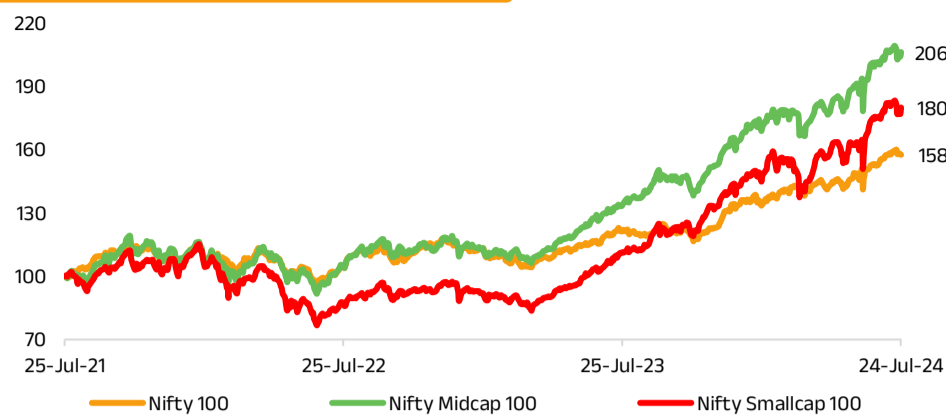


## Broad Indices Historical Movement



Source: NSE

## Broad Indices

	24-Jul-24	1 Day	1 Week	1 Month
Nifty 50	24,413.50	-0.27%	-0.81%	3.72%
Nifty 100	25,389.00	-0.12%	-1.13%	3.12%
Nifty 200	13,797.75	0.07%	-1.17%	2.99%
Nifty 500	22,921.45	0.25%	-1.22%	2.84%
Nifty Large Midcap 250	15,990.70	0.38%	-1.32%	2.35%
Nifty Midcap 150	21,133.35	0.89%	-1.51%	1.68%
Nifty Next 50	71,844.65	0.30%	-2.81%	0.28%
Nifty Smallcap 250	17,532.70	1.86%	-1.36%	2.84%

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

## Smart Beta Index

Index	24-Jul-24	1 Day	1 Week	1 Month
Nifty 200 Momentum 30 Index	35,044.00	0.15%	-3.75%	-1.68%
NIFTY 500 Value 50	14,947.95	0.91%	-2.51%	2.01%
Nifty 200 Quality 30	21,762.60	-0.21%	-0.51%	5.95%
Nifty 50 Equal Weight	30,966.55	-0.11%	-0.83%	3.75%
NIFTY Alpha Low Volatility 30	28,989.40	-0.05%	-0.60%	4.65%
Nifty High Beta 50	4,174.14	0.67%	-3.60%	-0.48%
Nifty Low Volatility 50	24,604.97	-0.22%	-0.39%	5.18%
Nifty Midcap150 Momentum 50	63,296.80	0.72%	-3.62%	-0.13%
Nifty PSE	11,106.95	1.22%	-2.96%	4.31%
Nifty SME Emerge	14,789.72	1.81%	-1.04%	3.31%
Nifty 100 ESG	4,864.95	-0.11%	-0.80%	3.86%

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

## Sector Indices

Index	24-Jul-24	1 Day	1 Week	1 Month
Nifty Auto	25,309.05	-0.05%	-0.68%	0.00%
Nifty Bank	51,317.00	-0.89%	-2.06%	-0.75%
Nifty Consumption	11,567.10	-0.14%	0.80%	3.99%
Nifty Financial	23,165.10	-0.60%	-2.04%	0.41%
Nifty FMCG	62,182.35	-0.53%	2.53%	10.27%
Nifty Healthcare	13,257.30	0.59%	0.75%	6.93%
Nifty IT	40,115.05	0.18%	2.49%	14.15%
Nifty Media	2,025.05	2.47%	-2.83%	1.17%
Nifty Metal	9,267.15	0.04%	-4.68%	-6.65%
Nifty MNC	30,533.10	-0.35%	-1.95%	0.88%
Nifty Pharma	20,908.50	0.74%	0.69%	7.11%
Nifty Realty	1,074.25	0.78%	-4.62%	-5.38%
Nifty Energy	42,234.35	1.23%	-2.25%	4.37%

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

## Nifty 50 Top 5 Gainers

Company	24-Jul-24	Prev_Day	% Change	1 Week
HDFC Standard Life Insurance	672.80	643.95	4.48	4.03
BPCL	314.95	306.00	2.92	-0.32
Tech Mahindra	1,533.30	1,493.40	2.67	1.13
NTPC	392.60	382.45	2.65	3.19
Tata Motors	1,027.70	1,001.80	2.59	0.64

