

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	5.60	4.75	8.47	17.17	14.46	9.71	1.00	1.00	1.00	21.52	3.53	1.35
Nifty Next 50	9.22	8.28	10.60	17.49	12.73	12.54	0.96	0.74	0.55	23.24	3.88	1.42
Nifty 100	6.21	5.37	7.83	16.90	14.04	9.79	1.00	0.99	0.98	21.92	3.61	1.34
Nifty 200	6.84	6.03	11.28	18.70	14.97	9.83	0.99	0.98	0.95	22.08	3.58	1.28
Nifty 500	7.15	6.46	13.84	20.10	15.84	9.81	0.97	0.96	0.91	22.68	3.62	1.24
Nifty Midcap 150	9.70	8.79	32.84	29.96	21.88	11.55	0.84	0.71	0.50	24.85	3.79	0.93
Nifty Midcap 50	10.39	9.31	38.89	31.37	21.90	12.58	0.95	0.73	0.53	19.73	3.30	1.14
Nifty Smallcap 250	10.31	11.26	38.24	34.37	22.08	13.51	0.89	0.64	0.41	25.63	3.40	0.95
Nifty Smallcap 50	12.55	16.61	47.67	27.33	17.80	15.28	1.00	0.63	0.40	26.43	3.36	1.26
Nifty LargeMidcap 250	7.95	7.10	19.92	23.41	18.01	10.05	0.92	0.89	0.79	23.32	3.70	1.13
Nifty MidSmallcap 400	9.91	9.66	34.76	31.39	21.97	11.98	0.86	0.70	0.48	25.12	3.64	0.94
Nifty Midcap 100	10.49	9.84	34.83	30.75	20.74	12.39	0.91	0.72	0.51	22.99	3.44	0.91
Nifty Smallcap 100	12.13	15.96	43.01	30.34	19.06	14.80	0.98	0.65	0.42	26.81	3.48	1.04
Nifty500 Multicap 50:25:25	8.10	7.70	21.17	24.54	18.16	10.35	0.93	0.87	0.76	23.49	3.60	1.14
Nifty Microcap 250	10.69	12.76	58.65	52.67	27.37	16.30	0.98	0.59	0.34	29.01	2.76	0.75
Nifty Midcap Select	10.92	9.15	31.95	25.19	17.92	12.34	0.90	0.70	0.50	18.30	3.71	0.88
Nifty Total Market	7.27	6.67	14.96	20.79	16.13	9.89	0.97	0.95	0.90	22.85	3.58	1.22
Thematic Indices												
Nifty Commodities	9.60	10.19	13.42	25.82	17.12	13.13	1.05	0.77	0.60	13.49	1.98	2.16
Nifty CPSE	9.92	22.24	50.61	46.56	21.01	14.53	0.80	0.53	0.28	9.28	1.78	4.60
Nifty Energy	9.77	14.31	8.10	24.39	18.06	14.91	1.03	0.67	0.45	10.12	1.89	2.92
Nifty India Consumption	8.03	8.47	14.57	19.97	14.09	9.29	0.73	0.76	0.58	42.53	7.72	1.09
Nifty Infrastructure	8.20	10.90	21.78	25.91	18.11	10.99	0.95	0.84	0.71	17.41	2.60	1.30
Nifty MNC	4.61	3.59	12.37	16.34	12.01	9.38	0.68	0.70	0.49	39.21	8.02	1.93
Nifty PSE	15.76	24.92	54.17	42.70	20.36	14.42	0.86	0.58	0.33	8.07	1.76	3.65
Nifty Services Sector	5.28	3.86	0.84	13.33	12.79	11.01	1.08	0.95	0.90	20.87	3.76	1.34
Nifty100 Liquid 15	5.28	6.98	13.97	21.29	8.72	11.69	1.09	0.90	0.81	23.95	3.10	0.87
Nifty Midcap Liquid 15	11.02	9.87	32.80	29.67	22.15	13.08	0.93	0.69	0.48	18.17	2.92	1.01
Nifty Aditya Birla Group	7.19	11.32	20.65	25.67	14.01	15.02	1.01	0.65	0.43	-	2.95	0.42
Nifty Mahindra Group	10.65	1.73	25.64	26.04	14.84	16.02	1.06	0.64	0.41	21.19	3.29	1.84
Nifty Tata Group	6.93	7.87	18.75	22.59	20.91	12.66	0.94	0.72	0.52	37.23	7.27	2.06
Nifty Tata Group 25% Cap	8.96	10.32	27.05	31.26	25.00	11.73	0.92	0.76	0.58	53.12	5.41	1.39
