



Index Dashboard

February 28, 2022

Based on Total Return Index

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			
Broad Market Indices												
NIFTY 50	-2.98	-0.88	16.99	17.26	15.03	15.80	1.00	1.00	1.00	21.59	4.23	1.26
NIFTY Next 50	-2.44	-3.83	18.01	15.83	11.69	17.53	0.92	0.83	0.69	20.77	4.07	1.35
NIFTY 100	-2.87	-1.23	17.36	17.14	14.58	15.68	0.99	1.00	0.99	21.62	4.23	1.27
NIFTY 200	-3.36	-1.67	18.00	17.54	14.44	15.98	1.00	0.99	0.97	22.04	4.09	1.26
NIFTY 500	-3.95	-2.09	18.77	18.22	14.51	15.94	0.99	0.98	0.96	22.67	4.09	1.22
NIFTY Midcap 150	-6.72	-5.14	21.71	22.19	15.50	18.66	0.98	0.83	0.69	26.83	3.78	1.10
NIFTY Midcap 50	-6.66	-4.27	16.46	20.63	14.46	22.71	1.17	0.82	0.67	25.05	3.02	1.37
NIFTY Smallcap 250	-9.32	-4.62	30.07	23.16	11.99	20.39	0.96	0.74	0.55	26.16	3.44	0.96
NIFTY Smallcap 50	-12.40	-10.84	11.45	17.49	5.69	22.52	1.06	0.74	0.55	28.87	3.15	1.09
NIFTY LargeMidcap 250	-4.79	-3.18	19.62	19.74	15.15	16.60	0.99	0.94	0.88	23.89	4.00	1.18
NIFTY MidSmallcap 400	-7.55	-4.98	24.17	22.44	14.32	18.93	0.98	0.82	0.67	26.62	3.67	1.05
NIFTY Midcap 100	-6.53	-4.57	22.64	20.28	12.52	20.27	1.07	0.83	0.69	25.35	3.35	1.20
NIFTY Smallcap 100	-11.31	-7.44	23.41	19.64	9.27	21.55	1.01	0.74	0.55	26.74	3.62	0.97
NIFTY500 Multicap 50:25:25	-5.47	-3.02	21.75	20.11	14.38	16.74	0.98	0.93	0.86	23.84	3.90	1.15
NIFTY Microcap 250	-9.17	-2.74	45.53	24.66	14.68	23.71	1.03	0.68	0.47	32.01	1.81	0.87
NIFTY Midcap Select	-6.52	-3.77	15.83	19.41	14.96	23.00	1.16	0.80	0.64	23.92	3.06	1.13
NIFTY Total Market	-4.06	-2.10	19.24	18.34	14.50	16.00	0.99	0.97	0.95	22.81	3.98	1.21
Thematic Indices												
NIFTY Commodities	-1.12	5.68	34.44	21.93	13.13	21.02	1.09	0.82	0.67	8.94	2.44	3.06
NIFTY CPSE	-0.89	10.57	39.80	10.18	3.15	22.08	0.85	0.61	0.37	6.51	1.52	7.50
NIFTY Energy	-2.20	7.63	33.34	21.22	19.36	19.56	0.94	0.76	0.57	10.66	2.24	3.97
NIFTY India Consumption	-1.84	-2.91	18.69	14.34	12.97	14.96	0.79	0.83	0.69	38.11	7.83	1.26
NIFTY Infrastructure	-4.74	-2.67	18.73	20.21	11.82	17.61	1.00	0.90	0.80	15.57	2.85	2.12
NIFTY MNC	-2.46	-0.64	18.20	13.61	13.37	13.72	0.71	0.82	0.67	53.07	7.91	1.77
NIFTY PSE	-2.89	6.35	31.24	11.59	3.81	21.71	0.92	0.67	0.45	5.69	1.40	8.26
NIFTY Services Sector	-3.81	-2.36	15.04	17.50	16.63	16.91	1.04	0.97	0.95	23.80	4.52	0.98
NIFTY100 Liquid 15	-2.62	3.28	20.09	7.24	4.45	18.64	1.11	0.94	0.88	16.38	3.01	1.23
NIFTY Midcap Liquid 15	-6.39	-1.51	23.16	22.72	15.99	24.22	1.19	0.78	0.60	20.23	3.00	1.28
NIFTY Aditya Birla Group	-2.79	1.00	23.02	19.52	6.66	23.24	1.10	0.75	0.56	-	4.87	0.48
NIFTY Mahindra Group	-7.42	-7.69	20.39	11.75	11.86	22.33	1.04	0.74	0.54	21.52	3.42	2.06
NIFTY Tata Group	-3.65	2.11	37.04	29.55	23.98	19.09	0.91	0.75	0.56	32.91	9.22	0.85
NIFTY Tata Group 25% Cap	-0.60	3.18	46.86	34.77	21.25	22.44	1.16	0.82	0.67	23.12	5.28	0.77
NIFTY Shariah 25	-3.54	-2.53	19.26	15.47	13.34	14.12	0.74	0.83	0.69	24.20	5.75	1.76
