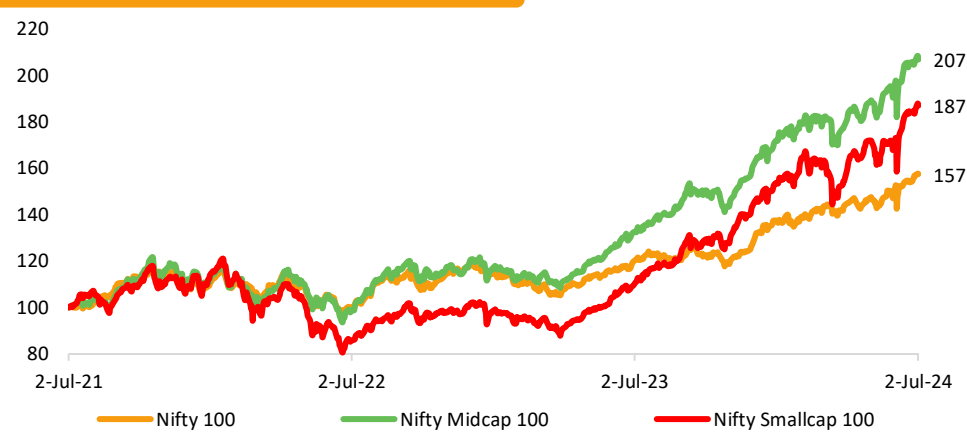


## Broad Indices Historical Movement



Source: NSE

## Broad Indices

	2-Jul-24	1 Day	1 Week	1 Month
Nifty 50	24,123.85	-0.07%	1.70%	7.07%
Nifty 100	25,120.10	-0.14%	1.46%	6.81%
Nifty 200	13,635.30	-0.24%	1.37%	7.00%
Nifty 500	22,677.80	-0.22%	1.37%	7.46%
Nifty Large Midcap 250	15,821.50	-0.36%	1.13%	7.57%
Nifty Midcap 150	20,909.90	-0.57%	0.85%	8.29%
Nifty Next 50	71,807.50	-0.54%	0.63%	6.34%
Nifty Smallcap 250	17,339.35	-0.16%	1.64%	10.96%

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

## Smart Beta Index

Index	2-Jul-24	1 Day	1 Week	1 Month
Nifty 200 Momentum 30 Index	35,452.30	-0.60%	-0.11%	3.77%
NIFTY 500 Value 50	14,729.41	-0.47%	1.21%	3.78%
Nifty 200 Quality 30	20,885.00	-0.22%	1.58%	7.37%
Nifty 50 Equal Weight	30,302.10	-0.29%	1.30%	6.35%
NIFTY Alpha Low Volatility 30	28,018.50	-0.37%	1.03%	5.75%
Nifty High Beta 50	4,181.52	-0.82%	0.27%	4.12%
Nifty Low Volatility 50	23,762.71	-0.37%	1.36%	7.55%
Nifty Midcap150 Momentum 50	62,867.30	-0.42%	-0.50%	4.90%
Nifty PSE	10,714.65	-0.16%	1.37%	1.94%
Nifty SME Emerge	14,759.79	1.61%	2.07%	14.81%
Nifty 100 ESG	4,774.30	-0.19%	1.48%	7.95%

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

## Sector Indices

Index	2-Jul-24	1 Day	1 Week	1 Month
Nifty Auto	25,130.85	-0.76%	-0.47%	7.31%
Nifty Bank	52,168.10	-0.77%	-0.83%	6.50%
Nifty Consumption	11,105.65	-0.76%	0.16%	6.06%
Nifty Financial	23,500.85	-0.55%	-0.04%	8.21%
Nifty FMCG	56,669.20	-0.85%	0.75%	4.73%
Nifty Healthcare	12,555.30	-0.32%	1.16%	6.45%
Nifty IT	37,299.15	1.17%	5.28%	15.17%
Nifty Media	2,062.05	1.05%	3.54%	10.25%
Nifty Metal	9,835.70	-0.48%	-0.22%	1.15%
Nifty MNC	30,496.85	-0.56%	1.13%	6.82%
Nifty Pharma	19,786.40	0.14%	1.30%	5.27%
Nifty Realty	1,110.15	0.83%	-0.48%	8.90%
Nifty Energy	41,714.55	0.35%	3.63%	3.62%