Nifty Shariah 25	5.87	6.43	7.24	14.91	12.76	10.58	0.87	0.80	0.64	24.00	4.40	2.05
Nifty50 Shariah	6.08	6.00	5.51	13.83	14.66	11.56	0.95	0.80	0.63	26.24	4.58	2.21
Nifty500 Shariah	7.13	5.71	11.68	19.33	17.14	10.12	0.87	0.83	0.69	29.82	4.82	1.54
Nifty SME Emerge	3.05	10.36	59.69	88.67	47.35	12.98	0.48	0.36	0.13	58.65	5.16	0.15
Nifty100 ESG	7.08	6.91	9.68	16.49	15.17	9.73	0.94	0.93	0.87	27.07	4.75	1.28
Nifty100 Enhanced ESG	7.09	6.85	9.59	16.47	15.01	9.75	0.93	0.93	0.87	27.79	4.92	1.27
Nifty100 ESG Sector Leaders	6.20	5.71	7.40	14.90	13.87	9.54	0.95	0.96	0.93	27.15	4.52	1.27
Nifty India Manufacturing	9.31	6.16	21.47	24.92	16.90	10.09	0.81	0.78	0.61	25.20	3.86	1.19
Nifty Non-Cyclical Consumer	6.99	6.99	17.36	20.42	16.03	9.13	0.67	0.71	0.50	59.17	10.60	0.94
Nifty Mobility	10.27	11.85	26.15	25.53	16.51	12.76	0.95	0.73	0.53	23.27	4.64	0.97
Nifty India Digital	9.19	9.65	24.22	19.05	17.44	14.51	1.10	0.74	0.54	-	8.56	1.27
Nifty India Defence	14.61	13.57	60.28	69.75	39.94	21.83	1.00	0.44	0.20	39.28	8.59	0.68
Nifty Housing	7.20	6.58	9.52	21.48	16.30	11.65	1.00	0.83	0.69	25.06	2.97	1.04
Nifty Transportation & Logistics	9.36	10.49	30.78	28.43	17.23	12.53	0.90	0.70	0.49	27.08	5.08	0.83
Nifty MidSmall India Consumption	10.75	9.74	27.90	25.39	19.90	11.13	0.71	0.62	0.39	63.39	6.66	0.46
Nifty REITs & InvITs	3.15	2.17	-0.86	9.09	-	8.82	0.14	0.15	0.02	32.60	1.53	7.16
Strategy Indices												
Nifty Alpha 50	11.21	12.86	28.39	27.94	26.57	16.19	1.07	0.64	0.41	16.44	2.46	1.22
Nifty Alpha Low-Volatility 30	9.69	11.91	21.93	20.13	14.89	8.90	0.75	0.82	0.68	18.22	3.48	1.57
Nifty Alpha Quality Low-Volatility 30	9.71	11.86	22.33	18.83	15.14	9.33	0.71	0.74	0.55	22.22	5.69	2.05
Nifty Alpha Quality Value Low-Volatility	10.80	14.11	32.04	25.14	19.16	10.25	0.81	0.77	0.59	17.85	4.36	2.34
Nifty Dividend Opportunities 50	8.98	12.17	27.34	25.81	17.16	10.19	0.88	0.83	0.70	15.39	3.03	3.12
Nifty Growth Sectors 15	5.52	5.72	14.06	17.56	10.66	9.36	0.67	0.69	0.48	31.19	7.74	2.07
Nifty High Beta 50	8.36	8.78	33.47	30.09	14.18	17.11	1.31	0.74	0.55	17.76	2.02	1.54
Nifty Low Volatility 50	7.27	7.70	17.99	18.08	16.10	8.38	0.71	0.83	0.68	23.84	4.23	1.53
Nifty100 Quality 30	7.20	8.25	17.33	17.23	14.28	9.09	0.77	0.82	0.68	28.35	7.45	2.01
Nifty Quality Low-Volatility 30	6.58	7.34	15.50	16.93	13.71	8.75	0.69	0.76	0.58	27.64	6.95	2.00
Nifty200 Quality 30	6.89	8.29	16.83	17.50	14.68	9.44	0.72	0.74	0.54	28.06	8.16	2.30
Nifty50 Equal Weight	7.71	9.15	17.53	24.15	17.43	9.60	0.91	0.93	0.86	19.89	3.38	1.47
Nifty100 Equal Weight	8.43	8.71	15.41	20.71	15.14	10.44	0.92	0.86	0.73	22.01	3.70	1.41
