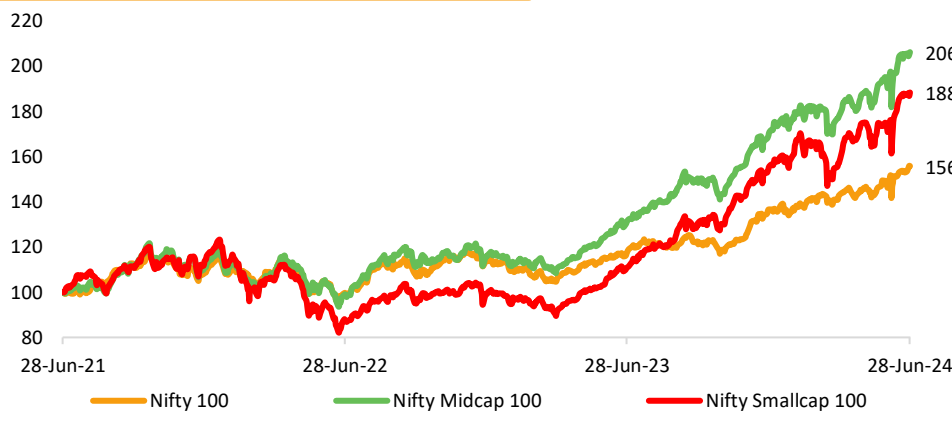


Broad Indices Historical Movement



Source: NSE

Broad Indices

	28-Jun-24	1 Day	1 Week	1 Month
Nifty 50	24,010.60	-0.14%	2.17%	4.90%
Nifty 100	25,007.25	-0.08%	1.84%	4.75%
Nifty 200	13,579.25	0.03%	1.63%	5.04%
Nifty 500	22,559.70	0.10%	1.45%	5.48%
Nifty Large Midcap 250	15,756.45	0.22%	1.10%	5.88%
Nifty Midcap 150	20,831.95	0.53%	0.47%	6.97%
Nifty Next 50	71,523.45	0.26%	0.58%	4.34%
Nifty Smallcap 250	17,111.05	0.66%	0.38%	8.48%

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

Smart Beta Index

Index	28-Jun-24	1 Day	1 Week	1 Month
Nifty 200 Momentum 30 Index	35,298.95	0.22%	-0.44%	1.62%
NIFTY 500 Value 50	14,734.18	1.01%	0.34%	2.56%
Nifty 200 Quality 30	20,682.50	0.41%	1.15%	4.08%
Nifty 50 Equal Weight	30,256.40	0.12%	1.58%	4.17%
NIFTY Alpha Low Volatility 30	28,040.30	0.23%	1.85%	3.27%
Nifty High Beta 50	4,184.62	0.32%	-0.65%	3.70%
Nifty Low Volatility 50	23,710.09	0.06%	1.78%	4.55%
Nifty Midcap150 Momentum 50	62,756.05	0.43%	-1.10%	3.59%
Nifty PSE	10,685.50	0.66%	0.76%	0.30%
Nifty SME Emerge	14,295.93	0.39%	1.23%	10.51%
Nifty 100 ESG	4,747.10	-0.13%	1.58%	5.33%

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

Sector Indices

Index	28-Jun-24	1 Day	1 Week	1 Month
Nifty Auto	25,200.60	0.04%	0.43%	5.82%
Nifty Bank	52,342.25	-0.89%	1.32%	6.51%
Nifty Consumption	11,131.60	-0.07%	0.91%	4.38%
Nifty Financial	23,420.30	-0.87%	1.86%	6.54%
Nifty FMCG	56,756.85	0.15%	1.37%	2.69%
Nifty Healthcare	12,576.25	1.10%	1.22%	3.98%
Nifty IT	36,157.50	0.09%	2.72%	6.72%
Nifty Media	1,992.35	-0.19%	-2.32%	5.73%
Nifty Metal	9,814.30	0.48%	-1.77%	-0.01%
Nifty MNC	30,362.40	-0.06%	0.82%	4.19%
Nifty Pharma	19,731.55	1.11%	1.04%	2.68%
Nifty Realty	1,104.75	0.53%	-2.40%	9.38%
Nifty Energy	41,789.20	1.08%	3.29%	2.44%

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

Nifty 50 Top 5 Gainers

Company	28-Jun-24	Prev_Day	% Change	1 Week
Dr.Reddy	6,402.35	6,235.90	2.67	6.50
ONGC	274.20	267.50	2.50	1.69
RIL	3,130.80	3,061.10	2.28	7.65
SBI Life Insurance Co. Ltd.	1,491.95	1,463.45	1.95	1.90
Tata Motors	989.75	972.10	1.82	2.91

