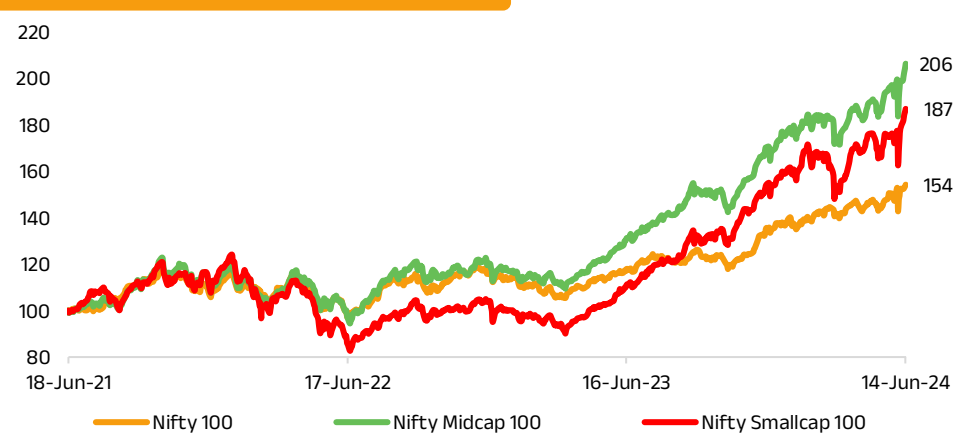


Broad Indices Historical Movement



Source: NSE

Broad Indices

	14-Jun-24	1 Day	1 Week	1 Month
Nifty 50	23,465.60	0.29%	0.89%	4.45%
Nifty 100	24,571.65	0.50%	1.24%	4.81%
Nifty 200	13,360.60	0.59%	1.63%	5.16%
Nifty 500	22,214.30	0.63%	1.86%	5.46%
Nifty Large Midcap 250	15,574.70	0.80%	2.52%	6.22%
Nifty Midcap 150	20,698.25	1.07%	3.72%	7.53%
Nifty Next 50	71,892.15	1.48%	3.08%	7.13%
Nifty Smallcap 250	16,845.55	0.86%	3.27%	6.67%

Source: NSE; Positive returns indicates green colour, unchanged is yellow and negative returns is rose.

Smart Beta Index

Index	14-Jun-24	1 Day	1 Week	1 Month
Nifty 200 Momentum 30 Index	36,250.15	1.12%	3.53%	7.62%
NIFTY 500 Value 50	14,695.67	0.55%	2.60%	3.91%
Nifty 200 Quality 30	20,602.40	0.14%	1.18%	7.31%
Nifty 50 Equal Weight	29,999.05	0.33%	1.44%	5.35%
NIFTY Alpha Low Volatility 30	28,031.50	0.52%	1.69%	4.16%
Nifty High Beta 50	4,189.42	0.94%	3.26%	6.33%
Nifty Low Volatility 50	23,448.01	0.33%	0.75%	4.45%
Nifty Midcap150 Momentum 50	63,608.90	1.21%	3.59%	6.48%
Nifty PSE	10,804.90	0.88%	4.49%	4.58%
Nifty SME Emerge	14,002.29	0.30%	4.87%	5.72%
Nifty 100 ESG	4,674.15	0.44%	1.22%	5.38%

Source: NSE; Positive returns indicates green colour, unchanged is yellow and negative returns is rose.

Sector Indices

Index	14-Jun-24	1 Day	1 Week	1 Month
Nifty Auto	25,722.10	1.30%	2.80%	10.46%
Nifty Bank	50,002.00	0.31%	0.44%	3.92%
Nifty Consumption	11,221.90	0.85%	1.05%	5.77%
Nifty Financial	22,411.95	0.52%	1.16%	4.35%
Nifty FMCG	57,225.85	0.19%	-1.32%	3.92%
Nifty Healthcare	12,613.00	0.58%	1.61%	4.90%
Nifty IT	34,598.55	-0.87%	0.21%	3.64%
Nifty Media	2,057.85	-0.03%	2.51%	13.58%
Nifty Metal	9,912.10	0.73%	1.19%	3.71%
Nifty MNC	30,670.65	1.34%	3.11%	6.53%
Nifty Pharma	19,895.65	0.29%	0.61%	4.82%
Nifty Realty	1,129.10	0.82%	4.19%	13.24%
Nifty Energy	41,040.00	0.24%	1.31%	1.83%

Source: NSE; Positive returns indicates green colour, unchanged is yellow and negative returns is rose.

