

Dec 2023

Report generated on Tuesday 5th of December 2023

NIFTY 50

18 Quaility Stocks

Company	Symbol	Volatility	Alpha	Value	Dividend	Weight(%)
Automobile and Auto Components						
Maruti Suzuki India Ltd.	MARUTI					1.6
Bajaj Auto Ltd.	BAJAJ-AUTO	low volatile		under valued	provides dividend	0.78
Eicher Motors Ltd.	EICHERMOT					0.6
Hero MotoCorp Ltd.	HEROMOTOCO	low volatile		under valued	provides dividend	0.56
Consumer Durables						
Asian Paints Ltd.	ASIANPAINT	low volatile				1.59
Fast Moving Consumer Goods						
ITC Ltd.	ITC	low volatile	alpha	under valued	provides dividend	4.37
Hindustan Unilever Ltd.	HINDUNILVR	low volatile		under valued	provides dividend	2.57
Nestle India Ltd.	NESTLEIND	low volatile				0.98
Britannia Industries Ltd.	BRITANNIA	low volatile	alpha	under valued	provides dividend	0.65
Financial Services						
HDFC Bank Ltd.	HDFCBANK	low volatile				13.25
Healthcare						
Divi's Laboratories Ltd.	DIVISLAB					0.55
Information Technology						
Infosys Ltd.	INFY			under valued	provides dividend	5.88
Tata Consultancy Services Ltd.	TCS	low volatile		under valued	provides dividend	4.05
HCL Technologies Ltd.	HCLTECH	low volatile		under valued	provides dividend	1.61
Tech Mahindra Ltd.	TECHM			under valued	provides dividend	0.86
Wipro Ltd.	WIPRO	low volatile		under valued		0.66

LTIMindtree Ltd.	LTIM					0.58
Oil Gas & Consumable Fuels						
Coal India Ltd.	COALINDIA			under valued	provides dividend	0.88
Total Weight in NIFTY 50: 42.02%						

NIFTY NEXT 50

10 Quaility Stocks

Company	Symbol	Volatility	Alpha	Value	Dividend	Weight(%)
Automobile and Auto Components						
Bosch Ltd.	BOSCHLTD	low volatile				1.28
Capital Goods						
Hindustan Aeronautics Ltd.	HAL		alpha		provides dividend	3.1
Chemicals						
Pidilite Industries Ltd.	PIDILITIND	low volatile				2.71
Consumer Durables						
Havells India Ltd.	HAVELLS					2.27
Berger Paints India Ltd.	BERGEPAINT	low volatile				1.12
Fast Moving Consumer Goods						
Godrej Consumer Products Ltd.	GODREJCP					2.65
Dabur India Ltd.	DABUR	low volatile				2.19
Colgate Palmolive (India) Ltd.	COLPAL	low volatile			provides dividend	2.04
Marico Ltd.	MARICO	low volatile				1.94
Financial Services						
Muthoot Finance Ltd.	MUTHOOTFIN				provides dividend	1.12
Total Weight in NIFTY NEXT 50: 20.42%						

NIFTY MIDCAP 150

47 Quaility Stocks

Company	Symbol	Volatility	Alpha	Value	Dividend	Weight(%)
Automobile and Auto Components						
Tube Investments of India Ltd.	TIINDIA					1.47
Balkrishna Industries Ltd.	BALKRISIND					0.86
Schaeffler India Ltd.	SCHAEFFLER					0.48
Capital Goods						
APL Apollo Tubes Ltd.	APLAPOLLO					1.23
Supreme Industries Ltd.	SUPREMEIND					1.2
Polycab India Ltd.	POLYCAB		alpha			1.03
Astral Ltd.	ASTRAL					0.97
AIA Engineering Ltd.	AIAENG					0.6
SKF India Ltd.	SKFINDIA					0.45
Grindwell Norton Ltd.	GRINDWELL					0.41
Honeywell Automation India Ltd.	HONAUT					0.34
Chemicals						
Solar Industries India Ltd.	SOLARINDS					0.64
Deepak Nitrite Ltd.	DEEPAKNTR					0.63
Coromandel International Ltd.	COROMANDEL					0.57
Navin Fluorine International Ltd.	NAVINFLUOR					0.54
Atul Ltd.	ATUL					0.44
Bayer Cropscience Ltd.	BAYERCROP					0.28
Vinati Organics Ltd.	VINATIORGA					0.18
Consumer Durables						
Voltas Ltd.	VOLTAS					0.79
Crompton Greaves Consumer Electricals Ltd.	CROMPTON					0.76
Kajaria Ceramics Ltd.	KAJARIACER					0.46
Relaxo Footwears Ltd.	RELAXO					0.28
Kansai Nerolac Paints Ltd.	KANSAINER					0.27