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

## Nifty 50 Top 5 Gainers

Company	2-Jul-24	Prev_Day	% Change	1 Week
L&T Ltd.	3,626.50	3,526.55	2.83	1.08
Wipro	538.20	527.35	2.06	8.32
Infosys	1,621.05	1,590.80	1.90	5.13
HDFC Bank	1,730.60	1,705.20	1.49	1.12
TCS	4,017.40	3,978.20	0.99	4.66

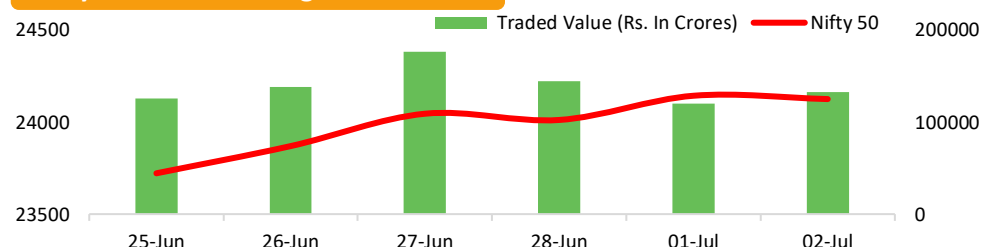
Source: NSE

## Nifty 50 Top 5 Losers

Company	2-Jul-24	Prev_Day	% Change	1 Week
Bharti Airtel	1,418.95	1454	-2.41	0.28
Shree Cements Limited	27,697.75	28353	-2.31	1.76
Kotak Bank	1,769.60	1808	-2.13	-0.69
Tata Motors	981.30	1002	-2.07	2.75
IndusInd Bank	1,429.45	1457	-1.88	-4.42

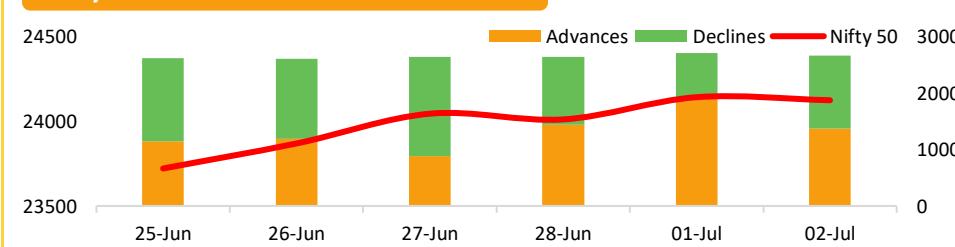
Source: NSE

## Nifty 50 vs NSE Trading Volume



Source: NSE

## Nifty 50 vs Advances & Declines



Source: NSE

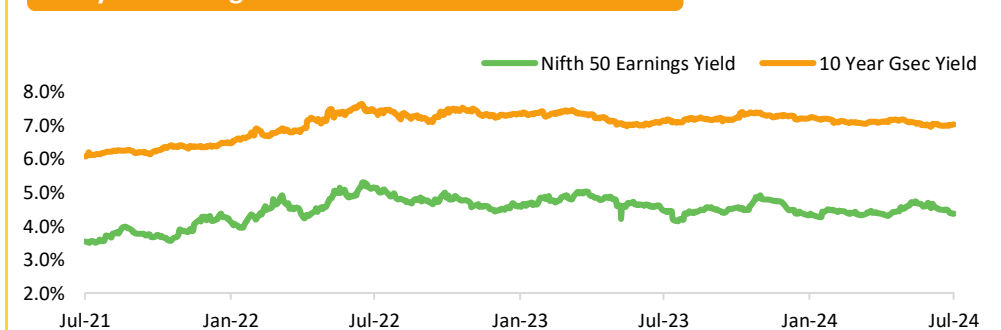
Indian equity markets closed with marginal losses amid weak global cues. After opening on a higher note and reaching fresh all-time highs, the key benchmark indices failed to sustain those gains and closed with minor losses as a stronger dollar and rising U.S. Treasury yields in international markets weighed on investors' sentiment.