Nifty 50 Top 5 Gainers

Company	14-Jun-24	Prev_Day	% Change	1 Week
Eicher Motors Limited	4,935.10	4,801.50	2.78	3.19
M&M	2,928.60	2,861.70	2.34	4.31
Adani Ports & SEZ	1,430.70	1,404.45	1.87	3.37
Titan Industries Limited	3,530.05	3,472.20	1.67	3.15
SBI Life Insurance Company Lim	1,469.90	1,449.90	1.38	2.63

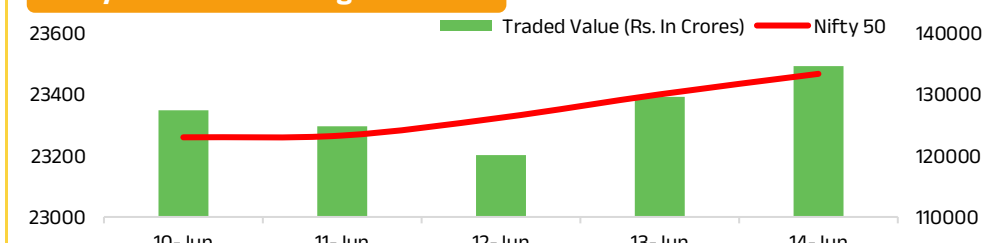
Source: NSE

Nifty 50 Top 5 Losers

Company	14-Jun-24	Prev_Day	% Change	1 Week
Tech Mahindra	1,371.45	1389	-1.26	2.32
TCS	3,832.05	3878	-1.19	-0.69
United Phos	551.70	558	-1.08	0.04
Wipro	477.50	483	-1.06	0.47
HCL Tech	1,431.05	1444	-0.91	0.87

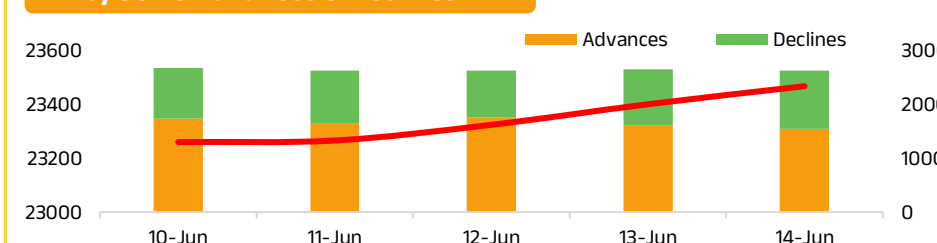
Source: NSE

Nifty 50 vs NSE Trading Volume



Source: NSE

Nifty 50 vs Advances & Declines



Source: NSE

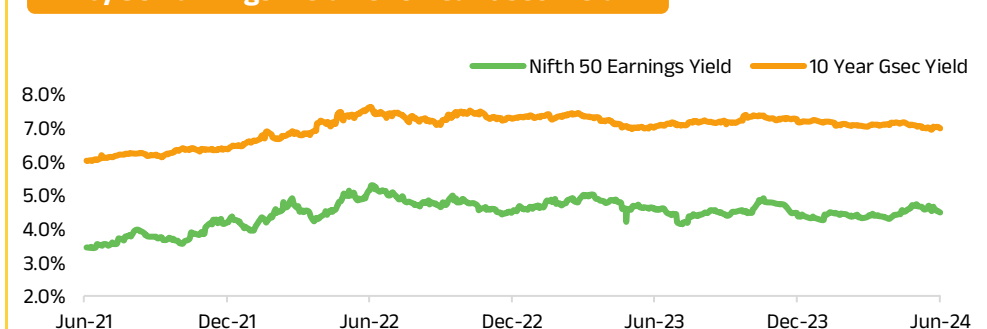
Indian equity markets extended its gains following the country's robust macroeconomic fundamentals and resilient investor sentiments. The key benchmark indices closed near a fresh high amid optimism over the upcoming union budget in July 2024.

The manufacturer of auto components, Minda Corporation, said that it has signed an agreement to establish a joint venture with Taiwan's HSIN Chong Machinery Works Co. to manufacture passenger car sunroofs locally. The 50:50 partnership aims to localise the production of sunroof and closure technology products.

