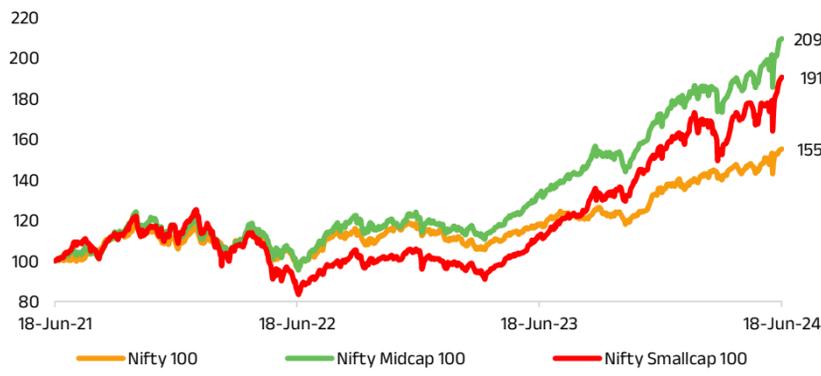


## Broad Indices Historical Movement



Source: NSE

## Broad Indices

|                        | 18-Jun-24 | 1 Day | 1 Week | 1 Month |
|------------------------|-----------|-------|--------|---------|
| Nifty 50               | 23,557.90 | 0.39% | 1.26%  | 4.69%   |
| Nifty 100              | 24,683.55 | 0.46% | 1.70%  | 5.00%   |
| Nifty 200              | 13,421.90 | 0.46% | 1.97%  | 5.31%   |
| Nifty 500              | 22,329.60 | 0.52% | 2.19%  | 5.61%   |
| Nifty Large Midcap 250 | 15,652.40 | 0.50% | 2.60%  | 6.31%   |
| Nifty Midcap 150       | 20,809.75 | 0.54% | 3.43%  | 7.53%   |
| Nifty Next 50          | 72,345.70 | 0.63% | 3.83%  | 6.93%   |
| Nifty Smallcap 250     | 17,007.85 | 0.96% | 3.62%  | 6.73%   |

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

## Smart Beta Index

| Index                         | 18-Jun-24 | 1 Day  | 1 Week | 1 Month |
|-------------------------------|-----------|--------|--------|---------|
| Nifty 200 Momentum 30 Index   | 36,360.25 | 0.30%  | 3.26%  | 6.80%   |
| NIFTY 500 Value 50            | 14,738.39 | 0.29%  | 2.20%  | 3.51%   |
| Nifty 200 Quality 30          | 20,712.20 | 0.53%  | 1.48%  | 7.12%   |
| Nifty 50 Equal Weight         | 30,102.40 | 0.34%  | 1.59%  | 5.51%   |
| NIFTY Alpha Low Volatility 30 | 28,028.95 | -0.01% | 1.25%  | 3.68%   |
| Nifty High Beta 50            | 4,212.38  | 0.55%  | 3.18%  | 6.21%   |
| Nifty Low Volatility 50       | 23,536.26 | 0.38%  | 1.10%  | 4.64%   |
| Nifty Midcap150 Momentum 50   | 63,890.50 | 0.44%  | 3.19%  | 6.14%   |
| Nifty PSE                     | 10,913.95 | 1.01%  | 4.17%  | 4.49%   |
| Nifty SME Emerge              | 13,983.41 | -0.13% | 2.96%  | 4.52%   |
| Nifty 100 ESG                 | 4,690.55  | 0.35%  | 1.59%  | 5.49%   |

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

## Sector Indices

| Index             | 18-Jun-24 | 1 Day  | 1 Week | 1 Month |
|-------------------|-----------|--------|--------|---------|
| Nifty Auto        | 25,715.30 | -0.03% | 1.92%  | 10.18%  |
| Nifty Bank        | 50,440.90 | 0.88%  | 1.48%  | 4.65%   |
| Nifty Consumption | 11,249.55 | 0.25%  | 1.32%  | 5.87%   |
| Nifty Financial   | 22,585.35 | 0.77%  | 2.08%  | 5.04%   |
| Nifty FMCG        | 57,167.40 | -0.10% | -1.08% | 3.53%   |
| Nifty Healthcare  | 12,550.30 | -0.50% | 1.61%  | 3.77%   |
| Nifty IT          | 34,802.90 | 0.59%  | 0.79%  | 4.08%   |
| Nifty Media       | 2,044.60  | -0.64% | 0.10%  | 11.46%  |
| Nifty Metal       | 9,890.20  | -0.22% | 1.03%  | 2.93%   |
| Nifty MNC         | 30,591.00 | -0.26% | 2.23%  | 5.36%   |
| Nifty Pharma      | 19,826.65 | -0.35% | 0.70%  | 3.76%   |
| Nifty Realty      | 1,150.30  | 1.88%  | 4.97%  | 14.47%  |
| Nifty Energy      | 41,307.25 | 0.65%  | 1.69%  | 2.16%   |

