

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	-1.95	-7.67	4.27	16.99	11.89	15.30	1.00	1.00	1.00	20.39	4.05	1.44
NIFTY Next 50	-4.89	-14.63	-6.03	13.03	5.89	17.93	0.96	0.82	0.67	25.78	4.21	2.03
NIFTY 100	-2.86	-9.62	1.56	16.04	10.80	15.35	1.00	0.99	0.99	21.08	4.10	1.49
NIFTY 200	-2.72	-9.14	2.37	16.87	10.77	15.38	0.99	0.99	0.97	21.23	3.88	1.47
NIFTY 500	-2.71	-8.86	2.58	17.56	10.66	15.16	0.97	0.98	0.95	21.21	3.82	1.44
NIFTY Midcap 150	-1.52	-5.54	8.28	23.16	11.85	16.41	0.87	0.81	0.66	23.88	3.21	1.24
NIFTY Midcap 50	-2.00	-4.36	9.42	24.64	11.46	17.70	0.96	0.83	0.68	22.03	2.51	1.50
NIFTY Smallcap 250	-3.53	-7.41	1.40	23.93	6.75	17.47	0.84	0.74	0.55	17.77	2.87	1.32
NIFTY Smallcap 50	-3.81	-7.33	-7.67	16.37	-0.29	19.96	0.97	0.75	0.56	19.83	3.42	2.03
NIFTY LargeMidcap 250	-2.18	-7.59	4.93	19.66	11.41	15.28	0.93	0.94	0.88	22.42	3.59	1.36
NIFTY MidSmallcap 400	-2.19	-6.16	6.10	23.38	10.15	16.49	0.86	0.80	0.64	21.48	3.09	1.27
NIFTY Midcap 100	-1.74	-5.88	7.64	22.68	9.96	17.77	0.94	0.81	0.66	22.28	2.85	1.32
NIFTY Smallcap 100	-3.50	-8.08	-6.02	18.49	2.91	19.41	0.96	0.75	0.57	15.89	2.81	1.55
NIFTY500 Multicap 50:25:25	-2.70	-8.06	3.25	19.95	10.22	15.30	0.93	0.93	0.86	20.75	3.48	1.38
NIFTY Microcap 250	-4.86	-8.84	8.93	37.95	7.94	19.67	0.89	0.69	0.48	27.55	1.91	1.04
NIFTY Midcap Select	-1.98	-8.05	-2.36	18.09	9.28	18.72	1.01	0.82	0.68	44.30	3.63	0.81
NIFTY Total Market	-2.77	-8.86	2.73	17.91	10.58	15.18	0.97	0.97	0.95	21.32	3.73	1.43
Thematic Indices												
NIFTY Commodities	-5.77	-11.69	-3.79	23.50	8.48	19.17	0.96	0.76	0.58	13.40	2.06	3.38
NIFTY CPSE	2.54	0.82	21.29	28.18	5.97	19.85	0.56	0.43	0.18	6.97	1.60	6.43
NIFTY Energy	-8.57	-20.73	-9.57	19.91	11.69	20.65	0.88	0.65	0.43	12.99	1.86	2.87
NIFTY India Consumption	-2.99	-9.93	6.19	14.90	9.49	15.22	0.82	0.83	0.68	37.43	7.84	1.10
NIFTY Infrastructure	-0.86	-7.88	5.53	20.47	9.56	15.86	0.91	0.87	0.76	20.64	2.83	1.62
NIFTY MNC	-1.77	-6.61	4.96	14.45	7.57	14.12	0.75	0.82	0.66	46.52	8.01	3.12
NIFTY PSE	-0.16	-1.40	13.16	22.24	5.45	17.54	0.65	0.57	0.32	8.50	1.42	5.05
NIFTY Services Sector	-2.95	-10.56	-0.69	13.27	11.82	17.12	1.08	0.96	0.93	19.48	4.07	1.37
NIFTY100 Liquid 15	-2.11	-9.79	-0.35	10.50	1.03	17.15	1.05	0.93	0.87	16.26	2.94	1.41
NIFTY Midcap Liquid 15	-2.38	-5.71	5.55	24.15	12.05	19.36	1.03	0.82	0.67	23.55	3.08	0.86
NIFTY Aditya Birla Group	-3.04	-6.29	-5.17	23.97	3.96	21.17	1.05	0.76	0.58	86.86	5.23	0.56
NIFTY Mahindra Group	-0.60	1.82	22.30	27.69	12.21	20.79	1.05	0.77	0.60	16.87	3.78	2.07
NIFTY Tata Group	-2.57	-3.79	-4.05	25.81	18.23	18.42	0.99	0.83	0.68	31.91	7.40	2.46
