

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	4.74	-6.72	7.82	12.56	13.39	12.42	1.00	1.00	1.00	26.31	3.44	1.22
NIFTY Next 50	4.04	-11.45	-6.15	13.76	19.04	16.07	1.03	0.80	0.64	41.29	3.91	0.96
NIFTY 100	4.64	-7.41	5.56	12.77	14.28	12.55	1.00	0.99	0.99	27.63	3.49	1.19
NIFTY 200	4.31	-7.96	3.35	12.56	14.73	12.88	1.02	0.98	0.96	28.80	3.35	1.17
NIFTY 500	4.11	-8.66	0.74	12.25	15.14	12.97	1.01	0.97	0.94	29.61	3.23	1.14
NIFTY Midcap 150	2.44	-11.77	-9.53	12.61	21.56	16.07	1.03	0.79	0.63	40.06	2.95	0.97
NIFTY Midcap 50	1.12	-10.41	-7.47	13.03	18.28	19.98	1.24	0.77	0.59	53.81	2.09	1.26
NIFTY Smallcap 250	1.41	-16.58	-25.18	5.51	18.67	18.79	1.05	0.70	0.48	43.14	1.87	0.96
NIFTY Smallcap 50	2.91	-21.48	-32.60	1.20	13.50	24.56	1.33	0.67	0.45	62.14	1.42	1.03
NIFTY LargeMidcap 250	3.55	-9.60	-2.08	12.90	18.13	13.72	1.01	0.92	0.84	33.41	3.18	1.08
NIFTY MidSmallcap 400	2.12	-13.33	-14.99	10.25	20.61	16.72	1.04	0.77	0.59	40.99	2.49	0.97
NIFTY Midcap 100	1.92	-11.95	-11.17	11.01	19.27	17.67	1.12	0.79	0.62	42.27	2.57	1.02
NIFTY Smallcap 100	2.56	-18.74	-27.93	5.18	15.64	21.45	1.17	0.68	0.46	34.80	1.65	0.94
Thematic Indices												
NIFTY Commodities	1.53	-11.63	-11.31	15.74	11.06	17.66	1.17	0.82	0.68	14.71	1.63	2.84
NIFTY CPSE	-8.25	-17.28	-22.17	2.58	5.80	19.93	0.94	0.59	0.34	8.63	1.29	5.83
NIFTY Energy	4.15	-8.89	3.35	22.57	15.02	20.16	1.18	0.73	0.53	14.76	1.91	1.85
NIFTY India Consumption	7.32	-8.31	3.25	12.85	15.50	13.85	0.93	0.84	0.70	46.68	5.93	1.02
NIFTY Infrastructure	4.16	-5.59	-10.52	5.25	6.44	15.91	1.01	0.79	0.62	34.55	2.07	1.54
NIFTY MNC	6.12	-8.66	1.93	15.31	19.83	14.69	0.93	0.79	0.62	30.57	4.66	1.88
NIFTY PSE	-5.07	-13.26	-21.34	5.09	7.61	17.83	0.93	0.65	0.42	10.13	1.44	4.42
NIFTY Services Sector	4.46	-5.04	11.44	14.35	16.06	12.49	0.94	0.94	0.88	30.46	3.51	1.00
NIFTY100 Liquid 15	-1.07	-16.53	-13.52	7.27	9.07	20.49	1.36	0.83	0.69	23.01	1.78	1.82
NIFTY Midcap Liquid 15	0.04	-8.42	-7.41	12.16	17.60	21.36	1.27	0.74	0.54	21.28	2.06	1.33
NIFTY Aditya Birla Group	5.31	-15.02	-21.04	4.12	5.52	21.78	1.19	0.68	0.46	-	1.98	0.40
NIFTY Mahindra Group	0.62	-12.95	18.26	9.19	11.93	18.97	1.04	0.68	0.47	19.92	3.42	1.04
NIFTY Tata Group	1.66	-7.42	17.57	14.90	12.68	17.74	0.67	0.47	0.22	28.04	5.14	1.10
NIFTY Tata Group 25% Cap	1.22	-10.75	-8.34	9.88	8.65	16.13	0.96	0.74	0.55	28.51	2.71	0.91
NIFTY Shariah 25	4.16	-6.89	2.19	10.35	14.90	14.00	0.96	0.85	0.73	23.44	3.45	1.44
NIFTY50 Shariah	2.25	-7.52	-1.12	11.56	12.83	14.65	0.99	0.84	0.70	18.41	2.73	1.82
NIFTY500 Shariah	2.71	-9.05	-4.09	12.16	15.88	13.56	0.95	0.87	0.75	23.19	3.43	1.29
NIFTY SME EMERGE	5.33	-6.35	1.10	-	-	16.71	0.37	0.28	0.08	17.27	2.16	0.32
NIFTY100 ESG	4.80	-7.97	8.30	13.70	14.88	12.73	1.01	0.98	0.97	26.72	3.54	1.04
NIFTY100 Enhanced ESG	5.33	-8.05	7.91	13.96	15.12	12.64	1.00	0.98	0.96	26.05	3.59	1.06
Strategy Indices												
NIFTY Alpha 50	1.17	-16.03	-5.38	11.51	22.57	22.21	1.22	0.68	0.46	24.56	6.83	0.67
NIFTY Alpha Low-Volatility 30	5.55	-6.56	6.86	18.00	23.37	11.51	0.84	0.91	0.82	27.68	4.63	1.03
NIFTY Alpha Quality Low-Volatility 30	5.49	-6.15	8.64	14.70	19.86	11.65	0.81	0.86	0.75	30.97	7.16	1.13
NIFTY Alpha Quality Value Low-Volatility	4.23	-5.84	6.76	13.37	17.81	11.27	0.78	0.86	0.74	27.68	6.21	1.33
NIFTY Dividend Opportunities 50	-0.42	-9.54	2.06	13.00	12.77	12.07	0.84	0.87	0.75	15.59	2.73	2.91
NIFTY Growth Sectors 15	5.38	-10.67	5.70	9.75	13.75	13.85	0.92	0.83	0.68	35.21	6.77	1.11
NIFTY High Beta 50	0.91	-19.79	-25.50	2.71	6.21	27.62	1.59	0.72	0.51	-	1.13	1.37
NIFTY Low Volatility 50	5.16	-6.48	3.51	12.06	17.72	11.56	0.86	0.92	0.85	26.32	3.83	1.35
NIFTY100 Quality 30	4.69	-8.79	8.33	9.60	13.12	12.17	0.83	0.85	0.72	27.12	6.14	1.43
NIFTY Quality Low-Volatility 30	6.30	-5.40	9.94	10.44	16.92	11.02	0.76	0.86	0.73	30.11	7.01	1.17
NIFTY200 Quality 30	3.86	-6.89	12.97	12.75	16.25	11.99	0.82	0.85	0.72	30.87	8.23	1.38
NIFTY50 Equal Weight	2.66	-9.64	-2.80	8.85	11.11	13.36	1.02	0.95	0.91	21.56	2.82	1.68
NIFTY100 Equal Weight	2.77	-10.84	-6.43	9.88	14.28	14.20	1.01	0.89	0.79	27.84	3.03	1.42
NIFTY100 Low Volatility 30	4.50	-6.55	10.06	13.10	17.11	10.76	0.79	0.91	0.83	25.25	4.19	1.38
NIFTY50 Value 20	1.30	-6.59	13.64	14.85	14.66	13.52	0.96	0.88	0.77	23.46	2.79	1.52