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

## Nifty 50 Top 5 Gainers

| Company                  | 18-Jun-24 | Prev_Day | % Change | 1 Week |
|--------------------------|-----------|----------|----------|--------|
| Power Grid               | 331.80    | 321.50   | 3.20     | 4.82   |
| Wipro                    | 491.85    | 477.50   | 3.01     | 3.32   |
| Titan Industries Limited | 3,589.00  | 3,530.05 | 1.67     | 5.23   |
| ICICI Bank               | 1,122.85  | 1,105.65 | 1.56     | 0.42   |
| Tata Beverages           | 1,126.90  | 1,112.45 | 1.30     | -0.77  |

Source: NSE

## Nifty 50 Top 5 Losers

| Company       | 18-Jun-24 | Prev_Day | % Change | 1 Week |
|---------------|-----------|----------|----------|--------|
| Maruti        | 12,560.95 | 12845    | -2.21    | -2.35  |
| Dr.Reddy      | 5,991.25  | 6085     | -1.54    | -0.79  |
| Ultratech Cem | 11,119.05 | 11243    | -1.10    | 1.70   |
| Hero Moto     | 5,754.85  | 5804     | -0.85    | -0.55  |
| Tata Motors   | 985.90    | 993      | -0.76    | -0.12  |

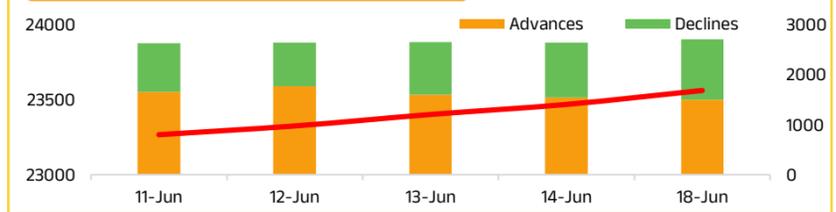
Source: NSE

## Nifty 50 vs NSE Trading Volume



Source: NSE

## Nifty 50 vs Advances & Declines



Source: NSE

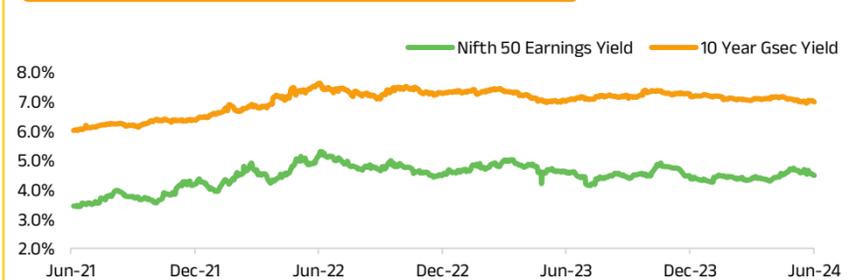
Indian equity markets rose as the key benchmark indices reached a fresh high amid positive global cues. Domestic equity markets responded positively to the upcoming Budget, which is anticipated to strike a balance between growth and populism. A favorable view of the overall domestic economy, along with the hope for a prosperous rainy season, also boosted the market sentiments.

Gemini app was introduced by Google in India, providing support for nine Indian languages and English. This AI tool allows users to ask questions by typing, speaking, or uploading an image. The app Gemini Advanced, which gives users access to Google's most capable AI models, will help people access information and complete tasks in their preferred language.

Coal India Ltd, a state-owned company, is currently seeking lithium blocks in Argentina in partnership with a US firm to ensure a stable supply of the battery material. The efforts are part of India's membership under the US-led Minerals Security Partnership (MSP), which New Delhi joined last year to ensure adequate supplies of minerals to meet zero-carbon goals.

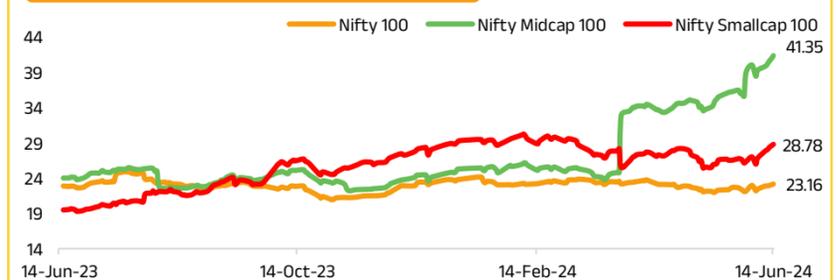
The government's advance tax collection in this financial year till Jun 15 surged 27.6% YoY to Rs. 1.48 lakh crore, signalling a robust economy and strong corporate performance.

