

Risk Ratios



3-Yr Ratios for Select Sector Portfolio – July 2018		
	SSP	Nifty 500
Standard Deviation	17.31%	14.23%
3 Yr CAGR	11.54%	10.73%
Sharpe Ratio	0.31	0.31
Beta	1.07	-
Jensen Alpha	0.52%	-
Upside Capture Ratio	1.16	-
Downside Capture Ratio	1.10	-