



Regression Beta - 2 Years Weekly

Avenue Supermarts Weekly Return

Date	Closing Price	Return
10-10-2022	4,306.15	
17-10-2022	4,215.55	-2.10%
23-10-2022	3,665.45	-13.05%
24-10-2022	4,307.35	17.51%
31-10-2022	4,167.35	-3.25%
07-11-2022	4,128.35	-0.94%
14-11-2022	3,910.60	-5.27%
21-11-2022	3,904.45	-0.16%
28-11-2022	4,005.75	2.59%
05-12-2022	4,002.40	-0.08%
12-12-2022	3,990.00	-0.31%
19-12-2022	3,875.60	-2.87%
26-12-2022	4,068.75	4.98%
02-01-2023	3,842.50	-5.56%
09-01-2023	3,863.70	0.55%
16-01-2023	3,513.75	-9.06%
23-01-2023	3,562.35	1.38%
30-01-2023	3,470.35	-2.58%
06-02-2023	3,498.85	0.82%
13-02-2023	3,545.00	1.32%
20-02-2023	3,499.20	-1.29%
27-02-2023	3,463.25	-1.03%
06-03-2023	3,391.85	-2.06%
13-03-2023	3,311.30	-2.37%
20-03-2023	3,358.40	1.42%
27-03-2023	3,401.05	1.27%
03-04-2023	3,496.10	2.79%
10-04-2023	3,501.05	0.14%
17-04-2023	3,455.90	-1.29%
24-04-2023	3,511.95	1.62%
01-05-2023	3,598.20	2.46%
08-05-2023	3,677.55	2.21%
15-05-2023	3,395.25	-7.68%
22-05-2023	3,501.75	3.14%
29-05-2023	3,531.60	0.85%
02-06-2023	4,085.60	15.69%
05-06-2023	3,632.10	-11.10%
19-06-2023	3,744.05	3.08%
26-06-2023	3,889.20	3.88%
03-07-2023	3,808.95	-2.06%
10-07-2023	3,838.75	0.78%
17-07-2023	3,675.70	-4.25%
24-07-2023	3,713.90	1.04%
31-07-2023	3,652.10	-1.66%
07-08-2023	3,550.05	-2.79%
14-08-2023	3,540.95	-0.26%
21-08-2023	3,534.60	-0.18%
28-08-2023	3,761.05	6.41%
04-09-2023	3,782.40	0.57%
11-09-2023	3,796.00	0.36%
18-09-2023	3,689.10	-2.82%
25-09-2023	3,675.60	-0.37%
02-10-2023	3,833.95	4.31%
09-10-2023	3,935.85	2.66%
16-10-2023	3,749.50	-4.73%
30-10-2023	3,649.70	-2.66%
06-11-2023	3,798.40	4.07%
13-11-2023	3,810.90	0.33%
20-11-2023	3,842.90	0.84%
27-11-2023	3,988.40	3.79%
04-12-2023	4,070.65	2.06%
11-12-2023	4,045.65	-0.61%
18-12-2023	4,007.95	-0.93%
25-12-2023	4,082.65	1.86%
01-01-2024	3,863.50	-5.37%
08-01-2024	3,841.00	-0.58%
15-01-2024	3,731.70	-2.85%
22-01-2024	3,734.25	0.07%
29-01-2024	3,784.30	1.34%
05-02-2024	3,719.20	-1.72%
12-02-2024	3,693.30	-0.70%
19-02-2024	3,840.55	3.99%
26-02-2024	3,884.15	1.14%
04-03-2024	3,925.95	1.08%
11-03-2024	3,932.10	0.16%
18-03-2024	4,297.60	9.30%
25-03-2024	4,525.60	5.31%
01-04-2024	4,619.25	2.07%
08-04-2024	4,765.05	3.16%
15-04-2024	4,696.00	-1.45%
22-04-2024	4,553.15	-3.04%
29-04-2024	4,612.35	1.30%
06-05-2024	4,796.80	4.00%
13-05-2024	4,670.65	-2.63%
20-05-2024	4,684.50	0.30%
27-05-2024	4,302.15	-8.16%
03-06-2024	4,747.25	10.35%
10-06-2024	4,739.95	-0.15%
17-06-2024	4,804.85	1.37%
24-06-2024	4,716.75	-1.83%
01-07-2024	4,853.10	2.89%
08-07-2024	4,943.65	1.87%
15-07-2024	5,010.70	1.36%
22-07-2024	5,071.60	1.22%
29-07-2024	4,909.70	-3.19%
05-08-2024	4,989.95	1.63%
12-08-2024	5,021.30	0.63%
19-08-2024	4,901.50	-2.39%
26-08-2024	4,927.45	0.53%
02-09-2024	5,303.45	7.63%
09-09-2024	5,187.05	-2.19%
16-09-2024	5,320.55	2.57%
23-09-2024	5,102.30	-4.10%
30-09-2024	4,737.55	-7.15%
07-10-2024	4,465.45	-5.74%
09-10-2024	4,645.40	4.03%