## Nifty 50 Earnings Yield Vs 10 Year Gsec Yield



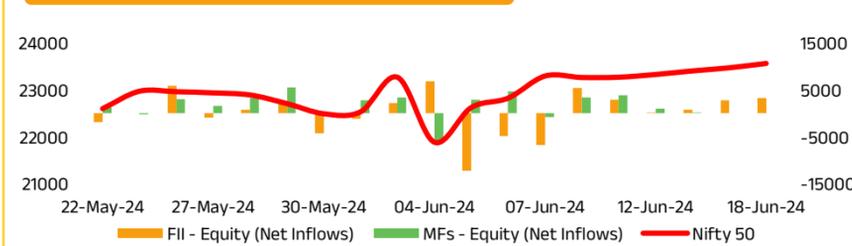
Source: NSE, Refinitiv; Nifty 50 Earnings Yield = 1 / Nifty 50 Trailing PE

## 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         | 3234.51 | 171    | -34,087 | -23,193 |
| MF**        | 97.58   | 12,047 | 92,537  | 174,566 |
| DII         | 1555.73 | 13,428 | 113,347 | 220,922 |

Source: SEBI, NSDL;\*\*As on 13th Jun 2024;

## F&O Trends

|                          | Latest   | Previous | Change % |
|--------------------------|----------|----------|----------|
| Near Futures             | 23568.10 | 23466.65 | 0.43%    |
| Near Basis               | 10.20    | 1.05     | 871.43%  |
| Mid Futures              | 23688.55 | 23588.55 | 0.42%    |
| Mid Basis                | 130.65   | 122.95   | 6.26%    |
| Near Open Interest (Cr.) | 1.23     | 1.21     | 1.80%    |
| Mid Open Interest (Cr.)  | 0.24     | 0.23     | 2.87%    |
| Rollover (%)             | 19.05    | 18.77    | 1.48%    |
| 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 | 2868    | 2305    | 31628     |
| Index Options | 1379054 | 1388218 | 334306    |
| Stock Futures | 20392   | 23930   | 287151    |
| Stock Options | 53797   | 53989   | 58881     |
| Total         | 1456111 | 1468441 | 711966    |

Source: NSE

## Global Equity Market

| Global Indices                               | 18-Jun-24 | 1 Day  | 1 Week | 1 Month |
|--|-----------|--------|--------|---------|
| Russell 1000 Index (U.S.)                    | 2985.30   | 0.23%  | 1.89%  | 2.82%   |
| Nasdaq 100 (U.S.)                            | 19908.86  | 0.03%  | 3.64%  | 7.35%   |
| FTSE (U.K.)                                  | 8191.29   | 0.60%  | 0.53%  | -2.72%  |
| DAX Index (Germany)                          | 18131.97  | 0.35%  | -1.30% | -3.06%  |
| CAC 40 Index (France)                        | 7628.80   | 0.76%  | -2.06% | -6.60%  |
| SSE Composite (China)                        | 3030.25   | 0.48%  | 0.07%  | -3.92%  |
| Nikkei (Japan)                               | 38482.11  | 1.00%  | -1.67% | -0.79%  |
| Kospi (South Korea)                          | 2763.92   | 0.72%  | 2.17%  | 1.44%   |
| HangSeng (Hong Kong)                         | 17915.55  | -0.11% | -1.43% | -8.38%  |
| Strait Times (Singapore)                     | 3301.78   | 0.13%  | -0.22% | -0.35%  |
| Ibovespa Sao Paulo (Brazil)                  | 119630.44 | 0.41%  | -1.65% | -6.65%  |
| RTS Index (Russia) <sup>[2]</sup>            | 1137.45   | 0.42%  | 1.60%  | -6.14%  |
| S&P/ASX 200 (Australia)                      | 7778.10   | 1.01%  | 0.29%  | -0.46%  |
| Jakarta Composite (Indonesia) <sup>[2]</sup> | 6734.83   | -1.42% | -1.76% | -7.96%  |
| KLSE (Malaysia)                              | 1606.13   | -0.07% | -0.33% | -0.65%  |

