



Index Dashboard

July 31, 2022

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	8.91	1.04	10.24	16.96	12.62	17.37	1.00	1.00	1.00	20.73	4.12	1.29
NIFTY Next 50	12.25	-3.50	5.19	17.35	9.08	19.70	0.98	0.86	0.74	20.31	4.23	2.29
NIFTY 100	9.41	0.33	9.85	17.11	12.16	17.36	1.00	1.00	0.99	20.90	4.18	1.41
NIFTY 200	9.79	0.23	9.59	17.95	12.11	17.59	1.00	0.99	0.98	21.10	4.03	1.38
NIFTY 500	9.73	-0.21	8.63	18.81	12.05	17.52	0.99	0.98	0.96	21.47	4.01	1.34
NIFTY Midcap 150	11.67	0.30	7.69	25.88	13.53	19.85	0.97	0.85	0.71	24.69	3.68	1.10
NIFTY Midcap 50	12.29	0.52	8.26	24.79	12.45	22.42	1.08	0.83	0.70	20.10	2.94	1.43
NIFTY Smallcap 250	8.92	-7.05	-2.69	25.55	8.16	21.72	0.95	0.76	0.58	20.58	3.19	1.11
NIFTY Smallcap 50	9.54	-10.58	-19.63	17.80	0.36	24.65	1.09	0.77	0.59	22.85	2.73	1.08
NIFTY LargeMidcap 250	10.54	0.32	8.83	21.53	12.94	18.03	0.98	0.95	0.89	22.66	3.91	1.25
NIFTY MidSmallcap 400	10.82	-2.04	4.34	25.75	11.73	20.15	0.96	0.83	0.69	23.28	3.52	1.11
NIFTY Midcap 100	12.26	-0.41	7.81	24.24	10.97	21.37	1.04	0.84	0.71	22.42	3.28	1.20
NIFTY Smallcap 100	8.88	-10.21	-11.82	19.69	4.39	23.51	1.04	0.77	0.59	19.29	3.25	1.11
NIFTY500 Multicap 50:25:25	9.86	-1.53	6.22	21.57	11.70	18.18	0.98	0.93	0.87	21.71	3.76	1.26
NIFTY Microcap 250	8.34	-6.05	-0.66	34.36	11.18	24.61	1.00	0.71	0.50	37.77	1.90	0.96
NIFTY Midcap Select	11.10	-2.21	5.67	21.61	12.00	23.41	1.11	0.83	0.68	30.59	4.43	0.88
NIFTY Total Market	9.70	-0.36	8.41	19.07	12.02	17.58	0.99	0.98	0.95	21.70	3.91	1.33
Thematic Indices												
NIFTY Commodities	10.77	-10.04	5.41	21.55	11.01	22.53	1.01	0.78	0.61	8.82	2.23	3.77
NIFTY CPSE	2.84	-4.25	31.21	12.26	5.26	23.48	0.66	0.49	0.24	6.53	1.58	6.18
NIFTY Energy	3.62	-8.97	41.46	24.78	18.02	21.55	0.86	0.70	0.48	11.61	2.43	3.33
NIFTY India Consumption	12.42	6.78	19.44	20.23	12.23	17.37	0.85	0.85	0.73	39.20	8.71	1.08
NIFTY Infrastructure	6.11	-4.38	12.07	18.52	9.47	18.76	0.97	0.90	0.81	15.59	2.88	2.02
NIFTY MNC	9.27	4.49	9.88	18.34	9.91	15.96	0.77	0.84	0.70	54.75	8.29	3.13
NIFTY PSE	5.34	-4.94	18.29	12.08	4.28	21.86	0.77	0.61	0.37	5.84	1.42	6.95
NIFTY Services Sector	10.51	1.57	8.16	14.69	13.15	18.51	1.03	0.97	0.94	21.64	4.33	1.12
NIFTY100 Liquid 15	10.39	-2.46	8.41	8.13	1.24	19.38	1.05	0.94	0.89	15.90	3.00	1.10
NIFTY Midcap Liquid 15	10.09	1.51	17.89	26.63	14.31	24.73	1.15	0.81	0.65	19.02	3.09	1.63
NIFTY Aditya Birla Group	17.15	-6.94	-6.44	19.06	3.26	24.56	1.09	0.77	0.60	80.98	4.46	0.56
NIFTY Mahindra Group	7.71	5.82	18.85	23.05	12.96	23.83	1.06	0.77	0.59	19.94	3.60	2.19
NIFTY Tata Group	6.51	-5.11	12.48	24.84	21.96	21.66	1.02	0.82	0.66	27.38	7.58	1.24
NIFTY Tata Group 25% Cap	12.29	-4.92	13.62	33.06	18.97	24.40	1.18	0.84	0.70	18.56	4.19	1.35
NIFTY Shariah 25	9.12	-0.12	4.11	18.32	11.30	16.29	0.82	0.87	0.76	24.10	5.73	1.81
NIFTY50 Shariah	7.89	-0.63	3.17	20.17	13.22	17.84	0.87	0.84	0.71	23.22	6.48	2.21
