

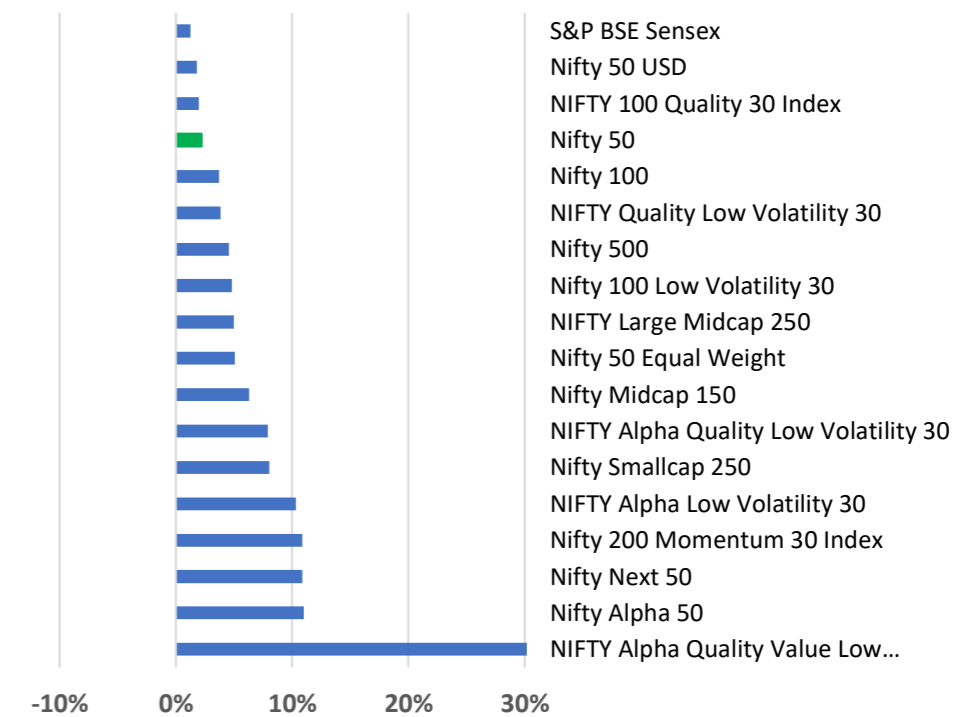
Market Tracker



Data as of 23-Feb-2024

Indian Equity Indices	Return % (Annualized for >1 year period, Absolute Return for <=1 year period)									
	1 Week	1 Month	3 Months	6 Months	YTD	1 Year	3 Years	5 Years	10 Years	
Benchmark Indices										
Nifty 50	0.78%	4.0%	11.7%	15.4%	2.2%	26.9%	14.7%	15.5%	13.7%	
S&P BSE Sensex	0.99%	3.5%	10.5%	12.8%	1.3%	22.7%	13.7%	15.3%	13.4%	
Nifty 50 USD	1.05%	4.1%	12.0%	13.7%	1.8%	23.5%	8.8%	11.9%	-	
Largecap Indices										
Nifty 50 Equal Weight	0.41%	5.8%	15.1%	23.7%	5.1%	42.1%	20.8%	18.8%	-	
Nifty Next 50	0.97%	9.0%	25.4%	33.2%	10.9%	57.6%	19.6%	17.8%	17.2%	
Nifty 100	0.86%	4.9%	14.0%	18.4%	3.7%	31.5%	15.3%	15.7%	14.2%	
Midcap Indices										
Nifty Midcap 150	0.4%	4.2%	15.4%	23.5%	6.3%	58.8%	27.7%	25.1%	22.0%	
NIFTY Large Midcap 250	0.6%	4.6%	14.7%	21.0%	5.0%	44.8%	21.5%	20.4%	18.1%	
Smallcap Index										
Nifty Smallcap 250	0.5%	4.3%	16.6%	27.1%	8.0%	68.3%	30.9%	25.6%	-	
Total Cap Index										
Nifty 500	0.7%	4.8%	14.5%	20.0%	4.6%	38.5%	18.3%	17.9%	15.6%	
Single Factor Indices										
Nifty 100 Low Volatility 30	0.4%	5.6%	15.7%	22.4%	4.8%	39.0%	17.8%	16.6%	15.7%	
Nifty 200 Momentum 30 Index	-0.6%	7.2%	23.4%	36.5%	10.9%	68.5%	28.0%	23.3%	22.7%	
NIFTY 100 Quality 30 Index	-0.2%	4.2%	11.7%	18.8%	2.0%	33.0%	16.0%	14.8%	12.5%	
Nifty Alpha 50	0.9%	4.2%	22.5%	35.2%	11.0%	84.8%	29.9%	32.3%	24.8%	
Multi Factor Indices										
NIFTY Alpha Low Volatility 30	0.7%	7.8%	22.5%	34.1%	10.3%	54.2%	23.7%	18.2%	-	
NIFTY Quality Low Volatility 30	1.0%	4.4%	13.5%	18.8%	3.9%	34.1%	16.6%	15.1%	-	
NIFTY Alpha Quality Low Volatility 30	1.0%	6.6%	19.8%	29.7%	7.9%	50.2%	20.2%	17.6%	-	
NIFTY Alpha Quality Value Low Volatil	0.2%	5.6%	62.9%	62.9%	62.9%	64.2%	27.2%	21.4%	-	
Global Indices										
S&P 500 (United States)	1.14%	4.5%	11.8%	12.7%	6.7%	27.5%	9.5%	12.7%	10.7%	
Nasdaq 100 (United States)	0.85%	3.6%	12.6%	14.4%	6.9%	39.4%	5.8%	16.3%	14.2%	
Nikkei (Japan)	1.7%	8.2%	17.0%	20.9%	16.8%	44.3%	9.0%	12.8%	10.1%	
DAX Index (Germany)	1.9%	2.9%	8.8%	9.3%	3.7%	12.8%	7.6%	8.7%	6.0%	
CAC 40 Index (France)	2.2%	6.1%	8.9%	7.4%	4.9%	8.4%	11.1%	8.7%	6.1%	
FTSE (United Kingdom)	1.1%	2.1%	3.0%	2.8%	-0.6%	-3.1%	5.1%	1.4%	1.2%	
HangSeng (Hong Kong)	4.4%	4.7%	-4.1%	-9.4%	-1.8%	-17.9%	-18.0%	-10.3%	-2.9%	
Gold Price - India										
Domestic Price of Gold	1.44%	0.34%	1.41%	5.39%	9.89%	9.08%	8.62%	11.93%	-	

Year to Date Performance



	Current Yield	1M Yield Change	6M Yield Change
India Bond Yields			
6-Month Treasury Bill	7.18%	-1.0 bp	+14.0 bp
3-Year Government Bond	7.08%	+3.2 bp	-9.0 bp
5-Year Government Bond	7.06%	+1.8 bp	-11.2 bp
10-Year Government Bond	7.07%	-10.0 bp	-12.0 bp
US Bond Yields			
6-Month Treasury Bill	5.36%	+11.9 bp	-14.9 bp
1-Year Government Bond	5.02%	+16.8 bp	-34.3 bp
5-Year Government Bond	4.33%	+28.6 bp	-3.0 bp
10-Year Government Bond	4.35%	+20.5 bp	+14.5 bp

	Oct-23	Nov-23	Dec-23	Jan-24
India - CPI Inflation	4.87%	5.55%	5.69%	5.10%
US - Inflation	3.25%	3.12%	3.35%	2.62%

