

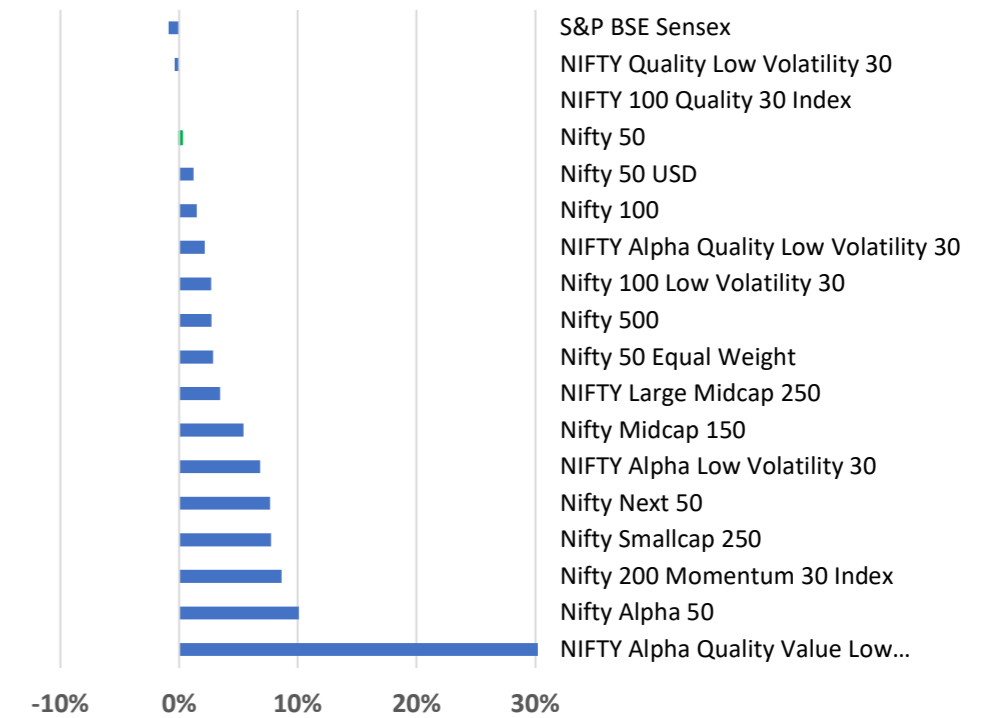
Market Tracker

Data as of 09-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	-0.33%	0.6%	12.0%	12.5%	0.2%	21.7%	13.0%	14.7%	13.6%
S&P BSE Sensex	-0.68%	-0.1%	10.3%	9.9%	-0.9%	17.7%	11.7%	14.4%	13.4%
Nifty 50 USD	1.09%	1.5%	13.3%	12.6%	1.2%	22.0%	8.5%	11.5%	-
Largecap Indices									
Nifty 50 Equal Weight	0.40%	2.9%	16.4%	21.0%	2.9%	36.5%	19.4%	18.4%	-
Nifty Next 50	2.67%	5.2%	24.9%	30.9%	7.7%	48.2%	18.9%	16.7%	16.9%
Nifty 100	0.22%	1.4%	14.2%	15.5%	1.5%	25.5%	13.6%	14.9%	14.1%
Midcap Indices									
Nifty Midcap 150	0.7%	2.9%	17.7%	26.7%	5.4%	53.8%	28.0%	24.7%	22.0%
NIFTY Large Midcap 250	0.5%	2.1%	16.0%	21.1%	3.5%	39.2%	20.8%	19.8%	18.1%
Smallcap Index									
Nifty Smallcap 250	-0.3%	4.3%	18.8%	33.0%	7.7%	64.5%	31.6%	25.3%	-
Total Cap Index									
Nifty 500	0.3%	1.9%	15.3%	18.8%	2.7%	32.8%	17.1%	17.2%	15.5%
Single Factor Indices									
Nifty 100 Low Volatility 30	0.9%	3.0%	16.6%	18.9%	2.7%	34.0%	15.7%	15.6%	15.4%
Nifty 200 Momentum 30 Index	1.9%	6.8%	24.4%	36.5%	8.7%	61.3%	27.0%	22.1%	22.4%
NIFTY 100 Quality 30 Index	0.2%	0.9%	13.6%	16.5%	0.0%	29.0%	13.6%	13.9%	12.4%
Nifty Alpha 50	-1.1%	7.3%	22.9%	38.5%	10.1%	76.9%	31.0%	31.2%	25.1%
Multi Factor Indices									
NIFTY Alpha Low Volatility 30	1.5%	5.7%	21.7%	29.4%	6.8%	47.3%	20.8%	16.9%	-
NIFTY Quality Low Volatility 30	-0.6%	-0.4%	14.6%	13.0%	-0.4%	27.3%	15.0%	14.2%	-
NIFTY Alpha Quality Low Volatility 30	0.4%	2.2%	22.7%	21.9%	2.2%	42.4%	18.5%	16.4%	-
NIFTY Alpha Quality Value Low Volatili	1.4%	56.4%	56.4%	56.4%	56.4%	58.0%	26.3%	20.6%	-
Global Indices									
S&P 500 (United States)	1.81%	4.4%	13.2%	13.4%	4.7%	21.3%	8.5%	13.0%	10.8%
Nasdaq 100 (United States)	2.57%	5.3%	14.5%	16.9%	5.0%	32.3%	4.1%	16.6%	14.3%
Nikkei (Japan)	0.9%	4.6%	12.0%	15.6%	9.7%	33.6%	7.6%	12.5%	9.8%
DAX Index (Germany)	0.4%	1.4%	10.3%	7.2%	1.0%	9.8%	6.4%	9.2%	6.2%
CAC 40 Index (France)	0.3%	2.5%	7.4%	4.8%	0.9%	6.9%	10.2%	8.9%	6.1%
FTSE (United Kingdom)	0.1%	-0.3%	2.7%	3.7%	-1.4%	-3.3%	5.4%	1.5%	1.5%
HangSeng (Hong Kong)	1.3%	-1.7%	-8.1%	-12.5%	-6.0%	-24.9%	-18.3%	-10.5%	-3.0%
Gold Price - India									
Domestic Price of Gold	-2.01%	0.11%	2.77%	4.87%	10.27%	8.40%	7.53%	12.22%	-