NIFTY50 Shariah	-2.96	-1.91	25.61	21.37	16.70	14.92	0.74	0.78	0.61	24.48	6.77	2.11
NIFTY500 Shariah	-3.83	-2.90	25.84	22.84	17.00	14.43	0.78	0.86	0.73	26.51	6.44	1.65
NIFTY SME EMERGE	-3.31	25.71	138.42	43.22	30.88	17.43	0.38	0.35	0.12	53.39	2.84	0.27
NIFTY100 ESG	-3.15	-2.56	19.96	19.79	17.21	15.46	0.94	0.96	0.93	25.23	5.44	1.30
NIFTY100 Enhanced ESG	-3.12	-2.54	20.02	19.41	17.06	15.45	0.94	0.96	0.93	25.48	5.52	1.31
NIFTY100 ESG Sector Leaders	-2.34	-2.13	16.72	17.18	15.94	15.02	0.93	0.98	0.97	22.29	5.04	1.22
NIFTY India Manufacturing	-2.32	1.58	22.84	19.48	10.45	17.57	0.94	0.84	0.71	17.28	3.81	1.62
NIFTY Non-Cyclical Consumer	-1.32	-4.44	21.99	17.06	16.48	14.97	0.77	0.81	0.65	43.23	10.16	1.14
NIFTY Mobility	-5.95	0.47	6.78	14.19	7.98	20.01	1.03	0.81	0.66	35.76	4.30	1.48
NIFTY India Digital	-5.49	-8.05	25.96	24.82	15.28	20.05	0.97	0.76	0.58	-	18.49	1.09
NIFTY India Defence	-5.60	-5.74	41.69	25.78	-	24.38	0.94	0.61	0.37	20.19	3.68	1.88
NIFTY Housing	-3.22	-0.09	22.31	20.65	15.46	17.62	0.00	0.00	0.00	16.20	3.44	0.93
NIFTY Transportation & Logistics	-6.67	0.41	10.09	14.80	7.50	20.78	1.05	0.79	0.63	60.34	4.80	1.04
Strategy Indices												
NIFTY Alpha 50	-5.47	-0.96	49.31	40.68	26.32	21.64	1.08	0.79	0.62	30.72	7.48	0.83
NIFTY Alpha Low-Volatility 30	-1.57	-2.81	23.42	15.01	14.79	14.35	0.73	0.80	0.64	39.28	9.00	1.11
NIFTY Alpha Quality Low-Volatility 30	-2.14	-2.88	19.11	15.71	14.61	14.01	0.73	0.82	0.68	36.21	9.06	1.60
NIFTY Alpha Quality Value Low-Volatility	-1.87	-1.23	20.10	16.01	14.25	13.71	0.73	0.85	0.72	20.16	5.21	2.68
NIFTY Dividend Opportunities 50	-2.96	0.36	23.52	14.91	12.49	15.04	0.85	0.89	0.80	13.10	3.45	3.47
NIFTY Growth Sectors 15	-2.64	-2.36	7.42	7.91	7.57	13.73	0.68	0.79	0.62	31.00	5.65	1.74
NIFTY High Beta 50	-5.72	-0.95	13.84	11.24	3.46	25.53	1.35	0.84	0.70	15.87	1.75	1.69
NIFTY Low Volatility 50	-3.74	-3.79	16.12	17.40	13.97	13.37	0.71	0.84	0.71	24.05	4.81	2.13
NIFTY100 Quality 30	-1.45	-1.21	16.62	14.56	12.83	14.12	0.81	0.91	0.82	30.68	8.07	2.01
NIFTY Quality Low-Volatility 30	-1.90	-1.75	18.83	15.12	13.45	13.42	0.72	0.84	0.71	28.04	7.01	2.06
NIFTY200 Quality 30	-1.39	-2.57	20.33	16.06	15.72	14.34	0.77	0.84	0.71	29.04	9.06	2.30
NIFTY50 Equal Weight	-2.76	0.58	22.16	18.48	12.84	15.92	0.96	0.96	0.91	16.19	3.63	2.28
NIFTY100 Equal Weight	-2.91	-1.38	19.32	17.64	11.91	16.29	0.94	0.91	0.83	17.51	3.37	1.89
NIFTY100 Low Volatility 30	-3.21	-3.01	16.40	15.98	14.73	12.87	0.73	0.89	0.80	23.70	5.00	2.16
NIFTY50 Value 20	-2.42	1.62	26.05	20.69	19.83	15.19	0.86	0.89	0.80	16.06	4.20	2.99
NIFTY100 Alpha 30	0.99	-0.44	38.07	23.98	19.53	19.76	1.04	0.84	0.70	20.28	5.25	1.34
NIFTY500 Value 50	-2.34	5.74	31.81	17.85	7.07	23.64	1.14	0.76	0.58	5.52	1.28	6.53
NIFTY Midcap150 Quality 50	-6.26	-7.14	18.55	20.05	16.45	16.01	0.78	0.77	0.60	26.06	7.00	1.50
NIFTY200 Momentum 30	-2.78	-2.77	37.11	23.07	20.29	21.73	1.16	0.84	0.71	33.34	6.02	1.01

