

Index Name	Returns (%)					Volatility (%) 1 Yr	Beta 1 Yr	Correlation 1 Yr	R ² 1 Yr	P/E	P/B	Dividend Yield
	1M	3M	1 Yr	3 Yr	5 Yr							
Broad Market Indices												
NIFTY 50	-0.64	-6.89	-4.35	9.30	8.11	14.26	1.00	1.00	1.00	27.27	3.35	1.39
NIFTY Next 50	1.49	-4.56	-14.48	6.26	10.95	16.57	0.98	0.84	0.71	46.28	3.57	1.13
NIFTY 100	-0.37	-6.61	-5.83	8.88	8.61	14.28	1.00	1.00	0.99	28.82	3.37	1.36
NIFTY 200	-0.49	-7.24	-7.62	8.17	8.49	14.45	1.00	0.99	0.98	28.94	3.16	1.36
NIFTY 500	-0.54	-7.82	-9.02	7.56	8.40	14.30	0.99	0.98	0.96	29.19	3.04	1.33
NIFTY Midcap 150	-0.89	-10.83	-18.04	4.99	10.61	16.15	0.94	0.83	0.69	31.19	2.41	1.18
NIFTY Midcap 50	-1.96	-13.56	-19.44	4.11	7.50	20.27	1.17	0.82	0.67	30.89	1.72	1.61
NIFTY Smallcap 250	-2.03	-16.77	-26.53	-2.08	4.15	17.54	0.93	0.75	0.57	30.39	1.71	1.23
NIFTY Smallcap 50	-0.93	-16.12	-31.34	-6.56	0.07	22.94	1.17	0.73	0.53	14.12	1.38	1.23
NIFTY LargeMidcap 250	-0.63	-8.74	-12.18	7.03	9.74	14.67	0.97	0.94	0.89	29.92	2.81	1.27
NIFTY MidSmallcap 400	-1.25	-12.79	-20.87	2.64	8.48	16.34	0.94	0.82	0.67	30.93	2.13	1.20
NIFTY Midcap 100	-1.52	-12.30	-20.63	1.74	8.26	18.00	1.05	0.83	0.69	30.00	2.07	1.34
NIFTY Smallcap 100	-1.17	-16.32	-28.24	-2.84	2.87	20.40	1.08	0.75	0.56	30.81	1.60	1.33
Thematic Indices												
NIFTY Commodities	-5.11	-15.45	-17.76	3.07	3.68	19.95	1.15	0.82	0.67	12.54	1.40	3.34
NIFTY CPSE	-7.68	-20.54	-18.91	-1.50	-2.29	23.83	0.99	0.59	0.35	7.46	1.23	5.64
NIFTY Energy	-0.29	-12.14	-6.38	16.89	10.60	22.43	1.17	0.74	0.55	12.20	1.50	3.27
NIFTY India Consumption	4.34	-2.14	-12.04	6.96	9.60	15.73	0.93	0.85	0.72	40.23	5.26	1.19
NIFTY Infrastructure	-2.26	-9.20	-6.56	2.62	0.86	17.91	1.00	0.80	0.63	43.31	1.84	2.14
NIFTY MNC	2.33	-5.21	-16.90	7.83	10.17	14.89	0.86	0.82	0.68	26.66	3.93	2.14
NIFTY PSE	-5.08	-16.13	-14.82	-0.97	-0.02	20.83	0.98	0.67	0.45	9.07	1.28	4.85
NIFTY Services Sector	-1.33	-5.83	2.29	13.58	11.73	14.67	0.98	0.95	0.90	33.17	3.59	1.18
NIFTY100 Liquid 15	-4.28	-15.47	-23.68	-1.77	0.21	22.47	1.31	0.83	0.69	24.02	1.77	1.62
NIFTY Midcap Liquid 15	-0.67	-11.13	-12.51	6.22	7.53	21.24	1.17	0.79	0.62	14.60	1.71	1.62
NIFTY Aditya Birla Group	-6.18	-19.71	-31.85	-9.90	-2.51	24.73	1.25	0.72	0.52	-	1.35	0.39
NIFTY Mahindra Group	1.52	-14.98	-30.98	-0.07	-0.14	20.70	1.08	0.74	0.55	15.85	2.51	1.76
NIFTY Tata Group	1.12	-1.24	1.07	13.02	8.46	19.03	0.66	0.49	0.24	25.88	5.09	1.15
NIFTY Tata Group 25% Cap	-1.44	-8.96	-12.62	1.57	1.96	17.73	0.95	0.76	0.58	22.94	2.38	1.15
NIFTY Shariah 25	2.85	-5.63	-8.42	6.72	8.34	14.88	0.90	0.86	0.75	25.85	3.93	1.74
NIFTY50 Shariah	2.29	-2.34	-2.47	9.57	8.40	15.46	0.88	0.81	0.65	23.27	4.09	2.27
NIFTY500 Shariah	1.98	-4.26	-9.15	7.83	9.31	13.79	0.84	0.87	0.76	23.93	3.91	1.82
NIFTY SME EMERGE	-3.00	-10.49	-17.06	-	-	13.13	0.25	0.27	0.08	12.29	1.48	0.30
NIFTY100 ESG	0.19	-6.58	-5.87	9.68	9.10	14.39	1.00	0.99	0.98	28.93	3.57	1.16
NIFTY100 Enhanced ESG	0.20	-6.95	-6.04	9.63	9.30	14.40	1.00	0.99	0.97	28.51	3.62	1.18
Strategy Indices												
NIFTY Alpha 50	-0.31	-3.81	-19.95	9.24	12.24	16.89	0.93	0.79	0.62	46.46	3.45	0.50
NIFTY Alpha Low-Volatility 30	1.22	-3.71	-5.92	11.16	16.44	12.84	0.85	0.94	0.88	33.25	4.92	1.20
NIFTY Alpha Quality Low-Volatility 30	4.38	-2.23	-7.54	8.52	13.13	12.94	0.80	0.88	0.77	27.68	6.30	1.66
NIFTY Alpha Quality Value Low-Volatility	3.19	-3.07	-4.76	10.17	11.98	12.48	0.78	0.89	0.79	21.94	4.11	2.18
NIFTY Dividend Opportunities 50	-0.59	-6.94	-8.74	8.10	6.92	13.21	0.82	0.88	0.78	14.27	2.38	3.74
NIFTY Growth Sectors 15	1.40	-7.80	-22.06	2.04	5.55	16.83	1.01	0.85	0.73	31.91	5.93	0.76
NIFTY High Beta 50	-6.89	-22.26	-37.92	-7.97	-6.11	28.49	1.54	0.77	0.59	41.71	0.80	1.90
NIFTY Low Volatility 50	0.92	-5.70	-6.65	6.20	11.16	12.98	0.85	0.93	0.87	21.95	3.37	1.68
NIFTY100 Quality 30	3.16	-4.00	-7.73	6.61	7.74	14.04	0.88	0.89	0.80	25.95	6.54	1.81
NIFTY Quality Low-Volatility 30	3.65	-2.59	-7.44	6.44	9.70	13.04	0.81	0.88	0.78	27.59	6.49	1.67
NIFTY200 Quality 30	3.72	-2.77	-6.81	8.92	9.17	13.20	0.79	0.86	0.73	24.38	6.57	2.06
NIFTY50 Equal Weight	-2.09	-11.03	-12.83	2.84	4.01	15.93	1.05	0.94	0.89	18.75	2.42	2.09
NIFTY100 Equal Weight	-0.92	-8.93	-14.49	3.13	6.28	15.87	1.01	0.91	0.83	27.74	2.64	1.67
NIFTY100 Low Volatility 30	1.47	-3.87	-5.27	8.77	10.64	12.52	0.82	0.93	0.87	24.60	4.25	1.64
NIFTY50 Value 20	1.34	-4.82	-3.11	13.57	8.97	14.20	0.84	0.84	0.71	15.78	2.69	2.71

