

Based on Total Return Index

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	11.44	14.17	8.72	9.61	11.73	31.00	1.00	1.00	1.00	35.66	3.67	1.22
NIFTY Next 50	11.06	13.33	7.25	1.75	10.57	26.79	0.79	0.91	0.83	37.98	4.11	1.18
NIFTY 100	11.39	14.06	8.49	8.42	11.61	30.13	0.97	1.00	1.00	35.95	3.72	1.22
NIFTY 200	11.87	14.54	9.27	7.47	11.36	29.75	0.96	1.00	0.99	40.17	3.54	1.29
NIFTY 500	11.94	14.64	10.36	6.64	11.23	29.16	0.93	0.99	0.99	40.58	3.47	1.31
NIFTY Midcap 150	14.91	17.41	19.04	3.50	11.84	27.03	0.79	0.90	0.82	-	2.83	1.68
NIFTY Midcap 50	19.21	20.17	18.95	3.19	11.39	32.35	0.95	0.91	0.84	-	2.11	1.70
NIFTY Smallcap 250	12.75	16.24	17.28	-5.79	5.59	27.70	0.75	0.84	0.71	42.51	2.44	1.66
NIFTY Smallcap 50	12.82	20.97	17.65	-9.52	2.64	30.71	0.82	0.82	0.68	33.82	2.88	1.76
NIFTY LargeMidcap 250	13.15	15.73	13.81	6.03	11.87	28.04	0.88	0.97	0.95	57.67	3.21	1.45
NIFTY MidSmallcap 400	14.24	17.05	18.52	0.39	9.78	26.98	0.78	0.89	0.80	81.77	2.70	1.67
NIFTY Midcap 100	15.64	18.44	15.56	0.65	9.45	28.59	0.84	0.91	0.82	-	2.57	1.82
NIFTY Smallcap 100	13.12	17.89	14.25	-8.00	4.68	29.91	0.81	0.84	0.70	42.62	2.84	1.66
Thematic Indices												
NIFTY Commodities	11.52	14.40	6.89	-0.63	11.39	31.42	0.92	0.91	0.83	21.79	1.76	2.15
NIFTY CPSE	14.99	1.39	-20.13	-13.76	-2.31	31.64	0.74	0.73	0.53	10.06	1.02	5.89
NIFTY Energy	8.51	4.44	2.74	7.19	17.02	31.52	0.87	0.86	0.74	16.13	1.44	3.18
NIFTY India Consumption	7.55	6.92	9.05	4.95	9.98	25.49	0.74	0.90	0.81	-	6.28	1.25
NIFTY Infrastructure	9.76	8.72	4.97	1.00	6.07	29.48	0.89	0.94	0.88	46.17	2.15	1.96
NIFTY MNC	6.14	8.39	10.29	4.51	11.42	25.51	0.72	0.88	0.77	-	7.86	1.06
NIFTY PSE	13.96	2.06	-17.90	-11.90	0.18	30.78	0.78	0.78	0.61	9.90	1.02	5.70
NIFTY Services Sector	15.98	21.60	7.62	11.81	13.40	34.62	1.09	0.97	0.95	31.64	3.89	1.09
NIFTY100 Liquid 15	16.56	8.72	-17.12	-9.70	1.00	38.09	1.15	0.94	0.87	41.69	2.30	0.95
NIFTY Midcap Liquid 15	18.37	19.77	20.01	4.92	11.97	33.48	0.96	0.89	0.79	20.51	2.34	1.46
NIFTY Aditya Birla Group	12.74	22.00	9.74	-8.48	1.84	38.81	1.03	0.83	0.68	-	2.22	0.34
NIFTY Mahindra Group	16.36	19.77	19.47	5.67	5.37	37.06	0.97	0.81	0.66	70.24	2.85	2.15
NIFTY Tata Group	5.99	20.40	30.62	18.14	16.29	31.67	0.79	0.78	0.60	58.66	6.57	2.86
NIFTY Tata Group 25% Cap	16.16	21.31	27.05	7.35	12.35	31.75	0.92	0.90	0.80	-	3.02	2.78
NIFTY Shariah 25	5.06	8.67	12.74	7.08	10.06	25.62	0.72	0.87	0.75	37.42	4.55	1.48
NIFTY50 Shariah	3.87	13.21	27.32	9.93	13.28	27.85	0.77	0.86	0.74	32.90	6.20	2.04
NIFTY500 Shariah	6.45	13.77	25.33	7.57	12.86	24.91	0.73	0.91	0.84	35.23	5.50	1.84
NIFTY SME EMERGE	3.33	19.71	17.57	1.49	-	11.68	0.19	0.51	0.26	47.67	1.20	0.30
NIFTY100 ESG	10.65	15.31	15.08	11.55	13.50	29.88	0.96	1.00	0.99	40.42	4.05	1.26
NIFTY100 Enhanced ESG	10.66	15.58	14.92	11.19	13.52	30.03	0.96	1.00	0.99	40.53	4.06	1.28
NIFTY100 ESG Sector Leaders	10.14	15.26	14.73	11.57	12.76	29.06	0.93	0.99	0.99	38.72	4.38	1.40
Strategy Indices												
NIFTY Alpha 50	11.22	23.68	50.30	13.64	16.55	28.63	0.82	0.88	0.78	-	7.09	0.49
NIFTY Alpha Low-Volatility 30	5.13	11.81	8.79	7.25	13.66	26.37	0.78	0.92	0.85	33.95	5.25	1.31
NIFTY Alpha Quality Low-Volatility 30	5.85	13.45	16.70	9.42	12.72	25.46	0.76	0.92	0.85	33.31	7.56	1.56
NIFTY Alpha Quality Value Low-Volatility	6.65	12.24	17.43	9.39	12.31	24.67	0.72	0.91	0.82	23.00	4.76	2.17
NIFTY Dividend Opportunities 50	9.96	9.85	7.12	4.20	9.85	26.05	0.77	0.91	0.83	18.78	2.43	3.52
NIFTY Growth Sectors 15	17.06	18.29	3.12	2.59	6.19	32.28	1.00	0.96	0.92	32.10	5.09	1.00
NIFTY High Beta 50	25.04	20.75	1.10	-13.08	-0.91	38.24	1.08	0.88	0.77	65.51	1.54	1.60
NIFTY Low Volatility 50	7.20	12.67	18.58	9.86	12.51	22.87	0.68	0.92	0.85	28.82	4.10	1.44
NIFTY100 Quality 30	9.56	14.18	13.50	9.44	9.76	26.32	0.79	0.93	0.87	33.11	7.10	1.77
NIFTY Quality Low-Volatility 30	7.08	13.32	14.94	9.33	9.87	25.18	0.74	0.91	0.82	32.89	7.42	1.77
NIFTY200 Quality 30	6.78	11.37	16.04	11.36	11.87	25.07	0.73	0.90	0.81	31.55	7.03	2.13
NIFTY50 Equal Weight	14.50	14.56	10.44	4.29	8.52	29.47	0.92	0.97	0.93	33.50	2.72	1.74
NIFTY100 Equal Weight	13.10	13.59	8.61	2.48	8.82	27.74	0.85	0.95	0.90	34.07	2.81	1.55
NIFTY100 Low Volatility 30	6.72	13.37	16.18	10.65	12.23	25.24	0.77	0.94	0.88	27.44	4.36	1.84
NIFTY50 Value 20	8.65	12.92	17.06	12.94	13.94	26.85	0.76	0.88	0.78	23.58	3.18	2.74
NIFTY100 Alpha 30	7.88	13.10	18.46	10.25	16.04	27.89	0.83	0.92	0.84	82.45	6.13	0.72
NIFTY500 Value 50	18.76	10.27	-0.61	-12.63	2.88	33.08	0.90	0.84	0.71	12.39	0.89	5.04
NIFTY Midcap150 Quality 50	12.53	13.92	21.01	7.45	14.94	25.54	0.74	0.89	0.80	31.03	4.55	1.65
NIFTY200 Momentum 30	5.71	9.11	13.84	8.90	16.11	29.27	0.87	0.92	0.85	60.27	6.29	0.75

