

Based on Total Return Index												
Index Name	1M	3M	Returns (%)			Volatility (%)	Beta	Correlation	R ²	P/E	P/B	Dividend Yield
	1 Yr	3 Yr	1 Yr	3 Yr	5 Yr	1 Yr	1 Yr	1 Yr	1 Yr			
Broad Market Indices												
NIFTY 50	2.87	7.44	12.94	26.07	12.90	12.56	1.00	1.00	1.00	21.59	4.33	1.36
NIFTY Next 50	6.44	12.98	8.67	21.46	8.58	14.89	0.94	0.79	0.63	28.11	4.67	1.64
NIFTY 100	3.22	8.22	11.07	25.02	12.07	12.59	1.00	0.99	0.99	22.47	4.42	1.38
NIFTY 200	3.62	8.74	12.29	26.50	12.28	12.61	0.99	0.98	0.97	22.57	4.15	1.36
NIFTY 500	3.78	8.83	12.74	27.66	12.35	12.43	0.96	0.97	0.95	22.56	4.12	1.33
NIFTY Midcap 150	5.71	10.66	19.81	36.82	14.60	13.81	0.85	0.78	0.60	24.98	3.41	1.14
NIFTY Midcap 50	6.45	12.84	23.80	38.38	14.98	15.11	0.95	0.79	0.63	22.71	2.77	1.29
NIFTY Smallcap 250	5.59	11.15	15.39	42.19	10.64	14.89	0.84	0.71	0.50	19.50	3.28	1.24
NIFTY Smallcap 50	4.28	12.11	11.23	36.21	4.01	16.68	0.97	0.73	0.54	18.76	3.20	1.93
NIFTY LargeMidcap 250	4.47	9.45	15.43	30.88	13.40	12.59	0.92	0.92	0.85	23.69	3.84	1.26
NIFTY MidSmallcap 400	5.67	10.85	18.46	38.41	13.30	13.90	0.85	0.77	0.59	22.81	3.36	1.17
NIFTY Midcap 100	6.20	12.13	20.35	37.71	13.36	15.07	0.93	0.78	0.60	23.17	3.00	1.25
NIFTY Smallcap 100	5.12	11.08	11.47	37.68	6.47	16.46	0.95	0.73	0.53	18.67	3.11	1.37
NIFTY500 Multicap 50:25:25	4.44	9.58	14.35	32.24	12.53	12.64	0.92	0.91	0.84	22.18	3.80	1.28
NIFTY Microcap 250	7.71	17.05	25.35	58.13	13.10	17.03	0.89	0.65	0.43	20.71	2.21	0.95
NIFTY Midcap Select	7.93	14.97	14.84	34.61	12.73	15.74	0.98	0.78	0.61	32.95	3.25	0.75
NIFTY Total Market	3.88	9.04	13.04	28.17	12.36	12.45	0.96	0.97	0.94	22.51	4.03	1.32
Thematic Indices												
NIFTY Commodities	1.10	8.82	8.11	31.00	11.65	15.93	1.01	0.80	0.64	15.78	2.23	2.97
NIFTY CPSE	1.31	7.48	20.72	34.97	8.78	16.46	0.73	0.55	0.31	7.93	1.74	5.99
NIFTY Energy	0.59	10.12	-6.10	25.03	14.61	17.82	0.95	0.67	0.45	12.43	2.18	3.18
NIFTY India Consumption	6.28	12.14	16.38	21.45	10.90	12.07	0.74	0.77	0.60	40.40	8.64	1.17
NIFTY Infrastructure	1.93	8.83	12.86	25.94	12.19	13.35	0.91	0.85	0.73	22.07	3.08	1.38
NIFTY MNC	5.05	9.74	14.63	20.24	9.26	11.50	0.69	0.75	0.56	36.74	7.57	2.87
NIFTY PSE	2.49	9.45	19.67	31.17	8.29	14.98	0.78	0.65	0.42	9.11	1.53	4.68
NIFTY Services Sector	2.37	5.80	8.73	25.76	11.81	14.34	1.10	0.96	0.93	20.40	4.27	1.24
NIFTY100 Liquid 15	6.64	11.92	16.40	28.50	4.20	14.74	1.08	0.92	0.85	22.51	3.73	1.02
NIFTY Midcap Liquid 15	4.81	10.72	14.76	38.31	15.61	16.29	1.00	0.77	0.59	24.26	3.19	0.70
NIFTY Aditya Birla Group	0.49	6.53	15.24	31.94	7.72	18.30	1.04	0.71	0.51	-	5.58	0.55
NIFTY Mahindra Group	8.55	4.57	21.58	41.92	9.18	18.01	1.09	0.76	0.58	17.66	3.96	1.95