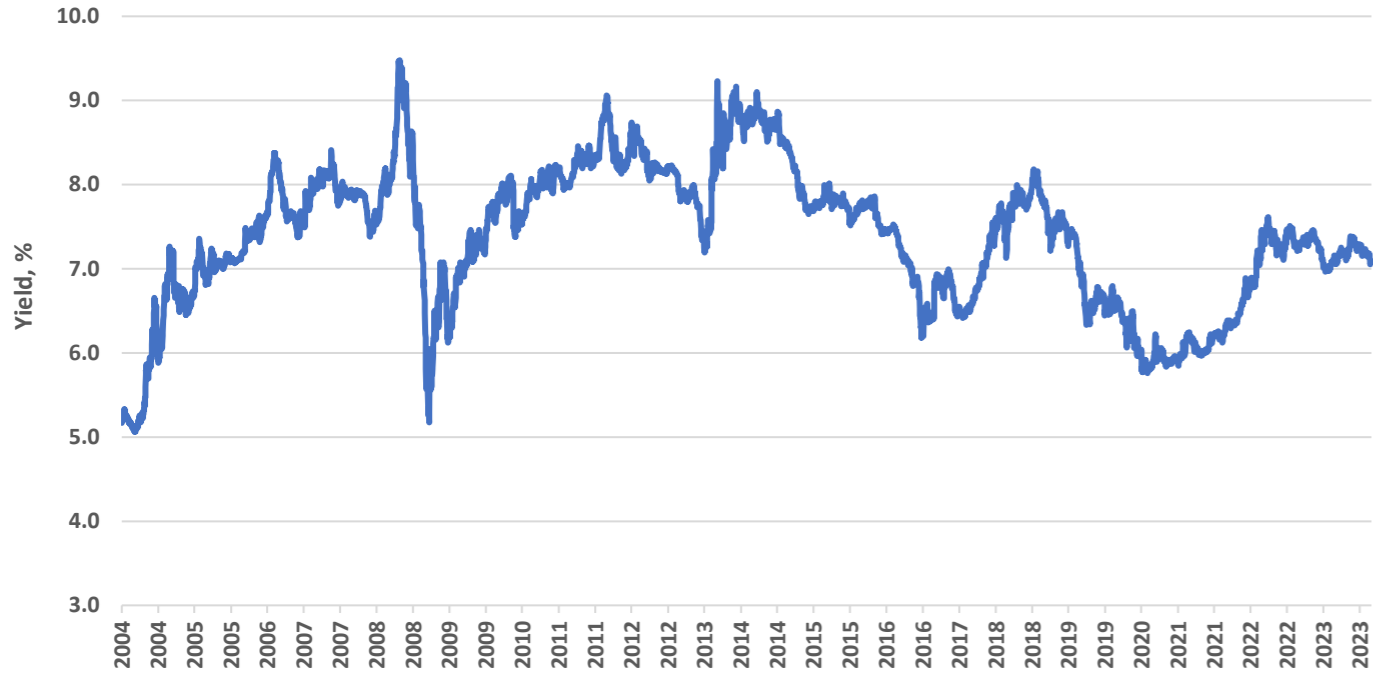
	Current	1 Month	3 Month	YTD
USD-INR	82.88	83.10	83.16	82.70
Brent Crude (USD/barrel)	83.03	80.06	82.45	85.91

Return Performance Legend:	> 10% return	5% to 10% return	2% to 5% return	0% to 2% return	2% to 0% return	-2% to -5% return	-5% to -10% return	< -10% return
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Government Bond Yields and Inflation



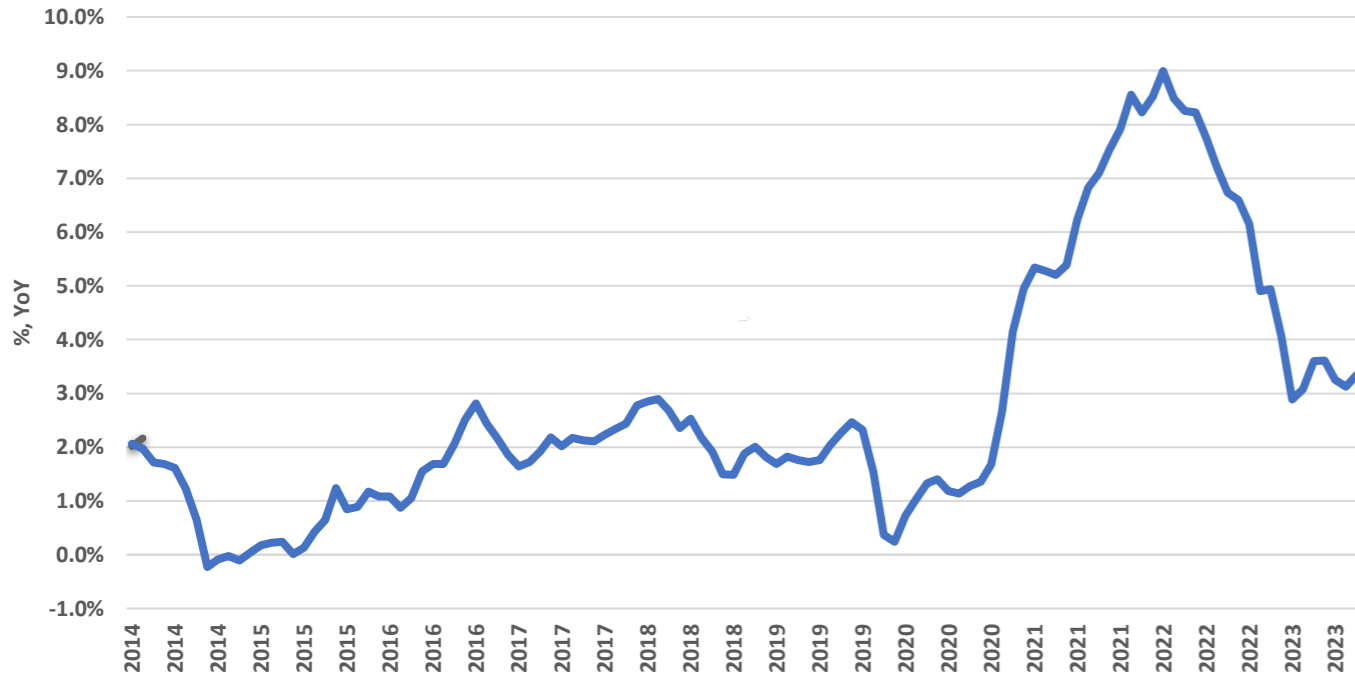
10 Year India Bond Yield



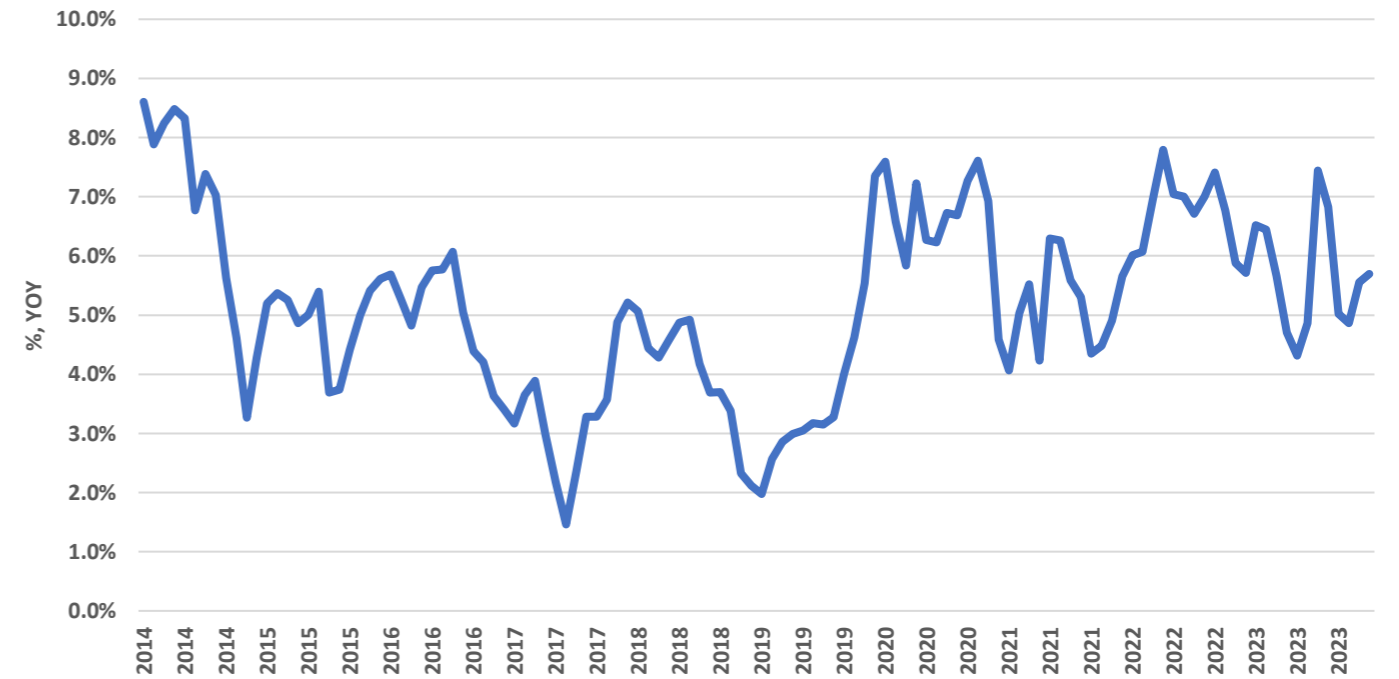
10 Year US Bond Yield



US Consumer Price Inflation (CPI)



