

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	5 Yr	1 Yr	1 Yr	1 Yr	1 Yr			
Broad Market Indices												
NIFTY 50	-3.84	-0.64	32.49	17.40	17.05	15.39	1.00	1.00	1.00	23.43	4.25	1.19
NIFTY Next 50	-0.63	0.63	38.52	15.85	14.85	15.62	0.80	0.79	0.63	22.55	4.25	1.10
NIFTY 100	-3.35	-0.37	33.47	17.24	16.76	15.03	0.97	1.00	0.99	23.46	4.27	1.17
NIFTY 200	-3.24	0.27	35.64	17.66	16.80	15.11	0.97	0.99	0.97	23.98	4.15	1.14
NIFTY 500	-2.83	0.87	38.09	18.46	17.01	14.88	0.95	0.98	0.95	24.70	4.17	1.11
NIFTY Midcap 150	-1.31	4.95	51.95	23.03	19.15	16.87	0.86	0.78	0.61	29.50	3.97	0.92
NIFTY Midcap 50	-3.65	9.53	49.04	20.96	18.10	22.11	1.11	0.77	0.59	27.68	3.16	1.10
NIFTY Smallcap 250	-0.34	5.73	68.03	23.37	15.72	17.77	0.78	0.68	0.46	29.34	3.57	0.91
NIFTY Smallcap 50	-3.24	-0.90	57.39	20.04	10.92	18.86	0.81	0.66	0.44	31.57	3.49	0.93
NIFTY LargeMidcap 250	-2.33	2.27	42.57	20.18	18.07	15.22	0.91	0.92	0.85	26.19	4.11	1.04
NIFTY MidSmallcap 400	-1.01	5.19	56.65	23.08	17.98	16.84	0.83	0.76	0.58	29.45	3.84	0.92
NIFTY Midcap 100	-2.51	4.70	51.90	20.36	15.95	18.45	0.94	0.78	0.61	27.96	3.50	0.99
NIFTY Smallcap 100	-0.93	4.12	63.63	20.92	14.12	18.26	0.80	0.67	0.45	29.92	3.84	0.87
NIFTY500 Multicap 50:25:25	-2.07	2.50	46.39	20.40	17.31	15.12	0.90	0.91	0.83	26.25	3.99	1.04
NIFTY Microcap 250	-1.94	5.24	93.02	22.06	17.47	21.32	0.83	0.60	0.36	33.95	1.85	0.88
NIFTY Midcap Select	-4.23	9.62	45.52	19.13	17.73	22.51	1.11	0.76	0.57	26.55	3.18	0.95
NIFTY Total Market	-2.81	0.96	38.93	18.53	17.00	14.90	0.94	0.97	0.95	24.85	4.06	1.11
Thematic Indices												
NIFTY Commodities	-5.57	-1.03	52.51	19.05	14.40	20.15	1.02	0.78	0.60	9.23	2.33	2.78
NIFTY CPSE	-0.57	13.23	57.12	9.00	3.17	24.53	0.93	0.59	0.34	6.74	1.44	4.99
NIFTY Energy	-1.17	13.85	45.02	20.00	21.03	19.79	0.92	0.72	0.51	10.80	2.08	4.00
NIFTY India Consumption	-0.48	1.60	31.67	13.81	15.76	13.96	0.71	0.78	0.61	47.85	8.12	1.20
NIFTY Infrastructure	-1.43	5.81	47.02	19.18	14.13	17.37	0.99	0.88	0.77	17.64	2.91	2.04
NIFTY MNC	-2.72	-0.68	25.50	12.01	15.43	12.42	0.61	0.76	0.58	50.58	7.95	1.52
NIFTY PSE	-3.62	6.96	54.41	10.31	4.41	23.35	0.96	0.63	0.40	5.93	1.36	6.84
NIFTY Services Sector	-2.98	-0.53	33.16	18.64	19.25	16.99	1.07	0.97	0.94	26.71	4.65	0.86
