VISION 2025 Asset Management

Nifty Quantitative Valuation - May 2007

Sensex : 14535											Nifty : 4285
								Stock Returns %			
Sr. No	Company	Mk.CAP (Rs.Cr)	Wt %	Price (Rs)	Beta	R^2	Voly %	30 Day	3 Mths	6 Mths	1 YR
1	ABB	19,777	0.90%	4,671	0.78	0.46	1.13	12.34	29.75	24.50	106.80
2	ACC	15,716	0.72%	833	1.00	0.50	1.97	2.00	0.01	(24.40)	(15.50)
3	BAJAJAUTO	22,453	1.03%	2,228	0.88	0.46	1.76	(9.02)	(12.78)	(19.06)	(15.01)
4	BHARTIARTL	156,837	7.16%	836	0.96	0.56	1.91	4.40	19.86	33.95	144.15
5	BHEL	67,152	3.07%	1,392	1.16	0.61	1.84	12.49	33.25	11.01	47.00
6	BPCL	12,829	0.59%	349	0.66	0.23	2.30	7.93	19.99	5.31	(3.24)
7	CIPLA	16,905	0.77%	217	0.87	0.36	3.89	3.23	(3.25)	(14.50)	(0.75)
8	DABUR	8,721	0.40%	101	0.84	0.35	1.86	4.35	2.16	1.38	18.82
9	DRREDDY	10,994	0.50%	655	0.68	0.34	1.43	(8.48)	(1.69)	(15.71)	(1.89)
10	GAIL	25,340	1.16%	305	0.69	0.28	2.32	2.42	9.12	15.50	35.20
11	GLAXO	11,126	0.51%	1,296	0.67	0.35	1.47	9.26	11.75	8.21	18.44
12	GRASIM	22,369	1.02%	2,454	1.09	0.53	2.00	2.43	19.22	(9.36)	46.67
13	GUJAMBCEM	17,321	0.79%	113	0.95	0.45	1.52	(4.07)	3.24	(21.04)	24.34
14	HCLTECH	22,585	1.03%	341	1.01	0.46	2.85	3.01	9.06	8.76	37.66
15	HDFC	47,488	2.17%	1,876	1.01	0.44	2.42	12.72	22.28	13.82	68.15
16	HDFCBANK	37,218	1.70%	1,159	1.02	0.41	1.52	11.07	20.26	1.71	54.07
17	HEROHONDA	14,232	0.65%	712	0.60	0.28	1.97	7.13	5.87	(5.10)	0.43
18	HINDALCO	17,989	0.82%	146	1.05	0.52	1.46	(3.53)	2.18	(17.97)	(15.41)
19	HLL	43,354	1.98%	197	1.03	0.53	2.20	2.06	13.69	(15.37)	(9.05)
20	HPCL	9,694	0.44%	281	0.79	0.23	1.96	7.63	10.41	0.87	(0.87)
21	ICICIBANK	83,942	3.83%	944	1.03	0.46	2.38	6.12	8.64	4.81	71.04
22	INFOSYS	109,467	5.00%	1,939	0.89	0.59	1.68	(6.30)	(8.70)	(12.47)	35.74
23	IPCL	10,535	0.48%	347	1.12	0.55	1.42	13.62	37.59	25.99	53.73
24	ITC	61,982	2.83%	162	0.88	0.53	2.06	2.25	(1.77)	(12.93)	2.19
25	RPL	43,852	2.00%	99	0.46	0.32	1.59	24.09	52.08	53.24	48.05
26	LT	55,798	2.55%	1,947	1.20	0.62	1.47	17.82	36.46	44.95	33.33
27	MARUTI	23,298	1.06%	801	1.09	0.66	1.82	1.81	(1.95)	(14.12)	19.93
28	M&M	18,440	0.84%	752	1.07	0.50	1.79	(2.66)	(1.63)	(9.79)	31.61
29	MTNL	10,228	0.47%	168	1.02	0.53	2.38	3.37	13.19	11.83	2.20
30	NAICO	16,459	0.75%	258	0.70	0.42	2.06	2.85	13.94	14.22	16.20
31	ONGC	192,594	8.79%	893	0.81	0.56	2.03	0.30	14.33	5.74	27.49
32	STER	30,511	1.39%	553	1.57	0.58	3.04	4.43	15.68	(2.50)	34.18
33	PNB	16,796	0.77%	541	1.12	0.46	2.27	6.55	25.08	(3.27)	37.12
34	RANBAXY	14,465	0.66%	390	0.77	0.35	1.87	4.40	11.60	1.16	(3.96)
35	REL	12,369	0.56%	552	0.88	0.45	1.31	6.15	13.54	(0.11)	15.25
36	RELIANCE	242,443	11.07%	1,742	1.03	0.71	1.51	12.83	33.62	39.59	90.21
37	SAIL	57,351	2.62%	139	1.27	0.53	2.50	7.48	32.54	61.59	83.50
38	SATYAMCOMP	31,195	1.42%	466	1.13	0.53	3.11	(0.74)	9.91	0.59	42.72
39	SBIN	74,032	3.38%	1,434	0.97	0.49	2.32	22.36	34.11	(0.57)	65.15
40	SIEMENS	22,047	1.01%	1,302	1.18	0.53	2.15	8.88	17.37	3.65	35.31
41	SUNPHARMA	20,957	0.96%	1,092	0.70	0.37	3.24	7.92	14.59	6.55	39.87
42	SUZLON	37,140	1.70%	1,354	1.18	0.45	3.06	8.23	22.21	(12.42)	44.38
43	TATAPOWER	11,846	0.54%	604	0.72	0.36	2.08	(1.93)	10.38	(2.93)	19.84
44	RCOM	103,897	4.74%	512	1.42	0.52	2.26	5.86	21.61	14.25	93.88
45	TATAMOTORS	27,420	1.25%	711	1.08	0.62	1.82	0.94	(2.19)	(10.13)	2.31
46	TCS	118,288	5.40%	1,208	0.94	0.61	1.75	(4.51)	0.01	1.84	41.20
47	TATASTEEL	38,779	1.77%	642	1.23	0.61	3.32	15.03	42.66	35.03	29.27
48	VSNL	13,123	0.60%	479	1.27	0.53	1.28	5.35	27.79	4.77	24.45
49	WIPRO	77,906	3.56%	535	1.16	0.66	2.07	(4.67)	(5.00)	(9.38)	22.69
50	ZEEL	13,199	0.60%	305	0.85	0.18	3.60	6.58	40.94	(17.18)	38.97
		2,190,458	**100%**								