India's merchandise trade deficit widened to \$23.78 billion in May 2024 from \$22.53 billion in Apr 2023. Exports surged 9.10% to \$38.13 billion in May 2024 from \$34.95 billion of the same month of previous year and imports also rose by 7.71% to \$61.91 billion from \$57.48 billion during the same period.

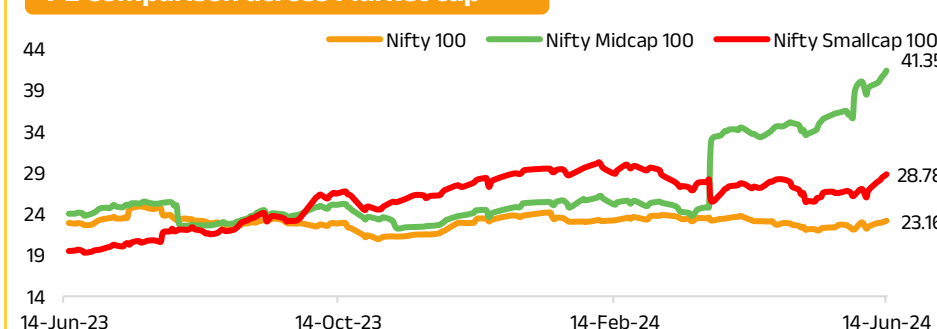
Japanese tech giant SoftBank Corp has introduced an innovative voice-altering phone technology to mitigate the escalating issue of "customer harassment." This artificial intelligence (AI)-driven solution transforms even the most irate callers into sounding calm and composed, thereby alleviating stress levels among call-centre operators.

Nifty 50 Earnings Yield Vs 10 Year Gsec Yield



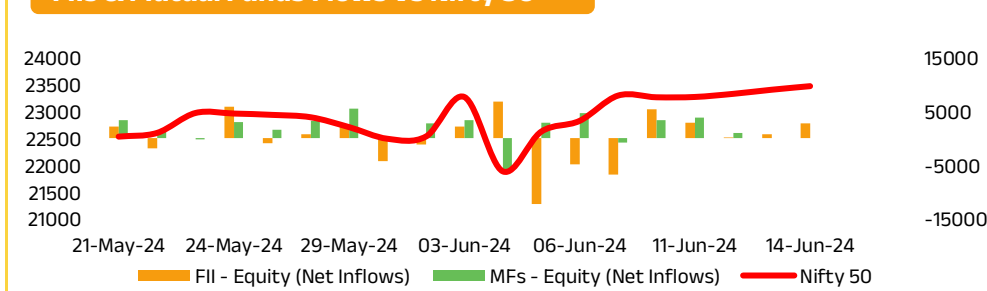
Source: NSE, Refinitiv; Nifty 50 Earnings Yield = 1 / Nifty 50 Trailing PE

PE Comparison across Market cap



Source: NSE

FII & Mutual Funds Flows Vs Nifty 50



Source: FPI NSDL, SEBI, NSE

Institutional Flows (Equity)

Description	Net	MTD	QTD	INR Cr.
				YTD
FII*	2770.42	-3,064	-37,321	-26,428
MF**	981.97	11,949	92,439	174,468
DII*	655.76	11,872	111,791	219,366

Source: SEBI, NSDL; *As on 14th Jun 2024; **As on 12th Jun 2024;

F&O Trends

	Latest	Previous	Change %
Near Futures	23466.65	23355.10	0.48%
Near Basis	1.05	32.15	-96.73%
Mid Futures	23588.55	23476.95	0.48%
Mid Basis	122.95	154.00	-20.16%
Near Open Interest (Cr.)	1.21	1.24	-2.23%
Mid Open Interest (Cr.)	0.23	0.18	29.84%
Rollover (%)	18.77	15.07	24.52%
Put Call Ratio (OI)	1.01	0.97	4.16%
Put Call Ratio(Vol)	1.00	0.94	5.97%

Source: NSE

FII Derivative Trade Statistics

	Buy	Sell	Open Int.
Index Futures	4619	1902	30745
Index Options	2282047	2356809	274190
Stock Futures	22323	22623	282638
Stock Options	48939	49229	56303
Total	2357929	2430564	643876