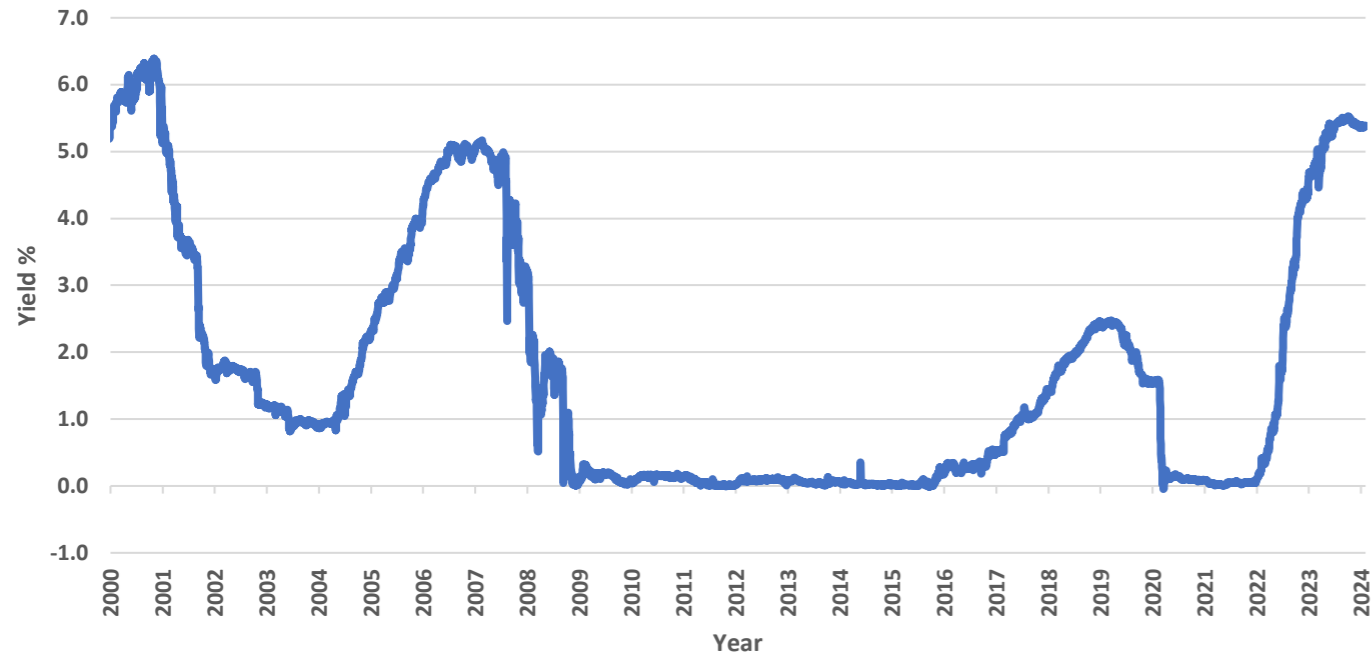
Indian Consumer Price Inflation (CPI)



3 Month Bond Yield and Yield Spread



US 3 Month Government Bond Yield



Indian 3 Month Government Bond Yield



US Yield Spread (10 year - 3 month)



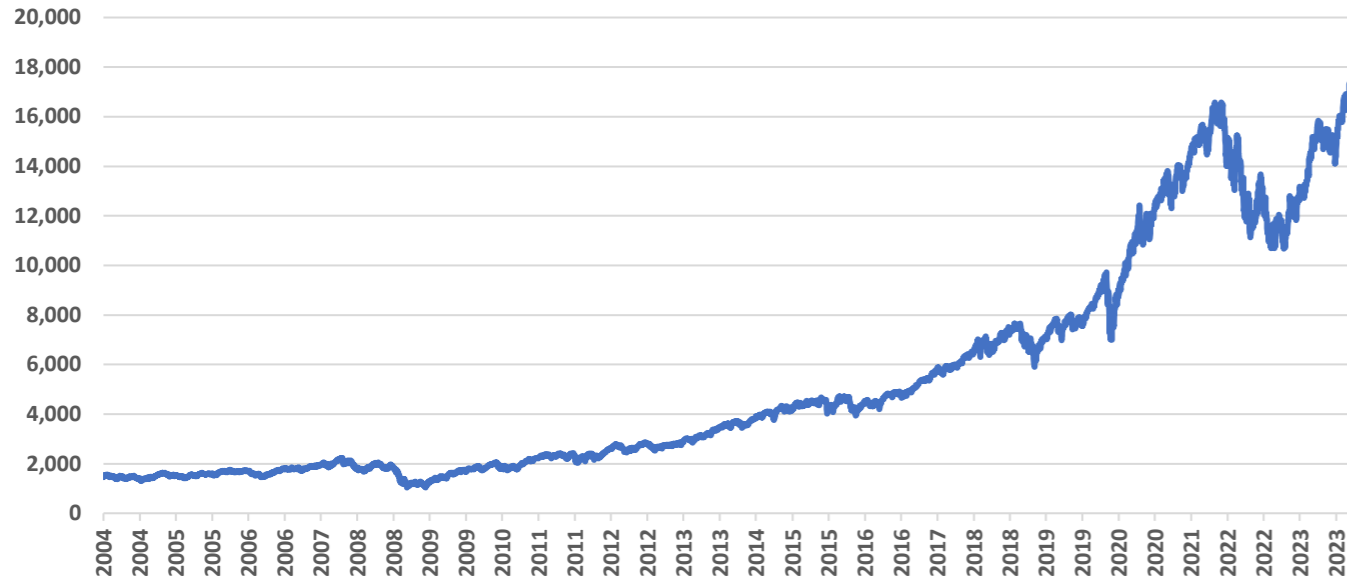
Indian Yield Spread (10 year - 3 month)



