

Sep 2023

Report generated on Friday 15th of September 2023

NIFTY 50

18 Quality Stocks

Company	Symbol	Volatility	Alpha	Value	Dividend	Weight(%)
Automobile and Auto Components						
Maruti Suzuki India Ltd.	MARUTI		alpha			1.58
Bajaj Auto Ltd.	BAJAJ-AUTO	low volatile		under valued	provides dividend	0.62
Eicher Motors Ltd.	EICHERMOT		alpha			0.54
Hero MotoCorp Ltd.	HEROMOTOCO	low volatile		under valued	provides dividend	0.45
Consumer Durables						
Asian Paints Ltd.	ASIANPAINT	low volatile				1.69
Fast Moving Consumer Goods						
ITC Ltd.	ITC	low volatile	alpha	under valued	provides dividend	4.55
Hindustan Unilever Ltd.	HINDUNILVR	low volatile	alpha	under valued	provides dividend	2.59
Nestle India Ltd.	NESTLEIND	low volatile				0.9
Britannia Industries Ltd.	BRITANNIA	low volatile	alpha	under valued	provides dividend	0.62
Financial Services						
HDFC Bank Ltd.	HDFCBANK	low volatile	alpha			13.91
Healthcare						
Divi's Laboratories Ltd.	DIVISLAB					0.54
Information Technology						
Infosys Ltd.	INFY	low volatile		under valued	provides dividend	6.05
Tata Consultancy Services Ltd.	TCS	low volatile		under valued	provides dividend	4.1
HCL Technologies Ltd.	HCLTECH	low volatile		under valued	provides dividend	1.54
Tech Mahindra Ltd.	TECHM			under valued	provides dividend	0.92
Wipro Ltd.	WIPRO	low volatile		under valued		0.74

LTIMindtree Ltd.	LTIM					0.58
Oil Gas & Consumable Fuels						
Coal India Ltd.	COALINDIA		alpha	under valued	provides dividend	0.72
Total Weight in NIFTY 50: 42.64%						

NIFTY NEXT 50

12 Quaility Stocks

Company	Symbol	Volatility	Alpha	Value	Dividend	Weight(%)
Automobile and Auto Components						
Bosch Ltd.	BOSCHLTD		alpha			1.3
Capital Goods						
Hindustan Aeronautics Ltd.	HAL		alpha		provides dividend	2.99
Chemicals						
Pidilite Industries Ltd.	PIDILITIND	low volatile				3.02
Consumer Durables						
Havells India Ltd.	HAVELLS					2.71
Berger Paints India Ltd.	BERGEPAIN	low volatile				1.31
Fast Moving Consumer Goods						
Godrej Consumer Products Ltd.	GODREJCP		alpha			3.03
Dabur India Ltd.	DABUR	low volatile				2.61
Marico Ltd.	MARICO	low volatile				2.39
Colgate Palmolive (India) Ltd.	COLPAL	low volatile			provides dividend	2.12
Financial Services						
HDFC Asset Management Company Ltd.	HDFCAMC					1.57
Muthoot Finance Ltd.	MUTHOOTFIN				provides dividend	1.09
Textiles						
Page Industries Ltd.	PAGEIND					2.02

Total Weight in NIFTY NEXT 50: **26.16%**

NIFTY MIDCAP 150

50 Quality Stocks

Company	Symbol	Volatility	Alpha	Value	Dividend	Weight(%)
Automobile and Auto Components						
Tube Investments of India Ltd.	TIINDIA					1.49
Balkrishna Industries Ltd.	BALKRISIND					0.84
Schaeffler India Ltd.	SCHAEFFLER					0.62
Capital Goods						
Supreme Industries Ltd.	SUPREMEIND					1.3
APL Apollo Tubes Ltd.	APLAPOLLO					1.3
Polycab India Ltd.	POLYCAB		alpha			1.06
Astral Ltd.	ASTRAL					0.99
AIA Engineering Ltd.	AIAENG					0.64
SKF India Ltd.	SKFINDIA					0.54
Grindwell Norton Ltd.	GRINDWELL					0.45
Honeywell Automation India Ltd.	HONAUT					0.38
Chemicals						
Navin Fluorine International Ltd.	NAVINFLUOR					0.71
Deepak Nitrite Ltd.	DEEPAKNTR					0.7
Coromandel International Ltd.	COROMANDEL	low volatile				0.59
Atul Ltd.	ATUL					0.52
Solar Industries India Ltd.	SOLARINDS					0.49
Bayer Cropscience Ltd.	BAYERCROP					0.29
Vinati Organics Ltd.	VINATIORGA					0.22
Fine Organic Industries Ltd.	FINEORG					0.17
Alkyl Amines Chemicals Ltd.	ALKYLAMINE					0.15