Source: NSE

Global Equity Market

Global Indices	17-Jun-24	1 Day	1 Week	1 Month
Russell 1000 Index (U.S.)	2978.31	0.75%	1.90%	2.58%
Nasdaq 100 (U.S.)	19902.75	1.24%	4.34%	7.31%
FTSE (U.K.)	8142.15	-0.06%	-1.05%	-3.30%
DAX Index (Germany)	18068.21	0.37%	-2.31%	-3.40%
CAC 40 Index (France)	7571.57	0.91%	-4.08%	-7.30%
SSE Composite (China)	3015.89	-0.55%	-1.16%	-4.38%
Nikkei (Japan)	38102.44	-1.83%	-2.40%	-1.77%
Kospi (South Korea)	2744.10	-0.52%	1.59%	0.71%
HangSeng (Hong Kong)	17936.12	-0.03%	-2.35%	-8.27%
Strait Times (Singapore) ^[1]	3297.55	-0.81%	-0.74%	-0.48%
Ibovespa Sao Paulo (Brazil)	119137.86	-0.44%	-1.34%	-7.03%
RTS Index (Russia) ^[1]	1137.45	0.42%	0.58%	-6.14%
S&P/ASX 200 (Australia)	7700.30	-0.31%	-2.03%	-1.46%
Jakarta Composite (Indonesia) ^[1]	6734.83	-1.42%	-2.70%	-7.96%
KLSE (Malaysia) ^[1]	1607.32	-0.18%	-0.44%	-0.58%

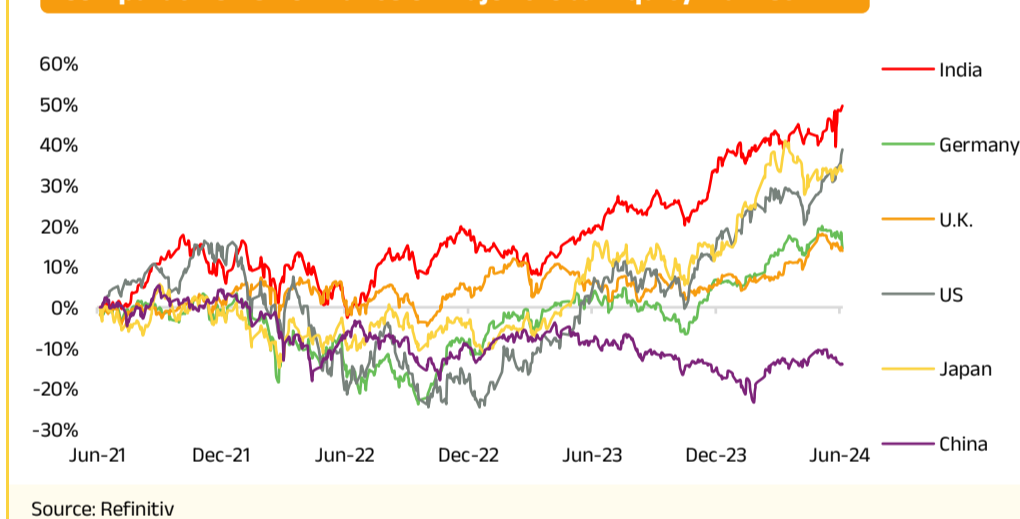
Source: Refinitiv; Positive returns indicates green colour, unchanged is yellow and negative returns is rose.

