483 (0.6) (3.4) 3.1 8.0 17.0 SENSEX 46,286 (1.3) (5.3) (2.8) 16.8 13.7 Brent (US\$/rbbl) 55.88 0.6 0.8 9.4 49.2 (3.9) Gold (US\$/o2) 1,848 0.2 (0.4) (1.6) (1.7) 16.3 Regers Agri Index 25.7 3 (7) 6.5 18.5 26.2 INR 5Y Swap* 5.57 3 WTD MTD CYTD FYTD India FII data (US\$mn)	AUD	0.7644	(0.5)	(0.9)	0.5	8.8	14.2
Equity & Other indices (Δ %) Dow 29,983 (2.0) (3.3) (1.2) 13.1 6.1 FTSE 6,407 (1.8) (4.3) (3.0) 14.9 (12.0) DAX 13,433 (1.7) (3.2) (2.4) 16.2 3.5 NIKKEI 27,663 (1.9) (3.4) 0.3 20.4 19.2 Shanghai Comp 3,483 (0.6) (3.4) 3.1 8.0 17.0 SENSEX 46,286 (1.3) (5.3) (2.8) 16.8 13.7 Brent (US\$/bbl) 55.88 0.6 0.8 9.4 49.2 (3.9) Gold (US\$/co2) 1,848 0.2 (0.4) (1.6) (1.7) 16.3 Rogers Agri Index 457.4 (0.2) 0.2 3.4 11.7 13.2 IbOR (30)** 0.2 1.1 2.9 6.5 18.5 26.2 IbOR (30)** 0.2 3.4 1.7 15.5 1.6 1.6 <td>INR</td> <td>72.95</td> <td>0.1</td> <td>0</td> <td>0.7</td> <td>1.6</td> <td>(2.2)</td>	INR	72.95	0.1	0	0.7	1.6	(2.2)
Dow 29,983 (2.0) (3.3) (1.2) 13.1 6.1 FTSE 6,407 (1.8) (4.3) (3.0) 14.9 (12.1) DAX 13,433 (1.7) (3.2) (2.4) 16.2 3.5 NIKKEI 27,663 (1.9) (3.4) 0.3 20.4 19.2 Shanghai Comp 3,483 (0.6) (3.4) 3.1 8.0 17.0 SENSEX 46,286 (1.3) (5.3) (2.8) 16.8 13.7 Brent (US\$/bbl) 55.88 0.6 0.8 9.4 49.2 (3.9) Gold (US\$/o2) 1,848 0.2 (0.4) (1.6) (1.7) 16.3 Rogers Agri Index 457.4 (0.2) 0.2 3.4 11.7 13.2 Rogers Agri Index 928.0 1.1 2.9 6.5 18.5 26.2 LIBOR (3M)* 0.2 0.4 0.5 0.5 15.5 3.6 (11.0) 0.0 0.0	CNY	6.4292	0.3	0.8	1.6	3.9	7.4
FTSE 6,407 (1.8) (4.3) (3.0) 14.9 (12.1) DAX 13,433 (1.7) (3.2) (2.4) 16.2 3.5 NIKKEI 27,663 (1.9) (3.4) 0.3 20.4 19.2 Shanghai Comp 3,483 (0.6) (3.4) 3.1 8.0 17.0 SENSEX 46,286 (1.3) (5.3) (2.8) 16.8 13.7 Brent (US\$/bbl) 55.88 0.6 0.8 9.4 49.2 (3.9) Gold (US\$/oz) 1,848 0.2 (0.4) (1.6) (1.7) 16.3 Rogers Agri Index 457.4 (0.2) 0.2 3.4 11.7 13.2 LIBOR (3M)* 0.21 (1) (1) (5) 18.5 26.2 LIBOR (3M)* 5.57 3 (7) 28 38 (11) India FII data (US\$ mn) 28 Jan 27 Jan WTD MTD CYTD FYTD	Equity & Other indices (Δ %)						