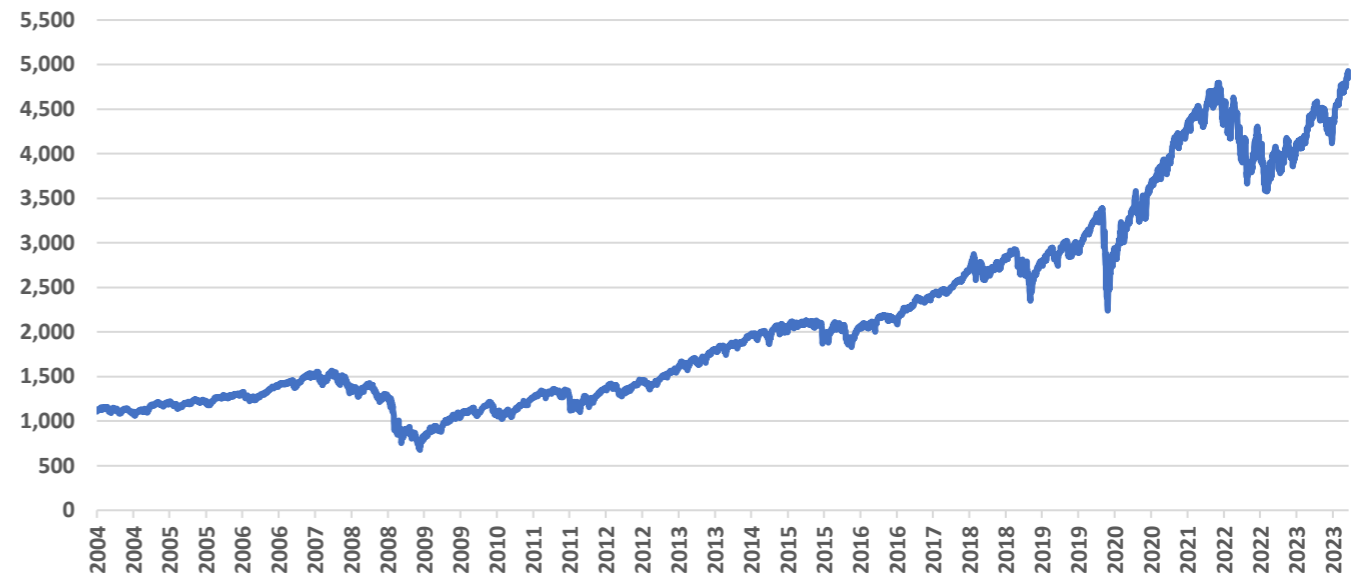
Equity Market Indices



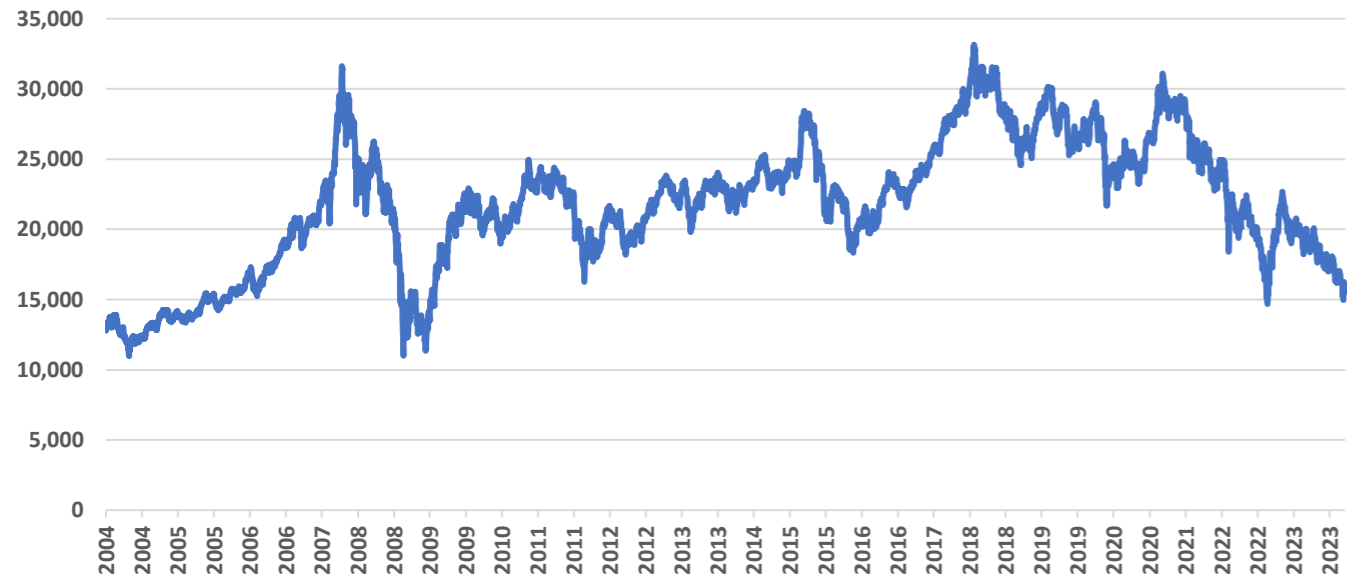
NASDAQ100



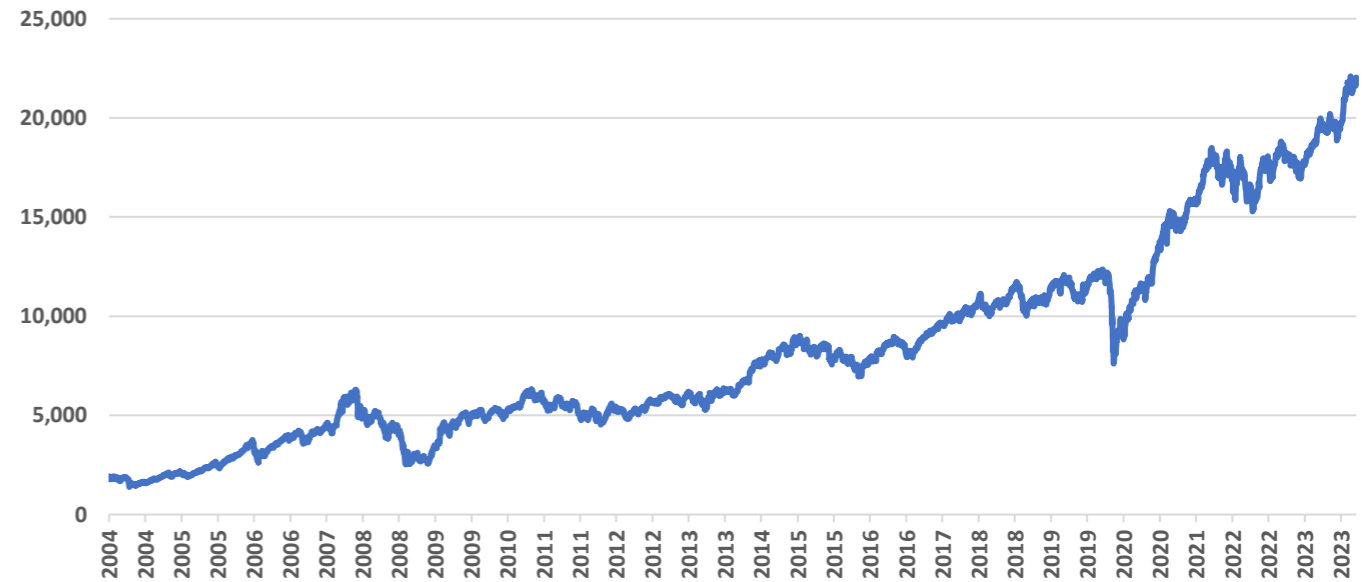
S&P500



Hang Sang Index



Nifty 50



NASDAQ100 Rolling Returns



3 Years Rolling Return