Consumer Durables						
Voltas Ltd.	VOLTAS					0.9
Crompton Greaves Consumer Electricals Ltd.	CROMPTON					0.88
Kajaria Ceramics Ltd.	KAJARIACER					0.52
Kansai Nerolac Paints Ltd.	KANSAINER					0.3
Relaxo Footwears Ltd.	RELAXO					0.29
Whirlpool of India Ltd.	WHIRLPOOL					0.23
Diversified						
3M India Ltd.	3MINDIA					0.4
Fast Moving Consumer Goods						
Emami Ltd.	EMAMILTD					0.47
Financial Services						
AU Small Finance Bank Ltd.	AUBANK					1.53
CRISIL Ltd.	CRISIL					0.41
Nippon Life India Asset Management Ltd.	NAM-INDIA					0.24
ICICI Securities Ltd.	ISEC					0.23
Healthcare						
Abbott India Ltd.	ABBOTINDIA	low volatile				0.54
Ipca Laboratories Ltd.	IPCALAB					0.53
Dr. Lal Path Labs Ltd.	LALPATHLAB					0.34
Ajanta Pharmaceuticals Ltd.	AJANTPHARM					0.34
Glaxosmithkline Pharmaceuticals Ltd.	GLAXO					0.26
Pfizer Ltd.	PFIZER					0.26
Information Technology						
Persistent Systems Ltd.	PERSISTENT					1.34
Tata Elxsi Ltd.	TATAELXSI					1.13
Coforge Ltd.	COFORGE					1.04
Mphasis Ltd.	MPHASIS				provides dividend	0.9

L&T Technology Services Ltd.	LTTS					0.56
Oracle Financial Services Software Ltd.	OFSS					0.44
Media Entertainment & Publication						
Sun TV Network Ltd.	SUNTV					0.22
Metals & Mining						
Hindustan Zinc Ltd.	HINDZINC			under valued		0.36
Oil Gas & Consumable Fuels						
Petronet LNG Ltd.	PETRONET	low volatile		under valued	provides dividend	0.81
Indraprastha Gas Ltd.	IGL					0.73
Gujarat Gas Ltd.	GUJGASLTD					0.35
Textiles						
K.P.R. Mill Ltd.	KPRMILL					0.29
Total Weight in NIFTY MIDCAP 150: 30.29%						

NIFTY SMALLCAP 250

48 Quaility Stocks

Company	Symbol	Volatility	Alpha	Value	Dividend	Weight(%)
Automobile and Auto Components						
Jamna Auto Industries Ltd.	JAMNAAUTO					0.2
Capital Goods						
KEI Industries Ltd.	KEI					1.18
Carborundum Universal Ltd.	CARBORUNIV					1.08
Finolex Cables Ltd.	FINCABLES		alpha			0.69
Finolex Industries Ltd.	FINPIPE					0.59
Ratnamani Metals & Tubes Ltd.	RATNAMANI					0.57
Praj Industries Ltd.	PRAJIND					0.52
Bharat Dynamics Ltd.	BDL					0.45
RHI MAGNESITA INDIA LTD.	RHIM					0.38

Cochin Shipyard Ltd.	COCHINSHIP					0.34
Polyplex Corporation Ltd.	POLYPLEX					0.15
Chemicals						
Gujarat State Fertilizers & Chemicals Ltd.	GSFC			under valued		0.32
PCBL Ltd.	PCBL					0.24
Galaxy Surfactants Ltd.	GALAXYSURF					0.23
NOCIL Ltd.	NOCIL					0.22
Balaji Amines Ltd.	BALAMINES					0.19
Rallis India Ltd.	RALLIS					0.19
Construction						
Engineers India Ltd.	ENGINEERSIN					0.36
ITES Ltd.	ITES					0.28
Consumer Durables						
Cera Sanitaryware Ltd	CERA					0.44
V-Guard Industries Ltd.	VGUARD					0.44
Century Plyboards (India) Ltd.	CENTURYPLY					0.35
TTK Prestige Ltd.	TTKPRESTIG					0.27
Orient Electric Ltd.	ORIENTELEC					0.23
Vaibhav Global Ltd.	VAIBHAVGBL					0.19
Diversified						
DCM Shriram Ltd.	DCMSHRIRAM					0.4
Fast Moving Consumer Goods						
Radico Khaitan Ltd	RADICO					0.82
CCL Products (I) Ltd.	CCL					0.38
KRBL Ltd.	KRBL					0.27
Godfrey Phillips India Ltd.	GODFRYPHLP					0.24
Avanti Feeds Ltd.	AVANTIFEED					0.14
Financial Services						