DAX 13,433 (1.7) (3.2) (2.4) 16.2 3.5 NIKKEI 27,663 (1.9) (3.4) 0.3 20.4 19.2 Shanghai Comp 3,483 (0.6) (3.4) 3.1 8.0 17.0 SENSEX 46,286 (1.3) (5.3) (2.8) 16.8 13.7 Brent (US\$/bbl) 55.88 0.6 0.8 9.4 49.2 (3.9) Gold (US\$/o2) 1,848 0.2 (0.4) (1.6) (1.7) 16.3 CRB Index 457.4 (0.2) 0.2 3.4 11.7 13.2 Rogers Agri Index 928.0 1.1 2.9 6.5 18.5 26.2 LIBOR (3M)* 0.21 (1) (1) (5) (1) (155) INR 5Y Swap* 5.57 3 (7) 28 38 (11) India FII data (US\$ mn) 28 Jan 27 Jan WTD MTD CYTD FYTD	Dow	29,983	(2.0)	(3.3)	(1.2)	13.1	6.1
NIKKEI 27,663 (1.9) (3.4) 0.3 20.4 19.2 Shanghai Comp 3,483 (0.6) (3.4) 3.1 8.0 17.0 SENSEX 46,286 (1.3) (5.3) (2.8) 16.8 13.7 Brent (US\$/bbl) 55.88 0.6 0.8 9.4 49.2 (3.9) Gold (US\$/oz) 1,848 0.2 (0.4) (1.6) (1.7) 16.3 CRB Index 457.4 (0.2) 0.2 3.4 11.7 13.2 Rogers Agri Index 928.0 11 2.9 6.5 18.5 26.2 LIBOR (3M)* 0.21 (1) (1) (5) (1) (155) INR 5Y Swap* 5.57 3 (7) 28 38 (11) India FII data (US\$ mn) 28 Jan 27 Jan WTD MTD CYTD FYTD	FTSE	6,407	(1.8)	(4.3)	(3.0)	14.9	(12.1)
Shanghai Comp 3,483 (0.6) (3.4) 3.1 8.0 17.0 SENSEX 46,286 (1.3) (5.3) (2.8) 16.8 13.7 Brent (US\$/bbl) 55.88 0.6 0.8 9.4 49.2 (3.9) Gold (US\$/oz) 1,848 0.2 (0.4) (1.6) (1.7) 16.3 CRB Index 457.4 (0.2) 0.2 3.4 11.7 13.2 Rogers Agri Index 928.0 1.1 2.9 6.5 18.5 26.2 LIBOR (3M)* 0.21 (1) (1) (5) (1) (155) INR 5Y Swap* 5.57 3 (7) 28 38 (111) India FII data (US\$ mn) 28 Jan 27 Jan WTD MTD CYTD FYTD FII-Debt 31.7 (134.5) (47.6) (472.6) (472.6) (4,566.2)	DAX	13,433	(1.7)	(3.2)	(2.4)	16.2	3.5
SENSEX 46,286 (1.3) (5.3) (2.8) 16.8 13.7 Brent (US\$/bbl) 55.88 0.6 0.8 9.4 49.2 (3.9) Gold (US\$/oz) 1,848 0.2 (0.4) (1.6) (1.7) 16.3 CRB Index 457.4 (0.2) 0.2 3.4 11.7 13.2 Rogers Agri Index 928.0 1.1 2.9 6.5 18.5 26.2 LIBOR (3M)* 0.21 (1) (1) (5) (1) (155) INR 5Y Swap* 5.57 3 (7) 28 38 (111) India FII data (US\$ mn) 28 Jan 27 Jan WTD MTD CYTD FYTD FII-Debt 31.7 (134.5) (47.6) (472.6) (472.6) (4,566.2)	NIKKEI	27,663	(1.9)	(3.4)	0.3	20.4	19.2
Brent (US\$/bbl) 55.88 0.6 0.8 9.4 49.2 (3.9) Gold (US\$/oz) 1,848 0.2 (0.4) (1.6) (1.7) 16.3 CRB Index 457.4 (0.2) 0.2 3.4 11.7 13.2 Rogers Agri Index 928.0 1.1 2.9 6.5 18.5 26.2 LIBOR (3M)* 0.21 (1) (1) (5) (1) (155) INR 5Y Swap* 5.57 3 (7) 28 38 (111) India FII data (US\$ mn) 28 Jan 27 Jan WTD MTD CYTD FYTD FII-Debt 31.7 (134.5) (47.6) (472.6) (472.6) (4,566.2)	Shanghai Comp	3,483	(0.6)	(3.4)	3.1	8.0	17.0