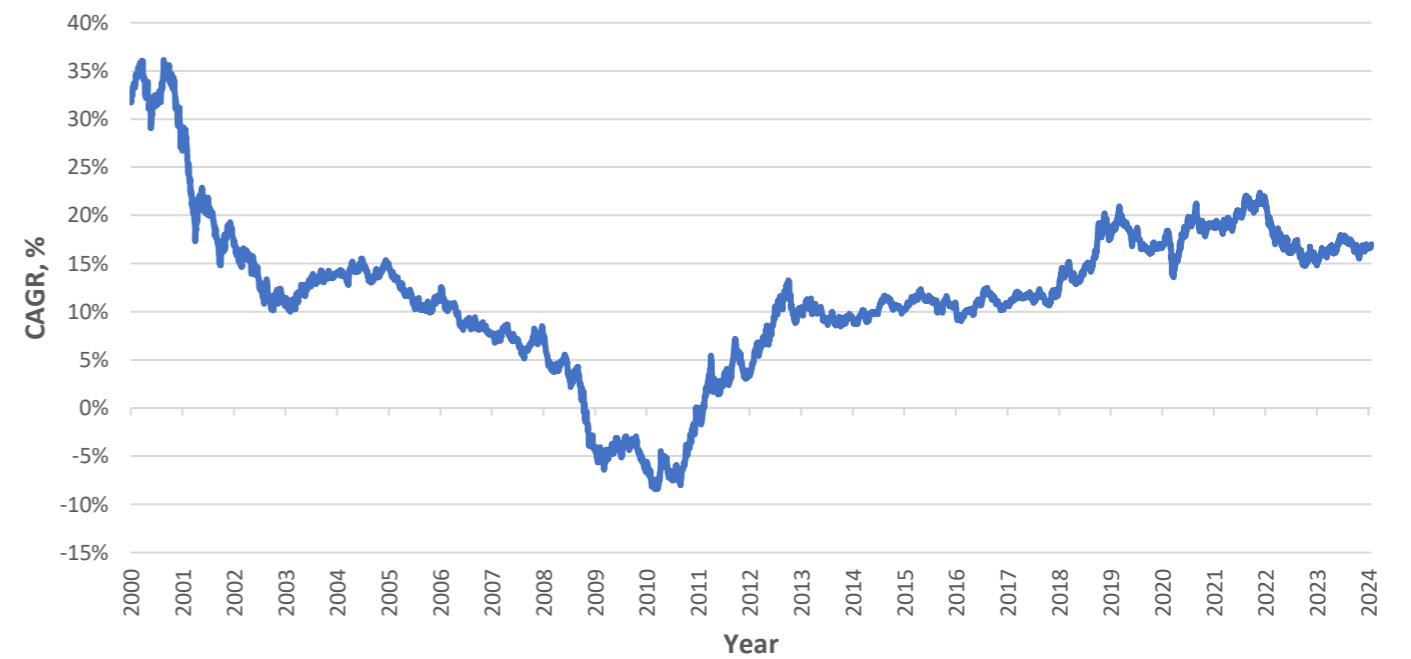
5 Year Rolling Returns



10 Year Rolling Return



15 Year Rolling Return



Sensex Rolling Returns



3 Year Rolling Returns



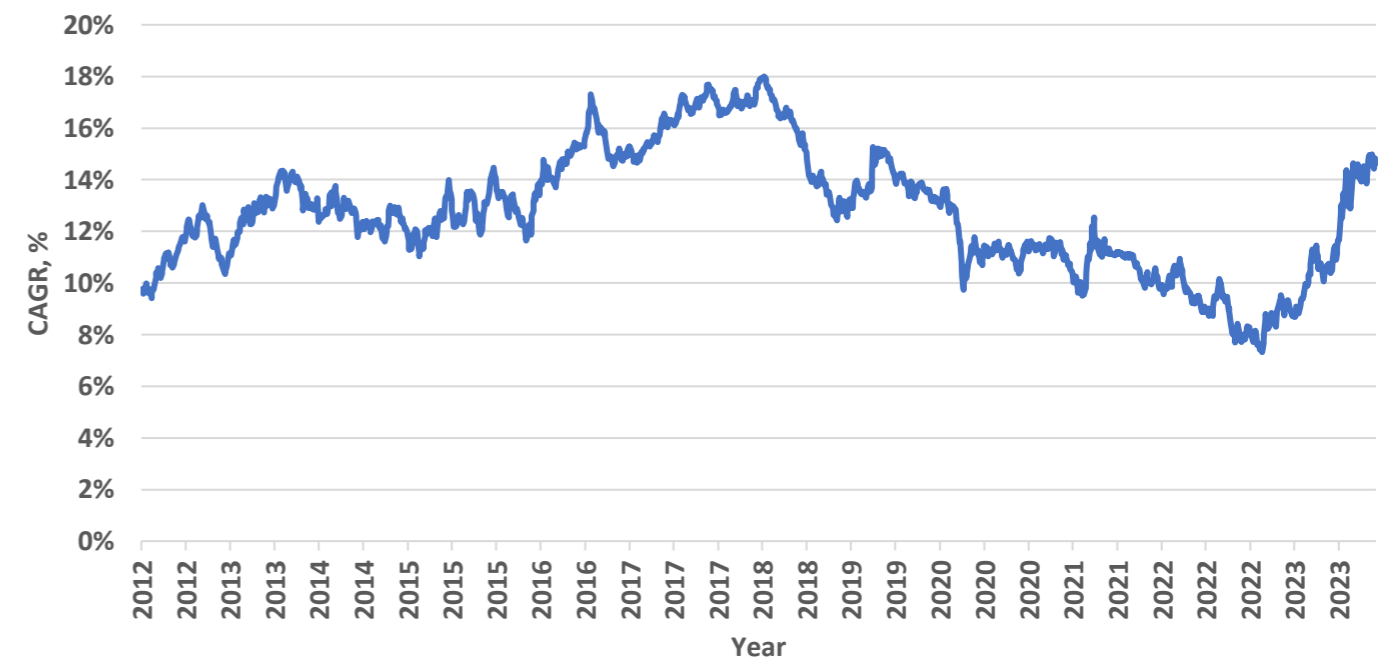
5 Year Rolling Return



10 Year Rolling Returns



15 Year Rolling Returns



