

Based on Total Return Index

Index Name	Returns (%)					Volatility (%)	Beta	Correlation	R ²	P/E	P/B	Dividend
	1M	3M	1 Yr	3 Yr	5 Yr	1 Yr	1 Yr	1 Yr	1 Yr			Yield
Broad Market Indices												
Nifty 50	-2.74	-3.09	7.01	19.29	14.27	9.83	1.00	1.00	1.00	20.45	3.35	1.41
Nifty Next 50	-2.25	-2.70	3.83	18.15	11.64	12.42	0.94	0.74	0.55	23.52	3.56	1.47
Nifty 100	-2.68	-2.98	5.33	18.77	13.70	9.89	1.00	0.99	0.98	20.99	3.40	1.40
Nifty 200	-2.89	-2.10	7.81	20.53	14.42	9.89	0.98	0.98	0.95	21.32	3.36	1.34
Nifty 500	-2.77	-1.24	9.87	21.87	15.17	9.84	0.96	0.96	0.91	21.78	3.38	1.31
Nifty Midcap 150	-3.78	3.17	23.45	31.99	20.23	11.57	0.81	0.69	0.47	25.08	3.46	1.04
Nifty Midcap 50	-4.66	2.45	28.25	34.78	19.78	12.63	0.91	0.71	0.50	20.64	2.99	1.23
Nifty Smallcap 250	-1.68	6.15	29.14	35.36	20.04	13.41	0.85	0.62	0.39	23.46	3.09	1.01
Nifty Smallcap 50	-1.10	10.16	35.87	27.43	15.71	15.09	0.95	0.62	0.39	23.92	2.99	1.31
Nifty LargeMidcap 250	-3.23	0.16	14.25	25.36	17.03	10.05	0.90	0.88	0.78	22.85	3.43	1.22
Nifty MidSmallcap 400	-3.05	4.20	25.43	33.09	20.19	11.95	0.82	0.68	0.46	24.48	3.32	1.03
Nifty Midcap 100	-4.09	3.20	24.43	32.75	18.81	12.45	0.88	0.70	0.48	23.40	3.11	0.99
Nifty Smallcap 100	-0.76	8.38	31.43	30.73	16.96	14.64	0.94	0.63	0.39	24.53	3.11	1.10
Nifty500 Multicap 50:25:25	-2.71	0.89	15.59	26.26	17.09	10.32	0.91	0.87	0.76	22.49	3.33	1.21
Nifty Microcap 250	-0.15	12.21	49.03	53.53	24.96	16.25	0.95	0.58	0.33	25.76	2.47	0.82
Nifty Midcap Select	-3.96	1.67	18.70	28.38	15.99	12.50	0.86	0.68	0.46	19.21	3.35	0.91
Nifty Total Market	-2.69	-0.84	10.85	22.52	15.42	9.92	0.96	0.95	0.90	21.90	3.34	1.29
Thematic Indices												
Nifty Commodities	-3.48	-1.18	8.81	26.55	15.34	13.21	1.04	0.77	0.60	13.22	1.82	2.31
Nifty CPSE	-0.70	11.35	39.99	48.77	16.71	14.58	0.79	0.54	0.29	9.21	1.65	4.84
Nifty Energy	-1.96	0.26	0.99	23.91	16.82	14.93	1.03	0.68	0.46	10.27	1.75	2.81
Nifty India Consumption	-1.51	-0.70	5.48	19.79	13.94	9.33	0.71	0.74	0.55	39.33	7.15	1.10
Nifty Infrastructure	-2.36	0.12	17.14	26.52	17.22	11.03	0.94	0.84	0.70	18.06	2.41	1.27
Nifty MNC	-1.14	-3.32	9.99	16.91	12.34	9.30	0.66	0.70	0.49	36.76	7.68	2.23
Nifty PSE	-1.74	7.47	38.83	41.95	15.68	14.29	0.84	0.58	0.33	8.01	1.54	3.80
Nifty Services Sector	-2.99	-3.48	-0.45	17.05	12.62	11.19	1.08	0.95	0.90	19.90	3.58	1.39
Nifty100 Liquid 15	-2.77	-0.51	10.31	25.48	7.38	11.72	1.06	0.89	0.79	22.11	2.95	0.92
Nifty Midcap Liquid 15	-3.21	2.53	19.99	32.47	19.63	13.21	0.90	0.67	0.45	17.16	2.64	1.01
Nifty Aditya Birla Group	-1.10	3.05	18.42	27.80	13.61	15.48	1.02	0.65	0.42	-	2.75	0.45
Nifty Mahindra Group	-7.56	-2.13	13.03	28.17	12.68	16.06	1.06	0.65	0.42	18.68	2.99	2.19