Gold (US\$/oz) 1,848 0.2 (0.4) (1.6) (1.7) 16.3 CRB Index 457.4 (0.2) 0.2 3.4 11.7 13.2 Rogers Agri Index 928.0 1.1 2.9 6.5 18.5 26.2 LIBOR (3M)* 0.21 (1) (1) (5) (1) (155) INR 5Y Swap* 5.57 3 (7) 28 38 (111) India FII data (US\$ mn) 28 Jan 27 Jan WTD MTD CYTD FYTD FII-Debt 31.7 (134.5) (47.6) (472.6) (472.6) (4,566.2)	SENSEX	46,286	(1.3)	(5.3)	(2.8)	16.8	13.7
CRB Index 457.4 (0.2) 0.2 3.4 11.7 13.2 Rogers Agri Index 928.0 1.1 2.9 6.5 18.5 26.2 LIBOR (3M)* 0.21 (1) (1) (5) (1) (155) INR 5Y Swap* 5.57 3 (7) 28 38 (111) India FII data (US\$ mn) 28 Jan 27 Jan WTD MTD CYTD FYTD FII-Debt 31.7 (134.5) (47.6) (472.6) (472.6) (4,566.2)	Brent (US\$/bbl)	55.88	0.6	0.8	9.4	49.2	(3.9)
Rogers Agri Index 928.0 1.1 2.9 6.5 18.5 26.2 LIBOR (3M)* 0.21 (1) (1) (5) (1) (155) INR 5Y Swap* 5.57 3 (7) 28 38 (111) India FII data (US\$ mn) 28 Jan 27 Jan WTD MTD CYTD FYTD FII-Debt 31.7 (134.5) (47.6) (472.6) (472.6) (4,566.2)	Gold (US\$/oz)	1,848	0.2	(0.4)	(1.6)	(1.7)	16.3
LIBOR (3M)* 0.21 (1) (1) (5) (1) (155) INR 5Y Swap* 5.57 3 (7) 28 38 (111) India FII data (US\$ mn) 28 Jan 27 Jan WTD MTD CYTD FYTD FII-Debt 31.7 (134.5) (47.6) (472.6) (472.6) (4,566.2)	CRB Index	457.4	(0.2)	0.2	3.4	11.7	13.2
INR 5Y Swap* 5.57 3 (7) 28 38 (111) India FII data (US\$ mn) 28 Jan 27 Jan WTD MTD CYTD FYTD FII-Debt 31.7 (134.5) (47.6) (472.6) (472.6) (4,566.2)	Rogers Agri Index	928.0	1.1	2.9	6.5	18.5	26.2
India FII data (US\$ mn) 28 Jan 27 Jan WTD MTD CYTD FYTD FII-Debt 31.7 (134.5) (47.6) (472.6) (472.6) (4,566.2)	LIBOR (3M)*	0.21	(1)	(1)	(5)	(1)	(155)
FII-Debt 31.7 (134.5) (47.6) (472.6) (472.6) (4,566.2)	INR 5Y Swap*	5.57	3	(7)	28	38	(111)
	India FII data (US\$ mn)	28 Jan	27 Jan	WTD	MTD	CYTD	FYTD
FII-Equity (517.5) (92.4) (569.2) 2,573.7 2,573.7 32,549.5	FII-Debt	31.7	(134.5)	(47.6)	(472.6)	(472.6)	(4,566.2)
	FII-Equity	(517.5)	(92.4)	(569.2)	2,573.7	2,573.7	32,549.5

Source: Bloomberg, Bank of Baroda | *Indicates change in bps



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