NIFTY500 Shariah	9.48	-0.10	4.94	23.85	14.26	16.79	0.87	0.90	0.80	26.12	6.38	1.69
NIFTY SME EMERGE	6.64	-3.36	71.97	51.16	32.20	17.87	0.55	0.54	0.29	81.12	3.53	0.24
NIFTY100 ESG	10.46	-0.74	6.66	19.54	14.19	17.64	0.98	0.97	0.94	23.81	5.35	1.47
NIFTY100 Enhanced ESG	10.50	-0.60	7.00	19.34	14.08	17.62	0.98	0.97	0.94	23.94	5.38	1.47
NIFTY100 ESG Sector Leaders	8.84	-0.31	8.27	16.90	13.22	17.23	0.98	0.99	0.97	21.10	4.35	1.33
NIFTY India Manufacturing	10.30	-0.07	7.93	24.83	9.50	18.84	0.94	0.86	0.74	17.91	3.79	2.12
NIFTY Non-Cyclical Consumer	13.54	3.13	14.24	19.67	14.58	17.51	0.84	0.84	0.70	46.14	11.16	0.97
NIFTY Mobility	8.77	7.59	20.25	23.75	7.51	21.14	1.02	0.84	0.70	46.34	5.16	1.23
NIFTY India Digital	4.89	-10.00	-9.07	22.35	11.21	22.69	1.07	0.82	0.67	86.42	10.98	1.40
NIFTY India Defence	12.46	7.12	52.32	34.79	-	25.38	0.86	0.59	0.35	22.08	4.93	1.33
NIFTY Housing	15.29	-1.42	7.09	20.13	12.91	20.06	1.05	0.91	0.83	16.13	3.23	1.29
NIFTY Transportation & Logistics	9.39	9.40	22.37	25.14	6.88	21.84	1.03	0.82	0.67	67.07	5.59	0.95
Strategy Indices												
NIFTY Alpha 50	7.99	-17.36	0.01	34.46	19.30	24.52	1.13	0.80	0.64	31.20	15.18	1.06
NIFTY Alpha Low-Volatility 30	10.00	-1.14	2.83	14.79	11.89	16.80	0.83	0.86	0.74	31.45	6.29	1.44
NIFTY Alpha Quality Low-Volatility 30	10.06	0.45	5.63	18.58	12.51	16.29	0.81	0.86	0.74	34.44	8.30	1.73
NIFTY Alpha Quality Value Low-Volatility	9.90	3.66	9.62	19.49	13.85	15.46	0.78	0.87	0.76	19.90	5.26	2.62
NIFTY Dividend Opportunities 50	8.87	0.75	9.67	16.30	11.38	16.82	0.87	0.90	0.81	12.26	3.18	4.04
NIFTY Growth Sectors 15	9.75	10.01	15.80	16.57	8.08	15.75	0.73	0.80	0.64	38.27	6.68	1.40
NIFTY High Beta 50	16.40	-5.25	-0.02	14.70	-0.05	26.73	1.30	0.84	0.71	17.04	1.54	2.00
NIFTY Low Volatility 50	8.73	1.71	2.45	19.27	12.53	15.30	0.78	0.88	0.78	27.31	4.89	1.80
NIFTY100 Quality 30	10.88	3.89	7.99	17.35	12.32	16.45	0.86	0.91	0.83	30.70	8.25	1.85
NIFTY Quality Low-Volatility 30	9.88	3.05	8.05	18.51	12.36	15.50	0.77	0.87	0.75	29.97	7.30	1.88
NIFTY200 Quality 30	10.59	2.24	7.05	19.18	14.89	16.60	0.83	0.87	0.76	29.55	9.53	2.03
NIFTY50 Equal Weight	11.16	1.27	11.70	20.94	11.63	17.20	0.95	0.96	0.92	17.55	3.82	1.96
NIFTY100 Equal Weight	10.74	-1.14	6.81	19.30	10.00	17.95	0.96	0.93	0.86	18.34	3.59	2.18
NIFTY100 Low Volatility 30	8.11	1.46	7.07	17.64	13.13	14.93	0.79	0.92	0.84	24.14	5.00	2.03
NIFTY50 Value 20	8.46	0.83	9.59	22.04	17.41	17.28	0.89	0.90	0.80	17.03	4.34	2.91
NIFTY100 Alpha 30	11.17	-8.18	7.53	20.97	14.74	21.66	1.07	0.86	0.74	22.98	4.68	2.09
NIFTY500 Value 50	9.63	-4.78	11.91	20.40	4.52	23.14	0.96	0.72	0.52	5.41	1.16	6.64
NIFTY Midcap150 Quality 50	9.03	-0.96	-2.04	22.52	13.76	17.32	0.81	0.81	0.66	27.65	7.28	1.51
NIFTY200 Momentum 30	9.55	-7.60	-3.38	21.16	14.92	23.70	1.19	0.87	0.76	20.68	3.99	1.86
NIFTY200 Alpha 30	11.68	-9.71	-5.91	21.03	13.20	25.42	1.24	0.85	0.72	27.13	5.10	1.32