NIFTY Tata Group 25% Cap	-3.56	-5.72	-6.49	29.51	15.49	19.23	1.05	0.84	0.70	27.83	4.35	1.86
NIFTY Shariah 25	-4.57	-11.11	-2.29	14.33	8.91	14.81	0.83	0.86	0.74	23.24	5.39	2.19
NIFTY50 Shariah	-4.39	-8.84	-6.14	18.09	10.89	16.55	0.91	0.84	0.71	21.31	5.03	2.54
NIFTY500 Shariah	-3.31	-8.80	-1.61	20.58	11.59	14.80	0.86	0.89	0.79	24.21	4.94	1.84
NIFTY SME EMERGE	-8.53	-2.44	49.99	69.97	30.62	15.13	0.49	0.49	0.24	45.11	4.49	0.11
NIFTY100 ESG	-3.50	-10.35	-4.16	16.35	11.77	15.58	0.98	0.96	0.92	25.38	5.01	1.52
NIFTY100 Enhanced ESG	-3.51	-10.37	-4.09	16.28	11.51	15.60	0.98	0.96	0.92	25.93	5.03	1.50
NIFTY100 ESG Sector Leaders	-3.20	-9.67	-0.38	15.44	11.47	15.58	1.01	0.99	0.98	23.52	4.46	1.27
NIFTY India Manufacturing	-4.04	-6.91	4.44	24.86	8.50	15.47	0.85	0.84	0.71	24.14	3.75	1.75
NIFTY Non-Cyclical Consumer	-0.39	-7.94	4.11	14.07	11.84	14.80	0.78	0.81	0.66	50.64	10.22	1.03
NIFTY Mobility	-4.58	-9.74	10.25	22.42	5.89	18.67	0.99	0.81	0.66	38.63	4.58	1.11
NIFTY India Digital	0.27	-6.49	-14.28	22.94	8.10	19.61	1.05	0.82	0.67	-	8.00	1.54
NIFTY India Defence	-2.70	-7.92	63.62	46.60	-	24.39	0.82	0.52	0.27	23.91	5.51	1.03
NIFTY Housing	-5.09	-13.47	-0.64	17.80	10.42	18.01	1.04	0.88	0.78	19.08	2.93	1.39
NIFTY Transportation & Logistics	-3.84	-6.68	13.58	24.82	6.07	18.64	0.97	0.79	0.63	36.67	5.03	0.92
NIFTY MidSmall India Consumption	-0.86	-9.07	-0.67	18.49	10.57	16.79	0.85	0.77	0.60	89.48	6.92	0.65
Strategy Indices												
NIFTY Alpha 50	-7.51	-17.53	-20.04	24.58	14.54	22.00	1.07	0.74	0.55	14.15	3.11	1.54
NIFTY Alpha Low-Volatility 30	-1.25	-6.93	2.04	13.69	9.95	14.30	0.81	0.87	0.76	21.03	4.61	1.74
NIFTY Alpha Quality Low-Volatility 30	-1.03	-6.61	0.44	14.80	10.41	14.00	0.78	0.86	0.73	19.42	5.54	2.25
NIFTY Alpha Quality Value Low-Volatility	-0.52	-5.48	9.49	19.60	11.85	13.40	0.75	0.86	0.74	14.03	3.86	3.08
NIFTY Dividend Opportunities 50	-0.79	-1.40	10.61	21.74	10.90	14.23	0.82	0.89	0.78	16.09	3.22	3.75
NIFTY Growth Sectors 15	-2.87	-5.15	17.75	14.68	7.65	14.16	0.70	0.75	0.57	30.22	6.54	1.46
NIFTY High Beta 50	-5.80	-10.05	2.95	21.32	-0.29	23.31	1.25	0.82	0.68	20.85	1.79	2.03
NIFTY Low Volatility 50	-2.12	-7.07	4.34	16.04	11.22	13.08	0.75	0.87	0.76	27.78	4.45	1.76
NIFTY100 Quality 30	-0.64	-4.98	4.01	15.99	10.58	14.28	0.83	0.89	0.80	24.99	7.66	2.16
NIFTY Quality Low-Volatility 30	-1.98	-6.59	2.63	15.92	10.29	13.28	0.73	0.84	0.71	25.76	6.52	2.25
NIFTY200 Quality 30	-0.48	-5.76	1.66	16.55	11.71	14.13	0.77	0.84	0.70	24.35	8.72	2.45
NIFTY50 Equal Weight	-3.66	-8.26	4.56	22.35	10.95	14.67	0.91	0.95	0.91	18.97	3.71	1.89
