

Index Name	1M	3M	Returns (%)			Volatility (%)	Beta	Correlation	R ²	P/E	P/B	Dividend Yield
			1 Yr	3 Yr	5 Yr	1 Yr	1 Yr	1 Yr	1 Yr			
Broad Market Indices												
NIFTY 50	5.59	2.56	19.82	7.49	12.96	10.47	1.00	1.00	1.00	26.38	3.49	1.08
NIFTY Next 50	7.57	6.16	25.63	18.72	22.16	15.12	1.21	0.84	0.71	33.90	3.45	1.07
NIFTY 100	5.88	3.10	20.68	9.16	14.31	10.91	1.03	0.99	0.99	27.44	3.48	1.07
NIFTY 200	6.14	3.59	21.21	10.01	14.72	11.29	1.06	0.98	0.97	29.28	3.42	1.00
NIFTY 500	6.44	4.10	22.02	11.04	15.52	11.49	1.07	0.97	0.95	31.05	3.34	0.94
NIFTY Midcap 150	7.68	8.03	26.16	20.14	22.89	14.60	1.15	0.83	0.68	50.50	3.35	0.49
NIFTY Midcap 50	9.30	6.91	24.66	15.87	18.70	18.01	1.41	0.82	0.67	-	2.47	0.53
NIFTY Full Midcap 100	8.03	7.18	25.18	18.89	21.15	15.99	1.25	0.82	0.67	55.91	3.04	0.49
NIFTY Smallcap 250	9.91	7.37	28.77	18.21	22.01	16.89	1.27	0.79	0.62	-	2.32	0.43
NIFTY Smallcap 50	10.14	4.39	27.13	16.16	19.08	20.41	1.53	0.79	0.62	41.65	2.00	0.26
NIFTY Full Smallcap 100	10.56	5.92	29.89	16.26	20.00	18.90	1.42	0.79	0.62	56.13	2.22	0.39
NIFTY MidSmallcap 400	8.45	7.81	27.08	19.55	22.63	15.24	1.19	0.82	0.67	58.36	2.90	0.47
NIFTY Free Float Midcap 100	8.12	5.75	23.04	18.25	20.32	15.59	1.23	0.83	0.69	46.04	2.71	0.98
NIFTY Free Float Smallcap 100	12.73	9.60	31.54	18.44	20.18	18.75	1.36	0.76	0.57	-	1.80	0.55
Thematic Indices												
NIFTY Commodities	9.28	12.22	29.84	12.09	11.06	15.03	1.19	0.83	0.69	19.66	2.16	2.65
NIFTY CPSE	8.86	14.50	13.94	1.33	8.09	15.75	0.95	0.63	0.40	13.40	2.13	3.95
NIFTY Energy	13.61	13.11	44.01	14.14	13.26	14.68	0.88	0.62	0.39	17.00	2.04	1.70
NIFTY India Consumption	6.97	4.68	21.98	12.29	17.24	12.33	1.00	0.85	0.72	51.63	5.55	0.86
NIFTY Infrastructure	10.36	5.31	25.12	3.00	7.58	13.81	1.04	0.79	0.63	45.25	2.34	1.10
NIFTY MNC	4.85	6.48	32.35	16.89	19.11	13.49	1.06	0.82	0.68	27.35	5.45	1.68
NIFTY PSE	9.04	11.22	17.97	5.25	9.14	14.83	0.97	0.69	0.47	15.38	2.04	3.64
NIFTY Services Sector	3.64	-0.09	21.73	8.89	14.98	10.92	0.97	0.93	0.86	26.25	3.29	0.76
NIFTY100 Liquid 15	5.84	4.79	22.89	6.84	12.42	17.09	1.40	0.86	0.74	21.09	2.19	1.48
NIFTY Midcap Liquid 15	8.90	4.70	22.18	12.29	17.27	18.41	1.40	0.80	0.63	32.76	2.39	0.44
NIFTY Aditya Birla Group	11.70	7.80	23.91	12.34	14.97	20.37	1.35	0.69	0.48	-	2.80	0.30
NIFTY Mahindra Group	6.05	4.29	8.61	0.30	12.38	16.18	0.99	0.64	0.41	23.18	3.24	1.34