S&P 500 Rolling Returns



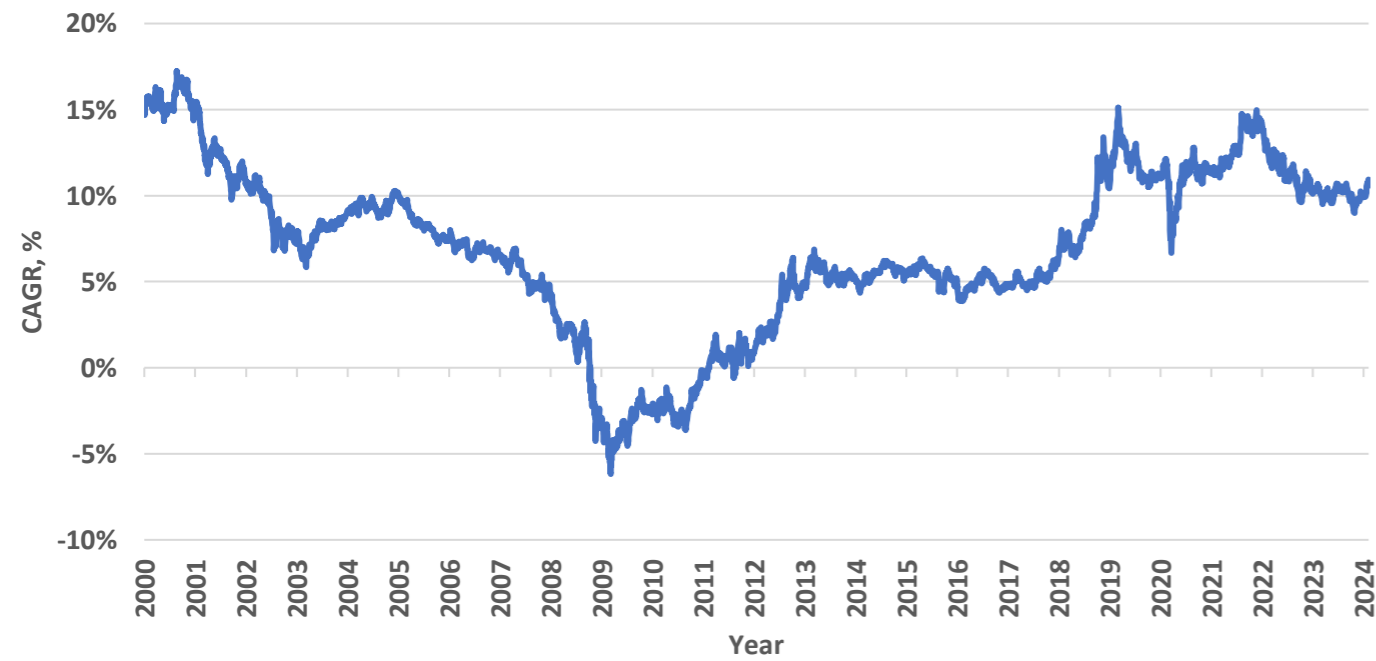
3 Years Rolling Returns



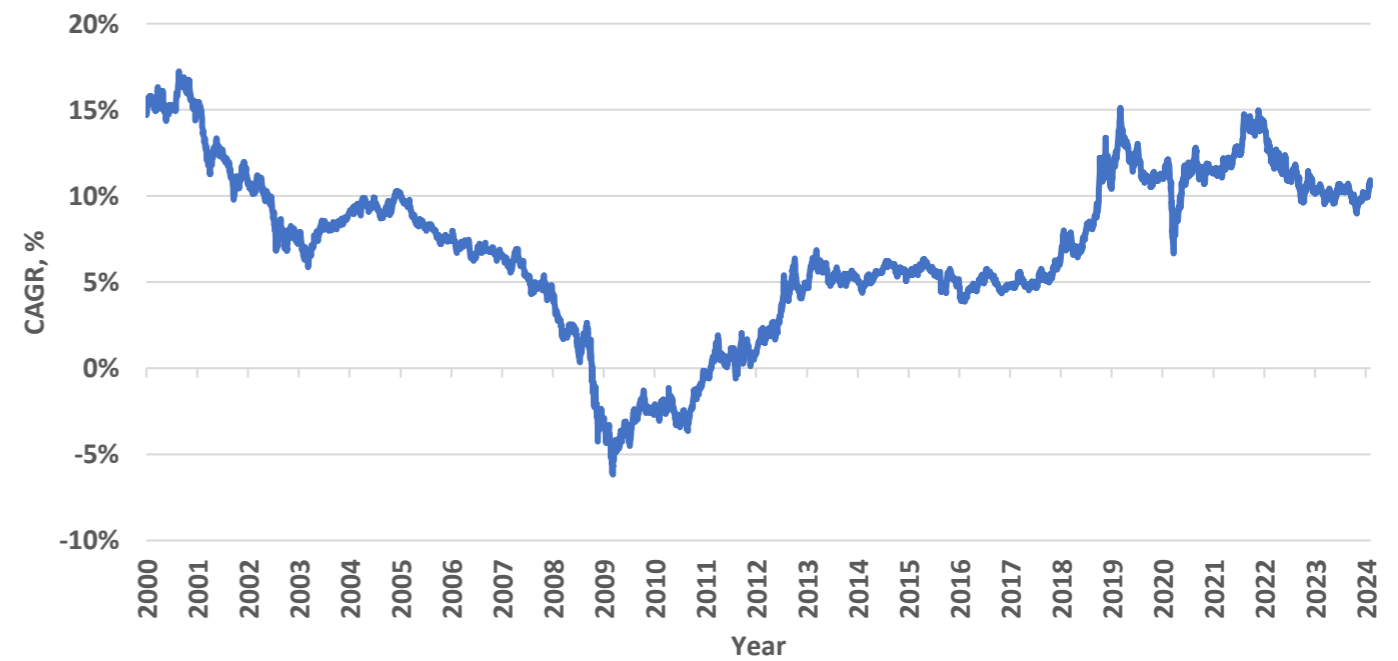
5 Year Rolling Returns



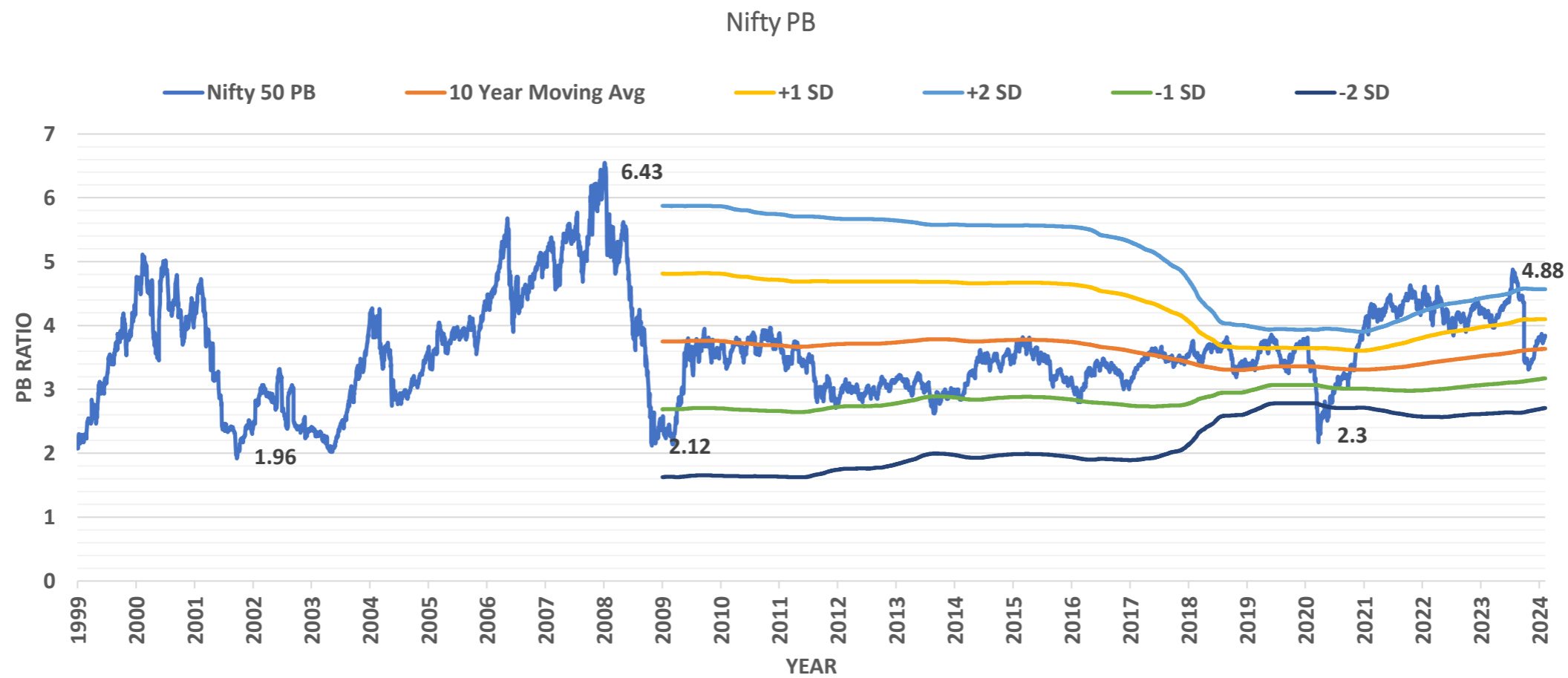
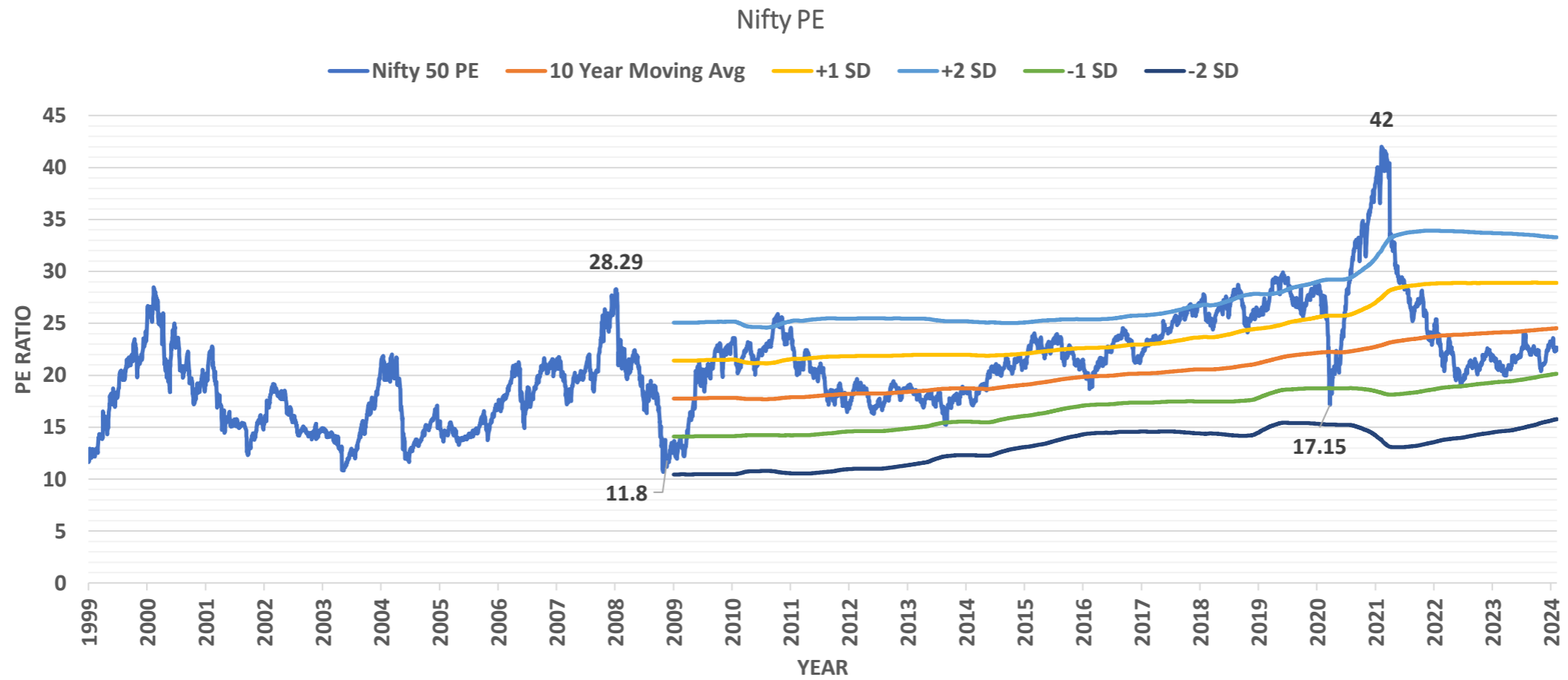
10 Year Rolling Return