- 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

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	14.62	13.42	11.53	-6.46	2.09	36.07	1.01	0.87	0.75	-	4.02	1.84
NIFTY Bank	23.88	24.65	-7.30	5.64	11.73	42.76	1.27	0.92	0.85	28.05	2.46	0.43
NIFTY Financial Services	22.84	25.51	0.86	12.00	15.81	40.95	1.24	0.94	0.88	29.02	3.68	0.61
NIFTY FMCG	7.86	4.07	3.57	8.52	10.92	25.72	0.64	0.78	0.60	40.62	9.54	1.46
NIFTY IT	4.05	22.22	48.06	27.73	16.59	32.48	0.81	0.78	0.60	29.34	7.52	1.92
NIFTY Media	5.93	-4.34	-17.22	-22.47	-8.44	37.24	0.86	0.71	0.51	-	1.96	2.67
NIFTY Metal	24.84	21.01	13.17	-5.10	13.92	39.77	1.06	0.82	0.68	15.95	1.31	2.87
NIFTY Pharma	5.31	6.87	45.56	9.35	1.21	30.34	0.57	0.58	0.34	35.22	4.87	0.78
NIFTY Private Bank	24.25	26.21	-6.59	6.09	12.32	44.31	1.30	0.91	0.83	31.65	2.92	0.52
NIFTY PSU Bank	23.63	2.17	-41.63	-26.07	-13.32	41.07	0.95	0.72	0.52	-	0.57	-
NIFTY Realty	14.44	17.43	-6.94	-6.58	9.15	38.32	0.96	0.78	0.60	-	2.12	0.77
NIFTY Financial Services 25/50	23.52	23.42	-0.14	8.24	15.11	39.99	1.21	0.94	0.89	25.78	3.27	0.86
NIFTY Consumer Durables	13.19	21.31	12.22	9.67	17.72	27.64	0.74	0.83	0.69	90.31	10.94	0.59
NIFTY Oil & Gas	8.84	2.97	0.56	3.73	15.26	32.63	0.91	0.86	0.74	17.79	1.56	3.52
NIFTY Healthcare	4.93	8.91	44.44	11.47	2.93	27.35	0.53	0.61	0.37	36.85	4.68	0.72

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