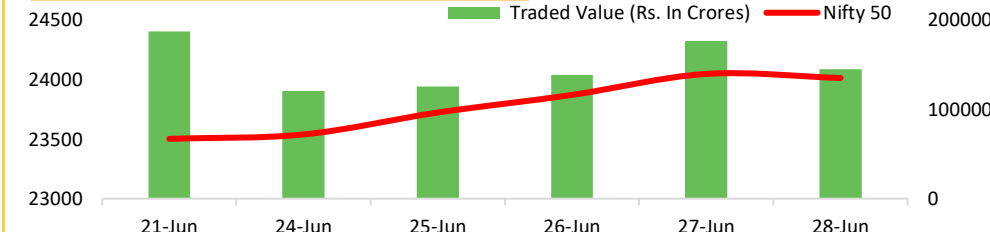
Source: NSE

Nifty 50 Top 5 Losers

Company	28-Jun-24	Prev_Day	% Change	1 Week
IndusInd Bank	1,464.50	1503	-2.55	-4.10
Bharti Airtel	1,444.05	1476	-2.15	1.98
Axis Bank	1,265.25	1289	-1.84	2.25
ICICI Bank	1,199.60	1220	-1.66	3.53
Kotak Bank	1,802.50	1831	-1.53	1.51

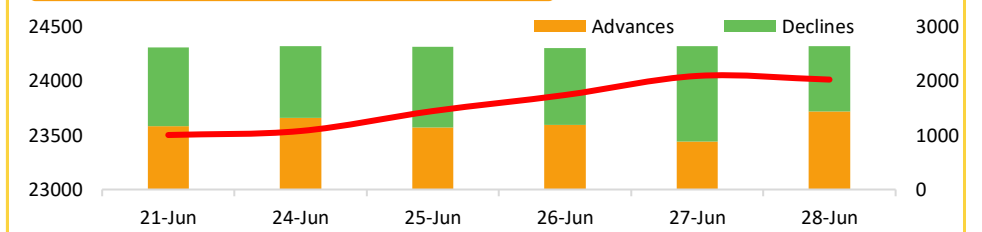
Source: NSE

Nifty 50 vs NSE Trading Volume



Source: NSE

Nifty 50 vs Advances & Declines



Source: NSE

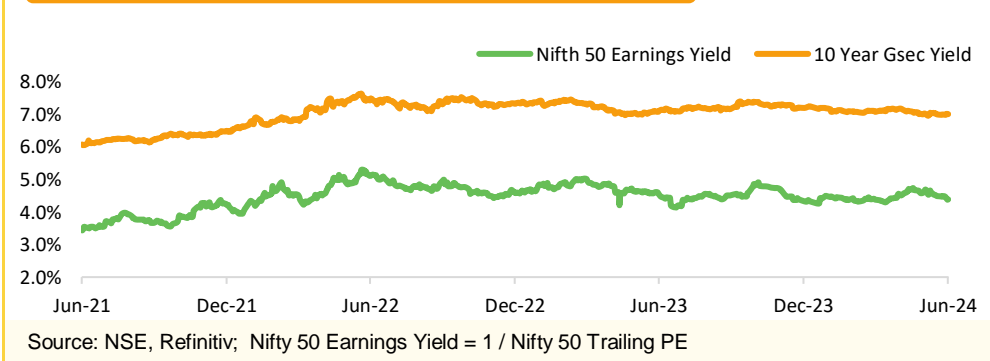
Indian equity markets snapped its four-day winning streak and closed with mild losses amid mixed global cues. The key benchmark indices slipped from the higher levels after reaching fresh highs, due to profit booking ahead the release of the U.S. personal consumption expenditure inflation data of May 2024, which will provide more clarity on interest rate trajectory by the U.S. Federal Reserve. Rising global crude oil prices also kept markets under pressure.

Telecom companies Reliance Jio, Bharti Airtel and Vodafone Idea launched new tariff plan, which are pricier by 10% to 25% than earlier plans, in order to boost their average revenue per user (ARPU). New tariffs will be effective from Jul 3 for Airtel and Jio, and from Jul 4 for Vodafone Idea of this year.

The diversified conglomerate ITC Ltd. has reported that, with over 25 crore households having access to its various brands, consumer spending on the company's FMCG products increased by 12% to nearly Rs. 32,500 crore in FY24.