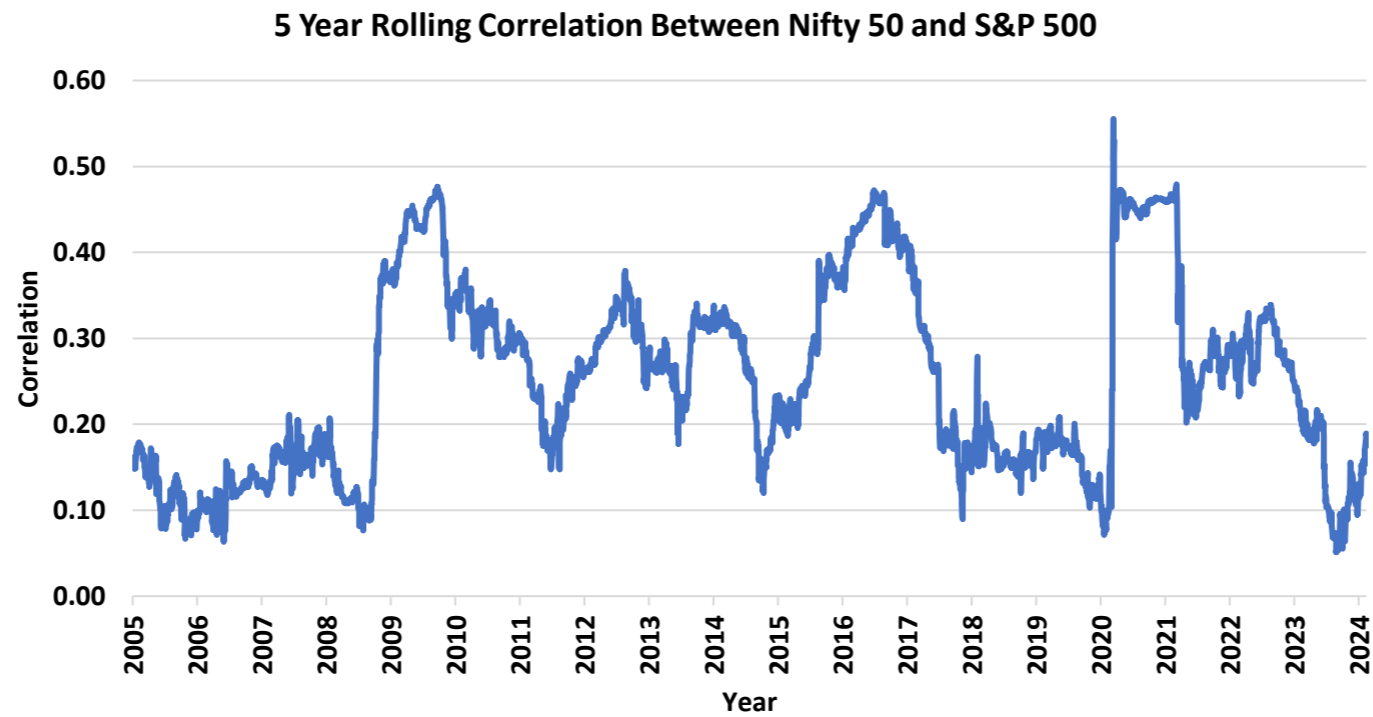
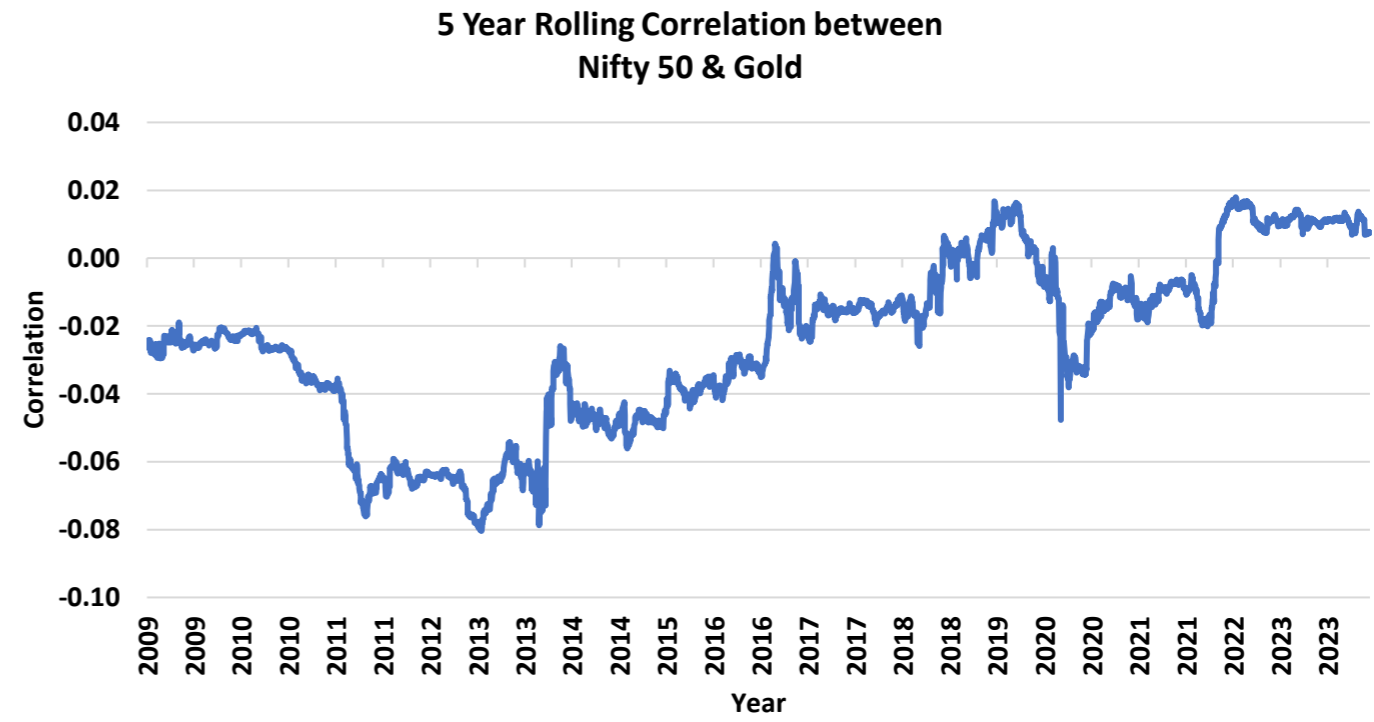
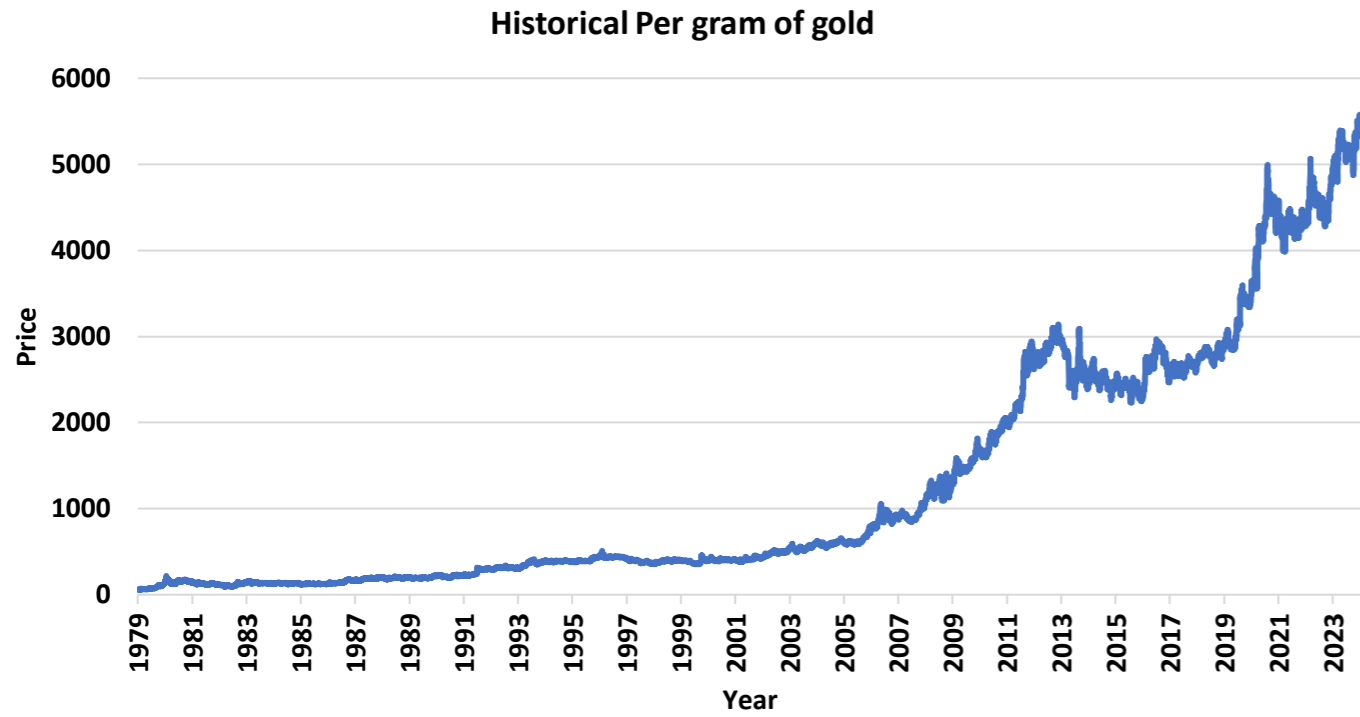
15 Year Rolling Return



