

Jun 2024

Report generated on Monday 3rd of June 2024

NIFTY 50

18 Quaility Stocks

Company	Symbol	Volatility	Alpha	Value	Dividend	Weight(%)
Automobile and Auto Components						
Maruti Suzuki India Ltd.	MARUTI					1.65
Bajaj Auto Ltd.	BAJAJ-AUTO	low volatile	alpha	under valued	provides dividend	1.04
Hero MotoCorp Ltd.	HEROMOTOCO	low volatile		under valued	provides dividend	0.67
Eicher Motors Ltd.	EICHERMOT					0.65
Consumer Durables						
Asian Paints Ltd.	ASIANPAINT	low volatile				1.31
Fast Moving Consumer Goods						
ITC Ltd.	ITC	low volatile		under valued	provides dividend	3.81
Hindustan Unilever Ltd.	HINDUNILVR	low volatile			provides dividend	2.09
Nestle India Ltd.	NESTLEIND	low volatile				0.85
Britannia Industries Ltd.	BRITANNIA	low volatile		under valued	provides dividend	0.62
Financial Services						
HDFC Bank Ltd.	HDFCBANK	low volatile				11.6
Healthcare						
Divi's Laboratories Ltd.	DIVISLAB					0.55
Information Technology						
Infosys Ltd.	INFY			under valued	provides dividend	5.06
Tata Consultancy Services Ltd.	TCS	low volatile		under valued	provides dividend	3.75
HCL Technologies Ltd.	HCLTECH	low volatile		under valued	provides dividend	1.41
Tech Mahindra Ltd.	TECHM			under valued	provides dividend	0.79
Wipro Ltd.	WIPRO	low volatile		under valued		0.62

LTIMindtree Ltd.	LTIM					0.43
Oil Gas & Consumable Fuels						
Coal India Ltd.	COALINDIA		alpha	under valued	provides dividend	1.13
Total Weight in NIFTY 50: 38.03%						

NIFTY NEXT 50

11 Quaility Stocks

Company	Symbol	Volatility	Alpha	Value	Dividend	Weight(%)
Automobile and Auto Components						
Bosch Ltd.	BOSCHLTD	low volatile				1.29
Capital Goods						
Bharat Electronics Ltd.	BEL		alpha		provides dividend	5.25
Hindustan Aeronautics Ltd.	HAL		alpha			4.61
Chemicals						
Pidilite Industries Ltd.	PIDILITIND	low volatile				2.24
Consumer Durables						
Havells India Ltd.	HAVELLS					2.37
Berger Paints India Ltd.	BERGEPAINT	low volatile				0.64
Consumer Services						
Indian Railway Catering And Tourism Corporation Ltd.	IRCTC					1.54
Fast Moving Consumer Goods						
Godrej Consumer Products Ltd.	GODREJCP					2.38
Colgate Palmolive (India) Ltd.	COLPAL	low volatile			provides dividend	1.75
Dabur India Ltd.	DABUR	low volatile				1.58
Marico Ltd.	MARICO	low volatile				1.53
Total Weight in NIFTY NEXT 50: 25.18%						

NIFTY MIDCAP 150

43 Quality Stocks

Company	Symbol	Volatility	Alpha	Value	Dividend	Weight(%)
Automobile and Auto Components						
Tube Investments of India Ltd.	TIINDIA					1.29
Balkrishna Industries Ltd.	BALKRISIND					0.82
Schaeffler India Ltd.	SCHAEFFLER					0.58
Capital Goods						
Supreme Industries Ltd.	SUPREMEIND					1.16
Polycab India Ltd.	POLYCAB					1.06
APL Apollo Tubes Ltd.	APLAPOLLO					0.9
Astral Ltd.	ASTRAL					0.88
AIA Engineering Ltd.	AIAENG					0.49
SKF India Ltd.	SKFINDIA					0.47
Grindwell Norton Ltd.	GRINDWELL					0.4
Honeywell Automation India Ltd.	HONAUT					0.38
Chemicals						
Solar Industries India Ltd.	SOLARINDS					0.77
Coromandel International Ltd.	COROMANDEL					0.52
Atul Ltd.	ATUL					0.3
Bayer Cropscience Ltd.	BAYERCROP					0.21
Sumitomo Chemical India Ltd.	SUMICHEM					0.2
Consumer Durables						
Voltas Ltd.	VOLTAS					1.05
Kajaria Ceramics Ltd.	KAJARIACER					0.34
Kansai Nerolac Paints Ltd.	KANSAINER					0.18
Diversified						
3M India Ltd.	3MINDIA					0.32
Fast Moving Consumer Goods						

