

## **MACRO DAILY**

## Macro developments

- RBI reported that currency in circulation (CIC) declined by Rs 329bn and stood at Rs 27.7tn for the week ending 18 Dec 2020. Reserve money rose by 14.8% on a YoY basis, compared with 13.2% a year ago. On FYTD basis, reserve money increased by 10.3% as against 5% a year ago.
- As per CMIE data, labour market scenario in India remained weak. Unemployment rate (30-day moving average) edged up to 9.6% as on 23 Dec 2020 compared with 8.2% in the previous week. This was led by sharp jump in rural unemployment rate (10% from 8.1%). Even urban unemployment rate rose to 8.8% from 8.4% in the previous week.
- US new home sales declined by 11% in Nov'20 on MoM basis to 841,000 units compared with 999,000 units in Oct'20. This is the lowest level since Jun'20. On the positive side, new orders for US manufactured goods rose for the 7th straight month by 0.9% in Nov'20 versus 1.8% in Oct'20. Core capital goods order, proxy for business investment also rose by 0.4% in Nov'20. Separately, jobless claims for the week ended 19 Dec 2020 fell by 89,000 to 803,000 (est., 885,000).

#### Markets

- Bonds: Except China, global yields closed higher amidst hopes of a conclusive Brexit deal. UK 10Y yield rose the most by 10bps (0.29%). US 10Y yield rose by 3bps (0.94%) supported by better jobs data. Crude prices also rose by 2.2% to US\$ 51/bbl. India's 10Y yield closed flat at 5.95%. It is trading higher at 5.97% today.
- Currency: Except CNY (flat), other global currencies ended higher against the dollar. After rising for 3-straight session, DXY fell by 0.3%. GBP rose by 1% on expectations of finalisation of Brexit trade deal. EUR too gained by 0.2%. INR rose by 0.1%. It is trading flat today, while other Asian currencies are trading mixed.
- Equity: Global indices ended higher amidst hopes of a Brexit trade deal. Amongst other indices, Dax (1.3%) gained the most followed by Sensex (1%) and Shanghai Comp (0.8%). The gains in the domestic market were led by strong global cues and a rally in real estate and metal stocks. It is trading higher today in line with other Asian stocks.

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FIG 1 - MOVEMENT IN KEY GLOBAL ASSET CLASSES

US  0.94  3  3  1D  27  (96)    UK  0.29  10  1  20  7  (48)    Japan  0.01  0  0  0  0  3    Germany  (0.53)  5  2  4  (4)  (30)    Infe  0.55  0  0  0  0  0  2  7    2 Vyidek (A bp)  3.22  23  (8)  (12)  12  7    2 Vyidek (A bp)  0.12  0  0  (4)  (2)  (15)  (15)    UK  (0.12)  1  (4)  (8)  7  (6)  (15)	Particulars	Current	1D	1W	1M	3M	12M