Nifty Tata Group	-3.38	0.43	15.10	22.23	19.69	12.73	0.95	0.74	0.54	34.38	6.78	2.20
Nifty Tata Group 25% Cap	-2.21	1.76	19.18	34.09	23.17	11.86	0.92	0.77	0.59	41.00	4.97	1.51
Nifty Shariah 25	-1.85	0.38	6.12	14.62	12.40	10.65	0.87	0.80	0.65	23.83	4.17	2.15
Nifty50 Shariah	-2.40	0.33	4.85	13.04	13.82	11.72	0.95	0.80	0.64	24.25	4.33	2.33
Nifty500 Shariah	-2.84	0.19	7.86	19.08	16.15	10.13	0.86	0.84	0.70	28.06	4.51	1.62
Nifty SME Emerge	9.39	23.67	69.49	88.84	47.99	13.10	0.45	0.34	0.12	57.09	5.03	0.15
Nifty100 ESG	-2.35	-1.44	5.23	17.77	14.67	9.81	0.93	0.93	0.87	25.83	4.44	1.34
Nifty100 Enhanced ESG	-2.34	-1.47	5.15	17.75	14.63	9.82	0.93	0.93	0.87	26.50	4.60	1.33
Nifty100 ESG Sector Leaders	-2.99	-1.06	5.37	16.31	13.59	9.70	0.95	0.96	0.93	25.29	4.26	1.34
Nifty India Manufacturing	-3.75	-2.38	13.16	25.77	15.18	10.09	0.79	0.77	0.60	23.24	3.54	1.33
Nifty Non-Cyclical Consumer	-1.39	-0.23	10.49	20.42	16.05	9.04	0.64	0.70	0.49	56.79	9.93	0.90
Nifty Mobility	-1.63	1.13	15.60	27.45	15.22	12.73	0.92	0.71	0.50	24.27	4.21	1.01
Nifty India Digital	-2.45	3.86	17.17	19.06	14.93	14.87	1.12	0.74	0.55	-	7.85	1.38
Nifty India Defence	-2.71	7.64	46.88	67.63	37.66	21.79	0.99	0.45	0.20	35.49	7.50	0.85
Nifty Housing	-4.12	-1.47	5.93	24.62	15.70	11.70	0.99	0.83	0.69	23.03	2.77	1.03
Nifty Transportation & Logistics	-1.69	1.65	19.73	30.95	16.14	12.55	0.87	0.68	0.46	27.66	4.65	0.90
Nifty MidSmall India Consumption	-2.23	1.50	15.00	25.47	18.64	11.18	0.67	0.59	0.35	57.03	6.02	0.50
Nifty REITs & InvITs	0.82	-2.16	-6.05	11.07	-	8.74	0.15	0.17	0.03	66.89	1.51	6.03
Strategy Indices												
Nifty Alpha 50	-3.51	3.78	16.11	27.94	24.20	16.04	1.03	0.63	0.40	14.89	2.19	1.33
Nifty Alpha Low-Volatility 30	-1.49	-0.86	13.34	18.45	14.01	8.86	0.74	0.82	0.68	18.43	3.18	1.35
Nifty Alpha Quality Low-Volatility 30	-0.99	-0.51	15.52	17.42	14.24	9.19	0.70	0.75	0.56	21.28	5.22	2.08
Nifty Alpha Quality Value Low-Volatility	-1.06	1.63	23.52	23.56	17.72	10.05	0.79	0.78	0.60	16.88	3.96	2.49
Nifty Dividend Opportunities 50	-1.78	1.88	21.93	26.19	15.07	10.18	0.87	0.84	0.71	14.86	2.80	3.35
Nifty Growth Sectors 15	-1.99	-0.27	7.57	21.70	10.63	9.33	0.64	0.67	0.45	29.82	7.34	2.18
Nifty High Beta 50	-3.99	3.49	29.21	36.45	12.56	17.05	1.27	0.73	0.54	16.57	1.85	1.79
Nifty Low Volatility 50	-1.36	-0.98	13.67	18.06	15.64	8.34	0.70	0.82	0.68	24.71	3.96	1.45
Nifty100 Quality 30	-1.36	0.28	12.24	18.08	13.74	9.03	0.76	0.83	0.68	27.09	6.98	2.06
Nifty Quality Low-Volatility 30	-1.34	-0.50	12.13	17.12	13.65	8.71	0.67	0.76	0.57	26.59	6.56	2.03
Nifty200 Quality 30	-1.54	1.14	12.30	17.46	14.02	9.34	0.70	0.74	0.54	26.86	7.67	2.33