- 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 (%)	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	7.58	14.02	26.27	23.96	3.94	23.40	1.02	0.76	0.57	58.07	5.37	1.02
NIFTY Bank	12.22	4.53	9.11	9.49	8.75	21.50	1.07	0.87	0.75	17.39	2.54	0.59
NIFTY Financial Services	12.74	5.51	6.71	11.72	11.79	21.02	1.09	0.90	0.81	18.90	3.49	0.73
NIFTY FMCG	12.83	12.46	20.44	15.60	12.36	16.77	0.69	0.72	0.51	42.64	10.39	1.87
NIFTY IT	5.32	-6.78	-2.32	25.69	24.53	24.48	1.04	0.74	0.54	26.54	8.11	2.24
NIFTY Media	9.56	-3.29	16.83	2.92	-6.93	35.29	1.13	0.56	0.31	-	3.22	0.69
NIFTY Metal	18.41	-11.75	-1.44	31.33	13.71	33.74	1.25	0.65	0.42	6.08	1.84	5.67
NIFTY Pharma	5.21	-4.90	-10.81	17.78	6.88	17.39	0.64	0.64	0.41	38.66	4.54	0.71
NIFTY Private Bank	14.01	4.33	6.43	6.46	6.81	22.08	1.10	0.86	0.75	18.36	2.53	0.42
NIFTY PSU Bank	14.66	3.33	16.75	1.23	-5.14	31.10	1.23	0.69	0.47	7.76	0.71	2.37
NIFTY Realty	17.12	1.69	13.47	19.42	10.29	35.36	1.43	0.70	0.50	56.73	3.41	0.26
NIFTY Financial Services 25/50	13.05	4.92	4.30	12.05	10.45	20.33	1.08	0.92	0.85	17.21	3.41	0.98
NIFTY Consumer Durables	13.42	-5.83	8.78	22.54	19.46	21.80	0.95	0.76	0.58	62.41	12.07	0.47
NIFTY Oil & Gas	3.26	-4.20	23.16	23.03	14.53	21.61	0.88	0.71	0.51	8.97	2.11	3.70
NIFTY Healthcare Index	6.87	-4.50	-9.57	20.66	9.29	17.76	0.68	0.67	0.44	38.88	5.05	0.66
NIFTY Financial Services Ex-Bank	16.28	3.40	-1.52	11.22	7.31	22.35	1.17	0.91	0.82	20.29	4.00	1.05

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