

Daily Dossier

May 09, 2024



ICRAAnalyticsLtd



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Domestic Equity (% change)

Index	Closing Value	1 Day	1 Week	1 Year
S&P BSE Sensex	73,466	-0.06	-1.36	18.95
S&P BSE 100	23,495	0.24	-1.11	26.56
S&P BSE 200	10,244	0.32	-1.21	31.12
Nifty 50	22,303	0.00	-1.34	22.11
Nifty 100	23,166	0.27	-1.15	27.86
Nifty 200	12,517	0.34	-1.23	31.37

Returns less than 1 year are Absolute and greater than 1 year are Compounded Annualized

Global Equity (% change)

Index	Closing Value	1 Day	1 Week	1 Year
Nasdaq	16,303	-0.18	4.47	33.01
Nikkei	38,202	-1.63	-0.19	31.96
FTSE	8,354	0.49	2.87	7.40
SSE Composite Index	3,128	-0.61	0.76	-7.85
Kospi	2,745	0.39	1.97	9.22
Hangseng	18,314	-0.90	3.10	-9.77

Returns less than 1 year are Absolute and greater than 1 year are Compounded Annualized

Domestic Fixed Income (% change)

Index	1 Day	1 Week	1 Year
ICRA Composite Gilt Index	-6.41	26.04	6.50
ICRA Liquid Index	6.45	7.19	7.54
ICRA Composite Bond Fund Index	-2.17	16.36	6.61
ICRA Composite AAA Corporate Bond Index	-0.16	7.28	6.94

Returns less than 1 year are Simple Annualised and greater than 1 year are Compounded Annualized

Domestic Commodity (% change)

Index	Closing Value	1 Day	1 Week	1 Year
Crude Oil (1 bbl)	6,545	-0.09	-5.08	12.24
Gold (10 gm)	71,389	-0.19	-0.54	17.13
Silver (1 kg)	81,330	0.25	1.56	6.88
Aluminium (1 kg)	236	-1.13	-1.77	10.78

Returns less than 1 year are Absolute and greater than 1 year are Compounded Annualized

Currency Data (Reference Rate)

Index	08-May-24	30-Apr-24	08-May-23
INR / USD	83.51	83.52	81.76
INR / EUR	89.75	89.34	90.30
INR / GBP	104.32	104.64	103.47
INR / 100 Yen	53.81	53.25	60.70

Key Economic Indicators (in %)

Index	Latest	Previous
WPI (Mar'24)	0.53	0.20
CPI (Mar'24)	4.85	5.09
IIP (Feb'24)	5.70	4.10
GDP (Q3 FY'24)	8.40	8.10



Quote of the day

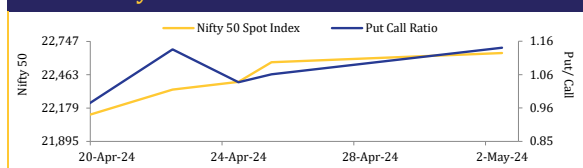
Robert J. Shiller

The ability to focus attention on important things is a defining character of intelligence.



Equity

Nifty 50 and Put Call Ratio Movement



Advance Decline Ratio

Index	NSE	BSE
Advance	1431	2053
Decline	1118	1750
Unchanged	91	123

Institutional Flow - Equity (₹ cr.)

	Purchase	Sales	Net
FII Flows	14222	17165	-2943
MF Flows**	11700	10774	927
DII Flows	15333	9404	5929

** Data as on May 06, 2024

Institutional Flow - Debt (₹ cr.)

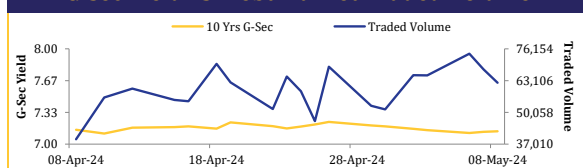
	Purchase	Sales	Net
FII Flows	1887	2616	-728
MF Flows**	8383	13318	-4936

- Indian equity markets closed the day flat as the key benchmark indices witnessed a volatile trading session due to the election-related uncertainty and lower voter turnout. Additionally, profit booking at higher levels kept the indices from reaching new highs.
- Key benchmark indices S&P BSE Sensex and Nifty 50 lost 0.06% and 0% to close at 73,466.39 and 22,302.50 respectively.
- The overall market breadth on BSE was strong with 2,053 scrips advancing and 1,750 scrips declining. A total of 123 scrips remained unchanged.



Debt

G-sec Yield vs. Debt Market Traded Volume



Liquidity Indicators (₹ cr.)