Nifty50 Equal Weight	-2.32	-0.20	12.98	26.71	16.31	9.65	0.91	0.92	0.86	18.54	3.14	1.56
Nifty100 Equal Weight	-2.37	-1.37	9.48	22.42	13.91	10.41	0.91	0.86	0.74	21.09	3.42	1.50
Nifty100 Low Volatility 30	-0.90	-1.39	13.64	18.09	14.70	8.49	0.74	0.86	0.74	23.86	4.36	1.54
Nifty50 Value 20	-2.65	0.16	13.62	23.44	17.32	10.95	0.91	0.82	0.67	18.03	3.34	3.05
Nifty100 Alpha 30	-3.22	-0.26	-6.15	16.13	14.11	15.33	1.10	0.71	0.50	22.45	2.96	1.17
Nifty500 Value 50	-3.24	4.92	38.91	47.06	18.97	14.93	1.04	0.69	0.47	7.27	1.15	4.19
Nifty Midcap150 Quality 50	-2.66	1.36	12.62	19.81	14.86	9.73	0.60	0.61	0.37	33.37	7.90	1.59
Nifty200 Momentum 30	-3.65	0.58	12.46	24.14	18.50	13.23	1.00	0.74	0.55	17.45	2.98	1.28
Nifty200 Alpha 30	-4.95	1.57	21.76	27.81	20.40	15.32	1.07	0.69	0.47	16.34	2.16	1.24
Nifty Midcap150 Momentum 50	-2.90	5.97	21.56	37.22	25.18	12.36	0.79	0.63	0.40	19.02	2.87	1.04
Nifty Smallcap250 Quality 50	-2.19	2.54	26.18	35.41	21.47	12.89	0.77	0.59	0.34	21.66	3.45	1.67

- 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	-1.65	1.60	19.86	28.35	13.88	13.01	0.80	0.60	0.37	24.48	4.53	1.07
Nifty Bank	-3.90	-5.93	4.60	22.29	11.79	12.34	1.06	0.85	0.72	14.80	2.49	0.87
Nifty Financial Services	-3.06	-5.40	4.55	19.09	13.25	11.89	1.06	0.88	0.77	16.84	3.00	0.86
Nifty FMCG	-0.66	-2.60	17.15	22.51	14.22	10.81	0.55	0.50	0.25	41.87	10.70	1.80
Nifty IT	-3.26	2.76	8.41	15.60	17.71	17.56	1.14	0.64	0.41	25.75	6.66	2.68
Nifty Media	-3.05	6.78	6.98	16.45	-1.63	22.35	1.02	0.45	0.20	-	2.36	0.40
Nifty Metal	-5.65	-4.35	9.81	42.73	16.53	22.25	1.44	0.64	0.40	21.71	1.94	3.30
Nifty Pharma	-4.79	-1.94	12.09	10.15	9.34	11.96	0.42	0.35	0.12	30.37	4.00	0.89
Nifty Private Bank	-3.75	-4.72	5.69	19.48	9.86	12.35	1.06	0.84	0.71	16.34	2.54	0.68
Nifty PSU Bank	-6.16	6.79	43.63	59.38	11.85	27.54	1.50	0.53	0.29	7.11	1.13	2.17
Nifty Realty	4.75	6.48	37.95	38.68	23.42	19.73	1.08	0.54	0.29	44.44	3.84	0.34
Nifty Financial Services 25/50	-2.48	-2.79	13.59	22.54	14.13	11.83	1.05	0.87	0.76	15.96	2.82	0.98
Nifty Consumer Durables	-3.07	2.46	4.34	21.78	18.29	11.09	0.61	0.54	0.29	60.03	8.98	0.46
Nifty Oil & Gas	-3.71	-6.16	-5.36	18.72	13.67	14.91	0.98	0.64	0.42	7.87	1.38	2.50
Nifty Healthcare Index	-4.77	-3.10	11.02	12.04	11.44	12.09	0.46	0.38	0.14	34.20	4.41	0.71
Nifty Financial Services Ex-Bank	-1.24	3.79	21.57	23.50	13.95	13.57	1.06	0.77	0.59	19.30	3.25	1.05
Nifty MidSmall Financial Services	-4.03	5.00	38.97	28.29	9.77	16.91	1.10	0.64	0.41	13.45	1.87	1.54
Nifty MidSmall Healthcare	-3.98	0.79	24.15	10.78	17.08	11.61	0.44	0.37	0.14	41.11	4.26	0.60
Nifty MidSmall IT & Telecom	-2.28	6.36	38.40	39.01	29.84	16.34	1.01	0.61	0.37	-	13.27	1.04

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