

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	-3.74	8.73	-1.64	15.59	13.20	17.92	1.00	1.00	1.00	20.64	4.02	1.32
NIFTY Next 50	-3.01	16.48	1.30	16.58	10.13	20.26	0.98	0.87	0.75	21.82	4.63	1.99
NIFTY 100	-3.71	9.87	-0.95	15.85	12.81	17.91	1.00	1.00	0.99	21.34	4.19	1.37
NIFTY 200	-3.55	10.74	-0.53	16.97	12.81	18.16	1.00	0.99	0.98	21.52	3.96	1.37
NIFTY 500	-3.21	11.19	-0.22	17.97	12.81	18.06	0.99	0.98	0.97	21.65	3.90	1.33
NIFTY Midcap 150	-1.69	16.51	3.65	26.56	14.38	20.16	0.97	0.87	0.75	24.69	3.26	1.22
NIFTY Midcap 50	-2.49	14.84	2.08	25.24	13.42	22.30	1.08	0.87	0.75	21.71	2.50	1.54
NIFTY Smallcap 250	-0.80	14.33	-0.72	26.56	9.65	21.60	0.95	0.79	0.63	18.82	2.95	1.07
NIFTY Smallcap 50	-2.87	11.40	-19.26	17.96	1.71	24.89	1.11	0.80	0.63	19.04	3.52	1.33
NIFTY LargeMidcap 250	-2.69	13.17	1.39	21.21	13.70	18.54	0.99	0.95	0.91	22.90	3.66	1.30
NIFTY MidSmallcap 400	-1.42	15.85	2.29	26.54	12.81	20.35	0.97	0.85	0.73	22.39	3.15	1.17
NIFTY Midcap 100	-2.48	16.45	2.10	25.38	12.22	21.69	1.05	0.86	0.75	22.81	2.88	1.32
NIFTY Smallcap 100	-1.75	12.42	-12.30	20.31	5.55	23.68	1.05	0.80	0.63	16.72	2.89	1.07
NIFTY500 Multicap 50:25:25	-2.48	12.63	0.39	21.33	12.62	18.62	0.98	0.94	0.89	21.40	3.56	1.26
NIFTY Microcap 250	-0.02	16.23	6.58	36.06	12.07	23.87	1.00	0.75	0.56	37.72	1.91	0.94
NIFTY Midcap Select	-2.66	13.63	-1.67	21.82	12.74	23.34	1.12	0.86	0.74	37.71	3.77	0.75
NIFTY Total Market	-3.13	11.31	-0.05	18.29	12.78	18.11	0.99	0.98	0.96	21.88	3.80	1.32
Thematic Indices												
NIFTY Commodities	-5.17	11.69	0.05	21.14	10.55	22.50	1.02	0.81	0.66	9.77	2.16	3.14
NIFTY CPSE	-6.08	5.70	14.69	13.97	4.68	22.86	0.67	0.52	0.27	6.33	1.49	5.98
NIFTY Energy	-8.98	2.70	15.36	21.45	17.82	22.08	0.88	0.72	0.51	12.81	2.27	2.77
NIFTY India Consumption	-0.99	17.91	10.86	18.10	13.75	17.77	0.86	0.86	0.74	39.40	8.64	0.99
NIFTY Infrastructure	-3.29	8.14	0.41	17.51	10.75	19.14	0.97	0.91	0.82	17.77	2.79	1.84
NIFTY MNC	-0.30	12.39	4.20	15.19	10.12	16.43	0.77	0.84	0.71	58.00	9.10	2.62
NIFTY PSE	-5.68	6.04	2.96	11.67	3.89	21.26	0.77	0.65	0.43	6.71	1.33	5.97
NIFTY Services Sector	-3.96	10.35	-3.86	14.31	13.92	19.15	1.04	0.97	0.94	21.45	4.16	1.21
NIFTY100 Liquid 15	-1.45	12.49	-0.14	9.59	1.78	19.83	1.05	0.95	0.90	15.97	3.03	1.29
NIFTY Midcap Liquid 15	-3.74	9.95	7.12	26.96	15.13	24.45	1.16	0.85	0.72	23.64	3.04	0.77
NIFTY Aditya Birla Group	-4.16	18.47	-10.00	19.91	4.21	24.50	1.09	0.80	0.64	62.12	4.98	0.62
NIFTY Mahindra Group	-4.42	11.89	11.33	22.55	14.20	24.63	1.10	0.80	0.64	15.85	3.55	2.11