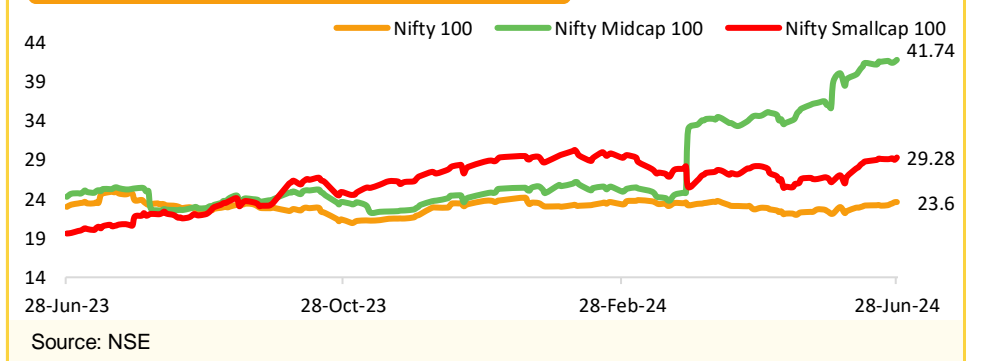
Pharmaceutical company Wockhardt Ltd. is going to launch its new antibiotic Zaynich (WCK 5222) in India by the end of 2024-25, followed by a global launch in 2025-26. The company expects no competition for this drug worldwide for at least the next 15 years as there is no other similar drug in

Nifty 50 Earnings Yield Vs 10 Year Gsec Yield



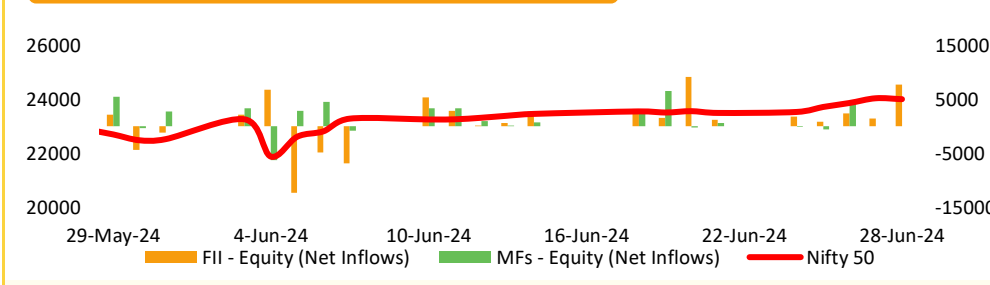
Source: NSE, Refinitiv; Nifty 50 Earnings Yield = 1 / Nifty 50 Trailing PE

PE Comparison across Market cap



Source: NSE

FII's & Mutual Funds Flows Vs Nifty 50



Source: FPI NSDL, SEBI, NSE

Institutional Flows (Equity)

Description	INR Cr.			
	Net	MTD	QTD	YTD
FII	7757.97	26,565	-7,693	3,201
MF**	4957.9	26,377	106,867	188,897
DII	6658.31	28,633	128,552	236,127

Source: SEBI, NSDL; **As on 26th Jun 2024;

F&O Trends

	Latest	Previous	Change %
Near Futures	24132.30	24038.00	0.39%
Near Basis	121.65	-6.45	NA
Mid Futures	24236.00	24095.80	0.58%
Mid Basis	225.40	51.35	338.95%
Near Open Interest (Cr.)	1.42	0.47	200.13%
Mid Open Interest (Cr.)	0.13	1.39	-90.88%
Rollover (%)	8.60	76.25	-88.72%
Put Call Ratio (OI)	1.17	1.26	-7.07%
Put Call Ratio(Vol)	0.91	0.99	-7.73%

Source: NSE

FII Derivative Trade Statistics

	Buy	Sell	Open Int.
Index Futures	11678	7309	32110
Index Options	3544030	3513637	302955
Stock Futures	77346	69216	297640
Stock Options	9769	11452	5844
Total	3642823	3601614	638549

Source: NSE

Global Equity Market

Global Indices	28-Jun-24	1 Day	1 Week	1 Month
Russell 1000 Index (U.S.)	2974.64	-0.36%	-0.01%	2.63%
Nasdaq 100 (U.S.)	19682.87	-0.54%	-0.09%	4.31%
FTSE (U.K.)	8164.12	-0.19%	-0.89%	-1.09%
DAX Index (Germany)	18235.45	0.14%	0.40%	-2.37%
CAC 40 Index (France)	7479.40	-0.68%	-1.96%	-7.18%
SSE Composite (China)	2967.40	0.73%	-1.03%	-4.57%
Nikkei (Japan)	39583.08	0.61%	2.56%	1.87%
Kospi (South Korea)	2797.82	0.49%	0.49%	2.75%
HangSeng (Hong Kong)	17718.61	0.01%	-1.72%	-5.86%
Strait Times (Singapore)	3332.80	-0.32%	0.81%	0.08%
Ibovespa Sao Paulo (Brazil)	123906.55	-0.32%	2.11%	0.10%
RTS Index (Russia) ^[1]	1130.73	0.68%	1.38%	-3.75%
S&P/ASX 200 (Australia)	7767.50	0.10%	-0.37%	0.01%
Jakarta Composite (Indonesia)	7063.58	1.37%	2.67%	-2.62%
KLSE (Malaysia)	1590.09	0.32%	-0.02%	-1.59%