NIFTY Tata Group	7.68	6.29	11.25	2.19	14.00	16.38	0.93	0.60	0.35	34.97	4.75	1.26
NIFTY Tata Group 25% Cap	7.95	7.47	13.18	3.79	13.19	17.41	1.28	0.77	0.59	51.89	3.63	0.93
NIFTY Shariah 25	5.90	6.58	20.49	10.93	17.47	11.23	0.95	0.88	0.78	31.69	4.65	1.35
NIFTY50 Shariah	6.10	7.60	27.00	10.53	15.86	11.55	0.92	0.84	0.70	26.48	3.74	1.74
NIFTY500 Shariah	6.50	7.64	25.76	13.79	18.53	11.24	0.95	0.89	0.79	31.06	4.42	1.14
Strategy Indices												
NIFTY Alpha 50	10.24	11.04	36.85	20.93	25.16	19.78	1.52	0.81	0.65	43.96	3.41	0.83
NIFTY Alpha Low-Volatility 30	5.07	7.77	24.63	20.73	23.97	11.99	0.98	0.86	0.74	25.48	3.26	1.33
NIFTY Alpha Quality Low-Volatility 30	4.00	3.41	14.80	15.22	19.58	11.56	0.94	0.85	0.72	26.63	6.00	1.52
NIFTY Alpha Quality Value Low-Volatility	4.62	6.19	18.82	12.65	17.32	11.17	0.90	0.84	0.71	20.45	3.87	2.49
NIFTY Dividend Opportunities 50	6.17	6.06	19.83	6.28	9.92	11.68	0.98	0.88	0.78	19.17	3.21	2.58
NIFTY Growth Sectors 15	4.19	2.67	16.51	9.25	17.90	11.67	0.89	0.80	0.64	32.23	7.22	0.98
NIFTY High Beta 50	12.91	6.74	32.46	6.50	8.29	22.80	1.75	0.80	0.64	-	1.22	0.62
NIFTY Low Volatility 50	5.24	3.65	16.63	13.76	17.65	10.38	0.93	0.93	0.87	28.72	4.00	1.39
NIFTY Quality 30	4.70	3.44	9.89	5.90	13.99	10.44	0.88	0.88	0.77	26.36	5.91	1.70
NIFTY Quality Low-Volatility 30	3.19	1.61	10.28	8.90	16.53	9.52	0.80	0.88	0.77	27.31	6.58	1.36
NIFTY50 Equal Weight	6.11	4.97	18.88	7.01	12.12	11.36	1.03	0.95	0.90	26.56	3.38	1.40
NIFTY100 Equal Weight	7.44	5.83	21.16	11.69	16.48	12.46	1.09	0.91	0.83	29.41	3.17	1.43
NIFTY100 Low Volatility 30	4.02	3.42	16.23	10.21	15.10	9.74	0.87	0.93	0.87	24.58	4.09	1.52
NIFTY50 Value 20	8.98	4.63	22.76	5.41	12.71	11.50	0.94	0.85	0.73	21.49	2.59	1.42
NIFTY50 PR 1x Inverse	-4.87	-1.29	-12.35	-2.41	-6.85	10.47	-1.00	-1.00	1.00	-	-	-
NIFTY50 TR 1x Inverse	-4.93	-1.51	-13.43	-3.59	-7.99	10.47	-1.00	-1.00	1.00	-	-	-
NIFTY50 PR 2x Leverage	10.86	3.39	33.73	6.03	16.29	20.93	2.00	1.00	1.00	-	-	-
NIFTY50 TR 2x Leverage	11.03	3.88	37.12	8.65	19.20	20.96	2.00	1.00	1.00	-	-	-
NIFTY 50 Arbitrage	0.19	0.94	4.19	6.34	7.18	1.82	0.01	0.05	0.00	-	-	-
NIFTY 50 Futures	5.51	1.76	16.19	2.27	6.65	10.15	0.96	0.99	0.97	-	-	-
NIFTY50 USD	6.65	1.74	23.87	5.65	8.90	12.62	1.15	0.95	0.90	-	-	-

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

-Volatility (Average daily standard deviation annualized), Beta, Correlation & R² for 1 year period.

