

Based on Total Return Index

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	14.69	-17.31	-14.92	3.33	5.16	29.95	1.00	1.00	1.00	22.35	2.81	1.54
NIFTY Next 50	14.17	-14.47	-12.18	-1.75	6.12	26.80	0.83	0.93	0.87	64.88	3.18	1.37
NIFTY 100	14.62	-16.93	-14.58	2.55	5.37	29.30	0.98	1.00	1.00	24.60	2.85	1.52
NIFTY 200	14.70	-17.80	-15.40	1.37	4.96	29.03	0.97	1.00	1.00	24.05	2.72	1.51
NIFTY 500	14.53	-18.45	-15.97	0.42	4.77	28.48	0.95	1.00	0.99	25.07	2.63	1.49
NIFTY Midcap 150	14.61	-22.38	-17.20	-3.97	5.35	26.59	0.83	0.93	0.87	22.49	2.33	1.23
NIFTY Midcap 50	17.03	-23.84	-22.31	-6.23	3.82	32.04	1.00	0.94	0.88	18.84	1.63	1.73
NIFTY Smallcap 250	12.94	-30.08	-31.09	-14.60	-2.13	26.32	0.77	0.88	0.78	61.58	1.36	1.71
NIFTY Smallcap 50	10.41	-35.94	-37.83	-21.77	-7.73	29.42	0.87	0.88	0.78	14.98	1.22	1.58
NIFTY LargeMidcap 250	14.63	-19.65	-15.80	-0.65	5.48	27.59	0.90	0.98	0.97	23.55	2.57	1.38
NIFTY MidSmallcap 400	14.12	-24.78	-21.80	-7.51	2.91	26.28	0.81	0.93	0.86	27.54	1.93	1.37
NIFTY Midcap 100	15.36	-24.69	-22.15	-8.34	2.41	28.24	0.88	0.93	0.87	20.16	1.95	1.42
NIFTY Smallcap 100	13.44	-34.16	-35.99	-16.99	-4.50	28.64	0.85	0.89	0.78	-	1.37	1.73
Thematic Indices												
NIFTY Commodities	16.80	-17.78	-25.89	-7.09	2.81	31.67	0.96	0.91	0.83	11.93	1.21	3.88
NIFTY CPSE	8.07	-15.39	-36.18	-16.42	-5.81	31.21	0.77	0.74	0.55	7.39	0.98	7.04
NIFTY Energy	18.25	-9.99	-18.11	4.64	11.91	30.57	0.89	0.87	0.75	10.23	1.27	3.90
NIFTY India Consumption	10.67	-10.61	-4.99	4.45	7.78	26.14	0.81	0.93	0.86	49.21	5.13	1.29
NIFTY Infrastructure	16.65	-14.65	-9.55	-3.66	-1.11	29.89	0.93	0.94	0.87	21.82	1.87	2.17
NIFTY MNC	13.33	-8.59	-2.53	5.22	6.91	26.93	0.82	0.91	0.83	-	3.47	2.09
NIFTY PSE	10.17	-17.54	-29.22	-13.68	-3.16	29.20	0.78	0.80	0.64	7.70	1.00	6.26
NIFTY Services Sector	13.14	-21.82	-16.53	5.14	6.31	32.06	1.05	0.98	0.96	22.61	2.97	1.37
NIFTY100 Liquid 15	15.94	-32.55	-38.11	-14.22	-7.21	37.89	1.19	0.94	0.89	26.71	1.40	2.17
NIFTY Midcap Liquid 15	17.23	-25.45	-21.10	-6.09	2.84	32.47	0.99	0.92	0.84	15.46	1.75	1.90
NIFTY Aditya Birla Group	11.36	-28.99	-38.82	-20.25	-7.73	38.35	1.09	0.85	0.72	-	1.06	0.49
NIFTY Mahindra Group	9.92	-36.46	-41.16	-9.12	-5.03	33.89	0.96	0.85	0.72	11.33	1.65	2.64
NIFTY Tata Group	10.32	-10.05	-13.00	11.28	7.08	29.90	0.78	0.78	0.61	22.48	4.62	1.26
NIFTY Tata Group 25% Cap	10.06	-22.07	-22.49	-2.13	0.43	30.78	0.93	0.91	0.83	18.72	2.12	1.17
NIFTY Shariah 25	12.95	-5.60	-5.38	4.96	6.90	25.91	0.78	0.90	0.81	23.56	3.47	1.78
NIFTY50 Shariah	10.87	-5.17	-5.83	5.04	7.55	26.92	0.79	0.88	0.77	22.79	4.16	2.19
NIFTY500 Shariah	12.53	-8.88	-6.35	3.02	7.30	24.40	0.76	0.94	0.88	24.09	3.98	1.76
NIFTY SME EMERGE	4.03	-17.91	-26.42	0.13	-	10.72	0.19	0.54	0.29	10.89	1.02	0.48
NIFTY100 ESG	15.22	-14.61	-11.96	5.00	6.61	29.20	0.97	1.00	0.99	26.14	3.14	1.29
NIFTY100 Enhanced ESG	14.86	-14.91	-12.78	4.67	6.59	29.31	0.98	1.00	0.99	26.11	3.14	1.32
Strategy Indices												
NIFTY Alpha 50	16.44	-15.45	-3.70	1.93	7.43	27.64	0.86	0.94	0.87	29.72	5.59	0.56
NIFTY Alpha Low-Volatility 30	10.42	-11.33	-7.52	5.47	10.51	25.37	0.82	0.96	0.93	24.95	4.59	1.30
NIFTY Alpha Quality Low-Volatility 30	11.03	-8.19	-6.09	5.15	8.86	24.87	0.79	0.95	0.89	27.65	6.52	1.37
NIFTY Alpha Quality Value Low-Volatility	11.94	-6.90	-7.13	5.04	8.89	23.86	0.74	0.93	0.87	18.78	3.73	2.28
NIFTY Dividend Opportunities 50	10.51	-13.20	-18.31	-0.07	4.57	25.08	0.78	0.93	0.86	12.44	1.89	4.64
NIFTY Growth Sectors 15	11.07	-20.41	-15.65	-2.83	2.10	31.11	1.00	0.96	0.93	22.02	4.48	1.12
NIFTY High Beta 50	15.05	-38.07	-46.05	-23.92	-12.10	37.99	1.10	0.87	0.76	-	0.63	3.00
NIFTY Low Volatility 50	13.13	-8.95	-2.75	4.89	8.55	23.07	0.73	0.95	0.91	21.62	3.58	1.67
NIFTY100 Quality 30	11.59	-12.78	-11.40	3.53	4.23	26.17	0.83	0.95	0.89	24.70	5.77	2.02
NIFTY Quality Low-Volatility 30	10.32	-9.16	-6.39	4.35	6.11	24.87	0.78	0.94	0.88	25.57	6.11	1.70
NIFTY200 Quality 30	11.73	-8.74	-6.83	7.82	7.31	24.82	0.76	0.92	0.85	25.21	6.21	2.08
NIFTY50 Equal Weight	15.94	-17.32	-21.07	-3.39	0.97	29.08	0.94	0.97	0.94	16.78	1.88	2.67
NIFTY100 Equal Weight	15.11	-17.14	-17.93	-3.64	2.63	27.62	0.88	0.96	0.91	-	1.94	2.29
NIFTY100 Low Volatility 30	12.66	-9.75	-9.00	5.33	8.15	24.86	0.80	0.96	0.92	20.71	3.83	1.77
NIFTY50 Value 20	9.11	-9.73	-13.44	8.81	7.73	25.79	0.77	0.89	0.79	13.91	2.51	3.48
NIFTY100 Alpha 30	14.08	-7.07	-2.37	7.14	12.05	27.02	0.86	0.95	0.90	57.36	5.21	0.75
NIFTY500 Value 50	15.35	-24.04	-39.97	-19.14	-4.03	32.58	0.92	0.84	0.71	6.78	0.64	7.75
NIFTY Midcap150 Quality 50	16.08	-13.66	-6.25	3.59	9.02	25.16	0.78	0.92	0.85	23.55	4.52	1.40