NIFTY100 Liquid 15	-5.38	-2.29	37.23	5.32	5.13	18.84	1.14	0.93	0.87	18.51	2.90	1.06
NIFTY Midcap Liquid 15	-3.82	13.40	48.91	22.93	18.78	23.05	1.09	0.73	0.53	21.64	3.05	1.08
NIFTY Aditya Birla Group	-2.68	1.13	60.94	16.03	9.05	23.24	1.09	0.72	0.52	-	4.76	0.47
NIFTY Mahindra Group	-1.07	5.01	43.72	12.76	15.02	22.97	1.04	0.69	0.48	29.34	3.70	1.90
NIFTY Tata Group	0.72	0.69	52.35	28.80	25.64	18.22	0.81	0.68	0.47	34.11	9.03	0.85
NIFTY Tata Group 25% Cap	-3.71	5.40	73.91	32.89	22.72	21.30	1.07	0.77	0.60	24.34	5.00	0.78
NIFTY Shariah 25	0.08	-2.49	32.06	16.64	15.56	13.26	0.65	0.75	0.57	25.80	5.89	1.66
NIFTY50 Shariah	0.42	-2.59	38.42	22.98	19.44	14.24	0.65	0.70	0.49	26.45	6.92	1.97
NIFTY500 Shariah	0.28	-0.78	45.27	23.53	19.84	12.94	0.67	0.80	0.63	28.27	6.62	1.48
NIFTY SME EMERGE	4.54	20.99	117.63	31.05	-	15.19	0.21	0.21	0.04	-	2.12	0.27
NIFTY100 ESG	-2.17	-0.34	38.36	21.03	19.78	14.46	0.90	0.96	0.92	28.45	5.76	1.23
NIFTY100 Enhanced ESG	-2.12	-0.24	38.23	20.76	19.69	14.49	0.90	0.96	0.92	28.67	5.83	1.24
NIFTY100 ESG Sector Leaders	-2.16	-0.49	30.87	18.21	18.23	14.24	0.91	0.98	0.96	25.46	5.23	1.05
NIFTY India Manufacturing	-4.32	-0.84	40.81	16.40	11.88	16.58	0.86	0.80	0.64	17.97	3.74	1.62
NIFTY Non-Cyclical Consumer	-0.16	2.69	37.67	18.36	19.99	13.54	0.66	0.75	0.56	59.08	10.78	1.05
Strategy Indices												
NIFTY Alpha 50	2.78	6.89	69.86	38.12	30.38	17.92	0.80	0.68	0.47	30.85	6.82	0.56
NIFTY Alpha Low-Volatility 30	-1.10	-2.09	33.45	15.49	17.54	13.44	0.66	0.75	0.56	37.14	8.28	1.15
NIFTY Alpha Quality Low-Volatility 30	-1.13	-0.52	31.31	16.56	16.90	13.02	0.65	0.77	0.60	38.97	9.04	1.39
NIFTY Alpha Quality Value Low-Volatility	-2.18	-2.36	29.73	16.73	16.45	12.98	0.67	0.80	0.64	22.55	5.82	2.04
NIFTY Dividend Opportunities 50	-1.71	-1.02	38.89	15.48	14.30	14.31	0.77	0.83	0.69	14.04	3.48	3.06
NIFTY Growth Sectors 15	-1.55	-2.91	17.53	6.28	9.21	15.33	0.80	0.80	0.65	33.48	5.81	1.65
NIFTY High Beta 50	-6.98	3.93	45.49	8.65	6.68	24.67	1.29	0.81	0.65	17.28	1.77	1.42
NIFTY Low Volatility 50	-1.88	-3.48	29.19	18.29	16.48	11.90	0.61	0.79	0.63	25.19	5.04	1.83
NIFTY100 Quality 30	-2.31	-2.41	26.98	15.39	14.21	13.13	0.75	0.88	0.77	30.43	7.62	1.66