ICICI Bank introduced a new pre-paid Sapphire Forex Card designed for students traveling overseas for their higher education. The card, powered by Visa, provides exclusive benefits and convenience to students and their parents to manage education-related expenses abroad, like admission fees, course-related fees and other day-to-day expenses.

Adani Ports and Special Economic Zone Limited (APSEZ) saw a significant growth in cargo volumes in Jun 2024, with a 12% YoY increase to 37 million metric tonnes (MMT). This growth was primarily fueled by a notable 33% rise in container volumes and an 8% increase in liquid and gas cargo.

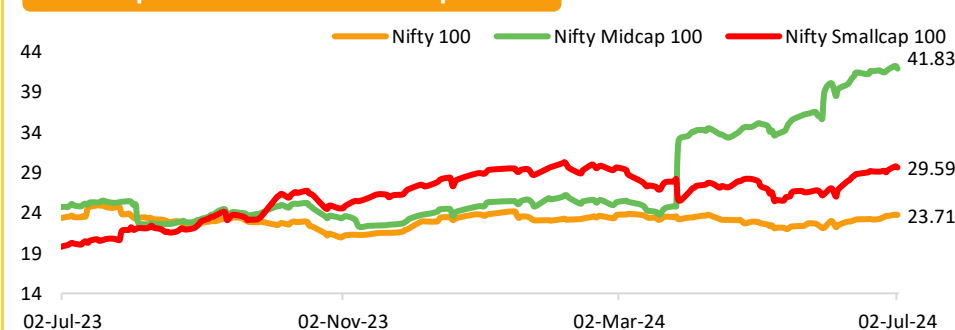
Apple is considering implementing a subscription-based model for its artificial intelligence tools and features. According to reports, which collectively refer to its AI features as Apple Intelligence, it will initially offer these tools for free on supported Apple devices later this year. However, Apple has a long-term plan to monetise these features.

## Nifty 50 Earnings Yield Vs 10 Year Gsec Yield



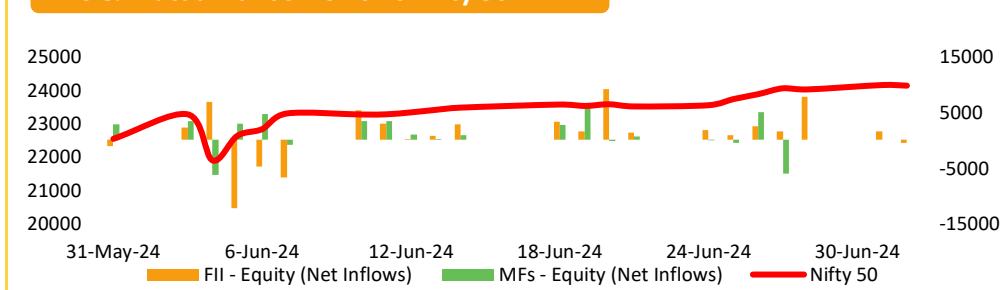
Source: NSE, Refinitiv; Nifty 50 Earnings Yield = 1 / Nifty 50 Trailing PE

## 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	YTD
FII	-494.08	1,059	1,059	4,260
MF**	-6018.34	NA	NA	182,878
DII	648.25	4,566	4,566	240,693

Source: SEBI, NSDL; \*\*As on 27th Jun 2024;

### F&O Trends

	Latest	Previous	Change %
Near Futures	24203.20	24206.30	-0.01%
Near Basis	79.30	64.30	23.33%
Mid Futures	24319.00	24311.10	0.03%
Mid Basis	195.20	169.15	15.40%
Near Open Interest (Cr.)	1.46	1.46	0.09%
Mid Open Interest (Cr.)	0.13	0.13	2.04%
Rollover (%)	9.03	8.80	2.69%
Put Call Ratio (OI)	1.15	1.21	-4.52%
Put Call Ratio (Vol)	1.06	0.86	22.68%