UK  0.09  10  1  20  0  0  0  0  3  2  4  44  43  3  3  3  2  4  44  43  3  3  3  3  4  4  4  3  3  3  1  4  4  4  3  3  3  1  7  4  4  4  3  3  3  1  7  4  4  3  3  7  4 <t< td=""><td>10Y yields (Δ bps)</td><td></td><td></td><td></td><td></td><td></td><td></td></t<>	10Y yields (Δ bps)						
Lippin  0.01  0  0  0  0  2    Germany  (0.55)  5  2  4  (4)  (2)    Infeis  5.95  0  1  7  (4)  (65)    China  2.22  (2)  (8)  (2)  12  7    2 Yyidek Capa    UK  (0.12)  1  (4)  (8)  0.7  (6)    Japan  (0.13)  0  0  4  (8)  (7)  (6)    Japan  (0.13)  0  0  1  2  (7)  (8)    Japan  (0.13)  0  0  1  2  (7)  (8)  (8)  (9)  (8)  (9)  (8)  (9)  (1)  (1)  (1)	US	0.94	3	3	12	27	(96)
Genemery  (0.55)  5  2  4  (4)  (35)    India  5.95  0  1  7  (4)  (66)    Chea  3.22  20  (8)  (12)  12  7    2Yyieldic (Aspa)  UK  0.12  0 <td>UK</td> <td>0.29</td> <td>10</td> <td>1</td> <td>(2)</td> <td>7</td> <td>(48)</td>	UK	0.29	10	1	(2)	7	(48)
Incide  5.95  0  1  7  (4)  (6)    China  3.22  (2)  (8)  (12)  2  7    27 yields (A bep)    US  0.12  0  0  (4)  (2)  (15)    UK  0.10  1  (4)  (8)  (7)  (56)    UK  0.10  1  (4)  (8)  (7)  (60)    Span  0.10  1  (4)  (8)  (7)  (8)    Span  0.00  1  (2)  (1)  (3)  (2)  (3)  (4)  (	Japan	0.01	0	0	0	0	3
China  3 22  (2)  (8)  (12)  12  7    2 yyields (Δ bąs)    US  0.12  0  0  (4)  (2)  (16)    UK  (0.12)  1  (4)  (3)  (7)  (68)    Japan  (0.13)  0  0  1  2  (10)    Germany  (0.70)  3  2  5  0  (8)    Garmany  2.67  (1)  (8)  (27)  8  2.7    Germany  2.67  (1)  (8)  (27)  8  2.7    China  2.67  (1)  (8)  (27)  8  2.7    China  2.67  (1)  (8)  (27)  8  2.7    China  2.67  (1)  (8)  (2)  1.8  4.5  9.9    China  2.23  (1)  (2)  (2)  1.9  4.5  9.9    GPA  1.24  (1)  (1)	Germany	(0.55)	5	2	4	(4)	(31)
Visida (A bpo)   Vis	India	5.95	0	1	7	(4)	(63)
US  012  0  04  (2)  (15)    UK  (012)  1  (4)  (8)  (7)  (68)    Japan  (013)  0  1  2  (16)    Germany  (0.70)  3  2  5  (0)  (8)    India  3.87  (1)  (0)  (0)  (50)  (194)    China  2.67  (1)  (3)  (27)  8  27    Currents (A*)    EUR  1.287  0.2  (0.1)  2.8  4.5  99    GBP  1.3493  0.2  (0.1)  3  1.7  9.5    GBP  1.3493  0.1  (0.1)  3.3  1.7  9.5    INR  7.3.76  0.1  (0.1)  3.3  1.7  9.5    INR  7.3.76  0.1  (0.1)  3.3  1.9  1.0  1.0  1.0  1.0  1.0  1.0  1.0  1.0  1.0  1.	China	3.22	(2)	(8)	(12)	12	7
UK  (0.12)  1  (4)  (8)  (7)  (6e)    Japan  (0.13)  0  0  1  2  (1)    Germany  (0.70)  3  2  5  0  (8)    India  3.87  (1)  (0)  (10)  (56)  (194)    China  267  (1)  (8)  (27)  8  27    Currenies (AX)    EUR  1.248  0.2  (0.1)  2.8  4.5  9.9    GBP  1.3493  1.0  (0.1)  1.6  6.0  4.1    JPY  1.0357  0.1  (0.1)  0.3  7.1  9.5    INR  3.74  0.1  (0.1)  0.3  3.7  1.95    INR  3.74  0.1  0.0  3.0  3.0  6.6    EVY  6.5406  0  0.0  3.0  1.6  5.7    FISE  6.496  0.7  0.1  3.0  1	2Y yields (Δ bps)						