NIFTY100 Equal Weight	-3.45	-10.28	-1.59	17.90	7.96	15.46	0.92	0.91	0.83	22.81	3.95	1.80
NIFTY100 Low Volatility 30	-1.67	-6.23	5.08	17.97	11.78	13.21	0.78	0.90	0.81	25.61	4.59	1.95
NIFTY50 Value 20	-1.29	-2.02	8.01	24.99	16.62	15.27	0.87	0.87	0.75	17.28	3.90	3.27
NIFTY100 Alpha 30	-12.74	-25.36	-20.53	10.35	9.12	21.06	1.07	0.77	0.60	16.67	3.67	1.68
NIFTY500 Value 50	-5.29	-3.07	12.90	33.25	6.60	18.48	0.85	0.70	0.49	7.20	1.13	5.66
NIFTY Midcap150 Quality 50	-0.99	-5.23	-1.75	16.40	9.75	14.03	0.71	0.77	0.59	28.66	7.29	1.75
NIFTY200 Momentum 30	-3.68	-11.54	-6.39	17.19	12.79	18.84	1.04	0.85	0.72	15.80	2.80	1.57
NIFTY200 Alpha 30	-2.93	-10.11	-6.64	17.56	12.22	20.79	1.09	0.81	0.65	15.62	2.67	1.57
NIFTY Midcap150 Momentum 50	-0.36	-7.68	5.17	27.84	15.71	17.48	0.89	0.78	0.60	21.42	2.65	0.75

- 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	-4.39	-3.72	18.82	24.07	3.93	19.78	0.95	0.74	0.54	31.81	4.93	1.05
NIFTY Bank	-0.95	-6.85	12.13	11.82	10.36	18.92	1.08	0.88	0.77	15.62	2.65	0.71
NIFTY Financial Services	-0.58	-7.06	7.11	10.47	12.13	18.79	1.11	0.91	0.82	16.95	3.49	0.80
NIFTY FMCG	1.65	-0.76	29.08	17.61	13.09	15.13	0.63	0.64	0.41	39.29	10.91	1.80
NIFTY IT	-0.24	-2.22	-10.45	27.40	20.71	23.08	1.07	0.71	0.51	26.28	8.30	2.64
NIFTY Media	-10.13	-19.39	-14.54	1.51	-11.64	25.45	1.07	0.64	0.41	-	2.59	0.83
NIFTY Metal	-18.54	-19.71	-8.41	35.71	8.31	30.30	1.21	0.61	0.37	11.34	1.71	5.43
NIFTY Pharma	-4.68	-10.36	-8.36	16.58	6.36	14.92	0.55	0.57	0.32	30.86	4.02	1.14
NIFTY Private Bank	-0.70	-6.50	12.64	9.23	8.11	19.48	1.11	0.87	0.76	15.92	2.60	0.60
NIFTY PSU Bank	-8.69	-8.56	40.36	24.51	4.05	29.64	1.26	0.65	0.42	8.29	0.99	1.76
NIFTY Realty	-4.45	-12.65	-9.60	12.26	4.22	24.80	1.18	0.73	0.53	36.71	2.90	0.35
NIFTY Financial Services 25/50	-1.30	-7.25	5.31	9.92	10.08	18.00	1.09	0.93	0.86	15.19	3.38	1.03
NIFTY Consumer Durables	-0.68	-9.50	-13.10	13.96	12.78	17.59	0.86	0.75	0.56	57.17	10.30	0.62
NIFTY Oil & Gas	-8.46	-19.34	-3.30	18.41	9.32	21.01	0.89	0.65	0.42	14.18	1.69	3.03
NIFTY Healthcare Index	-4.11	-10.26	-6.71	16.94	8.35	15.08	0.58	0.59	0.35	33.73	4.35	0.82
NIFTY Financial Services Ex-Bank	-1.55	-7.09	-1.11	6.87	6.40	19.89	1.17	0.90	0.81	16.97	3.99	1.19
NIFTY MidSmall Financial Services	-3.48	-3.64	9.87	6.06	-0.40	20.93	1.06	0.77	0.60	9.89	1.48	1.96
NIFTY MidSmall Healthcare	-0.76	-6.46	-8.79	11.28	11.24	13.13	0.51	0.59	0.35	31.98	3.49	1.08
NIFTY MidSmall IT & Telecom	1.44	-0.36	-6.14	41.00	20.40	22.45	1.01	0.69	0.48	-	15.56	1.27

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