



Index Dashboard

December 31, 2022

Based on Total Return Index

Index Name	Returns (%)					Volatility (%)	Beta	Correlation	R ²	P/E	P/B	Dividend
	1M	3M	1 Yr	3 Yr	5 Yr	1 Yr	1 Yr	1 Yr	1 Yr			Yield
Broad Market Indices												
NIFTY 50	-3.48	6.06	5.69	15.52	12.85	17.28	1.00	1.00	1.00	21.79	4.25	1.27
NIFTY Next 50	-3.43	-0.40	0.96	15.27	7.47	19.75	0.98	0.86	0.74	25.63	4.79	1.77
NIFTY 100	-3.49	4.84	4.94	15.48	12.05	17.31	1.00	1.00	0.99	22.66	4.39	1.30
NIFTY 200	-3.26	4.57	4.92	16.46	11.76	17.49	1.00	0.99	0.98	22.88	4.14	1.29
NIFTY 500	-3.12	4.30	4.25	17.38	11.52	17.37	0.99	0.98	0.96	22.85	4.08	1.26
NIFTY Midcap 150	-1.72	2.04	3.91	24.57	11.19	19.16	0.95	0.86	0.74	26.12	3.36	1.16
NIFTY Midcap 50	-1.17	5.07	5.35	24.45	10.77	20.80	1.04	0.87	0.75	24.30	2.61	1.43
NIFTY Smallcap 250	-1.75	3.18	-2.64	26.22	6.61	20.55	0.94	0.79	0.62	19.04	3.06	1.08
NIFTY Smallcap 50	-2.67	1.90	-17.64	16.73	-0.71	23.38	1.08	0.80	0.64	20.28	3.57	1.31
NIFTY LargeMidcap 250	-2.61	3.44	4.48	20.06	11.72	17.72	0.97	0.95	0.90	24.28	3.81	1.23
NIFTY MidSmallcap 400	-1.73	2.41	1.86	25.08	9.66	19.34	0.95	0.85	0.72	23.26	3.26	1.13
NIFTY Midcap 100	-1.65	2.79	4.55	23.80	9.37	20.59	1.02	0.86	0.73	24.48	2.99	1.22
NIFTY Smallcap 100	-2.45	3.17	-12.82	19.81	2.42	22.66	1.05	0.80	0.64	16.78	2.98	1.15
NIFTY500 Multicap 50:25:25	-2.63	3.72	2.84	20.57	10.66	17.81	0.97	0.94	0.89	22.37	3.70	1.21
NIFTY Microcap 250	-1.13	5.09	9.66	39.24	8.51	22.84	0.98	0.74	0.55	28.99	2.04	0.85
NIFTY Midcap Select	-2.91	-0.28	-1.58	19.40	9.38	21.79	1.09	0.86	0.75	45.83	3.76	0.70
NIFTY Total Market	-3.07	4.32	4.38	17.75	11.42	17.41	0.99	0.98	0.96	22.97	3.98	1.25
Thematic Indices												
NIFTY Commodities	-2.30	6.87	8.67	22.40	10.09	21.44	0.99	0.80	0.64	12.94	2.29	2.96
NIFTY CPSE	-2.17	9.17	28.59	17.91	5.09	21.32	0.61	0.50	0.25	7.19	1.59	6.07
NIFTY Energy	-5.43	1.13	16.48	20.86	15.50	21.25	0.86	0.70	0.49	14.64	2.24	2.48
NIFTY India Consumption	-4.57	-3.93	8.53	16.48	9.47	16.97	0.85	0.86	0.74	39.27	8.32	1.02
NIFTY Infrastructure	-3.59	5.94	7.49	19.19	9.51	18.09	0.94	0.90	0.81	21.11	2.97	1.57
NIFTY MNC	-3.29	0.14	3.83	14.30	7.50	15.65	0.77	0.86	0.73	61.20	8.98	2.73
NIFTY PSE	-1.99	9.48	18.37	15.30	4.44	19.48	0.71	0.63	0.40	8.29	1.44	5.22
NIFTY Services Sector	-3.31	6.45	3.04	13.66	13.82	18.84	1.06	0.97	0.94	21.97	4.41	1.12
NIFTY100 Liquid 15	-2.34	5.78	9.20	8.07	1.83	18.90	1.03	0.94	0.89	17.40	3.18	1.25
NIFTY Midcap Liquid 15	-0.96	4.00	8.19	25.20	11.98	22.68	1.12	0.85	0.73	25.16	3.14	0.68
NIFTY Aditya Birla Group	-0.49	8.91	-4.64	22.80	3.60	23.62	1.10	0.80	0.65	-	5.43	0.54
NIFTY Mahindra Group	-2.86	2.19	-0.00	22.90	11.61	23.05	1.07	0.80	0.64	16.25	3.61	2.17
NIFTY Tata Group	-4.23	3.67	-7.86	22.81	18.87	20.58	1.01	0.85	0.72	29.38	7.47	1.26
NIFTY Tata Group 25% Cap	-4.36	0.33	-6.04	27.49	15.13	22.12	1.12	0.87	0.76	22.35	4.43	1.31
NIFTY Shariah 25	-4.53	1.47	-3.56	15.27	9.67	16.31	0.84	0.89	0.79	25.37	5.81	1.78
NIFTY50 Shariah	-4.42	4.80	-9.25	18.72	10.92	18.02	0.90	0.86	0.74	21.48	5.30	2.09