Japan  (0.13)  0  1  2  (π)    Germany  (0.70)  3  2  5  0  (8)    India  3.87  (1)  (20)  (10)  (5)  (79)    Chinia  2.67  (1)  8  (27)  8  27    Currenies (Δ Χ)    EUR  1.2187  0.2  (0.1)  2.8  4.5  9.9    GBP  1.2493  0.0  (0.1)  0.3  1.7  5.3    AUD  0.7575  0.7  0  3.7  7.1  9.5    INR  73.76  0.1  0.2  5  0.3  3.9  6.4    Equity & Other indices (Δ X)  0.0  0.1  0.3  3.9  0.4  9.5    Explicity & Other indices (Δ X)  0.0  0.1  0.3  3.9  0.4  9.0  1.0  1.4  9.5  1.6  1.6  1.6  1.6  1.6  1.6  1.6  1.6  1.6  <	US	0.12	0	0	(4)	(2)	(150)
Germanary  (0.70)  3  2  5  0  (e)    India  3.87  (1)  (0)  (10)  (5)  (19)    Chinia  2.67  (1)  (8)  (27)  8  27    Currencies (A.V)    EUR  1.2187  0.2  (0.1)  2.8  4.5  9.9    GBP  1.3493  1.0  (0.1)  1.6  6.0  4.1    JPY  103.57  0.1  (0.1)  3.3  7.1  9.5    AUD  0.7575  0.7  0  3.7  7.1  9.5    INR  7.376  0.1  (0.2)  0.5  0.3  0.3    CNY  6.5406  0  (0.1)  3.0  1.6  5.7    Equity SOther indices (Δ.Y)  3.0  0  0  0  3.0  1.6  5.7    Daw  3.0130  0.4  (0.1)  3.0  1.6  5.7    Eyethy SOther indices (Δ.Y)  1.3	UK	(0.12)	1	(4)	(8)	(7)	(68)
India  3.87  (1)  (0)  (10)  (5)  (7)    China  2.67  (1)  (8)  (27)  8  27    Currencies (λ.γ)    EUR  1.2187  0.2  (0.1)  2.8  4.5  9.9    GBP  1.3493  1.0  (0.1)  1.6  6.0  4.1    JPY  103.57  0.1  (0.1)  0.3  1.7  5.3    AUD  0.7575  0.7  0  3.7  7.1  9.5    INR  7.376  0.1  (0.2)  0.5  (0.3)  0.5    CNY  6.5406  0  (0.1)  0.3  3.9  6.4    Ewity & Other indices (Δ.Υ)  2.0  0.3  1.0  0.3  3.9  6.4    Daw  3.0130  0.4  (0.1)  3.0  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 </td <td>Japan</td> <td>(0.13)</td> <td>0</td> <td>0</td> <td>1</td> <td>2</td> <td>(1)</td>	Japan	(0.13)	0	0	1	2	(1)
China  2.67  (1)  (8)  (27)  8  2 or    Currencies (Δ X)    EUR  1.2187  0.2  (0.1)  2.8  4.5  9.9    GBP  1.3493  1.0  (0.1)  1.6  6.0  4.1    JPY  103.57  0.1  (0.1)  0.3  1.7  9.5    AUD  0.7575  0.7  0  3.7  7.1  9.5    INR  73.76  0.1  (0.2)  0.5  (0.3)  3.9  6.4    EVIY  6.5406  0  (0.1)  0.3  3.9  6.4    EVIY  6.5406  0  (0.1)  0.3  3.9  6.4    EVIY  6.5406  0.7  (1.1)  2.3  10.1  (1.49)    DAX  13,587  1.3  0.2  3.4  7.5  2.2    NIKKEI  26,525  0.3  0.9  3.9  13.6  11.5    Shanghai Comp  3,382  0.8	Germany	(0.70)	3	2	5	0	(8)