- 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

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	1M	3M	1 Yr	3 Yr	5 Yr							
Sectoral Indices												
NIFTY Auto	5.14	-15.76	-17.11	3.94	12.85	17.70	1.11	0.78	0.61	25.83	4.45	1.06
NIFTY Bank	6.80	-4.27	6.47	16.29	20.13	14.98	1.04	0.87	0.75	53.93	3.07	0.47
NIFTY Financial Services	7.52	-2.35	11.49	18.24	20.66	15.76	1.12	0.89	0.78	38.18	3.69	0.69
NIFTY FMCG	5.62	-8.27	18.38	15.86	13.65	14.85	0.82	0.69	0.47	43.01	11.06	1.20
NIFTY IT	-2.02	-7.07	34.17	11.51	12.78	18.89	0.52	0.34	0.12	20.35	5.04	1.47
NIFTY Media	2.56	-10.03	-22.67	2.22	10.15	18.93	0.92	0.60	0.36	30.78	3.73	0.59
NIFTY Metal	-4.04	-13.09	-11.11	25.90	9.00	24.75	1.26	0.63	0.40	12.62	1.34	3.93
NIFTY Pharma	-4.92	-10.63	0.96	-6.39	5.33	21.21	0.96	0.56	0.32	50.98	3.94	0.65
NIFTY Private Bank	6.67	-4.89	9.27	17.83	23.02	15.43	1.05	0.85	0.72	38.14	3.36	0.53
NIFTY PSU Bank	-0.02	-12.07	-24.41	-2.91	4.02	32.02	1.51	0.59	0.34	-	1.01	0.05
NIFTY Realty	7.95	-15.73	-28.37	10.83	6.57	25.61	1.25	0.60	0.36	-	1.37	0.59

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