NIFTY Tata Group	-5.44	1.89	-7.02	23.88	21.18	21.69	1.00	0.83	0.69	25.39	7.21	1.29
NIFTY Tata Group 25% Cap	-5.92	9.87	-0.42	31.25	18.52	24.58	1.17	0.85	0.72	18.82	4.50	1.31
NIFTY Shariah 25	-1.64	10.17	-3.34	14.82	11.34	16.65	0.82	0.88	0.77	23.61	5.79	1.79
NIFTY50 Shariah	-3.98	3.30	-10.81	16.71	11.88	18.17	0.86	0.85	0.71	18.78	5.10	2.07
NIFTY500 Shariah	-2.47	9.54	-3.45	21.51	13.97	17.18	0.86	0.90	0.81	22.40	5.40	1.57
NIFTY SME EMERGE	3.61	25.75	75.10	60.53	35.30	17.79	0.55	0.56	0.31	90.36	4.25	0.11
NIFTY100 ESG	-3.31	10.14	-4.60	17.99	14.73	18.17	0.98	0.97	0.94	23.64	5.18	1.46
NIFTY100 Enhanced ESG	-3.31	10.14	-4.45	17.73	14.58	18.16	0.98	0.97	0.94	23.76	5.21	1.47
NIFTY100 ESG Sector Leaders	-4.00	7.75	-4.27	15.52	13.69	17.79	0.98	0.99	0.98	21.13	4.22	1.29
NIFTY India Manufacturing	-2.79	12.62	4.88	23.31	10.10	19.08	0.94	0.88	0.77	18.96	3.89	1.76
NIFTY Non-Cyclical Consumer	0.35	19.33	5.40	17.69	16.13	17.69	0.84	0.85	0.73	45.31	10.89	0.95
NIFTY Mobility	-3.51	11.05	13.66	20.72	7.87	21.87	1.04	0.85	0.72	48.51	4.73	1.16
NIFTY India Digital	-3.56	4.07	-22.30	20.66	11.38	22.77	1.06	0.84	0.70	62.54	9.10	1.43
NIFTY India Defence	4.96	37.60	67.98	41.85	-	25.82	0.86	0.60	0.36	25.76	5.46	1.17
NIFTY Housing	-4.03	17.82	2.92	20.35	13.43	20.49	1.05	0.92	0.84	16.61	3.16	1.28
NIFTY Transportation & Logistics	-3.20	12.42	17.60	22.58	7.62	22.61	1.05	0.83	0.69	57.16	5.12	0.89
Strategy Indices												
NIFTY Alpha 50	-1.08	13.27	-5.62	34.53	20.21	25.08	1.13	0.81	0.66	41.96	8.00	0.81
NIFTY Alpha Low-Volatility 30	-0.31	14.14	-2.66	14.11	12.08	16.96	0.83	0.88	0.77	31.78	6.20	1.42
NIFTY Alpha Quality Low-Volatility 30	-1.98	9.55	-4.13	15.13	12.49	16.58	0.81	0.87	0.76	33.53	7.28	1.71
NIFTY Alpha Quality Value Low-Volatility	-1.45	11.46	1.02	17.48	13.78	15.69	0.77	0.88	0.78	18.06	4.51	2.81
NIFTY Dividend Opportunities 50	-3.48	7.60	-1.85	14.89	11.11	17.00	0.86	0.91	0.83	12.79	3.02	3.72
NIFTY Growth Sectors 15	0.72	14.61	13.01	14.45	9.30	16.31	0.73	0.80	0.65	34.63	6.75	1.36
NIFTY High Beta 50	-4.06	21.24	-2.00	19.39	1.86	27.07	1.31	0.87	0.75	17.21	1.68	1.86
NIFTY Low Volatility 50	-2.51	9.27	-2.71	17.34	12.92	15.72	0.78	0.89	0.80	27.74	4.47	1.89
NIFTY100 Quality 30	-2.64	10.62	-2.81	14.16	12.50	16.84	0.86	0.92	0.84	27.78	7.68	1.91
NIFTY Quality Low-Volatility 30	-2.21	9.60	-1.87	15.42	12.61	15.73	0.77	0.88	0.77	28.66	6.91	1.91
NIFTY200 Quality 30	-3.05	10.12	-2.98	15.86	14.51	16.83	0.82	0.88	0.77	26.56	8.65	2.18
NIFTY50 Equal Weight	-3.10	12.20	1.83	20.71	12.03	17.64	0.95	0.97	0.93	17.62	3.66	1.79