Source: NSE

## Nifty 50 Top 5 Losers

Company	24-Jul-24	Prev_Day	% Change	1 Week
Shree Cements Limited	27,552.00	28162	-2.17	-1.27
Tata Beverages	1,231.25	1257	-2.04	4.68
Britannia Industries Ltd.	5,829.50	5945	-1.94	-0.56
Axis Bank	1,239.25	1263	-1.90	-4.97
Bajaj Finance	6,607.15	6727	-1.78	-6.40

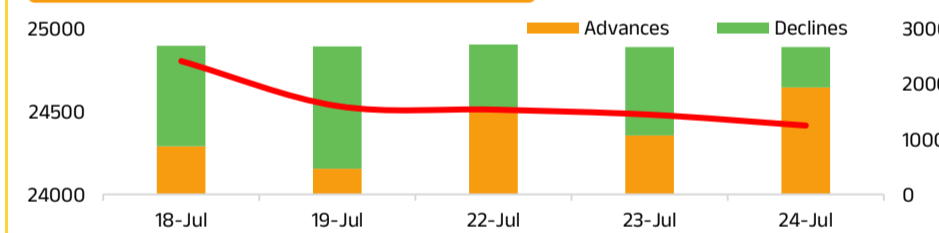
Source: NSE

## Nifty 50 vs NSE Trading Volume



Source: NSE

## Nifty 50 vs Advances & Declines



Source: NSE

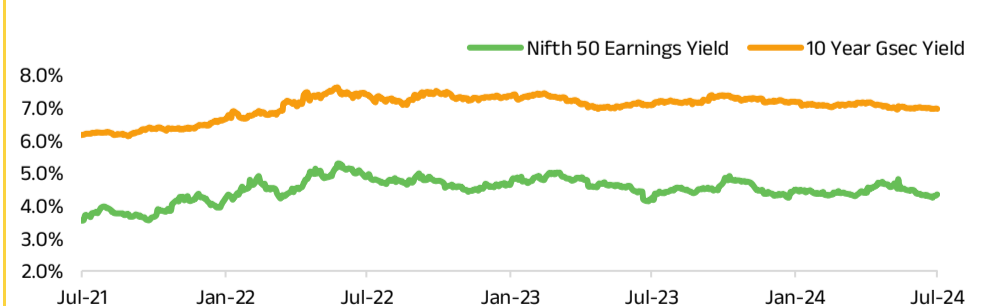
Indian equity markets extended its losses for fourth consecutive session amid weak global cues. The key benchmark indices witnessed modest fall as sentiments were dampened following the government's decision to raise tax on capital gains along with significant rise in securities transaction taxes on futures & options trading.

Mangalore Refinery & Petrochemicals (MRPL) declared their Q1FY25, showing a 9.89% increase in revenue and a 92.78% decrease in profit YoY. Compared to the previous quarter, the revenue declined by 6.51% and profit decreased by 93.57%. The Selling, general & managerial costs decreased by 44.55% QoQ and increased by 11.46% YoY. Operating income also saw a decline of 86.4% QoQ and a decrease of 84.76% YoY.

Torrent Pharmaceuticals announced their Q1FY25, the revenue saw a 10.34% increase, while profit rose by 20.9% YoY. Compared to the previous quarter, revenue grew by 4.15% and profit increased by 1.78%. Selling, general, and administrative expenses went up by 13.17% in QoQ and increased by 10.22% YoY. Operating income experienced a 3.97% increase in QoQ and a 17.83% increase in YoY.

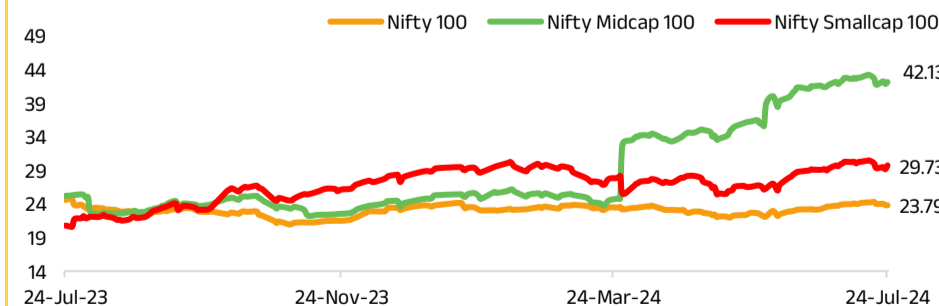
United Spirits reported their Q1FY25, showing a 7.4% increase in revenue and a 1.74% rise in profit YoY. Compared to the previous quarter, revenue dropped by 4.19%, while profit surged by 101.24%. Selling, general & administrative expenses decreased by 33.19% QoQ but rose by 13.51% YoY. Operating income displayed a positive trend, increasing by 178.7% QoQ and 3.04% YoY.