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

Global & Domestic Commodity Market

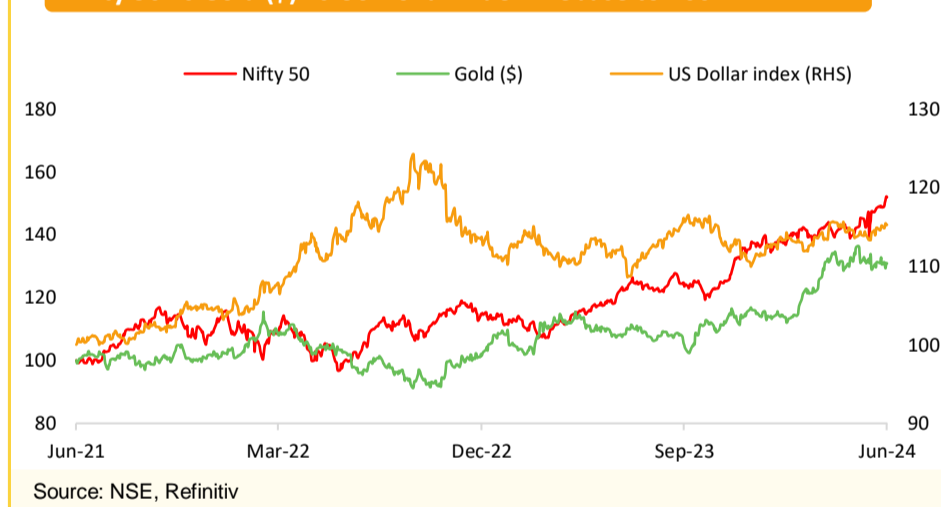
Commodity Prices	28-Jun-24	1 Day	1 Week	1 Month
Gold (INR/10 gm)	71,563	0.65%	-1.21%	-0.57%
Gold (\$/oz)	2,325.71	-0.07%	0.23%	-1.49%
Silver (INR/1 kg)	87,840	1.01%	-2.66%	-5.43%
Silver (\$/oz)	29.13	0.23%	-1.33%	-9.29%
Brent Crude(\$/bbl)	88.75	0.31%	1.36%	7.65%
Crude Oil (INR/1 bbl)	6,824.00	0.98%	0.50%	5.63%
NYMEX Crude(\$/bbl)	82.73	-0.25%	1.37%	2.39%
Natural Gas (INR/1 mmbtu)	224.20	-2.22%	-2.05%	7.02%
Aluminium (INR/1 kg)	232.75	0.67%	0.17%	-5.15%
Copper (INR/1 kg)	839.30	-0.01%	-1.46%	-6.51%
Nickel (INR/1 kg)	1,464.30	0.97%	-0.03%	-14.74%
Lead (INR/1 kg)	197.00	-0.18%	0.95%	-1.33%
Zinc (INR/1 kg)	272.50	1.23%	2.60%	-1.52%
Mentha Oil (INR/1 kg)	932.30	-0.13%	-0.16%	-6.71%
Baltic Dry Index	2,050	0.94%	2.65%	14.91%

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



Haircut

Definition: Haircut refers to a margin which accounts for the risk of loss when the money is lent against some collateral. It is a difference between the loan amount and the market value of an asset that is being used as collateral.



Explanation

Haircut constitutes that portion of the value of an asset which cannot be used as collateral and thus acts as a cushion. The haircut is meant to protect the lender against a possible decrease in the value of the collateral asset. It is like a discount applied on the value of the collateral asset in an attempt to cover the risk of loss that the investment in the said asset poses. Haircut has an important role on many types of trades such as repo, reverse repo etc.

Mutual Fund Category Performance - Equity & Hybrid

Category	1 Month	6 Month	1 Year	3 Year
Large Cap Fund	5.11	15.69	35.30	16.99
Mid Cap Fund	7.53	25.11	54.20	25.20
Large & Mid Cap Fund	6.51	20.99	45.23	21.61
Small Cap Fund	8.84	20.63	50.25	26.90
Multi Cap Fund	6.83	20.66	47.78	23.19
Focused Fund	6.04	17.88	38.96	18.70
Value Fund	5.90	19.93	48.99	22.94
Contra Fund	5.79	21.35	50.01	25.11
ELSS	6.47	18.20	41.02	21.10
Equity Savings	2.33	7.44	16.01	9.52
Arbitrage Fund	0.78	3.91	7.45	5.47
Dividend Yield Fund	5.23	19.39	48.73	23.55
Aggressive Hybrid Fund	4.83	14.99	31.75	16.03
Balanced Advantage	3.20	10.92	24.88	12.55

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 26 Jun, 2024

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