NIFTY100 Equal Weight	-3.14	12.35	-0.43	18.60	10.60	18.42	0.96	0.93	0.87	20.48	4.04	1.81
NIFTY100 Low Volatility 30	-3.26	7.83	-3.41	15.59	13.15	15.32	0.79	0.92	0.85	23.42	4.50	2.23
NIFTY50 Value 20	-3.76	6.55	-3.33	19.90	17.94	17.49	0.88	0.90	0.82	16.95	4.18	2.73
NIFTY100 Alpha 30	-1.70	19.28	3.30	21.34	15.81	21.78	1.06	0.87	0.75	28.63	5.50	1.37
NIFTY500 Value 50	-5.15	10.19	2.92	23.75	4.84	22.57	0.96	0.76	0.58	5.91	1.08	6.07
NIFTY Midcap150 Quality 50	-1.88	11.75	-3.95	20.30	14.16	17.65	0.81	0.83	0.68	28.39	6.56	1.54
NIFTY200 Momentum 30	-1.42	17.50	-2.02	22.03	15.60	23.58	1.16	0.88	0.78	20.05	3.98	1.81
NIFTY200 Alpha 30	-0.02	21.49	-5.16	22.11	14.86	25.40	1.21	0.85	0.73	43.93	4.17	1.51
NIFTY Midcap150 Momentum 50	0.13	20.35	7.93	36.66	19.72	21.92	1.03	0.84	0.71	29.60	5.74	0.82

- Index Returns, Volatility Beta, Correlation and R 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	-3.92	9.12	21.17	20.71	4.55	24.19	1.05	0.78	0.60	46.75	4.90	1.04
NIFTY Bank	-2.29	15.86	4.07	10.33	10.39	22.12	1.09	0.88	0.78	17.97	2.55	0.73
NIFTY Financial Services	-3.99	13.34	-3.50	10.99	12.64	21.61	1.10	0.91	0.83	18.86	3.39	0.82
NIFTY FMCG	1.34	17.94	12.26	14.60	14.50	16.82	0.69	0.74	0.54	42.89	10.81	1.77
NIFTY IT	-5.02	-2.52	-21.43	22.69	23.25	24.92	1.03	0.74	0.55	24.72	7.52	2.25
NIFTY Media	0.07	9.25	-2.76	5.65	-6.29	29.36	1.18	0.72	0.51	-	3.27	0.77
NIFTY Metal	-2.73	24.79	6.42	36.20	12.94	32.40	1.23	0.68	0.46	6.61	1.88	4.63
NIFTY Pharma	2.17	7.16	-9.61	20.65	7.93	17.51	0.62	0.64	0.41	36.55	4.44	1.00
NIFTY Private Bank	-1.91	19.65	3.17	7.39	8.41	22.82	1.12	0.88	0.77	19.03	2.53	0.61
NIFTY PSU Bank	-0.28	23.31	23.45	10.26	0.21	31.12	1.25	0.72	0.52	8.36	0.77	2.22
NIFTY Realty	-8.42	10.40	-17.21	18.33	9.65	32.39	1.40	0.77	0.60	39.95	3.09	0.34
NIFTY Financial Services 25/50	-5.06	12.34	-6.00	11.14	10.68	20.89	1.09	0.93	0.87	16.50	3.25	1.05
NIFTY Consumer Durables	-1.05	19.58	0.93	18.77	19.28	22.00	0.95	0.78	0.60	58.07	11.79	0.56
NIFTY Oil & Gas	-8.45	1.53	1.28	18.02	13.38	21.96	0.89	0.73	0.53	10.59	1.88	3.32
NIFTY Healthcare Index	2.49	9.80	-7.84	23.11	11.01	18.03	0.67	0.66	0.44	39.51	4.77	0.72
NIFTY Financial Services Ex-Bank	-4.15	15.91	-12.18	10.28	7.09	22.92	1.17	0.91	0.84	19.50	4.11	1.00
NIFTY MidSmall Financial Services	-4.42	12.91	-8.03	5.46	-2.41	24.21	1.13	0.84	0.70	10.10	1.36	1.67
NIFTY MidSmall Healthcare	-0.94	6.33	-17.31	21.01	17.03	16.06	0.63	0.70	0.49	37.51	3.60	1.10
NIFTY MidSmall IT & Telecom	-3.93	3.65	-15.29	43.22	24.39	27.21	1.15	0.76	0.58	-	30.76	1.27

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