- 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
	1M	3M	1 Yr	3 Yr	5 Yr	1 Yr	1 Yr	1 Yr	1 Yr			Yield
Sectoral Indices												
NIFTY Auto	-7.36	2.25	7.61	10.49	3.56	22.02	1.02	0.74	0.54	74.77	4.50	1.11
NIFTY Bank	-4.66	1.43	4.40	10.86	12.35	21.74	1.19	0.87	0.75	20.78	2.68	0.33
NIFTY Financial Services	-5.00	-3.37	5.88	15.22	16.03	20.28	1.17	0.91	0.82	20.83	3.65	0.59
NIFTY FMCG	-1.93	-4.34	11.95	8.57	11.52	14.30	0.63	0.70	0.49	36.64	8.85	2.27
NIFTY IT	-2.80	-3.27	41.76	31.69	28.46	20.71	0.88	0.67	0.45	33.35	10.43	1.60
NIFTY Media	-10.00	-7.28	24.72	-5.62	-6.87	33.95	1.11	0.51	0.26	-	3.04	0.62
NIFTY Metal	8.21	14.33	58.26	29.67	16.62	32.27	1.39	0.68	0.46	6.50	2.42	3.61
NIFTY Pharma	-1.68	-5.15	9.11	14.21	4.83	17.93	0.55	0.49	0.24	31.41	4.61	0.71
NIFTY Private Bank	-3.36	1.01	-0.55	6.65	10.42	21.84	1.19	0.86	0.74	22.91	2.62	0.29
NIFTY PSU Bank	-10.55	4.20	11.85	-1.04	-3.90	33.16	1.35	0.64	0.41	9.05	0.79	0.31
NIFTY Realty	-9.13	-10.50	25.09	24.32	17.76	34.78	1.44	0.65	0.43	55.69	3.52	0.21
NIFTY Financial Services 25/50	-5.92	-5.15	5.72	14.66	14.25	19.43	1.14	0.92	0.85	18.15	3.36	1.00
NIFTY Consumer Durables	0.94	-1.86	32.54	26.33	25.45	19.59	0.90	0.72	0.52	66.23	14.26	0.31
NIFTY Oil & Gas	-5.74	-0.91	21.28	18.37	14.81	18.91	0.91	0.76	0.58	8.05	1.97	4.54
NIFTY Healthcare Index	-1.36	-7.62	14.33	17.58	7.50	17.30	0.58	0.53	0.28	32.49	4.91	0.65
NIFTY Financial Services Ex-Bank	-6.43	-9.26	5.71	13.84	12.01	20.51	1.15	0.89	0.79	21.52	4.00	1.07

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