Currencies (Δ %)  Currencies (Δ %)  1.2187  0.2  (0.1)  2.8  4.5  9.9    GBP  1.3493  1.0  (0.1)  1.6  6.0  4.1    JPY  103.57  0.1  (0.1)  0.3  7.1  9.5    AUD  0.7575  0.7  0.0  3.7  7.1  9.5    INR  73.76  0.1  (0.2)  0.5  (0.3)  3.5    CNY  6.5406  0  (0.1)  0.3  3.9  6.4    Equity & Other indices (Δ %)  30.30  0.4  (0.1)  3.0  3.2  0.5    Dow  30.130  0.4  (0.1)  3.0  12.6  5.7    FISE  6.496  0.7  (1.1)  2.3  10.1  (1.9)    DAX  13,587  1.3  0.2  3.4  7.5  2.2    NIKKEI  26,525  0.3  (0.9)  3.9  13.6  11.5    Senst (Uss/bib)  51.20  2.2	India	3.87	(1)	(0)	(10)	(56)	(194)
EUR  12187  0.2  (0.1)  2.8  4.5  9.9    GBP  13493  1.0  (0.1)  1.6  6.0  4.1    JPY  103.57  0.1  (0.1)  0.3  1.7  5.3    AUD  0.7575  0.7  0  3.7  7.1  9.5    INR  73.76  0.1  (0.2)  0.5  (0.3)  3.5    CNY  6.5406  0.1  (0.1)  0.3  3.9  6.4    Equity & Other indices (Δ %)	China	2.67	(1)	(8)	(27)	8	27
GBP  1.3493  1.0  (0.1)  1.6  6.0  4.1    JPY  103.57  0.1  (0.1)  0.3  1.7  5.3    AUD  0.7575  0.7  0.0  3.7  7.1  9.5    INR  73.76  0.1  (0.2)  0.5  (0.3)  3.5    CNY  6.5406  0  (0.1)  0.3  3.9  6.4    Equity & Other indices (Δ %)  8  0  0.01  3.0  1.26  5.7    FSE  6.496  0.7  (1.1)  2.3  10.1  (1.49    DAX  13,587  1.3  0.2  3.4  7.5  2.2    NKKEI  26,525  0.3  0.9  3.9  13.6  11.5    Shanghai Comp  3,382  0.8  0.5  0.1  3.1  13.4    SENSEX  46,444  1.0  (0.5)  5.8  23.3  12.0    Gold (US\$/oz)  1,873  0.6  0.4  0.1	Currencies (\Delta %)						
JPY  103.57  0.1  (0.1)  0.3  1.7  5.8    AUD  0.7575  0.7  0  3.7  7.1  9.5    INR  73.76  0.1  (0.2)  0.5  (0.3)  3.5    CNY  6.5406  0  (0.1)  0.3  3.9  6.4    Equity & Other indices (Δ %)  8  0.1  0.0  3.0  1.6  5.7    Equity & Other indices (Δ %)  8  0.4  (0.1)  3.0  12.6  5.7    FSE  6.496  0.7  (1.1)  2.3  10.1  (1.4)    DAX  13,587  1.3  0.2  3.4  7.5  2.2    NKKEI  26,525  0.3  0.9  3.9  13.6  11.5    SENSEX  46,444  1.0  0.5  5.8  23.3  12.0    Gold (US\$/oz)  1,873  0.6  0.4  0.1  0.5  24.9    CRB Index  439.7  0.2  0.7  3.	EUR	1.2187	0.2	(0.1)	2.8	4.5	9.9
AUD  0.7575  0.7  0  3.7  7.1  9.5    INR  73.76  0.1  (0.2)  0.5  (0.3)  (3.5)    CNY  6.5406  0  (0.1)  0.3  3.9  6.4    Equity & Other indices (A %)  8  0.1  0.1  3.0  12.6  5.7    FOW  30,130  0.4  (0.1)  3.0  12.6  5.7    FTSE  6,496  0.7  (1.1)  2.3  10.1  (14.9)    DAX  13,587  1.3  0.2  3.4  7.5  2.2    NIKKEI  26,525  0.3  0.9  3.9  13.6  11.5    SENSEX  46,444  1.0  (0.5)  5.8  23.3  12.0    Brent (US\$/rbb)  51.20  2.2  0.2  13.9  2.6  23.8    Gold (US\$/c2)  1,873  0.6  0.4  0.1  0.5  24.9    Regers Agri Index  439.7  0.2  0.7	GBP	1.3493	1.0	(0.1)	1.6	6.0	4.1