- Index Returns, Volatility Beta, Correlation and R² are calculated based on total returns index values

- Returns for the period upto one year are absolute returns. Returns for period greater than one year are CAGR returns.

- P/E, P/B & Dividend Yield as on the last trading day of month

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	1M	3M	1 Yr	3 Yr	5 Yr							
Sectoral Indices												
NIFTY Auto	2.75	-13.19	-35.38	-9.84	-0.89	22.68	1.25	0.79	0.62	19.70	3.11	1.57
NIFTY Bank	-4.91	-12.20	-1.83	12.05	12.48	17.38	1.08	0.89	0.78	59.82	2.97	0.36
NIFTY Financial Services	-2.20	-7.43	6.60	15.92	14.86	17.94	1.14	0.91	0.82	44.53	3.79	0.58
NIFTY FMCG	0.81	-1.59	-9.90	10.49	10.18	14.70	0.75	0.73	0.53	42.60	10.52	1.34
NIFTY IT	2.52	0.16	3.07	17.18	10.47	18.03	0.52	0.41	0.17	22.83	5.37	2.14
NIFTY Media	-2.12	-12.74	-31.97	-12.99	0.96	32.51	1.01	0.44	0.19	43.80	2.29	0.85
NIFTY Metal	-11.39	-20.38	-35.65	-0.65	-2.99	25.12	1.13	0.64	0.41	8.01	0.95	5.30
NIFTY Pharma	1.32	-3.85	-21.66	-10.50	-3.81	20.44	0.79	0.55	0.30	32.87	3.19	0.65
NIFTY Private Bank	-3.70	-12.19	-3.43	11.86	14.57	17.95	1.09	0.86	0.75	35.61	3.37	0.44
NIFTY PSU Bank	-10.23	-23.81	-25.37	-7.14	-6.07	31.45	1.56	0.71	0.50	-	0.73	0.04
NIFTY Realty	-0.03	-5.45	-2.48	9.66	4.56	26.87	1.23	0.65	0.42	44.48	2.47	0.50

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(Formerly known as India Index Services & Products Limited-IISL)

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