Year to Date Performance



	Current Yield	1M Yield Change	6M Yield Change
India Bond Yields			
6-Month Treasury Bill	7.16%	+5.0 bp	+24.0 bp
3-Year Government Bond	7.08%	+0.5 bp	-7.2 bp
5-Year Government Bond	7.07%	+0.1 bp	-8.0 bp
10-Year Government Bond	7.11%	-8.2 bp	-7.1 bp
US Bond Yields			
6-Month Treasury Bill	5.29%	+2.9 bp	-21.7 bp
1-Year Government Bond	4.90%	+6.0 bp	-45.3 bp
5-Year Government Bond	4.13%	+15.1 bp	+0.1 bp
10-Year Government Bond	4.17%	+15.4 bp	+16.0 bp

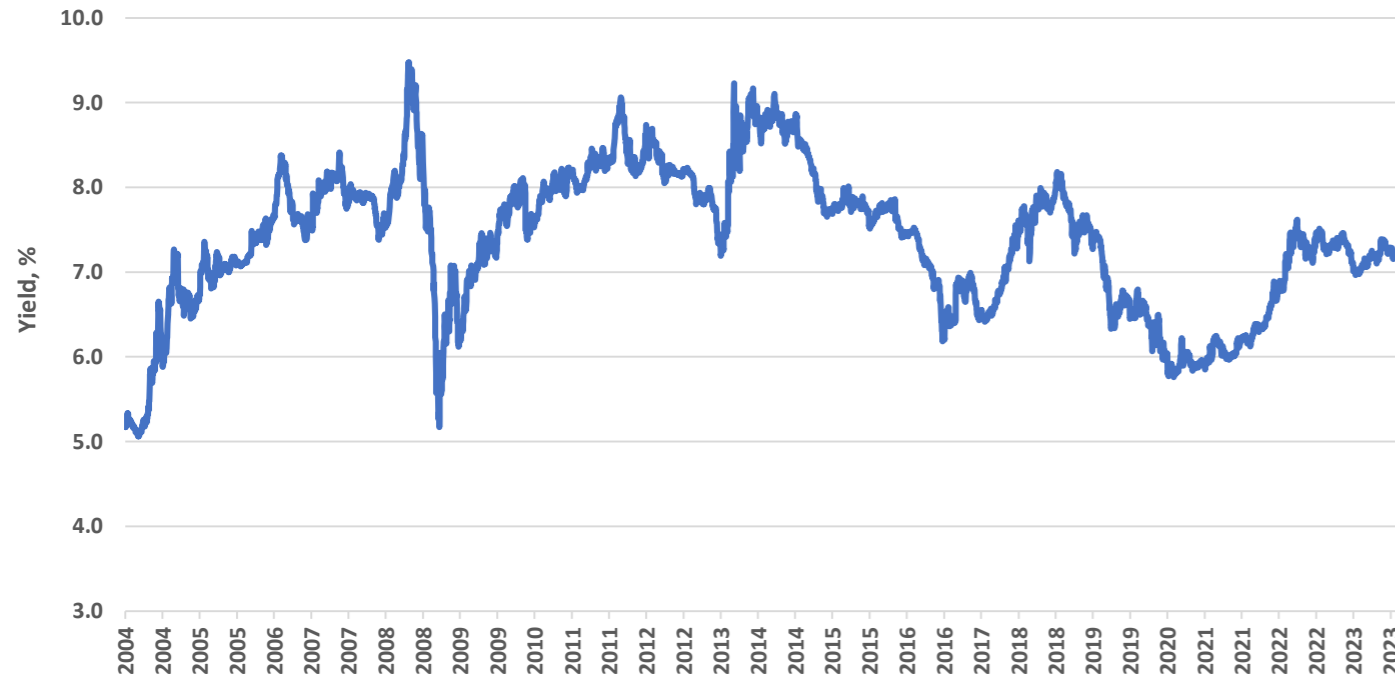
	Sep-23	Oct-23	Nov-23	Dec-23
India - CPI Inflation	5.02%	4.87%	5.55%	5.69%
US - Inflation	3.61%	3.25%	3.12%	3.35%
Exchange Rates				
	Current	1 Month	3 Month	YTD
USD-INR	82.98	83.05	83.12	82.70
Brent Crude (USD/barrel)	81.63	77.59	80.01	85.91

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
-----------------------------------	--------------	------------------	-----------------	-----------------	-----------------	-------------------	--------------------	---------------

Government Bond Yields and Inflation



10 Year India Bond Yield



10 Year US Bond Yield



US Consumer Price Inflation (CPI)