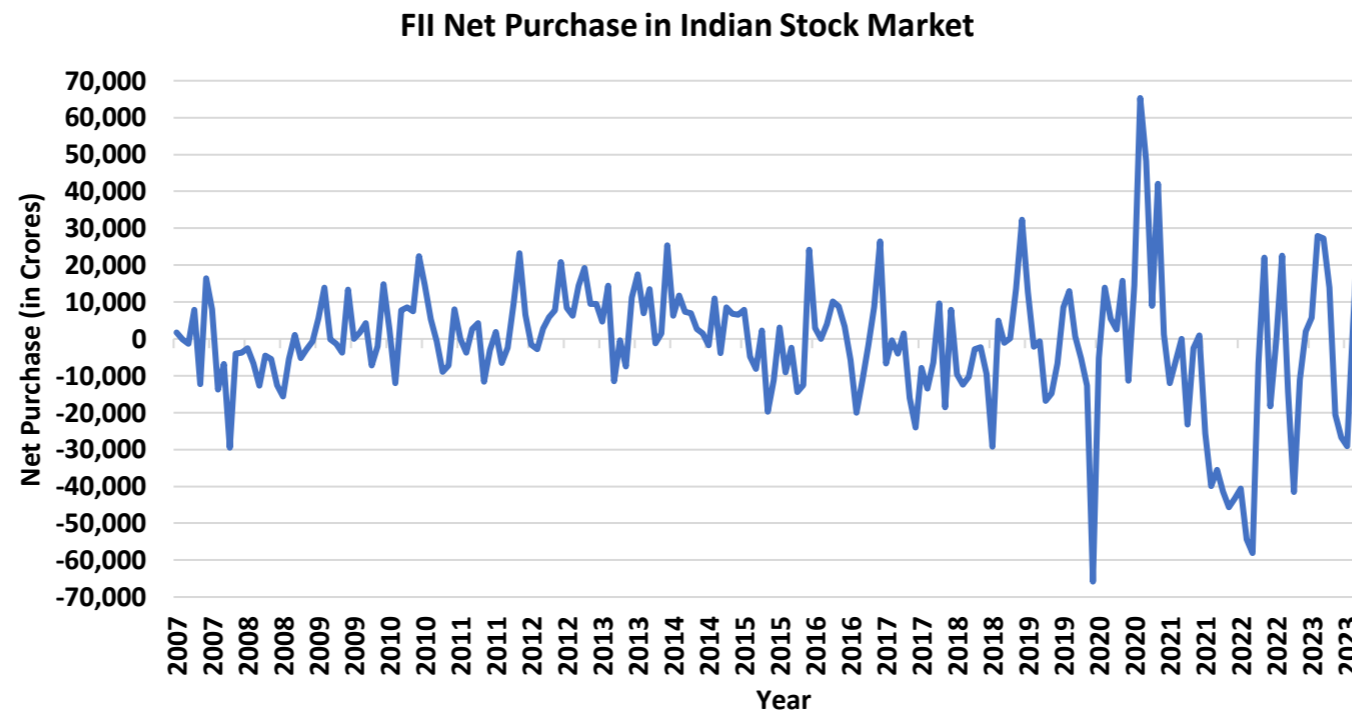
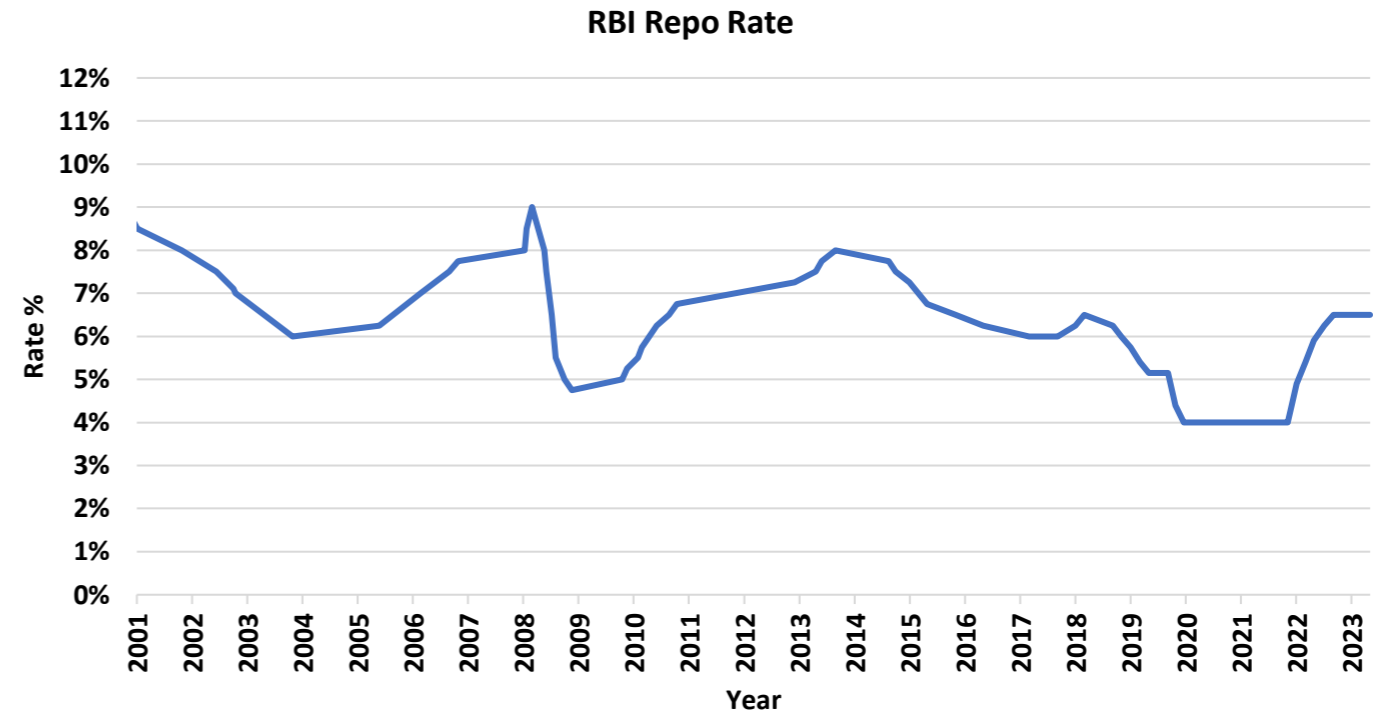
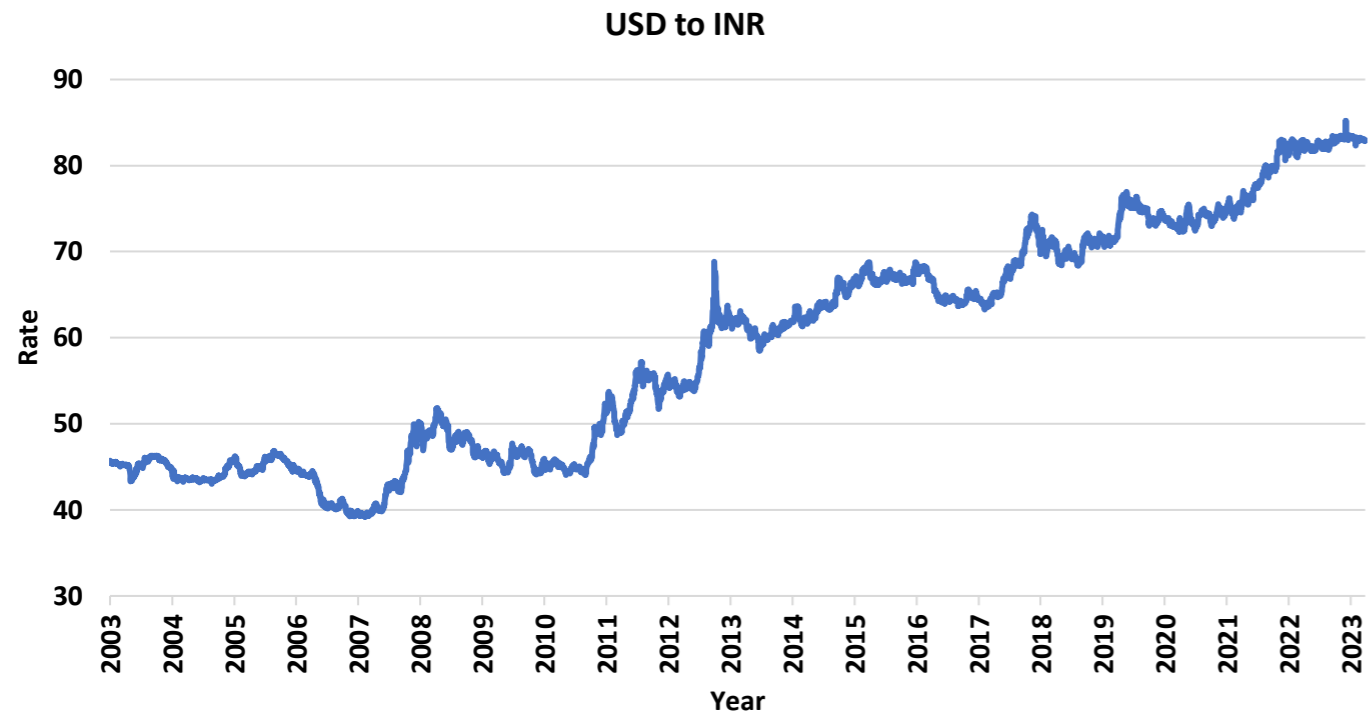
Nifty PE & Nifty PB



Historical Gold Price, 5 Year Rolling Correlation between Nifty 50/Gold and Nifty 50/S&P 500



Historical USD to INR, RBI Repo Rate and FII Flows in Indian Stock Market



Annual Returns - Major Indices

(Calendar Year Annualized returns)

Year	Nifty 50	Nifty Next 50	Nifty Mid cap 150	Nifty Small Cap 250	Nifty 50 USD	Nasdaq	S&P 500
2006	39.9%	28.0%	25.3%	29.0%	42.4%	4.6%	11.8%
2007	53.2%	74.2%	73.9%	92.1%	71.9%	18.5%	3.7%
2008	-52.4%	-64.8%	-67.0%	-70.6%	-61.3%	-42.8%	-39.9%
2009	70.3%	116.5%	99.9%	101.3%	78.5%	48.3%	21.4%
2010	15.8%	14.4%	14.3%	12.6%	19.1%	18.2%	10.8%
2011	-24.5%	-32.0%	-32.8%	-36.9%	-36.8%	0.6%	-1.1%
2012	27.4%	48.5%	44.8%	37.9%	23.9%	11.0%	9.5%
2013	5.9%	3.5%	-4.2%	-9.3%	-6.2%	30.0%	25.9%
2014	32.6%	44.4%	60.1%	67.4%	28.9%	20.2%	13.6%
2015	-5.6%	5.4%	6.4%	7.2%	-9.9%	9.2%	-0.1%
2016	1.8%	4.9%	3.8%	-1.6%	-1.1%	9.5%	11.8%
2017	28.7%	43.5%	53.0%	54.9%	37.2%	30.5%	18.4%
2018	4.0%	-8.5%	-12.4%	-26.7%	-5.5%	-3.5%	-7.8%
2019	12.7%	1.5%	0.7%	-7.9%	10.8%	36.9%	28.3%
2020	13.4%	13.3%	21.5%	21.2%	10.3%	44.7%	14.7%
2021	22.7%	26.9%	43.3%	58.3%	20.5%	29.9%	29.3%
2022	2.7%	-0.9%	1.8%	-4.9%	-7.8%	-34.4%	-21.1%
2023	19.4%	26.3%	42.7%	47.0%	18.7%	54.8%	24.1%