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

## Global & Domestic Commodity Market

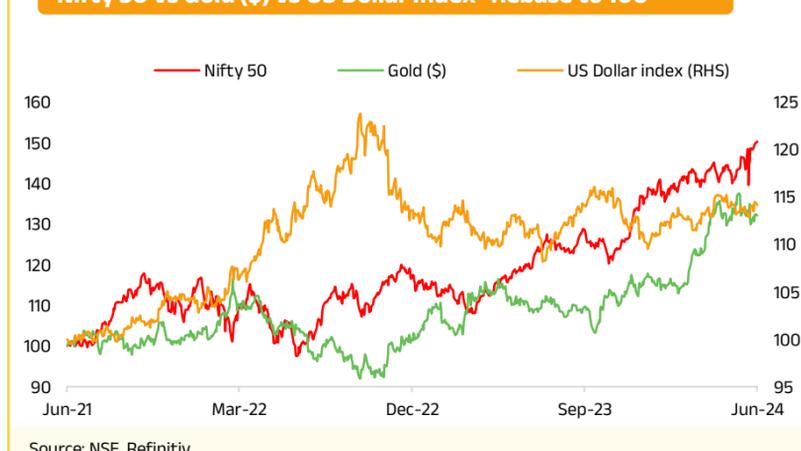
| Commodity Prices                | 18-Jun-24 | 1 Day  | 1 Week | 1 Month |
|---------------------------------|-----------|--------|--------|---------|
| Gold (INR/10 gm)                | 71,029    | -0.79% | -0.19% | -2.72%  |
| Gold (\$/oz)                    | 2,328.33  | 0.41%  | 0.52%  | -3.58%  |
| Silver (INR/1 kg)               | 87,409    | -0.36% | -0.34% | 1.34%   |
| Silver (\$/oz)                  | 29.52     | 0.08%  | 0.89%  | -6.26%  |
| Brent Crude(\$/bbl)             | 85.89     | 2.80%  | 5.71%  | 3.01%   |
| Crude Oil (INR/1 bbl)           | 6,711.00  | 2.18%  | 3.39%  | 1.44%   |
| NYMEX Crude(\$/bbl)             | 82.57     | 1.65%  | 4.81%  | 1.36%   |
| Natural Gas (INR/1 mmbtu)       | 232.90    | -5.78% | -4.00% | 11.81%  |
| Aluminium (INR/1 kg)            | 231.90    | -1.26% | -1.59% | -3.58%  |
| Copper (INR/1 kg)               | 842.50    | -0.67% | -0.18% | -6.30%  |
| Nickel (INR/1 kg)               | 1,466.30  | -0.66% | -3.72% | -16.05% |
| Lead (INR/1 kg)                 | 194.00    | 1.44%  | 1.97%  | -1.80%  |
| Zinc (INR/1 kg)                 | 260.35    | -0.50% | 1.80%  | -1.48%  |
| Mentha Oil (INR/1 kg)           | 960.80    | -0.19% | -0.54% | -4.26%  |
| Baltic Dry Index <sup>[1]</sup> | 1,948     | 0.00%  | 6.39%  | 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



### Mark to market (MTM)

It is an accounting concept through which value of an asset is recorded as per its market value. It is applicable to determine the price or value of a security, portfolio or account on a daily basis to reflect the current market value. Through MTM, the real market value of an asset (or liability) is reflected rather than the initial or historical cost of the asset (or liability).



### Explanation

In a company balance sheet, assets are recorded usually at their historical costs. However, under historical cost, values of the assets are counted at their purchase price and do not reflect the true picture for decision making. In order to get the most accurate and timely information regarding the financials of a company, assets should be considered at their present value. In case of stocks and bonds held in a portfolio either individually or through a mutual fund, marking to market is done on a daily basis. Considering the changing interest rate scenario in the fixed income space, the longer a bond's period to maturity is, the more will be the volatility in prices. Here lies the need for mark to market.

## Mutual Fund Category Performance - Equity & Hybrid

| Category               | 1 Month | 6 Month | 1 Year | 3 Year |
|------------------------|---------|---------|--------|--------|
| Large Cap Fund         | 5.35    | 15.81   | 34.26  | 16.97  |
| Mid Cap Fund           | 8.44    | 25.30   | 54.28  | 26.09  |
| Large & Mid Cap Fund   | 6.93    | 21.12   | 44.77  | 22.11  |
| Small Cap Fund         | 7.21    | 19.93   | 49.59  | 27.41  |
| Multi Cap Fund         | 6.91    | 20.70   | 47.49  | 23.76  |
| Focused Fund           | 6.15    | 17.63   | 37.75  | 18.87  |
| Value Fund             | 6.14    | 20.27   | 48.37  | 23.17  |
| Contra Fund            | 6.30    | 21.84   | 49.27  | 25.51  |
| ELSS                   | 6.38    | 18.17   | 40.33  | 21.47  |
| Equity Savings         | 2.19    | 7.36    | 15.89  | 9.58   |
| Arbitrage Fund         | 0.62    | 3.95    | 7.57   | 5.42   |
| Dividend Yield Fund    | 6.18    | 20.48   | 48.24  | 24.02  |
| Aggressive Hybrid Fund | 4.88    | 14.75   | 30.92  | 16.13  |
| Balanced Advantage     | 3.40    | 10.96   | 24.68  | 12.49  |

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.

<sup>[1]</sup>Data as on 17 Jun, 2024; <sup>[2]</sup>Data as on 14 Jun, 2024

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