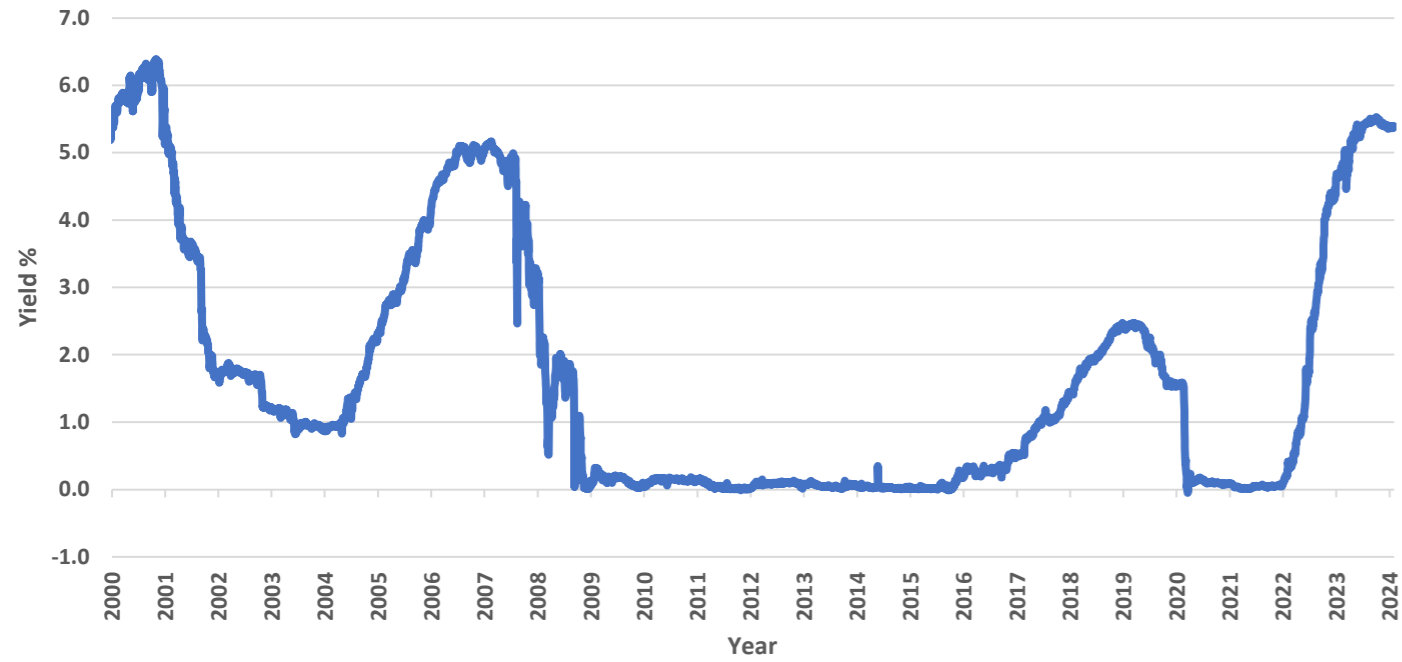
Indian Consumer Price Inflation (CPI)



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)



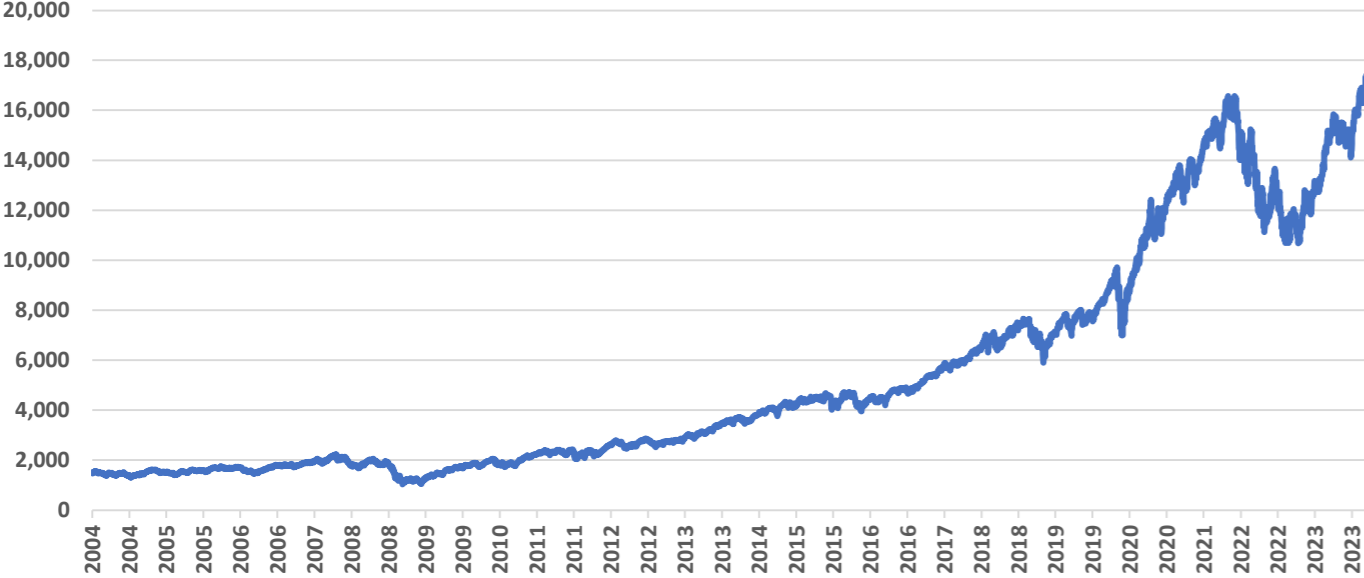
Indian Yield Spread (10 year - 3 month)