NIFTY Tata Group	3.93	5.54	5.92	31.88	18.15	15.72	1.01	0.81	0.65	33.62	7.83	2.01
NIFTY Tata Group 25% Cap	5.40	10.31	10.07	44.25	18.66	15.53	1.03	0.83	0.69	36.71	4.98	1.57
NIFTY Shariah 25	4.78	7.93	6.70	17.47	10.41	12.77	0.84	0.83	0.69	22.94	5.78	2.16
NIFTY50 Shariah	4.58	3.39	2.09	20.37	11.84	14.21	0.93	0.82	0.68	23.22	5.18	2.11
NIFTY500 Shariah	5.02	6.31	7.36	25.38	13.20	12.45	0.87	0.88	0.77	26.68	5.18	1.55
NIFTY SME EMERGE	3.68	11.46	50.63	86.12	33.19	13.65	0.40	0.37	0.14	51.60	4.68	0.11
NIFTY100 ESG	4.94	9.12	8.13	24.70	12.92	12.80	0.97	0.95	0.90	27.35	5.46	1.28
NIFTY100 Enhanced ESG	4.99	9.16	8.19	24.87	12.60	12.83	0.97	0.95	0.90	27.89	5.47	1.26
NIFTY100 ESG Sector Leaders	3.06	6.76	8.63	22.30	12.25	12.53	0.98	0.98	0.97	25.34	4.75	1.10
NIFTY India Manufacturing	4.08	9.32	14.39	30.79	11.67	12.76	0.83	0.82	0.67	25.94	4.06	1.69
NIFTY Non-Cyclical Consumer	7.13	13.32	17.62	21.92	13.38	11.72	0.70	0.74	0.55	58.82	11.15	1.01
NIFTY Mobility	7.02	13.39	17.79	31.62	9.05	15.68	0.95	0.76	0.58	34.08	5.17	0.99
NIFTY India Digital	6.24	7.37	0.99	27.13	11.02	16.95	1.08	0.80	0.64	-	7.84	1.21
NIFTY India Defence	4.77	14.61	56.98	65.73	22.32	22.12	0.90	0.51	0.26	29.30	6.49	0.99
NIFTY Housing	1.31	8.70	11.61	29.11	12.32	14.79	1.01	0.86	0.73	22.29	3.16	1.28
NIFTY Transportation & Logistics	8.04	13.26	21.73	35.10	9.03	15.57	0.91	0.74	0.54	32.77	5.68	0.81
NIFTY MidSmall India Consumption	7.85	11.23	13.08	30.72	13.84	13.23	0.75	0.71	0.50	53.48	6.30	0.58
NIFTY REITs & InvITs	-2.17	3.70	-4.74	16.11	-	9.54	0.15	0.19	0.04	58.21	1.12	8.35
Strategy Indices												
NIFTY Alpha 50	5.95	16.07	-2.09	36.80	17.51	18.84	1.06	0.71	0.50	15.58	2.46	1.36
NIFTY Alpha Low-Volatility 30	3.59	10.24	16.13	21.59	10.90	11.10	0.75	0.85	0.73	21.57	5.06	1.72
NIFTY Alpha Quality Low-Volatility 30	4.78	11.03	13.36	21.78	11.80	11.41	0.75	0.82	0.68	20.74	6.13	2.10
NIFTY Alpha Quality Value Low-Volatility	4.64	11.50	20.45	25.07	13.90	11.29	0.75	0.83	0.69	15.03	4.28	2.78
NIFTY Dividend Opportunities 50	3.83	6.98	18.18	27.55	11.97	12.02	0.85	0.89	0.79	16.12	2.89	3.71
NIFTY Growth Sectors 15	5.98	9.41	20.89	26.34	8.21	11.60	0.63	0.68	0.47	32.43	8.61	2.03
NIFTY High Beta 50	3.78	13.82	23.52	41.84	4.27	20.71	1.31	0.79	0.63	17.46	1.89	1.75
NIFTY Low Volatility 50	4.24	9.42	11.97	21.50	12.84	10.52	0.70	0.84	0.70	29.01	5.12	1.51
NIFTY100 Quality 30	6.03	9.68	16.16	23.30	11.80	11.59	0.79	0.85	0.73	26.97	8.36	2.01
NIFTY Quality Low-Volatility 30	4.14	9.26	11.64	21.02	11.30	10.74	0.67	0.79	0.62	27.85	7.08	2.09
NIFTY200 Quality 30	4.78	9.28	12.59	21.47	12.18	11.48	0.72	0.79	0.62	26.49	9.46	2.37
NIFTY50 Equal Weight	4.08	10.50	15.83	30.66	13.21	12.26	0.92	0.94	0.89	21.02	4.15	1.68