## Nifty 50 Earnings Yield Vs 10 Year Gsec Yield



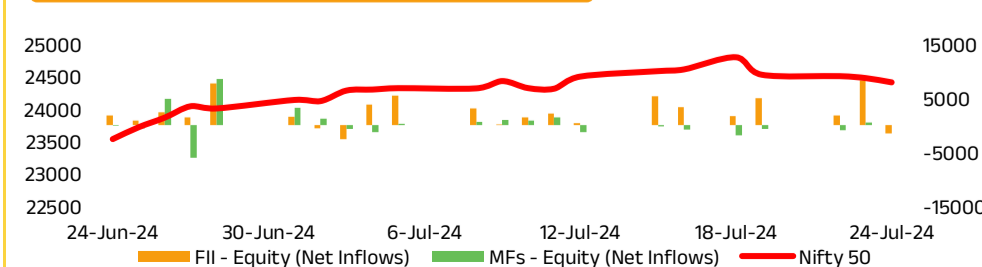
Source: NSE, Refinitiv; Nifty 50 Earnings Yield = 1 / Nifty 50 Trailing PE

## 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	-1548.64	39,394	39,394	42,594
MF**	542.05	1,707	1,707	193,133
DII	3137.3	3,683	3,683	239,810

Source: SEBI, NSDL;\*\*As on 23rd Jul 2024;

## F&O Trends

	Latest	Previous	Change %
Near Futures	24388.80	24463.10	-0.30%
Near Basis	-24.75	-15.95	55.17%
Mid Futures	24492.20	24582.50	-0.37%
Mid Basis	78.70	103.40	-23.89%
Near Open Interest (Cr.)	0.93	1.16	-19.80%
Mid Open Interest (Cr.)	0.84	0.47	80.00%
Rollover (%)	48.99	30.87	58.71%
Put Call Ratio (OI)	0.87	0.87	-0.01%
Put Call Ratio(Vol)	0.84	0.88	-4.14%

Source: NSE

## FII Derivative Trade Statistics

	Buy	Sell	Open Int.
Index Futures	8839	12498	38093
Index Options	3480473	3482310	412113
Stock Futures	135290	141464	326052
Stock Options	80308	78165	54411
Total	3704910	3714437	830669

Source: NSE

## Global Equity Market

Global Indices	24-Jul-24	1 Day	1 Week	1 Month
Russell 1000 Index (U.S.)	2960.32	-2.35%	-2.86%	-0.26%
Nasdaq 100 (U.S.)	19032.39	-3.65%	-3.87%	-2.27%
FTSE (U.K.)	8153.69	-0.17%	-0.41%	-1.54%
DAX Index (Germany)	18387.46	-0.92%	-0.27%	0.34%
CAC 40 Index (France)	7513.73	-1.12%	-0.75%	-2.51%
SSE Composite (China)	2901.95	-0.46%	-2.06%	-2.06%
Nikkei (Japan)	39154.85	-1.11%	-4.73%	0.90%
Kospi (South Korea)	2758.71	-0.56%	-2.97%	-0.22%
HangSeng (Hong Kong)	17311.05	-0.91%	-2.41%	-3.98%
Strait Times (Singapore)	3460.82	-0.01%	-0.82%	4.43%
Ibovespa Sao Paulo (Brazil)	126422.73	-0.13%	-2.34%	3.09%
RTS Index (Russia)	NA	NA	NA	NA
S&P/ASX 200 (Australia)	7963.70	-0.09%	-1.17%	2.97%
Jakarta Composite (Indonesia)	7262.76	-0.70%	0.53%	5.42%
KLSE (Malaysia)	1621.14	-0.52%	-0.76%	1.98%

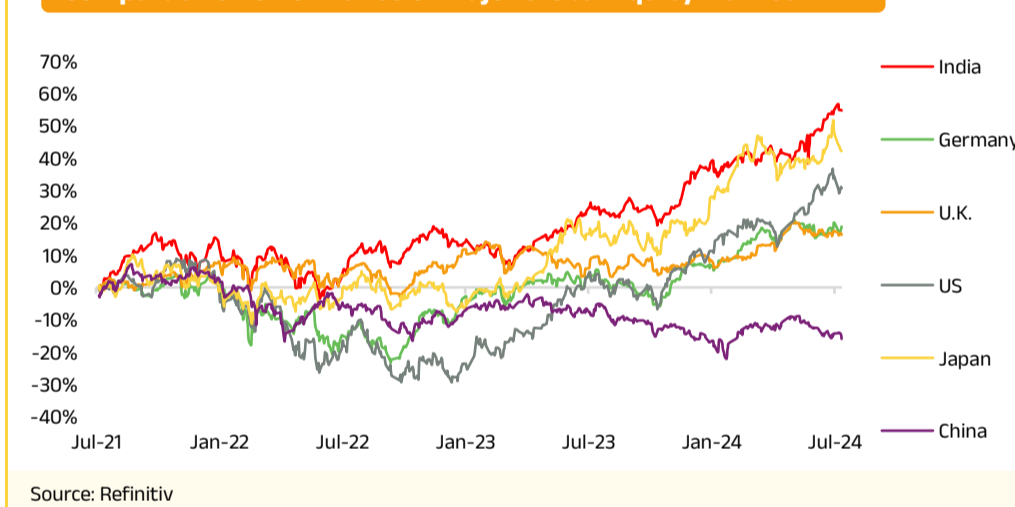
Source: Refinitiv; Positive returns indicates green colour, unchanged is yellow and negative returns is rose.