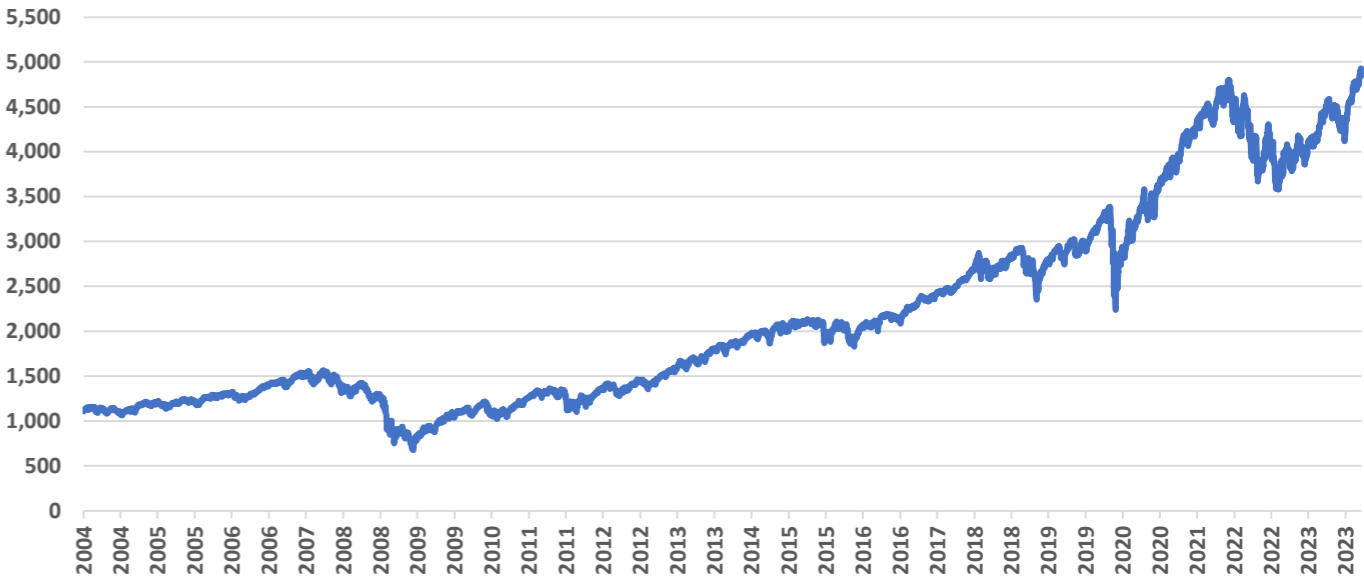
Equity Market Indices



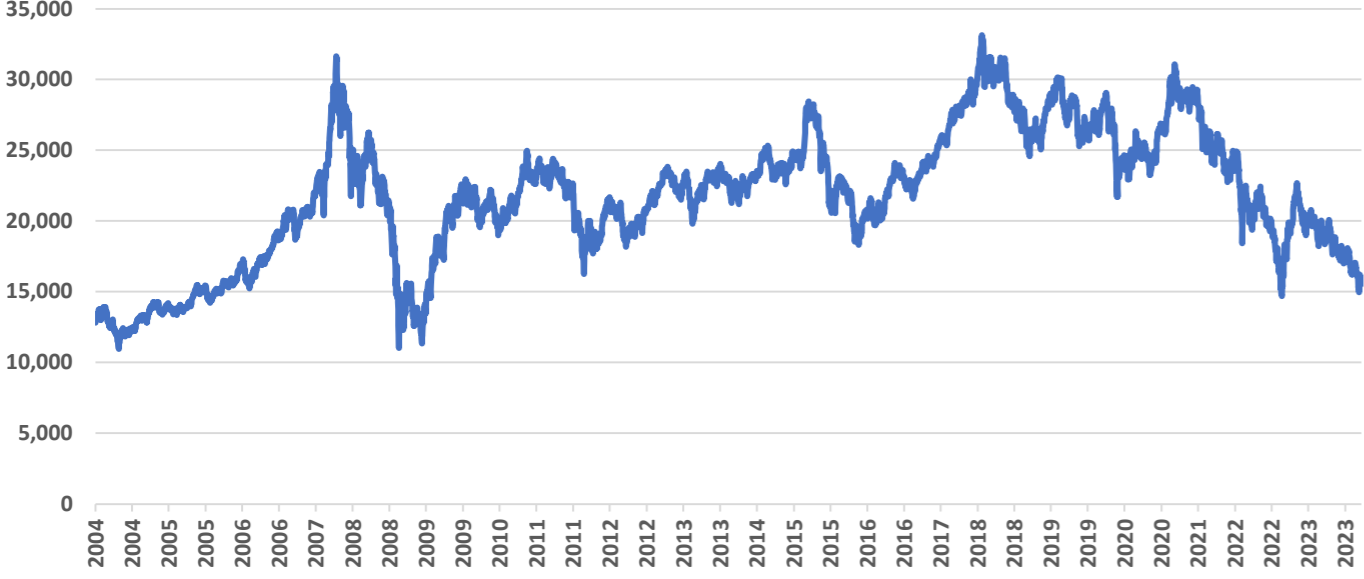
NASDAQ100



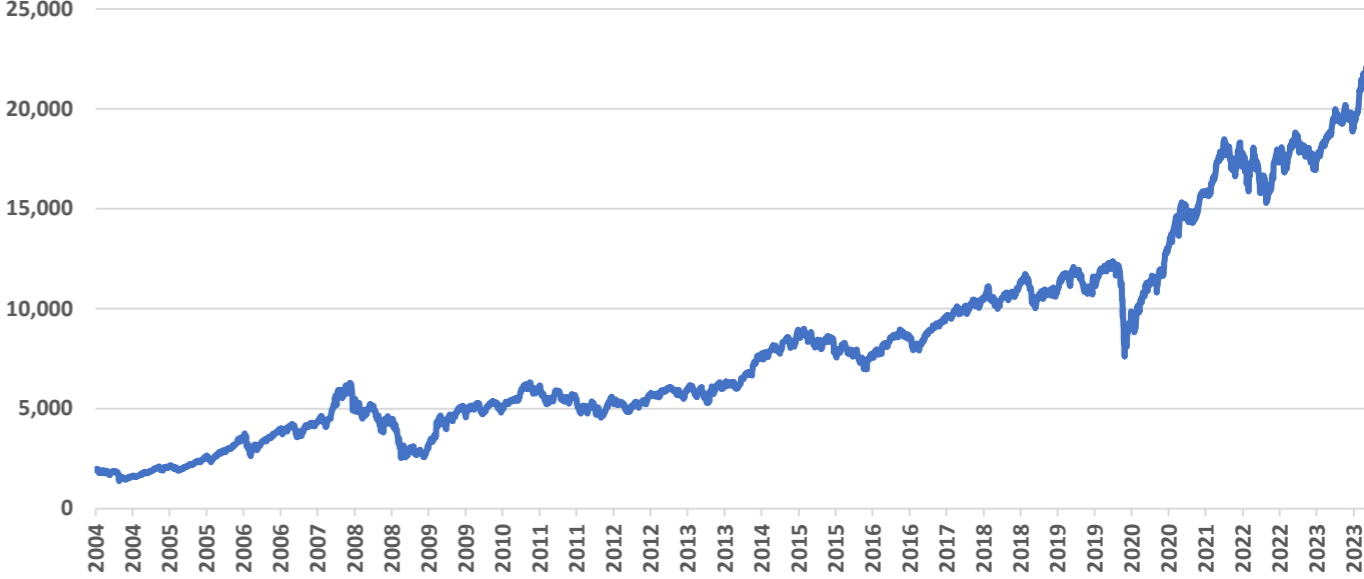
S&P500