Source: NSE

### FII Derivative Trade Statistics

	Buy	Sell	Open Int.
Index Futures	2803	2539	34381
Index Options	1537783	1571064	368047
Stock Futures	19852	20835	301119
Stock Options	35435	35754	21690
Total	1595873	1630193	725237

Source: NSE

### Global Equity Market

Global Indices	2-Jul-24	1 Day	1 Week	1 Month
Russell 1000 Index (U.S.)	2998.48	0.59%	0.70%	4.01%
Nasdaq 100 (U.S.)	20011.89	1.01%	1.58%	7.96%
FTSE (U.K.)	8121.20	-0.56%	-1.53%	-1.86%
DAX Index (Germany)	18164.06	-0.69%	-0.07%	-1.80%
CAC 40 Index (France)	7538.29	-0.30%	-1.62%	-5.69%
SSE Composite (China)	2997.01	0.08%	1.59%	-2.91%
Nikkei (Japan)	40074.69	1.12%	2.30%	4.12%
Kospi (South Korea)	2780.86	-0.84%	0.23%	5.47%
HangSeng (Hong Kong)	17769.14	0.29%	-1.68%	-1.72%
Strait Times (Singapore)	3367.90	0.88%	1.25%	0.94%
Ibovespa Sao Paulo (Brazil)	124787.08	0.06%	2.01%	2.20%
RTS Index (Russia)	NA	NA	NA	NA
S&P/ASX 200 (Australia)	7718.20	-0.42%	-1.54%	0.21%
Jakarta Composite (Indonesia)	7125.14	-0.20%	3.52%	2.22%
KLSE (Malaysia)	1597.96	-0.02%	0.79%	0.08%

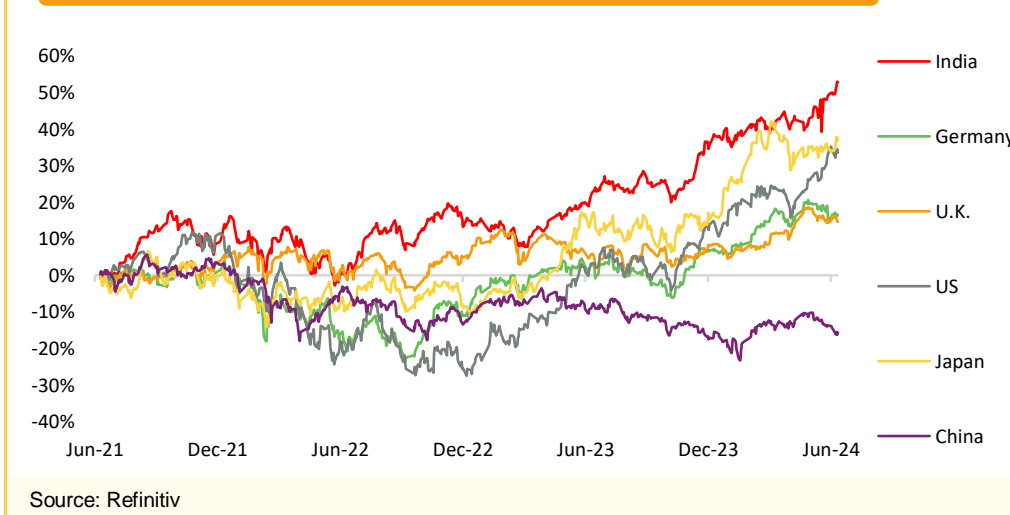
Source: Refinitiv; Positive returns indicates green colour, unchanged is yellow and negative returns is rose.