Nifty100 Low Volatility 30	7.02	7.79	16.73	18.20	15.24	8.42	0.74	0.86	0.73	22.85	4.65	1.73
Nifty50 Value 20	6.59	7.78	15.92	22.66	18.53	10.83	0.91	0.81	0.66	19.45	3.55	2.89
Nifty100 Alpha 30	10.70	11.68	3.51	17.14	15.56	15.34	1.13	0.71	0.51	23.84	3.27	1.11
Nifty500 Value 50	12.85	19.58	45.02	44.58	22.35	15.02	1.06	0.68	0.47	7.47	1.29	3.73
Nifty Midcap150 Quality 50	5.94	3.32	17.84	17.42	15.83	9.74	0.63	0.62	0.39	34.79	8.35	1.41
Nifty200 Momentum 30	12.17	13.04	24.59	26.62	20.06	13.29	1.03	0.75	0.56	18.40	3.34	1.16
Nifty200 Alpha 30	14.06	15.03	38.01	29.90	23.01	15.47	1.13	0.71	0.50	17.46	2.46	1.10
Nifty Midcap150 Momentum 50	11.96	14.02	36.21	38.55	27.99	12.46	0.83	0.65	0.42	20.09	3.20	0.95
Nifty Smallcap250 Quality 50	11.72	11.08	36.62	35.34	24.13	13.12	0.83	0.62	0.38	24.21	3.85	1.54

- 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 (%) 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							
Sectoral Indices												
Nifty Auto	10.28	12.01	33.66	26.71	14.97	12.79	0.83	0.63	0.39	24.68	5.00	0.96
Nifty Bank	3.82	1.12	3.76	15.30	11.16	12.43	1.09	0.85	0.72	15.25	2.58	0.83
Nifty Financial Services	4.48	2.39	4.60	12.83	12.60	11.81	1.06	0.87	0.76	17.36	3.13	0.84
Nifty FMCG	3.75	4.10	18.01	20.94	13.81	10.65	0.56	0.51	0.26	43.17	11.07	1.88
Nifty IT	6.66	5.24	9.12	16.55	19.72	17.28	1.12	0.63	0.39	27.43	7.10	2.48
Nifty Media	4.54	0.26	8.87	15.94	-1.25	22.11	1.04	0.46	0.21	-	2.46	0.43
Nifty Metal	8.78	5.48	7.29	36.32	19.49	21.55	1.43	0.64	0.42	30.91	2.11	2.56
Nifty Pharma	10.62	7.61	24.61	11.97	12.70	12.05	0.44	0.35	0.12	32.71	4.42	0.81
Nifty Private Bank	4.05	0.94	5.86	12.62	9.31	12.49	1.08	0.84	0.71	17.00	2.64	0.65
Nifty PSU Bank	2.16	12.84	26.93	49.56	12.33	26.95	1.55	0.56	0.31	7.10	1.15	2.12
Nifty Realty	18.36	27.91	59.12	40.25	25.71	20.16	1.12	0.54	0.29	45.73	4.54	0.30
Nifty Financial Services 25/50	6.32	5.96	15.51	16.56	14.20	11.76	1.05	0.87	0.75	16.48	3.00	0.98
Nifty Consumer Durables	4.93	2.61	11.60	18.75	17.81	11.19	0.63	0.54	0.30	65.23	9.42	0.46
Nifty Oil & Gas	11.46	9.80	-1.05	19.66	15.72	15.09	1.00	0.65	0.42	7.20	1.53	2.61
Nifty Healthcare Index	11.19	8.60	23.75	14.22	14.59	12.20	0.47	0.38	0.14	37.57	4.91	0.65
Nifty Financial Services Ex-Bank	7.43	11.48	27.65	17.69	14.44	13.40	1.05	0.76	0.58	19.70	3.49	1.04
Nifty MidSmall Financial Services	11.97	13.94	47.03	23.91	11.75	16.96	1.15	0.66	0.43	13.99	2.09	1.40
Nifty MidSmall Healthcare	12.85	11.14	41.23	13.07	19.47	11.64	0.47	0.39	0.16	44.60	4.81	0.54
Nifty MidSmall IT & Telecom	9.91	9.58	45.21	40.44	32.97	16.51	1.01	0.60	0.35	-	14.56	1.02

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