Whirlpool of India Ltd.	WHIRLPOOL					0.21
Diversified						
3M India Ltd.	3MINDIA					0.37
Fast Moving Consumer Goods						
Emami Ltd.	EMAMILTD					0.42
Financial Services						
AU Small Finance Bank Ltd.	AUBANK					1.49
CRISIL Ltd.	CRISIL					0.43
ICICI Securities Ltd.	ISEC					0.23
Healthcare						
Ipca Laboratories Ltd.	IPCALAB					0.64
Abbott India Ltd.	ABBOTINDIA					0.53
Dr. Lal Path Labs Ltd.	LALPATHLAB					0.41
Ajanta Pharmaceuticals Ltd.	AJANTPHARM					0.36
Glaxosmithkline Pharmaceuticals Ltd.	GLAXO					0.28
Pfizer Ltd.	PFIZER					0.26
Information Technology						
Coforge Ltd.	COFORGE					1.46
Persistent Systems Ltd.	PERSISTENT					1.36
Tata Elxsi Ltd.	TATAELXSI					1.21
Mphasis Ltd.	MPHASIS				provides dividend	0.82
L&T Technology Services Ltd.	LTTS					0.55
Oracle Financial Services Software Ltd.	OFSS					0.39
Media Entertainment & Publication						
Sun TV Network Ltd.	SUNTV					0.23
Metals & Mining						
Hindustan Zinc Ltd.	HINDZINC			under valued		0.32
Oil Gas & Consumable Fuels						

Petronet LNG Ltd.	PETRONET	low volatile		under valued	provides dividend	0.64
Indraprastha Gas Ltd.	IGL					0.57
Gujarat Gas Ltd.	GUJGASLTD					0.31
Textiles						
K.P.R. Mill Ltd.	KPRMILL					0.31
Total Weight in NIFTY MIDCAP 150: 28.68%						

NIFTY SMALLCAP 250

42 Quaility Stocks

Company	Symbol	Volatility	Alpha	Value	Dividend	Weight(%)
Automobile and Auto Components						
Jamna Auto Industries Ltd.	JAMNAAUTO					0.17
Capital Goods						
KEI Industries Ltd.	KEI					1.22
Ratnamani Metals & Tubes Ltd.	RATNAMANI					0.71
Praj Industries Ltd.	PRAJIND					0.6
Finolex Cables Ltd.	FINCABLES		alpha			0.55
Finolex Industries Ltd.	FINPIPE					0.45
RHI MAGNESITA INDIA LTD.	RHIM					0.36
Cochin Shipyard Ltd.	COCHINSHIP					0.32
Polyplex Corporation Ltd.	POLYPLEX					0.12
Chemicals						
PCBL Ltd.	PCBL					0.37
Gujarat State Fertilizers & Chemicals Ltd.	GSFC			under valued		0.33
Galaxy Surfactants Ltd.	GALAXYSURF					0.22
Rallis India Ltd.	RALLIS					0.17
Balaji Amines Ltd.	BALAMINES					0.16
Construction						

Engineers India Ltd.	ENGINEERSIN					0.31
ITES Ltd.	ITES					0.24
Consumer Durables						
V-Guard Industries Ltd.	VGUARD					0.4
Cera Sanitaryware Ltd	CERA					0.38
Century Plyboards (India) Ltd.	CENTURYPLY					0.29
TTK Prestige Ltd.	TTKPRESTIG					0.24
Orient Electric Ltd.	ORIENTELEC					0.19
Vaibhav Global Ltd.	VAIBHAVGBL					0.18
Diversified						
DCM Shriram Ltd.	DCMSHRIRAM					0.35
Fast Moving Consumer Goods						
Radico Khaitan Ltd	RADICO					0.89
CCL Products (I) Ltd.	CCL					0.35
Godfrey Phillips India Ltd.	GODFRYPHLP					0.22
KRBL Ltd.	KRBL					0.19
Avanti Feeds Ltd.	AVANTIFEED					0.12
Financial Services						
Central Depository Services (India) Ltd.	CDSL					1.28
Can Fin Homes Ltd.	CANFINHOME					0.5
Motilal Oswal Financial Services Ltd.	MOTILALOFS					0.32
Healthcare						
J.B. Chemicals & Pharmaceuticals Ltd.	JBCHEPHARM					0.78
Metropolis Healthcare Ltd.	METROPOLIS					0.33
Aarti Drugs Ltd.	AARTIDRUGS					0.12
Information Technology						
Cyient Ltd.	CYIENT		alpha			1.23
Birlasoft Ltd.	BSOFT					0.78