### Global & Domestic Commodity Market

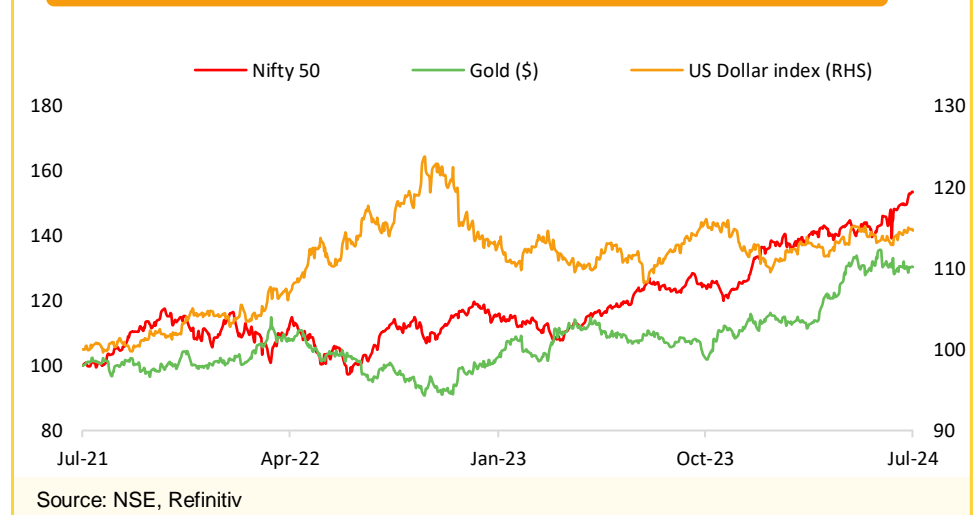
Commodity Prices	2-Jul-24	1 Day	1 Week	1 Month
Gold (INR/10 gm)	71,447	-0.09%	-0.19%	-0.94%
Gold (\$/oz)	2,329.28	-0.10%	0.44%	0.10%
Silver (INR/1 kg)	87,827	0.21%	-0.69%	-4.87%
Silver (\$/oz)	29.51	0.24%	2.06%	-2.85%
Brent Crude(\$/bbl)	89.77	1.94%	1.66%	11.45%
Crude Oil (INR/1 bbl)	6,954.00	2.19%	2.01%	7.00%
NYMEX Crude(\$/bbl)	83.99	-0.72%	2.59%	7.86%
Natural Gas (INR/1 mmbtu)	206.70	-4.79%	-11.97%	-3.68%
Aluminium (INR/1 kg)	232.05	-0.83%	-0.13%	-5.29%
Copper (INR/1 kg)	849.00	0.87%	-0.08%	-3.08%
Nickel (INR/1 kg)	1,475.70	0.68%	0.87%	-13.30%
Lead (INR/1 kg)	197.25	-0.55%	1.41%	-2.35%
Zinc (INR/1 kg)	274.70	-0.05%	3.17%	0.42%
Mentha Oil (INR/1 kg)	945.30	0.82%	0.77%	-5.82%
Baltic Dry Index <sup>[1]</sup>	2,158	5.27%	12.05%	18.90%

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



#### Equity Risk Premium

**Definition:** Expectations of returns from equity investment is normally higher due to comparably higher risk associated with it than lesser risky fixed income investments. The excess return over and above the risk-free rate is known as equity risk premium. When the risk of investment is less it is said to be risk-free rate. Risk-free rate is normally linked to Treasury bills issued by the Government of India.



#### Explanation

The reason for the risk premium emerges from risk return trade off, which means higher risk, higher return and vice-versa. As investment instruments carry different level of risk and the equity risk premium is a measure of the cost of that risk. The premium also differs in respect to market capitalization. Return expectations of large-cap stocks are less than mid-cap stocks as the later is associated with higher risk of downside.

### Mutual Fund Category Performance - Equity & Hybrid

Category	1 Month	6 Month	1 Year	3 Year
Large Cap Fund	7.10	16.61	34.33	17.34
Mid Cap Fund	9.58	25.39	53.96	25.09
Large & Mid Cap Fund	8.28	21.43	44.54	21.68
Small Cap Fund	10.65	21.60	51.50	26.53
Multi Cap Fund	8.68	21.38	47.68	23.29
Focused Fund	7.94	18.57	38.28	18.94
Value Fund	7.60	20.64	48.43	23.28
Contra Fund	7.58	21.68	48.77	25.25
ELSS	8.29	18.93	40.76	21.10
Equity Savings	2.85	7.68	15.84	9.60
Arbitrage Fund	0.72	3.80	7.51	5.46
Dividend Yield Fund	7.05	20.21	47.90	23.76
Aggressive Hybrid Fund	6.21	15.60	31.37	16.19
Balanced Advantage	4.26	11.30	24.56	12.67

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 01 Jul, 2024

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