INR  73.76  0.1  (0.2)  0.5  (0.3)  (3.5)    CNY  6.5406  0  (0.1)  0.3  3.9  6.4    Equity & Other indices (Δ %)  0  (0.1)  0.3  3.9  6.4    Dow  30,130  0.4  (0.1)  3.0  12.6  5.7    FISE  6,496  0.7  (1.1)  2.3  10.1  (14.9)    DAX  13,587  1.3  0.2  3.4  7.5  2.2    NIKKEI  26,525  0.3  (0.9)  3.9  13.6  11.5    Sensex  46,444  1.0  (0.5)  5.8  23.3  12.0    Brent (US\$/bbl)  51.20  2.2  0.2  13.9  2.6  (23.8)    Gold (US\$/co)  1,873  0.6  0.4  0.1  0.5  24.9    CRB Index  439.7  0.2  0.7  3.0  8.9  10.3    Rogers Agri Index  860.8  1.1  3.2  4.1	JPY	103.57	0.1	(0.1)	0.3	1.7	5.3
CNY  6.5406  0  (0.1)  0.3  3.9  6.4    Equity & Other indices (Δ %)  30,130  0.4  (0.1)  3.0  12.6  5.7    FTSE  6,496  0.7  (1.1)  2.3  10.1  (14.9)    DAX  13,587  1.3  0.2  3.4  7.5  2.2    NIKKEI  26,525  0.3  (0.9)  3.9  13.6  11.5    Shanghai Comp  3,382  0.8  0.5  0.1  3.1  13.4    SENSEX  46,444  1.0  (0.5)  5.8  23.3  12.0    Brent (US\$/rbbl)  51.20  2.2  0.2  13.9  2.2  (23.8)    Gold (US\$/o2)  1,873  0.6  0.4  0.1  0.5  24.9    CRB Index  439.7  0.2  0.7  3.0  8.9  10.3    Rogers Agri Index  860.8  11  3.2  1  15.4  15.1    INR 5Y Swap*  5.2  3	AUD	0.7575	0.7	0	3.7	7.1	9.5
Equity & Other indices (Δ %)    Dow  30,130  0.4  (0.1)  3.0  12.6  5.7    FTSE  6,496  0.7  (1.1)  2.3  10.1  (14.9)    DAX  13,587  1.3  0.2  3.4  7.5  2.2    NIKKEI  26,525  0.3  (0.9)  3.9  13.6  11.5    Shanghai Comp  3,382  0.8  0.5  0.1  3.1  13.4    SENSEX  46,444  1.0  (0.5)  5.8  23.3  12.0    Brent (US\$/bbl)  51.20  2.2  0.2  13.9  22.6  (23.8)    Gold (US\$/coz)  1,873  0.6  0.4  0.1  0.5  24.9    CRB Index  439.7  0.2  0.7  3.0  8.9  10.3    Rogers Agri Index  860.8  1.1  3.2  4.1  15.4  15.2    INR 5Y Swap*  5.29  (3)  1  18  (20)  (137) <t< td=""><td>INR</td><td>73.76</td><td>0.1</td><td>(0.2)</td><td>0.5</td><td>(0.3)</td><td>(3.5)</td></t<>	INR	73.76	0.1	(0.2)	0.5	(0.3)	(3.5)
Dow  30,130  0.4  (0.1)  3.0  12.6  5.7    FTSE  6,496  0.7  (1.1)  2.3  10.1  (14.9)    DAX  13,587  1.3  0.2  3.4  7.5  2.2    NIKKEI  26,525  0.3  (0.9)  3.9  13.6  11.5    Shanghai Comp  3,382  0.8  0.5  0.1  3.1  13.4    SENSEX  46,444  1.0  (0.5)  5.8  23.3  12.0    Brent (US\$/bbl)  51.20  2.2  0.2  13.9  22.6  (23.8)    Gold (US\$/o2)  1,873  0.6  0.4  0.1  0.5  24.9    CRB Index  439.7  0.2  0.7  3.0  8.9  10.3    Rogers Agri Index  860.8  1.1  3.2  4.1  15.4  15.1    LIBOR (3M)*  0.2  0.7  3.0  3  1  (172    INR 5Y Swap*  5.29  (3)  1	CNY	6.5406	0	(0.1)	0.3	3.9	6.4