Zensar Technologies Ltd.	ZENSARTECH					0.46
Mastek Ltd.	MASTEK					0.27
Services						
Redington Ltd.	REDINGTON			under valued	provides dividend	0.72
Gujarat Pipavav Port Ltd.	GPPL					0.29
Textiles						
Vardhman Textiles Ltd.	VTL					0.32
Lux Industries Ltd.	LUXIND					0.08
Total Weight in NIFTY SMALLCAP 250: 17.58%						

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	6.51	6.62	5.82	7.35	4.41	10.53	12.36	15.33	6.53	7.38	4.48	4.66	1.1	4.41
Capital Goods	4.9	0.00	10.62	14	15.94	0.00	1.55	3.04	0.00	18.6	29.91	0.00	0.00	4.56
Chemicals	2.4	0.33	7.21	5.75	5.38	2.91	2.23	2.35	5.19	14.18	0.00	1.13	1.81	0.19
Construction	3.06	4.26	0.00	0.39	3.66	3.43	2.11	0.00	0.00	0.00	3.32	0.00	0.57	0.00
Construction Materials	2.27	2.02	4.72	2.41	1.34	3.57	5.82	0.00	0.00	0.00	0.00	2.91	4.49	0.56
Consumer Durables	3.59	3.24	3.39	4.43	4.95	5.89	8.02	7.95	13.09	8.65	0.00	0.00	0.95	0.39
Consumer Services	2.76	0.00	11.82	4.42	4.36	0.00	0.00	0.00	0.00	0.00	1.27	0.00	0.00	0.00
Diversified	0.12	0.00	0.00	0.54	0.35	0.00	0.00	0.00	0.00	1.27	0.00	0.00	0.00	0.00
Fast Moving Consumer Goods	7.98	9.21	13.27	1.31	4.33	22.74	18.26	27.12	30.83	2.33	3.58	25.58	0.00	20.96
Financial Services	30.18	35.26	21.33	21.96	23.47	13.87	12.05	8.14	4.41	9.19	35.9	0.00	30.77	11.83
Forest Materials	0.07	0.00	0.00	0.00	0.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Healthcare	5.65	4.2	2.47	11.17	9.85	13.94	13.01	3.13	5.14	11.28	4.49	0.00	2.3	0.00
Information Technology	10.23	13.64	0.00	6.81	6.28	9.73	8.88	24.88	19	17.08	9.32	39.47	0.26	27.41
Media Entertainment & Publication	0.36	0.00	0.00	1.21	1.71	0.00	0.00	0.00	0.98	1.67	0.00	0.00	0.00	0.00

Metals & Mining	3.28	3.75	3.64	2.48	1.6	0.00	0.00	0.00	0.00	1.74	1.37	9.96	19.88	8.47
Oil Gas & Consumable Fuels	8.44	11.32	5.94	2.91	2.1	7.26	8.03	5.42	5.71	4.94	0.00	7.69	24.49	11.75
Power	2.96	2.49	4.74	3.39	1.21	6.13	3.77	0.00	0.00	0.00	0.82	8.62	11.76	8.71
Realty	1.11	0.00	2.69	3.98	1.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Services	1.41	0.75	2.32	2.28	3.39	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1.64	0.36
Telecommunication	2.28	2.9	0.00	1.76	1.97	0.00	2.33	0.00	0.00	0.00	0.00	0.00	0.00	0.44
Textiles	0.37	0.00	0.00	1.44	1.28	0.00	1.57	2.66	3.73	1.7	2.16	0.00	0.00	0.00