Hang Sang Index



Nifty 50



NASDAQ100 Rolling Returns



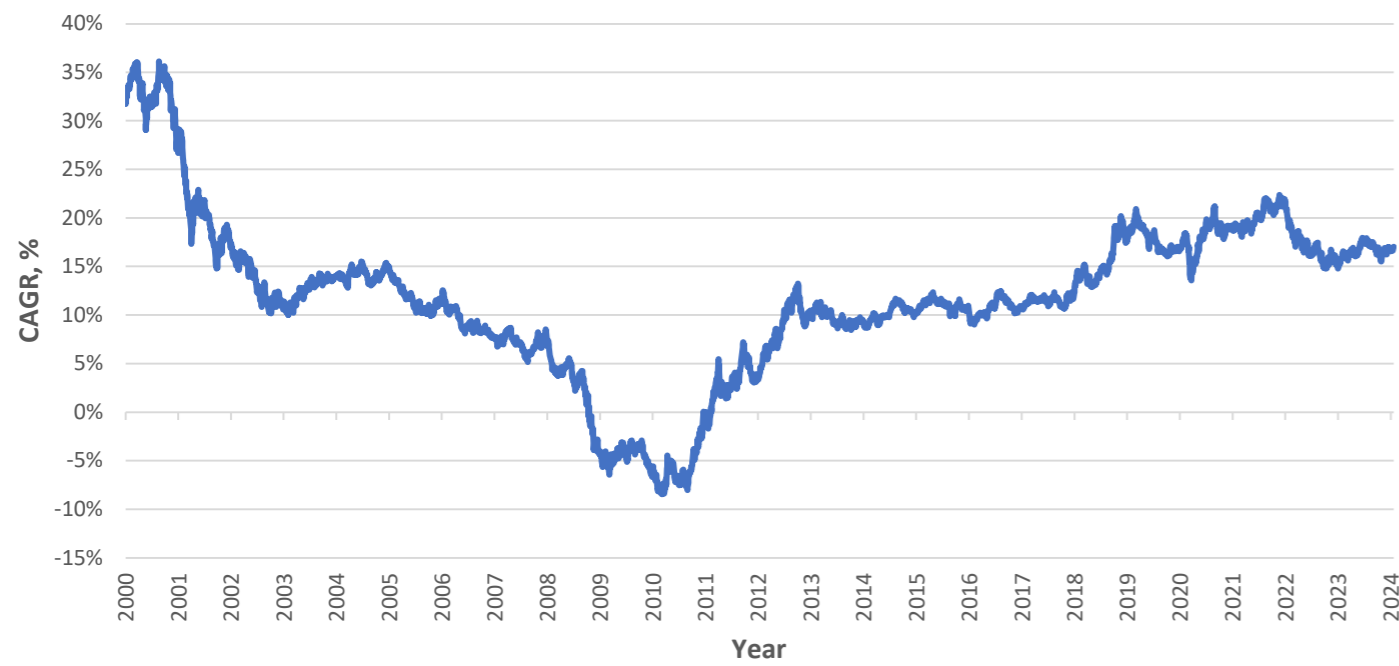
3 Years Rolling Return



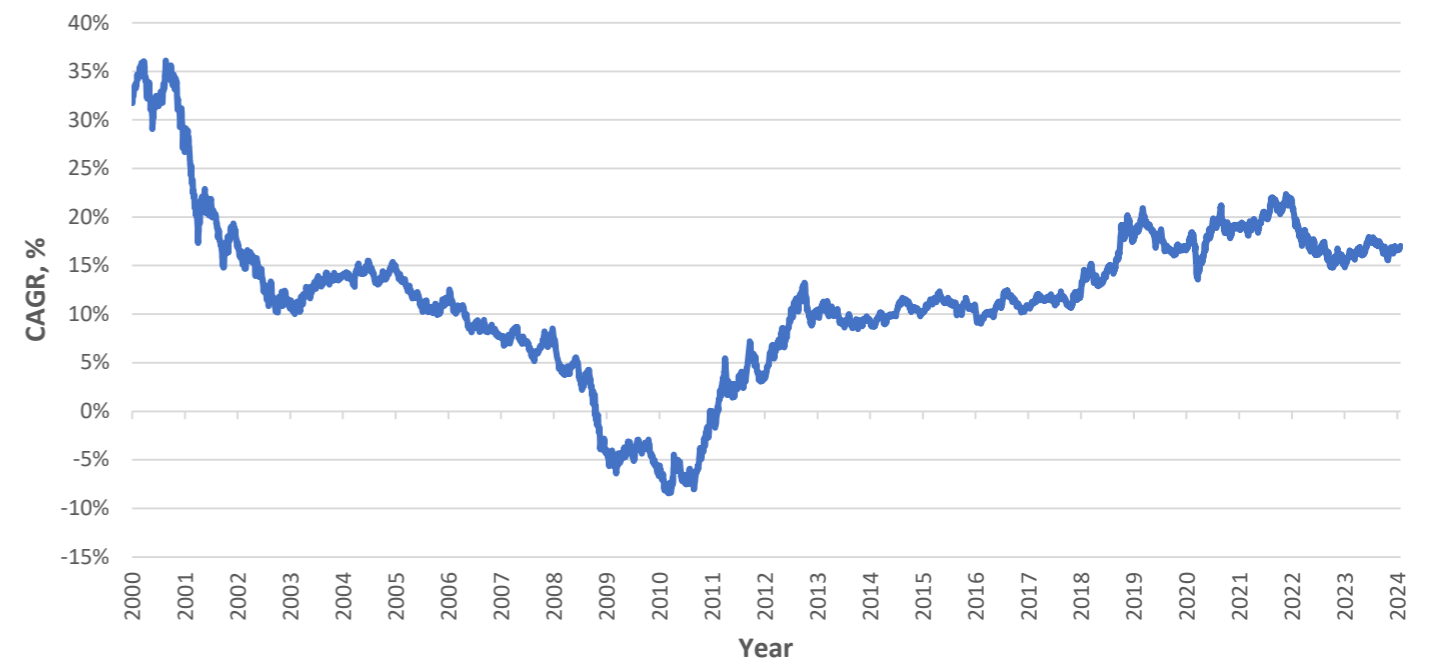