## Global & Domestic Commodity Market

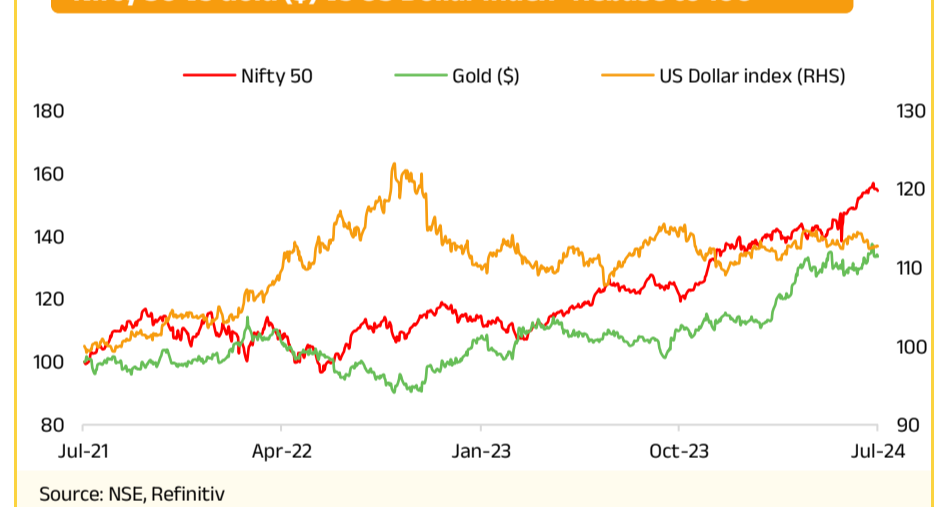
Commodity Prices	24-Jul-24	1 Day	1 Week	1 Month
Gold (INR/10 gm)	68,918	-0.55%	-6.00%	-3.55%
Gold (\$/oz)	2,397.59	-0.48%	-2.47%	2.77%
Silver (INR/1 kg)	84,800	0.13%	-7.67%	-4.28%
Silver (\$/oz)	28.99	-0.79%	-4.30%	-2.18%
Brent Crude(\$/bbl)	84.56	1.02%	-3.07%	-4.17%
Crude Oil (INR/1 bbl)	6,439.00	-1.83%	-5.93%	-4.58%
NYMEX Crude(\$/bbl)	78.53	0.50%	-6.58%	-4.85%
Natural Gas (INR/1 mmbtu)	183.00	-2.81%	1.50%	-19.06%
Aluminium (INR/1 kg)	216.20	0.02%	-5.65%	-6.41%
Copper (INR/1 kg)	809.30	-0.01%	-5.39%	-4.73%
Nickel (INR/1 kg)	1,347.50	-0.77%	-4.86%	-7.23%
Lead (INR/1 kg)	193.70	0.62%	-2.12%	0.00%
Zinc (INR/1 kg)	264.25	1.21%	-4.74%	-0.06%
Mentha Oil (INR/1 kg)	970.30	-0.07%	0.92%	3.23%
Baltic Dry Index <sup>[1]</sup>	1,869	-1.42%	-1.11%	-5.27%

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	3.35	18.03	33.32	17.22
Mid Cap Fund	1.93	25.07	51.96	24.19
Large & Mid Cap Fund	2.35	21.79	42.54	21.07
Small Cap Fund	3.02	21.27	47.70	25.02
Multi Cap Fund	2.65	20.92	44.57	22.21
Focused Fund	2.67	19.21	36.48	18.50
Value Fund	3.54	21.08	46.30	22.94
Contra Fund	3.22	22.62	47.44	24.91
ELSS	2.61	19.44	38.42	20.36
Equity Savings	1.40	8.05	15.32	9.55
Arbitrage Fund	0.61	3.79	7.55	5.53
Dividend Yield Fund	3.93	21.42	47.28	23.88
Aggressive Hybrid Fund	2.56	16.08	29.99	15.87
Balanced Advantage	2.23	11.77	23.83	12.58

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 23 Jul, 2024

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