Emami Ltd.	EMAMILTD					0.42
Financial Services						
HDFC Asset Management Company Ltd.	HDFCAMC				provides dividend	1.32
AU Small Finance Bank Ltd.	AUBANK					1.23
CRISIL Ltd.	CRISIL					0.34
ICICI Securities Ltd.	ISEC					0.2
Healthcare						
Abbott India Ltd.	ABBOTINDIA					0.47
Glaxosmithkline Pharmaceuticals Ltd.	GLAXO					0.36
Ajanta Pharmaceuticals Ltd.	AJANTPHARM					0.34
Dr. Lal Path Labs Ltd.	LALPATHLAB					0.33
Information Technology						
Persistent Systems Ltd.	PERSISTENT					1.19
Coforge Ltd.	COFORGE					1.03
Tata Elxsi Ltd.	TATAELXSI					0.82
MphasiS Ltd.	MPHASIS				provides dividend	0.64
Oracle Financial Services Software Ltd.	OFSS		alpha		provides dividend	0.59
L&T Technology Services Ltd.	LTTS					0.42
Media Entertainment & Publication						
Sun TV Network Ltd.	SUNTV					0.18
Metals & Mining						
NMDC Ltd.	NMDC			under valued	provides dividend	1.01
Hindustan Zinc Ltd.	HINDZINC					0.59
Oil Gas & Consumable Fuels						
Petronet LNG Ltd.	PETRONET	low volatile		under valued	provides dividend	0.75
Indraprastha Gas Ltd.	IGL				provides dividend	0.52
Gujarat Gas Ltd.	GUJGASLTD					0.32
Textiles						

Page Industries Ltd.	PAGEIND	low volatile				0.75
K.P.R. Mill Ltd.	KPRMILL					0.23
Total Weight in NIFTY MIDCAP 150: 26.37%						

NIFTY SMALLCAP 250

47 Quality Stocks

Company	Symbol	Volatility	Alpha	Value	Dividend	Weight(%)
Automobile and Auto Components						
Amara Raja Energy & Mobility Ltd.	ARE&M					0.91
Capital Goods						
Finolex Cables Ltd.	FINCABLES					0.67
Ratnamani Metals & Tubes Ltd.	RATNAMANI					0.55
Triveni Turbine Ltd.	TRITURBINE					0.41
Praj Industries Ltd.	PRAJIND					0.4
Godawari Power & Ispat Ltd.	GPIL					0.32
KSB Ltd.	KSB					0.31
Chemicals						
Gujarat Narmada Valley Fertilizers and Chemicals Ltd.	GNFC			under valued		0.33
Gujarat State Fertilizers & Chemicals Ltd.	GSFC			under valued		0.29
PCBL Ltd.	PCBL					0.26
Fine Organic Industries Ltd.	FINEORG					0.21
Balaji Amines Ltd.	BALAMINES					0.14
Construction						
Engineers India Ltd.	ENGINEERSIN					0.43
ITES Ltd.	ITES					0.29
Consumer Durables						
Cera Sanitaryware Ltd	CERA					0.26
Consumer Services						

Indiamart Intermesh Ltd.	INDIAMART					0.45
BLS International Services Ltd.	BLS					0.23
Fast Moving Consumer Goods						
Gillette India Ltd.	GILLETTE					0.36
Godfrey Phillips India Ltd.	GODFRYPHLP					0.34
Triveni Engineering & Industries Ltd.	TRIVENI					0.18
Avanti Feeds Ltd.	AVANTIFEED					0.13
Gujarat Ambuja Exports Ltd.	GAEL					0.12
KRBL Ltd.	KRBL					0.11
Financial Services						
Central Depository Services (India) Ltd.	CDSL					1.16
Indian Energy Exchange Ltd.	IEX					0.73
Nippon Life India Asset Management Ltd.	NAM-INDIA					0.64
360 ONE WAM Ltd.	360ONE					0.61
Motilal Oswal Financial Services Ltd.	MOTILALOFS					0.5
Can Fin Homes Ltd.	CANFINHOME					0.38
Forest Materials						
JK Paper Ltd.	JKPAPER					0.18
Healthcare						
J.B. Chemicals & Pharmaceuticals Ltd.	JBCHEPHARM					0.79
Sanofi India Ltd.	SANOFI					0.49
Metropolis Healthcare Ltd.	METROPOLIS					0.31
Information Technology						
Cyient Ltd.	CYIENT		alpha		provides dividend	0.92
Sonata Software Ltd.	SONATSOFTW					0.63
Birlasoft Ltd.	BSOFT		alpha			0.62
Zensar Technolgies Ltd.	ZENSARTECH					0.43
Affle (India) Ltd.	AFFLE					0.38