5 Year Rolling Returns



10 Year Rolling Return



15 Year Rolling Return



Sensex Rolling Returns



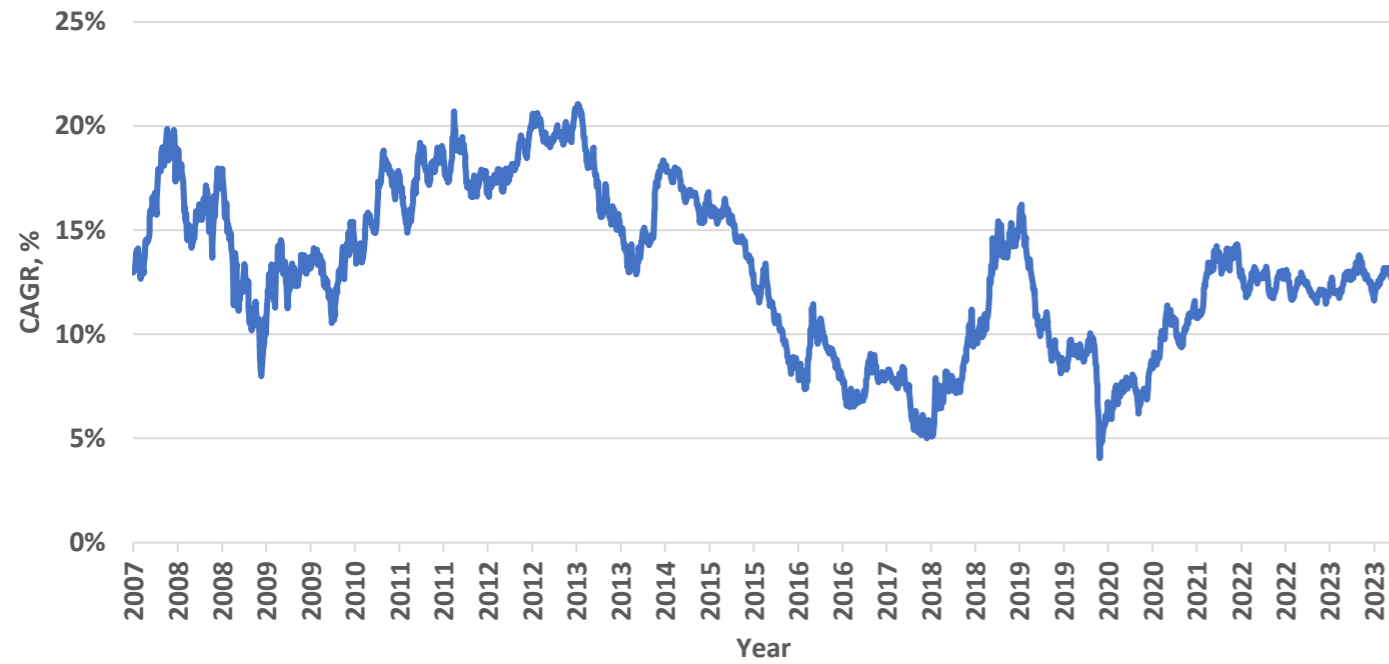
3 Year Rolling Returns