-P/E, P/B & Dividend Yield as on October 31, 2017

-Returns of NIFTY50 Inverse, NIFTY50 Leverage and fixed income indices are not considered to identify the highest gainer and

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							
Sectoral Indices												
NIFTY Auto	5.17	3.34	13.15	11.30	21.30	16.52	1.26	0.80	0.64	41.73	6.23	0.54
NIFTY Bank	4.02	-0.34	28.15	13.65	17.30	14.02	1.10	0.82	0.68	27.75	2.91	0.18
NIFTY Financial Services	2.98	-0.33	27.26	14.11	17.03	12.93	1.07	0.87	0.76	28.60	3.48	0.26
NIFTY FMCG	4.93	-0.22	19.58	9.82	12.08	17.24	1.00	0.61	0.37	42.07	10.57	1.43
NIFTY IT	3.46	0.76	7.49	-1.50	12.23	15.07	0.59	0.41	0.17	17.44	3.94	2.18
NIFTY Media	5.62	1.64	6.63	13.54	15.36	18.63	1.15	0.64	0.41	40.53	6.15	0.50
NIFTY Metal	9.19	18.91	44.59	9.33	7.78	23.07	1.55	0.70	0.48	18.77	1.79	3.43
NIFTY Pharma	6.36	2.95	-16.16	-3.55	11.48	19.83	0.82	0.43	0.19	47.89	4.42	0.45
NIFTY Private Bank	1.77	-0.85	26.26	16.22	20.74	13.72	1.09	0.83	0.69	27.54	3.21	0.13
NIFTY PSU Bank	24.40	1.66	19.24	0.46	3.80	39.52	1.61	0.43	0.18	45.05	1.25	0.62
NIFTY Realty	11.33	7.62	44.24	14.91	5.39	30.33	1.73	0.60	0.36	59.91	1.29	0.43
Fixed Income Indices												
NIFTY 8-13 yr G-Sec	-0.52	-0.65	5.09	9.87	8.66	4.10	-	-	-	-	-	-
NIFTY 10 yr Benchmark G-Sec	-0.79	-1.08	5.51	9.55	8.02	4.13	-	-	-	-	-	-
NIFTY 10 yr Benchmark G-Sec (Clean	-1.37	-2.76	-1.37	1.87	0.10	4.20	-	-	-	-	-	-
NIFTY 4-8 yr G-Sec Index	0.32	0.93	7.07	10.32	9.66	2.95	-	-	-	-	-	-
NIFTY 11-15 yr G-Sec Index	-0.56	-0.55	4.80	10.36	9.44	5.21	-	-	-	-	-	-
NIFTY 15 yr and above G-Sec Index	-0.62	-0.87	5.17	11.36	10.45	5.37	-	-	-	-	-	-
NIFTY Composite G-Sec Index	-0.30	-0.21	5.35	9.84	8.95	3.95	-	-	-	-	-	-
NIFTY AAA Corporate Bond	0.36	1.24	7.73	9.58	-	1.71	-	-	-	-	-	-
NIFTY AAA Ultra Short-Term Corporate	0.53	1.65	7.78	8.47	-	0.62	-	-	-	-	-	-
NIFTY AAA Short-Term Corporate Bond	0.45	1.43	7.79	8.99	-	1.37	-	-	-	-	-	-
NIFTY AAA Medium-Term Corporate Bond	0.49	1.30	7.38	9.70	-	1.93	-	-	-	-	-	-
NIFTY AAA Long-Term Corporate Bond	0.14	0.88	8.06	10.74	-	3.17	-	-	-	-	-	-
NIFTY AAA Ultra Long-Term Corporate	-0.48	-0.11	6.57	10.42	-	4.94	-	-	-	-	-	-
NIFTY 10 Year SDL Index	-0.61	-0.48	4.70	10.07	10.00	4.16	-	-	-	-	-	-

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