Mastek Ltd.	MASTEK					0.23
Media Entertainment & Publication						
Saregama India Ltd	SAREGAMA					0.24
Metals & Mining						
National Aluminium Co. Ltd.	NATIONALUM			under valued	provides dividend	1.08
Oil Gas & Consumable Fuels						
Castrol India Ltd.	CASTROLIND				provides dividend	0.59
Gujarat State Petronet Ltd.	GSPL			under valued		0.52
Mahanagar Gas Ltd.	MGL					0.46
Services						
Redington Ltd.	REDINGTON			under valued		0.74
Gujarat Pipavav Port Ltd.	GPPL					0.33
eClerx Services Ltd.	ECLERX					0.3
Total Weight in NIFTY SMALLCAP 250: 20.96%						

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	7.48	8.07	5.58	8.18	5.45	9.06	10.44	16.57	6.53	6.84	3.6	4.63	0.00	4.33
Capital Goods	6.03	0.00	15.11	16.59	14.66	0.00	2.34	9.35	0.00	17.06	18.58	0.00	0.00	3.94
Chemicals	2.04	0.00	3.83	6.07	5.66	3.03	3.85	2.44	5.19	9.92	0.00	0.00	6.44	0.00
Construction	3.23	4.37	0.00	0.73	5.77	3.32	1.99	0.00	0.00	0.00	6.64	0.00	0.94	0.00
Construction Materials	2.01	2.01	3.49	1.92	1.03	3.66	6.04	0.00	0.00	0.00	0.00	2.34	4.63	0.00
Consumer Durables	3.05	2.67	3.01	3.48	5.69	9.72	4.47	7.75	13.09	7.56	4.87	0.00	0.54	0.00
Consumer Services	3.02	0.00	11.17	3.78	3.82	0.00	1.95	2.47	0.00	0.00	5.92	0.00	0.00	0.00
Diversified	0.17	0.00	0.00	0.49	0.8	0.00	0.00	0.00	0.00	1.43	0.00	0.00	0.00	0.00
Fast Moving Consumer Goods	6.85	8.04	9.91	2.05	3.8	25.61	19.91	26.9	30.83	2.15	1.62	12	0.00	17.29

Financial Services	28.74	34.11	22.72	18.8	21.58	14.47	15.99	5.56	4.41	13.09	27.99	26.62	25.14	22.21
Forest Materials	0.08	0.00	0.00	0.00	0.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Healthcare	5.46	4.2	2.47	10.36	9.56	12.78	9.06	2.49	5.14	7.48	6.78	1.93	0.00	0.00
Information Technology	8.5	12.06	0.00	5.72	4.85	8.58	8.17	20.22	19	14.31	5.31	31.55	0.00	24.76
Media Entertainment & Publication	0.21	0.00	0.00	0.64	1.13	0.00	0.00	0.00	0.98	1.07	0.00	0.00	0.00	0.00
Metals & Mining	3.86	4.15	4.85	3.55	2.75	0.00	2.14	0.00	0.00	6.17	4.05	6.52	21.93	6.86
Oil Gas & Consumable Fuels	9.02	12.52	6.1	3.52	2.62	3.5	5.41	6.22	5.71	5.76	0.00	5.88	24.41	11.77
Power	3.98	3.14	6.18	3.4	1.04	6.24	3.74	0.00	0.00	0.00	7.94	8.52	13.31	8.84
Realty	1.34	0.00	2.6	4.77	2.05	0.00	0.00	0.00	0.00	0.00	6.69	0.00	0.00	0.00
Services	1.69	1.06	2.96	2.46	3.17	0.00	0.00	0.00	0.00	0.00	0.00	0.00	2.65	0.00
Telecommunication	2.74	3.6	0.00	2.52	2.2	0.00	2.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Textiles	0.31	0.00	0.00	0.98	1.46	0.00	1.96	0.00	3.73	4.04	0.00	0.00	0.00	0.00