Global & Domestic Commodity Market

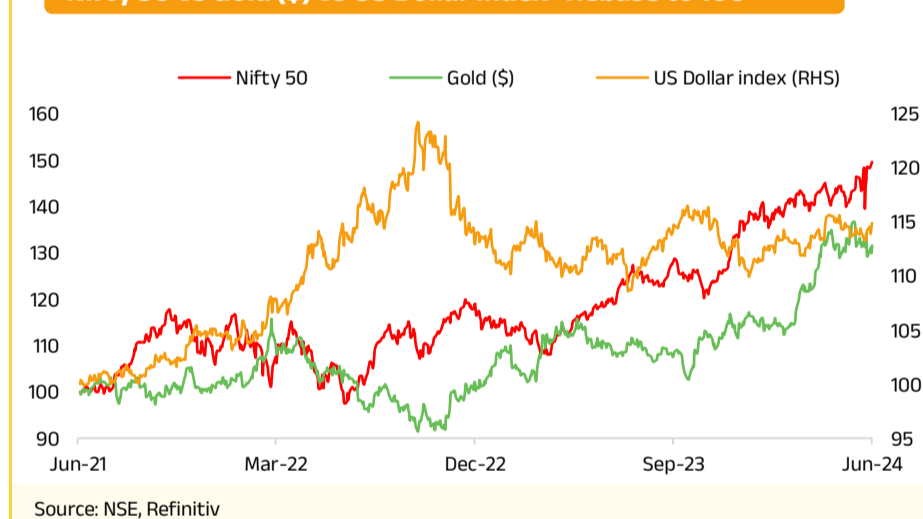
Commodity Prices	17-Jun-24	1 Day	1 Week	1 Month
Gold (INR/10 gm) ^[1]	71,596	0.30%	1.05%	-1.94%
Gold (\$/oz)	2,318.87	-0.59%	0.36%	-3.98%
Silver (INR/1 kg) ^[1]	87,723	-0.31%	-1.22%	1.70%
Silver (\$/oz)	29.50	-0.15%	-0.92%	-6.34%
Brent Crude(\$/bbl)	83.55	1.16%	3.54%	0.20%
Crude Oil (INR/1 bbl) ^[1]	6,568.00	0.12%	4.24%	-0.73%
NYMEX Crude(\$/bbl)	81.23	2.42%	3.28%	-0.28%
Natural Gas (INR/1 mmbtu)	247.20	-2.87%	1.56%	18.68%
Aluminium (INR/1 kg) ^[1]	234.85	-0.23%	-1.12%	-2.35%
Copper (INR/1 kg) ^[1]	848.20	-1.65%	-1.54%	-5.66%
Nickel (INR/1 kg) ^[1]	1,476.10	-1.76%	-3.37%	-15.49%
Lead (INR/1 kg) ^[1]	191.25	-1.16%	1.95%	-3.19%
Zinc (INR/1 kg) ^[1]	261.65	-0.70%	0.63%	-0.98%
Mentha Oil (INR/1 kg) ^[1]	962.60	-1.02%	-1.12%	-4.09%
Baltic Dry Index ^[1]	1,948	0.31%	3.45%	5.64%

Source: Refinitiv, MCX; Positive returns indicates green colour, unchanged is yellow and negative returns is rose.

Comparative Performance of Major Global Equity Market



Nifty 50 vs Gold (\$) vs US Dollar Index - Rebase to 100



Term of the Day



Algorithmic Trading

Definition: Algorithmic trading, also known as automated trading, black-box trading, or algo trading, is an automated trading system that uses programmed software to determine trading orders. The buy or sell order of a defined quantity is placed into a quantitative model that automatically calculates the timing and size of orders based on the parameters set and pre-defined goals.



Explanation

The algorithmic trading is used by large institutional investors including investment bankers, mutual funds and pension funds. It is suitable for large trade volumes wherein the same is segregated into smaller trade volume and the optimal time for placing the order is calculated in a way to minimise the impact on the price of the financial instrument. Besides, it reduces transaction cost and saves time for the fund manager. In recent times, SEBI has conducted study on best practices followed in developed markets for surveillance of algorithmic trading in an attempt to detect fraudulent and manipulative activities at an early stage.

Mutual Fund Category Performance - Equity & Hybrid

Category	1 Month	6 Month	1 Year	3 Year
Large Cap Fund	4.86	15.31	34.11	16.77
Mid Cap Fund	7.58	24.57	53.79	25.52
Large & Mid Cap Fund	6.29	20.60	44.47	21.74
Small Cap Fund	6.46	19.36	49.22	26.97
Multi Cap Fund	6.24	20.11	47.19	23.32
Focused Fund	5.53	16.97	37.41	18.59
Value Fund	5.65	19.81	48.28	22.84
Contra Fund	5.64	21.22	48.78	25.01
ELSS	5.75	17.60	40.03	21.14
Equity Savings	2.04	7.27	15.88	9.52
Arbitrage Fund	0.65	4.08	7.69	5.46
Dividend Yield Fund	5.73	19.90	48.10	23.62
Aggressive Hybrid Fund	4.43	14.33	30.74	15.92
Balanced Advantage	3.05	10.69	24.55	12.34

Source: MFI 360 Explorer; Less than 1 year returns are absolute and greater than 1 year returns are CAGR. Category wise parent schemes are selected, which are available for investment to calculate average returns.

^[1]Data as on 14 Jun, 2024

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