NIFTY Returns

Closing Price	Return
17,185.70	
17,576.30	2.27%
17,786.80	1.20%
18,117.15	1.86%
18,349.70	1.28%
18,307.65	-0.23%
18,512.75	1.12%
18,696.10	0.99%
18,496.60	-1.07%
18,269.00	-1.23%
17,806.80	-2.53%
18,105.30	1.68%
17,859.45	-1.36%
17,956.60	0.54%
18,027.65	0.40%
17,604.35	-2.35%
17,854.05	1.42%
17,856.50	0.01%
17,944.20	0.49%
17,465.80	-2.67%
17,594.35	0.74%
17,412.90	-1.03%
17,100.05	-1.80%
16,945.05	-0.91%
17,359.75	2.45%
17,599.15	1.38%
17,828.00	1.30%
17,624.05	-1.14%
18,065.00	2.50%
18,069.00	0.02%
18,314.80	1.36%
18,203.40	-0.61%
18,499.35	1.63%
18,534.10	0.19%
18,563.40	0.16%
18,826.00	1.41%
18,665.50	-0.85%
19,189.05	2.80%
19,331.80	0.74%
19,564.50	1.20%
19,745.00	0.92%
19,646.05	-0.50%
19,517.00	-0.66%
19,428.30	-0.45%
19,310.15	-0.61%
19,265.80	-0.23%
19,435.30	0.88%
19,819.95	1.98%
20,192.35	1.88%
19,674.25	-2.57%
19,638.30	-0.18%
19,653.50	0.08%
19,751.05	0.50%
19,542.65	-1.06%
19,047.25	-2.53%
19,230.60	0.96%
19,318.00	0.45%
19,425.35	0.56%
19,941.00	2.65%
20,267.90	1.64%
20,969.40	3.46%
21,456.65	2.32%
21,349.40	-0.50%
21,731.40	1.79%
21,710.80	-0.09%
21,894.55	0.85%
21,622.40	-1.24%
21,352.60	-1.25%
21,853.80	2.35%
21,782.50	-0.33%
22,104.07	1.48%
22,212.70	0.49%
22,338.75	0.57%
22,493.55	0.69%
22,023.35	-2.09%
22,096.75	0.33%
22,326.90	1.04%
22,513.70	0.84%
22,519.40	0.03%
22,147.00	-1.65%
22,419.95	1.23%
22,475.85	0.25%
22,055.20	-1.87%
22,466.10	1.86%
22,957.10	2.19%
22,530.70	-1.86%
23,290.15	3.37%
23,465.60	0.75%
23,501.10	0.15%
24,010.60	2.17%
24,323.85	1.30%
24,502.15	0.73%
24,530.90	0.12%
24,834.85	1.24%
24,717.70	-0.47%
24,367.50	-1.42%
24,541.15	0.71%
24,823.15	1.15%
25,235.90	1.66%
24,852.15	-1.52%
25,356.50	2.03%
25,790.95	1.71%
26,178.95	1.50%
25,014.60	-4.45%
25,013.15	-0.01%
24,981.95	-0.12%

Beta Drifting

Levered Raw Beta	0.72
Raw Beta Weight	75.00%
Market Beta	1.00
Market Beta Weight	25.00%
Adjusted Beta	0.79

Beta 0.715369254

SUMMARY OUTPUT	
Regression Statistics	
Multiple R	0.239502451
R Square	0.057361424
Adjusted R Square	0.048209593
Standard Error	0.042680153
Observations	105

ANOVA					
	df	SS	MS	F	Significance F
Regression	1	0.011417312	0.011417312	6.267753975	0.013865937
Residual	103	0.187624331	0.001821595		
Total	104	0.199041643			

	Coefficients	Standard Error	t Stat	P-value	Lower 95%	Upper 95%	Lower 95.0%	Upper 95.0%
Intercept	-0.000970999	0.004295516	-0.226049321	0.821611021	-0.009490142	0.007548145	-0.009490142	0.007548145
X Variable 1	0.715369254	0.285742145	2.503548277	0.013865937	0.148667104	1.282071405	0.148667104	1.282071405