NIFTY100 Equal Weight	4.81	10.92	10.51	26.20	10.54	12.81	0.91	0.89	0.80	24.72	4.50	1.51
NIFTY100 Low Volatility 30	3.71	8.54	11.52	22.37	12.37	10.59	0.74	0.88	0.78	26.26	5.21	1.73
NIFTY50 Value 20	3.50	4.71	14.71	28.78	17.43	13.12	0.90	0.86	0.74	19.02	4.08	3.00
NIFTY100 Alpha 30	5.00	16.69	1.94	19.00	11.73	18.25	1.09	0.75	0.57	17.98	4.10	1.70
NIFTY500 Value 50	0.91	9.77	25.95	44.92	11.08	16.16	0.96	0.75	0.56	7.83	1.23	5.17
NIFTY Midcap150 Quality 50	5.09	6.85	7.53	23.56	11.43	11.75	0.68	0.72	0.52	30.90	7.75	1.80
NIFTY200 Momentum 30	6.02	14.53	14.95	27.33	14.97	15.73	1.01	0.81	0.65	17.06	3.20	1.42
NIFTY200 Alpha 30	6.77	16.33	20.16	30.40	15.51	17.63	1.10	0.78	0.61	14.65	2.59	1.45
NIFTY Midcap150 Momentum 50	6.51	11.72	19.58	40.60	19.12	14.80	0.86	0.73	0.53	21.92	2.96	0.68
NIFTY Smallcap250 Quality 50	5.61	10.47	18.16	43.75	14.92	14.00	0.00	0.00	0.00	21.41	4.57	1.60

- 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							
Sectoral Indices												
NIFTY Auto	7.66	11.52	23.72	32.89	6.53	16.32	0.87	0.67	0.44	28.83	5.49	0.94
NIFTY Bank	2.58	10.14	25.37	32.48	10.87	15.81	1.09	0.87	0.75	16.46	2.86	0.78
NIFTY Financial Services	2.13	8.79	19.07	27.81	12.53	15.16	1.10	0.91	0.83	18.09	3.77	0.90
NIFTY FMCG	6.85	13.88	33.83	22.79	13.95	12.69	0.56	0.55	0.31	43.99	12.59	1.95
NIFTY IT	5.83	-0.99	0.39	30.18	18.85	20.86	1.17	0.70	0.49	25.50	8.21	2.07
NIFTY Media	2.39	3.05	-13.85	14.94	-10.39	22.12	1.09	0.62	0.38	-	2.70	0.73
NIFTY Metal	1.56	11.84	12.77	49.26	12.54	26.08	1.37	0.66	0.44	16.23	1.85	4.82
NIFTY Pharma	0.52	7.94	1.44	9.82	9.88	12.80	0.46	0.46	0.21	27.89	4.33	1.02
NIFTY Private Bank	2.96	9.46	24.87	29.05	8.49	16.34	1.11	0.85	0.73	17.50	2.80	0.60
NIFTY PSU Bank	-2.76	10.78	60.31	54.42	6.98	28.53	1.36	0.60	0.36	7.59	1.08	1.89
NIFTY Realty	7.57	21.77	16.67	38.92	10.62	21.71	1.11	0.64	0.41	38.26	3.56	0.29
NIFTY Financial Services 25/50	4.32	11.15	18.67	28.35	11.02	14.61	1.07	0.92	0.85	16.33	3.78	1.00
NIFTY Consumer Durables	7.45	8.78	5.88	28.68	15.28	13.92	0.76	0.68	0.47	60.10	11.08	0.58
NIFTY Oil & Gas	-0.80	7.07	-4.08	21.76	12.27	18.54	0.96	0.65	0.42	14.61	1.80	3.05
NIFTY Healthcare Index	2.47	9.51	6.01	13.84	12.25	12.86	0.49	0.47	0.22	32.05	4.94	0.71
NIFTY Financial Services Ex-Bank	6.18	11.53	15.30	26.72	7.68	16.52	1.14	0.87	0.76	18.35	4.27	1.16
NIFTY MidSmall Financial Services	6.05	12.24	27.29	31.79	1.51	18.73	1.08	0.72	0.52	11.77	1.80	1.56
NIFTY MidSmall Healthcare	4.93	12.85	8.55	16.74	15.09	11.34	0.46	0.51	0.26	35.16	3.75	0.83
NIFTY MidSmall IT & Telecom	9.50	13.90	12.71	54.19	23.49	19.29	1.07	0.70	0.49	-	33.18	1.13

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