Central Depository Services (India) Ltd.	CDSL					0.83
Can Fin Homes Ltd.	CANFINHOME					0.54
Motilal Oswal Financial Services Ltd.	MOTILALOFS					0.26
Healthcare						
J.B. Chemicals & Pharmaceuticals Ltd.	JBCHEPHARM					0.82
Metropolis Healthcare Ltd.	METROPOLIS					0.3
Aarti Drugs Ltd.	AARTIDRUGS					0.16
Information Technology						
KPIT Technologies Ltd.	KPITTECH		alpha			1.55
Cyient Ltd.	CYIENT		alpha			1.25
Birlasoft Ltd.	BSOFT					0.69
Zensar Technolgies Ltd.	ZENSARTECH					0.52
Mastek Ltd.	MASTEK					0.3
Services						
Redington Ltd.	REDINGTON			under valued	provides dividend	0.82
Gujarat Pipavav Port Ltd.	GPPL					0.3
Transport Corporation of India Ltd.	TCI					0.15
TCI Express Ltd.	TCIEXP					0.14
Textiles						
Vardhman Textiles Ltd.	VTL					0.35
Lux Industries Ltd.	LUXIND					0.1
Total Weight in NIFTY SMALLCAP 250: 21.43%						

Industry Index Weight (%)

Industry	nifty-500	nifty-50	nifty-next-50	nifty-midcap-150	nifty-smallcap-250	nifty-100-low-volatility-30	nifty-low-volatility-50	nifty100-quality-30	nifty200-quality-30	nifty-midcap150-quality-50	nifty-alpha-50	nifty-50-value-20	nifty500-value-50	nifty-dividend-opportunities-50
Automobile and Auto Components	6.2	6.06	3.16	9.14	4.53	6.42	9.58	13.72	6.53	7.5	9.18	3.75	1.19	3.7

Capital Goods	4.74	0.00	11.58	13.4	15.98	0.00	1.65	2.7	0.00	19.16	22.9	0.00	0.00	4.5
Chemicals	2.61	0.36	8.17	6.52	5.68	2.71	3.83	2.41	5.19	14.59	0.00	1.26	2	0.18
Construction	2.9	3.98	0.00	0.00	4.07	3.75	2.25	0.00	0.00	0.00	3.14	0.00	0.61	0.00
Construction Materials	2.24	1.93	6.56	1.79	1.33	3.15	5.54	0.00	0.00	0.00	0.00	2.78	4.65	0.66
Consumer Durables	3.64	3.22	4.02	4.87	4.39	6.07	5.75	8.65	13.09	9.28	0.00	0.00	1.55	0.45
Consumer Services	2.64	0.00	8.42	5.5	5.02	0.00	0.00	0.00	0.00	0.00	2.1	0.00	0.00	0.00
Diversified	0.14	0.00	0.00	0.56	0.4	0.00	0.00	0.00	0.00	1.32	0.00	0.00	0.00	0.00
Fast Moving Consumer Goods	8.12	9.25	14.77	1.38	4.02	22.94	19.02	27.68	30.83	2.45	6.78	25.25	0.00	21.02
Financial Services	30.65	36.27	18.71	22.79	20.13	13.33	13.2	8.08	4.41	8.42	37.55	0.00	28.51	9.57
Forest Materials	0.06	0.00	0.00	0.00	0.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Healthcare	5.49	4.1	1.37	11.35	9.25	14.7	15.49	3.18	5.14	9.98	1.07	0.00	2.17	0.00
Information Technology	10.47	13.93	0.00	5.92	6.92	13.35	9.68	25.89	19	16.56	8.09	41.76	0.22	29.82
Media Entertainment & Publication	0.37	0.00	0.00	1.37	1.73	0.00	0.00	0.00	0.98	1.53	0.00	0.00	0.00	0.00
Metals & Mining	3.41	3.8	4.29	1.71	3.21	0.00	0.00	0.00	0.00	1.87	6.74	10.3	21.59	9.47
Oil Gas & Consumable Fuels	8.62	11.45	5.95	3.04	2.31	6.48	5.99	4.54	5.71	5.87	0.74	6.82	23.55	11.12
Power	2.8	2.31	5.06	3.08	1.01	7.11	4.27	0.00	0.00	0.00	0.91	8.11	12.11	8.62
Realty	0.98	0.00	2.59	3.34	1.9	0.00	0.00	0.00	0.00	0.00	0.83	0.00	0.00	0.00
Services	1.44	0.79	2.38	2.28	3.76	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.84	0.4
Telecommunication	2.13	2.54	0.94	1.54	1.74	0.00	1.97	0.00	0.00	0.00	0.00	0.00	0.00	0.48
Textiles	0.44	0.00	2.02	0.5	1.71	0.00	1.79	3.16	3.73	1.5	0.00	0.00	0.00	0.00