- 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	24.73	-26.29	-27.70	-15.66	-5.26	37.01	1.08	0.87	0.76	19.32	2.58	1.87
NIFTY Bank	12.49	-30.15	-27.32	-0.75	3.95	38.31	1.20	0.94	0.89	24.71	2.01	0.45
NIFTY Financial Services	13.45	-26.14	-15.34	5.95	8.34	37.18	1.18	0.95	0.90	22.26	2.94	0.69
NIFTY FMCG	5.03	-6.70	-4.09	8.14	9.56	25.62	0.70	0.82	0.68	33.39	9.74	1.43
NIFTY IT	10.54	-12.26	-13.32	14.79	7.28	29.77	0.77	0.77	0.60	17.98	4.56	2.24
NIFTY Media	11.52	-36.19	-50.89	-28.32	-9.97	37.34	0.86	0.69	0.47	-	1.47	1.77
NIFTY Metal	17.28	-27.04	-38.76	-12.47	-2.42	39.21	1.08	0.82	0.68	8.98	0.79	6.76
NIFTY Pharma	29.97	15.13	0.39	-1.91	-4.39	28.11	0.63	0.67	0.44	28.81	3.57	0.58
NIFTY Private Bank	15.43	-30.64	-29.75	-1.03	4.15	39.67	1.24	0.93	0.87	23.35	2.34	0.56
NIFTY PSU Bank	0.09	-43.96	-56.61	-28.55	-17.09	41.36	1.00	0.73	0.53	-	0.45	-
NIFTY Realty	6.72	-43.28	-26.88	-8.76	-1.12	35.03	0.95	0.81	0.66	17.72	1.67	0.52

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