FTSE  6,496  0.7  (1.1)  2.3  10.1  (14.9)    DAX  13,587  1.3  0.2  3.4  7.5  2.2    NIKKEI  26,525  0.3  (0.9)  3.9  13.6  11.5    Shanghai Comp  3,382  0.8  0.5  0.1  3.1  13.4    SENSEX  46,444  1.0  (0.5)  5.8  23.3  12.0    Brent (US\$/bbl)  51.20  2.2  0.2  13.9  22.6  (23.8)    Gold (US\$/oz)  1,873  0.6  0.4  0.1  0.5  24.9    CRB Index  439.7  0.2  0.7  3.0  8.9  10.3    Rogers Agri Index  860.8  1.1  3.2  4.1  15.4  15.1    LIBOR (3M)*  0.24  (1)  0  3  1  (722)    INR 5Y Swap*  5.29  (3)  1  18  (20)  (317)    India FII data (US\$ mn)  22 Dec  21 Dec	Equity & Other indices (Δ %)						
DAX  13,587  1.3  0.2  3.4  7.5  2.2    NIKKEI  26,525  0.3  (0.9)  3.9  13.6  11.5    Shanghai Comp  3,382  0.8  0.5  0.1  3.1  13.4    SENSEX  46,444  1.0  (0.5)  5.8  23.3  12.0    Brent (US\$/bbl)  51.20  2.2  0.2  13.9  2.6  (23.8)    Gold (US\$/o2)  1,873  0.6  0.4  0.1  0.5  24.9    CRB Index  439.7  0.2  0.7  3.0  8.9  10.3    Rogers Agri Index  860.8  1.1  3.2  4.1  15.4  15.1    LIBOR (3M)*  0.24  (1)  0  3  1  (722)    INR 5Y Swap*  5.29  (3)  1  18  (20)  (137)    India FII data (US\$ mn)  22 Dec  21 Dec  WTD  MTD  CYTD  FYTD	Dow	30,130	0.4	(0.1)	3.0	12.6	5.7
NIKKEI  26,525  0.3  (0.9)  3.9  13.6  11.5    Shanghai Comp  3,382  0.8  0.5  0.1  3.1  13.4    SENSEX  46,444  1.0  (0.5)  5.8  23.3  12.0    Brent (US\$/bbl)  51.20  2.2  0.2  13.9  22.6  (23.8)    Gold (US\$/oz)  1,873  0.6  0.4  0.1  0.5  24.9    CRB Index  439.7  0.2  0.7  3.0  8.9  10.3    Rogers Agri Index  860.8  1.1  3.2  4.1  15.4  15.1    LIBOR (3M)*  0.24  (1)  0  3  1  (172    INR 5Y Swap*  5.29  (3)  1  18  (20)  (137    India FII data (US\$ mn)  22 Dec  21 Dec  WTD  MTD  CYTD  FYTD	FTSE	6,496	0.7	(1.1)	2.3	10.1	(14.9)
Shanghai Comp  3,382  0.8  0.5  0.1  3.1  13.4    SENSEX  46,444  1.0  (0.5)  5.8  23.3  12.0    Brent (US\$/bbl)  51.20  2.2  0.2  13.9  22.6  (23.8)    Gold (US\$/oz)  1,873  0.6  0.4  0.1  0.5  24.9    CRB Index  439.7  0.2  0.7  3.0  8.9  10.3    Rogers Agri Index  860.8  1.1  3.2  4.1  15.4  15.1    LIBOR (3M)*  0.24  (1)  0  3  1  (172)    INR 5Y Swap*  5.29  (3)  1  18  (20)  (137)    India FII data (US\$ mn)  22 Dec  21 Dec  WTD  MTD  CYTD  FYTD    FII-Debt  (58.2)  (111.5)  (169.7)  593.8  (14,025.3)  (4,265.8)	DAX	13,587	1.3	0.2	3.4	7.5	2.2
SENSEX  46,444  1.0  (0.5)  5.8  23.3  12.0    Brent (US\$/bbl)  51.20  2.2  0.2  13.9  22.6  (23.8)    Gold (US\$/oz)  1,873  0.6  0.4  0.1  0.5  24.9    CRB Index  439.7  0.2  0.7  3.0  8.9  10.3    Rogers Agri Index  860.8  1.1  3.2  4.1  15.4  15.1    LIBOR (3M)*  0.24  (1)  0  3  1  (172)    INR 5Y Swap*  5.29  (3)  1  18  (20)  (137)    India FII data (US\$ mn)  22 Dec  21 Dec  WTD  MTD  CYTD  FYTD    FII-Debt  (58.2)  (111.5)  (169.7)  593.8  (14,025.3)  (4,265.8)	NIKKEI	26,525	0.3	(0.9)	3.9	13.6	11.5