Index	08-May-24	07-May-24	08-May-23
G-Sec	48248	57649	36663
Net Liquidity	138402	101035	-22894
T-Bill	12760	5202	1972
Call	11629	8785	11191
T-Repo	310813	303355	291081

Policy Rates (in %)

Index	08-May-24	30-Apr-24	08-May-23
Reverse Repo	3.35	3.35	3.35
Repo	6.50	6.50	6.50
CRR	4.50	4.50	4.50
SLR	18.00	18.00	18.00
Bank rate	6.75	6.75	6.75

Top 5 Traded G - Sec

Security	Volume (Rs. Cr.)	Closing Yield	Change in BPS
07.18 GS 2033	20064	7.14	0.00
07.10 GS 2034	10956	7.09	-0.07
07.32 GS 2030	3026	7.16	1.36
07.18 GS 2037	1288	7.18	0.11
07.30 GS 2053	1160	7.23	0.41

- Bond yields remained almost steady due to lack of any strong directional cues.
- Yield on the 10-year benchmark paper (7.18% GS 2033) was unchanged to close at 7.13% as compared to the previous day's close.

Source: BSE, NSE, Refinitiv, MFI Explorer, MCX, RBI, SEBI, NSDL, CCIL



Treasury Connect##

Liquid Fund			
Fund Name	1 Day	1 Week	1 Year
Quantum Liquid Fund	5.59	6.86	7.06
JM Liquid Fund	5.54	6.78	7.18
WhiteOak Capital Liquid Fund	5.22	6.58	7.09
Edelweiss Liquid Fund	5.08	6.71	7.14
Quant Liquid Fund	5.06	6.10	6.89
SBI Liquid Fund	5.00	6.71	7.16

Funds are sorted based on 1 Day returns

Ultra Short Duration Fund			
Fund Name	1 Week	1 Month	6 Months
HSBC Ultra Short Duration Fund	7.33	6.65	7.28
Bandhan Ultra Short Term Fund	7.30	6.77	7.32
SBI Magnum Ultra Short Duration Fund	7.23	6.79	7.29
UTI Ultra Short Duration Fund	7.03	6.51	7.05
WhiteOak Capital Ultra Short Duration Fund	7.01	6.30	6.73
Baroda BNP Paribas Ultra Short Duration Fund	7.00	6.48	7.26

Funds are sorted based on 1 Week returns

Short Duration Fund			
Fund Name	3 Month	6 Months	1 Year
Invesco India Short Duration Fund	8.03	7.87	6.46
HDFC Short Term Debt Fund	7.25	7.85	7.10
ICICI Prudential Short Term Fund	7.22	7.32	7.14
Nippon India Short Term Fund	6.64	7.40	6.65
Axis Short Term Fund	6.63	7.50	6.49
SBI Short Term Debt Fund	6.51	6.97	6.39

Funds are sorted based on 3 Month returns

Long Duration Fund			
Fund Name	6 Months	1 Year	3 Year
UTI Long Duration Fund	11.45	6.46	
HDFC Long Duration Debt Fund	11.32	6.10	
SBI Long Duration Fund	11.02	6.31	
Axis Long Duration Fund	10.60	6.18	
Nippon India Nivesh Lakshya Fund	10.52	6.10	5.10
ICICI Prudential Long Term Bond Fund	10.12	6.36	4.16

Funds are sorted based on 6 Month returns

Gilt Fund			
Fund Name	6 Months	1 Year	3 Year
Bandhan Government Securities Fund Investment Plan	11.07	6.98	4.78
Edelweiss Government Securities Fund	10.49	6.75	4.89
Invesco India Gilt Fund	10.17	7.07	4.57
Axis Gilt Fund	10.05	7.20	4.89
DSP Gilt Fund	9.61	7.03	5.29
Aditya Birla Sun Life Government Securities Fund	9.32	6.73	5.02

Funds are sorted based on 6 Month returns

Equity Category			
Category Name	1 Year	3 Years	5 Years
Small cap Fund	47.32	26.92	27.09
Mid Cap Fund	48.67	24.21	23.63
Contra Fund	44.94	24.72	22.35
Multi Cap Fund	43.43	23.36	22.31
Dividend Yield Fund	43.14	24.14	21.03
Sectoral	40.92	20.37	20.37

Funds are sorted based on 5 Year returns

Debt : Returns less than 1 year are simple annualized and greater than 1 year are compounded annualized. Equity : Returns less than 1 year are absolute and greater than 1 year are CAGR. Source : MFIE



Ratings

Date	COMPANY NAME	OLD RATING	NEW RATING	Instrument	ST/LT	RATING AGENCY	RATING UPDATE
08-May-24	Indian Renewable Energy Development Agency Limited	--	A1+	Short Term NCD	LT	ICRA	Assigned
08-May-24	Bank of Maharashtra	AA	AA+	Basel III Tier 2	LT	BWR	Upgrade
08-May-24	Solar Energy Corporation of India Limited	--	AAA	Bank Loan Rating- LT	LT	ICRA	Assigned

Ratings based on Amount; Source : CRA Website



Fixed Deposit

Date	Bank Name	Fixed deposit	Tenure	Interest Rate (%)
26-Apr-24	Karur Vysya Bank	Bulk Term Deposits	7 - 14 days	6.25%
26-Apr-24	Karur Vysya Bank	Bulk Term Deposits	7 - 14 days	6.00%
26-Apr-24	IDBI Bank	Bulk Term Deposit	7 - 14 days	5.86%

Top 3 based on less than 5 CR Fixed Deposit based on 7 to 14 Days tenure; Source : Banks website



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