5 Year Rolling Return



10 Year Rolling Returns



15 Year Rolling Returns



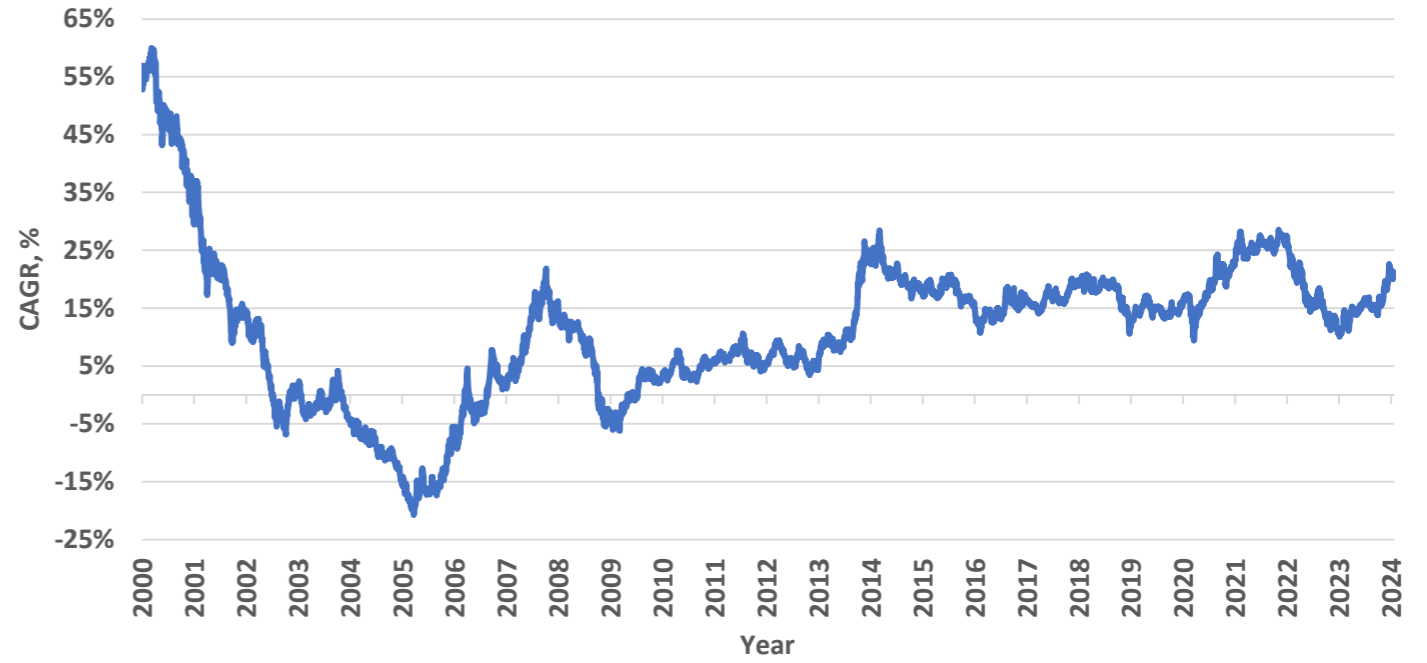
S&P 500 Rolling Returns



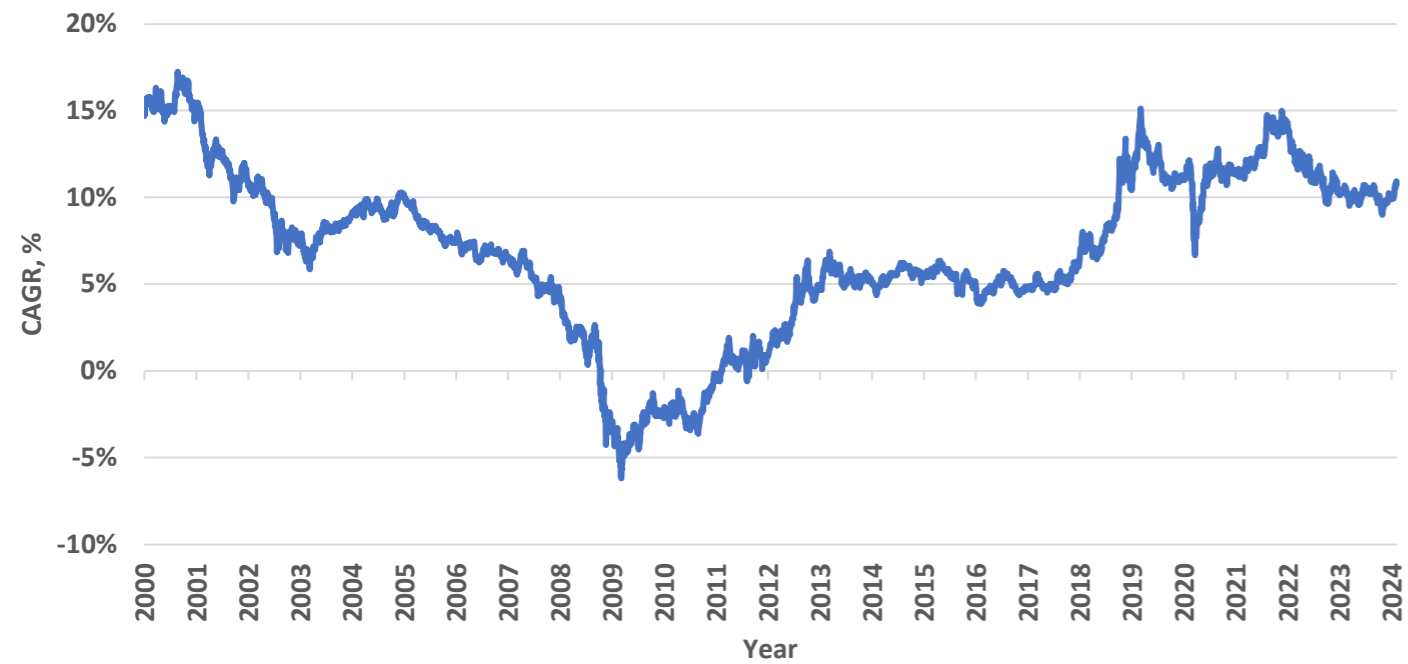