Brent (US\$/bbl)  51.20  2.2  0.2  13.9  22.6  (23.8)    Gold (US\$/oz)  1,873  0.6  0.4  0.1  0.5  24.9    CRB Index  439.7  0.2  0.7  3.0  8.9  10.3    Rogers Agri Index  860.8  1.1  3.2  4.1  15.4  15.1    LIBOR (3M)*  0.24  (1)  0  3  1  (172)    INR 5Y Swap*  5.29  (3)  1  18  (20)  (137)    India FII data (US\$ mn)  22 Dec  21 Dec  WTD  MTD  CYTD  FYTD    FII-Debt  (58.2)  (111.5)  (169.7)  593.8  (14,025.3)  (4,265.8)	Shanghai Comp	3,382	0.8	0.5	0.1	3.1	13.4
Gold (US\$/oz)  1,873  0.6  0.4  0.1  0.5  24.9    CRB Index  439.7  0.2  0.7  3.0  8.9  10.3    Rogers Agri Index  860.8  1.1  3.2  4.1  15.4  15.1    LIBOR (3M)*  0.24  (1)  0  3  1  (172)    INR 5Y Swap*  5.29  (3)  1  18  (20)  (137)    India FII data (US\$ mn)  22 Dec  21 Dec  WTD  MTD  CYTD  FYTD    FII-Debt  (58.2)  (111.5)  (169.7)  593.8  (14,025.3)  (4,265.8)	SENSEX	46,444	1.0	(0.5)	5.8	23.3	12.0
CRB Index  439.7  0.2  0.7  3.0  8.9  10.3    Rogers Agri Index  860.8  1.1  3.2  4.1  15.4  15.1    LIBOR (3M)*  0.24  (1)  0  3  1  (172)    INR 5Y Swap*  5.29  (3)  1  18  (20)  (137)    India FII data (US\$ mn)  22 Dec  21 Dec  WTD  MTD  CYTD  FYTD    FII-Debt  (58.2)  (111.5)  (169.7)  593.8  (14,025.3)  (4,265.8)	Brent (US\$/bbl)	51.20	2.2	0.2	13.9	22.6	(23.8)
Rogers Agri Index  860.8  1.1  3.2  4.1  15.4  15.1    LIBOR (3M)*  0.24  (1)  0  3  1  (172)    INR 5Y Swap*  5.29  (3)  1  18  (20)  (137)    India FII data (US\$ mn)  22 Dec  21 Dec  WTD  MTD  CYTD  FYTD    FII-Debt  (58.2)  (111.5)  (169.7)  593.8  (14,025.3)  (4,265.8)	Gold (US\$/oz)	1,873	0.6	0.4	0.1	0.5	24.9
LIBOR (3M)*  0.24  (1)  0  3  1  (172)    INR 5Y Swap*  5.29  (3)  1  18  (20)  (137)    India FII data (US\$ mn)  22 Dec  21 Dec  WTD  MTD  CYTD  FYTD    FII-Debt  (58.2)  (111.5)  (169.7)  593.8  (14,025.3)  (4,265.8)	CRB Index	439.7	0.2	0.7	3.0	8.9	10.3
INR 5Y Swap*  5.29  (3)  1  18  (20)  (137)    India FII data (US\$ mn)  22 Dec  21 Dec  WTD  MTD  CYTD  FYTD    FII-Debt  (58.2)  (111.5)  (169.7)  593.8  (14,025.3)  (4,265.8)	Rogers Agri Index	860.8	1.1	3.2	4.1	15.4	15.1
India FII data (US\$ mn)  22 Dec  21 Dec  WTD  MTD  CYTD  FYTD    FII-Debt  (58.2)  (111.5)  (169.7)  593.8  (14,025.3)  (4,265.8)	LIBOR (3M)*	0.24	(1)	0	3	1	(172)
FII-Debt (58.2) (111.5) (169.7) 593.8 (14,025.3) (4,265.8)	INR 5Y Swap*	5.29	(3)	1	18	(20)	(137)
	India FII data (US\$ mn)	22 Dec	21 Dec	WTD	MTD	CYTD	FYTD
FII-Equity 436.1 3.1 439.2 6,355.9 22,461.6 29,064.6	FII-Debt	(58.2)	(111.5)	(169.7)	593.8	(14,025.3)	(4,265.8)
	FII-Equity	436.1	3.1	439.2	6,355.9		

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



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