NIFTY Quality Low-Volatility 30	-2.07	-2.23	28.25	15.09	15.15	12.71	0.65	0.79	0.63	31.76	8.48	1.72
NIFTY200 Quality 30	-1.14	-0.43	32.12	17.33	17.50	13.32	0.68	0.79	0.63	30.20	8.86	1.86
NIFTY50 Equal Weight	-3.98	-0.46	42.03	18.35	14.36	15.68	0.95	0.94	0.88	18.01	3.68	2.07
NIFTY100 Equal Weight	-3.09	-0.19	40.90	17.46	14.04	15.23	0.88	0.89	0.79	19.07	3.44	1.64
NIFTY100 Low Volatility 30	-1.34	-1.31	30.17	17.01	16.86	12.44	0.70	0.86	0.75	22.33	4.91	2.20
NIFTY50 Value 20	-1.30	-1.49	42.11	21.68	21.39	14.66	0.81	0.85	0.73	19.02	4.44	2.15
NIFTY100 Alpha 30	1.51	1.19	46.49	23.37	22.45	17.31	0.87	0.77	0.60	18.41	5.72	0.95
NIFTY500 Value 50	-5.81	6.04	69.21	15.35	8.53	24.56	1.16	0.72	0.53	7.35	1.27	4.48
NIFTY Midcap150 Quality 50	-1.10	2.53	42.72	22.50	20.23	13.96	0.64	0.71	0.50	31.28	7.95	1.09
NIFTY200 Momentum 30	-2.14	2.90	58.38	24.85	23.88	19.36	1.00	0.79	0.63	15.23	3.56	1.16

- 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	-6.12	5.69	20.64	6.00	4.30	22.07	1.02	0.71	0.51	58.86	4.41	1.16
NIFTY Bank	-8.74	-2.00	20.99	10.24	14.32	22.92	1.29	0.86	0.74	22.05	2.68	0.35
NIFTY Financial Services	-6.67	-2.94	23.32	15.83	18.91	21.17	1.24	0.90	0.81	23.08	3.78	0.52
NIFTY FMCG	-2.09	-5.13	20.45	9.15	14.49	13.79	0.51	0.57	0.32	39.77	9.37	2.12
NIFTY IT	1.95	2.00	63.80	36.52	30.88	20.00	0.76	0.59	0.34	35.27	10.66	1.50
NIFTY Media	-3.28	36.26	45.64	-4.26	-2.95	32.89	0.98	0.46	0.21	-	3.26	0.56
NIFTY Metal	-6.34	-8.58	81.04	20.29	16.08	32.36	1.29	0.62	0.38	6.31	2.15	2.39
NIFTY Pharma	-1.53	-4.72	16.20	14.59	4.98	18.32	0.53	0.45	0.20	31.97	4.87	0.63
NIFTY Private Bank	-9.80	-3.31	10.88	6.61	12.52	22.81	1.27	0.86	0.74	25.06	2.67	0.29
NIFTY PSU Bank	-9.38	9.64	64.79	-4.14	-4.06	35.77	1.35	0.58	0.34	10.08	0.75	0.32
NIFTY Realty	-2.22	26.12	87.18	28.67	24.35	33.45	1.32	0.61	0.37	61.78	3.96	0.19
NIFTY Financial Services 25/50	-6.16	-3.84	27.32	16.01	17.47	19.89	1.18	0.92	0.84	20.37	3.52	0.81
NIFTY Consumer Durables	0.16	13.85	59.22	29.22	30.33	18.83	0.81	0.66	0.44	71.74	14.78	0.35
NIFTY Oil & Gas	-3.09	4.31	45.76	20.86	18.48	19.48	0.90	0.71	0.50	8.86	1.97	4.90
NIFTY Healthcare Index	2.11	-4.02	25.40	18.47	8.52	16.52	0.51	0.48	0.23	34.04	5.38	0.57

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