3 Years Rolling Returns



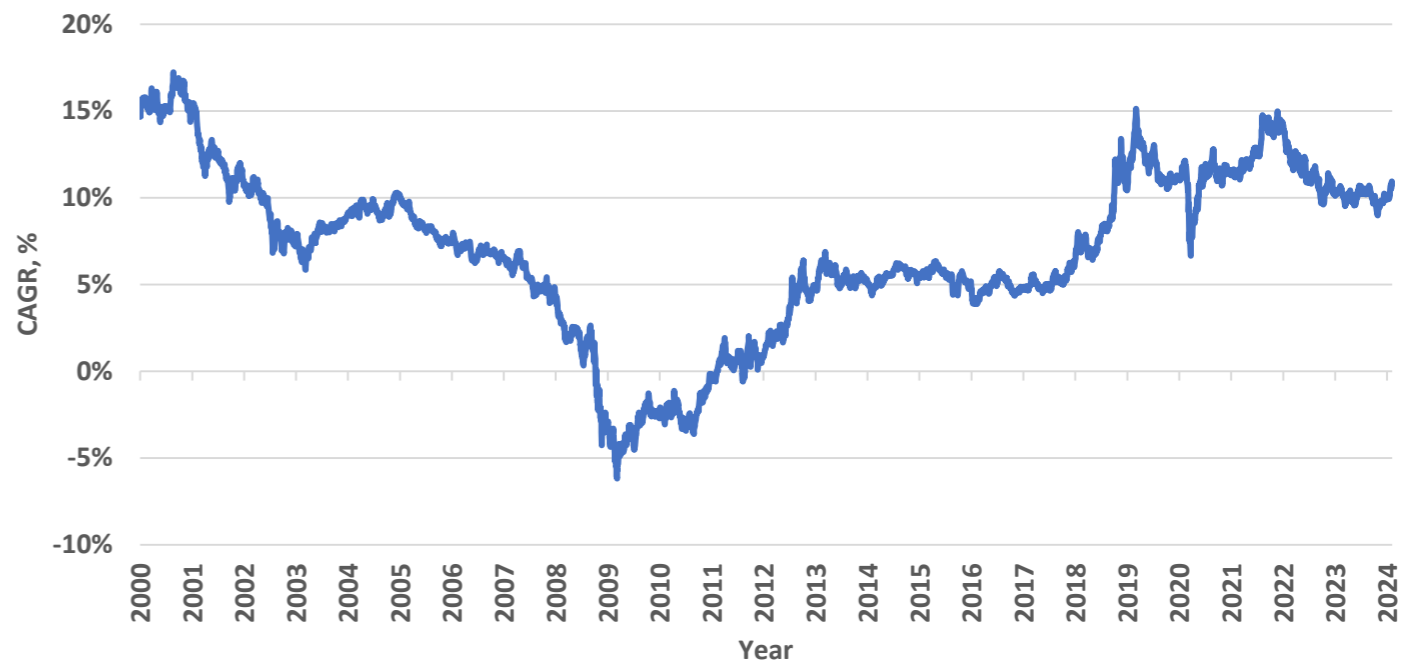
5 Year Rolling Returns



10 Year Rolling Return



15 Year Rolling Return



Nifty PE & Nifty PB