NIFTY500 Shariah	-3.63	2.22	-4.36	22.09	11.57	16.78	0.88	0.91	0.83	24.24	5.25	1.56
NIFTY SME EMERGE	-0.20	16.74	70.95	69.72	29.55	16.35	0.51	0.54	0.29	83.18	4.87	0.09
NIFTY100 ESG	-3.94	2.06	-2.94	16.43	13.27	17.63	0.99	0.97	0.94	26.58	5.39	1.30
NIFTY100 Enhanced ESG	-3.95	2.08	-2.84	16.41	13.07	17.63	0.99	0.97	0.94	27.04	5.40	1.28
NIFTY100 ESG Sector Leaders	-3.30	5.88	2.23	15.89	13.05	17.42	1.00	0.99	0.98	24.44	4.78	1.10
NIFTY India Manufacturing	-3.52	1.05	5.28	21.73	8.18	17.86	0.91	0.88	0.77	21.76	3.90	1.67
NIFTY Non-Cyclical Consumer	-3.82	-3.30	2.80	16.29	11.54	16.70	0.82	0.85	0.73	49.69	10.70	0.98
NIFTY Mobility	-4.36	1.21	14.04	18.88	6.07	20.61	1.02	0.85	0.73	46.79	4.87	1.04
NIFTY India Digital	-5.52	0.06	-26.38	20.33	7.50	22.27	1.10	0.85	0.73	-	9.39	1.35
NIFTY India Defence	-3.96	8.28	66.80	44.10	-	25.25	0.86	0.59	0.35	25.98	5.77	1.21
NIFTY Housing	-1.81	5.54	9.36	20.56	12.49	20.03	1.06	0.92	0.84	19.84	3.33	1.19
NIFTY Transportation & Logistics	-4.74	-0.63	12.12	19.83	5.35	20.84	1.01	0.84	0.70	46.28	5.14	0.88
NIFTY MidSmall India Consumption	-3.28	-2.14	-4.30	20.71	10.19	19.60	0.94	0.82	0.68	-	8.02	0.53
Strategy Indices												
NIFTY Alpha 50	-3.27	0.36	-13.47	32.32	16.65	24.19	1.12	0.80	0.64	17.97	3.67	1.05
NIFTY Alpha Low-Volatility 30	-4.48	0.45	-3.09	13.64	9.93	16.39	0.84	0.89	0.79	22.52	4.77	1.67
NIFTY Alpha Quality Low-Volatility 30	-4.56	0.74	-4.59	14.83	10.35	16.04	0.82	0.88	0.78	20.71	5.70	2.18
NIFTY Alpha Quality Value Low-Volatility	-3.77	3.27	5.58	18.61	12.26	15.15	0.78	0.89	0.79	14.86	3.96	3.06
NIFTY Dividend Opportunities 50	-3.06	6.54	4.79	17.58	10.65	16.22	0.86	0.91	0.83	15.02	3.20	3.52
NIFTY Growth Sectors 15	-4.48	-2.34	14.38	11.86	6.88	15.53	0.73	0.81	0.66	32.16	6.61	1.40
NIFTY High Beta 50	-0.02	11.25	11.94	19.03	0.06	26.12	1.30	0.86	0.74	24.02	2.05	1.46
NIFTY Low Volatility 50	-3.79	2.01	1.63	16.75	11.36	15.19	0.80	0.90	0.82	28.42	4.63	1.75
NIFTY100 Quality 30	-4.07	0.82	-0.90	14.09	10.50	16.20	0.86	0.92	0.85	26.61	7.77	2.02
NIFTY Quality Low-Volatility 30	-3.50	1.31	0.30	15.18	10.88	15.03	0.77	0.88	0.77	27.44	6.77	2.09
NIFTY200 Quality 30	-4.72	-0.56	-4.40	15.07	11.86	16.15	0.82	0.88	0.77	25.73	8.86	2.31
NIFTY50 Equal Weight	-3.06	4.72	8.11	20.34	11.64	16.81	0.94	0.97	0.93	20.11	3.93	1.73
NIFTY100 Equal Weight	-3.12	1.85	2.36	17.22	8.83	17.63	0.95	0.93	0.87	23.49	4.29	1.64
NIFTY100 Low Volatility 30	-3.89	3.17	1.99	16.35	12.22	14.92	0.80	0.93	0.86	25.90	4.73	1.95
NIFTY50 Value 20	-3.33	6.74	1.65	21.49	16.58	17.02	0.89	0.90	0.82	16.29	3.88	2.91
NIFTY100 Alpha 30	-4.16	-0.07	-1.18	19.91	13.89	21.49	1.05	0.85	0.72	23.48	4.74	1.31
NIFTY500 Value 50	1.49	16.99	23.16	27.83	5.88	20.66	0.89	0.75	0.56	7.14	1.19	5.38
NIFTY Midcap150 Quality 50	-3.48	-3.81	-8.99	16.94	8.93	16.60	0.79	0.82	0.68	29.29	7.44	1.65
NIFTY200 Momentum 30	-4.04	1.68	-5.45	20.38	13.66	21.49	1.10	0.88	0.78	18.91	3.05	1.43
NIFTY200 Alpha 30	-3.67	2.20	-8.78	20.61	12.45	23.84	1.16	0.84	0.71	18.40	2.88	1.45
NIFTY Midcap150 Momentum 50	-4.54	-2.45	0.33	31.41	14.75	20.57	0.98	0.82	0.67	24.03	2.74	0.68

- Index Returns, Volatility Beta, Correlation and R 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 (%)	Beta	Correlation	R ²	P/E	P/B	Dividend Yield
	1M	3M	1 Yr	3 Yr	5 Yr	1 Yr	1 Yr	1 Yr	1 Yr			
Sectoral Indices												
NIFTY Auto	-4.69	-0.68	16.60	16.63	2.23	22.28	1.02	0.79	0.62	38.30	4.89	1.02
NIFTY Bank	-0.57	11.27	22.14	10.59	11.43	21.07	1.08	0.89	0.79	18.08	2.83	0.66
NIFTY Financial Services	-1.95	8.43	10.47	9.85	13.27	20.76	1.10	0.92	0.84	19.08	3.67	0.77
NIFTY FMCG	-3.00	-0.26	20.08	15.68	12.30	16.19	0.68	0.72	0.52	40.52	10.72	1.80
NIFTY IT	-5.82	6.75	-24.46	24.69	22.10	24.55	1.07	0.75	0.57	26.29	8.05	2.12
NIFTY Media	-5.88	-3.35	-9.48	4.30	-9.67	27.95	1.16	0.72	0.51	-	3.05	0.77
NIFTY Metal	2.43	16.56	25.33	36.89	14.05	31.50	1.20	0.66	0.43	10.36	2.19	3.90
NIFTY Pharma	-4.16	-2.87	-10.73	16.99	6.28	16.47	0.61	0.64	0.41	32.74	4.31	1.02
NIFTY Private Bank	-0.71	9.68	21.98	7.51	9.52	21.81	1.11	0.88	0.78	18.12	2.76	0.56
NIFTY PSU Bank	7.94	44.19	74.67	20.65	3.68	31.50	1.25	0.68	0.47	11.10	1.16	1.49
NIFTY Realty	-4.07	1.84	-10.53	13.50	4.94	28.57	1.31	0.79	0.62	41.79	3.18	0.32
NIFTY Financial Services 25/50	-1.68	7.36	7.07	9.62	10.89	20.04	1.09	0.94	0.88	16.93	3.54	1.01
NIFTY Consumer Durables	-4.59	-6.94	-12.73	17.03	12.20	19.60	0.90	0.79	0.63	56.48	10.87	0.54
NIFTY Oil & Gas	-1.99	10.40	16.87	20.50	13.15	21.04	0.85	0.70	0.49	15.21	2.07	2.58
NIFTY Healthcare Index	-4.51	-2.55	-10.11	19.11	8.55	16.85	0.65	0.67	0.45	35.40	4.64	0.72
NIFTY Financial Services Ex-Bank	-1.81	2.47	-3.77	6.88	7.18	22.02	1.18	0.92	0.85	18.96	4.18	1.01
NIFTY MidSmall Financial Services	3.49	14.45	10.79	7.02	-0.53	23.61	1.13	0.82	0.68	11.08	1.57	1.54
NIFTY MidSmall Healthcare	-3.11	-2.16	-18.55	16.39	11.89	15.03	0.60	0.69	0.48	32.18	3.62	1.01
NIFTY MidSmall IT & Telecom	-5.60	-1.91	-25.94	38.94	16.82	25.84	1.14	0.76	0.58	-	27.42	1.31

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