

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	-5.79	-8.10	1.89	10.93	15.96	14.02	1.00	1.00	1.00	19.67	3.29	1.45
Nifty Next 50	-9.51	-19.15	-2.54	13.42	17.53	21.84	1.29	0.83	0.69	20.37	3.17	1.41
Nifty 100	-6.44	-10.07	0.91	10.95	16.01	14.90	1.05	0.99	0.98	19.78	3.27	1.44
Nifty 200	-7.16	-10.90	0.66	12.19	17.10	15.43	1.07	0.97	0.94	21.12	3.41	1.35
Nifty 500	-7.79	-12.20	-0.08	12.71	17.80	15.70	1.06	0.95	0.90	21.84	3.44	1.30
Nifty Midcap 150	-10.51	-15.01	0.07	19.45	24.08	19.25	1.08	0.79	0.62	33.44	4.65	0.87
Nifty Midcap 50	-9.36	-13.67	-1.04	21.06	25.71	20.28	1.16	0.80	0.64	37.29	4.90	0.81
Nifty Smallcap 250	-12.60	-21.78	-6.94	16.79	24.49	22.32	1.12	0.70	0.49	26.09	3.20	1.04
Nifty Smallcap 50	-11.80	-20.96	-2.71	17.23	22.42	23.61	1.20	0.72	0.51	22.14	2.97	1.09
Nifty LargeMidcap 250	-8.44	-12.48	0.67	15.28	20.12	16.45	1.06	0.91	0.82	24.61	3.81	1.17
Nifty MidSmallcap 400	-11.25	-17.49	-2.47	18.60	24.18	20.05	1.09	0.76	0.58	30.46	4.01	0.93
Nifty Midcap 100	-10.71	-14.94	-0.35	20.12	24.34	20.38	1.15	0.79	0.63	32.50	4.40	0.89
Nifty Smallcap 100	-13.00	-21.10	-7.32	15.22	22.05	23.88	1.21	0.71	0.51	25.19	3.26	1.28
Nifty500 Multicap 50:25:25	-8.91	-14.19	-1.03	14.71	20.33	16.88	1.07	0.89	0.79	23.40	3.51	1.21
Nifty Microcap 250	-14.27	-22.39	-3.25	27.53	37.96	24.81	1.16	0.65	0.43	26.62	2.78	0.64
Nifty Midcap Select	-9.67	-14.57	0.07	16.23	21.51	19.78	1.10	0.78	0.61	40.57	5.93	0.84
Nifty Total Market	-8.03	-12.60	-0.22	13.10	18.22	15.89	1.06	0.94	0.88	21.98	3.41	1.28
Nifty500 LargeMidSmall Equal-Cap Weighted	-9.77	-15.59	-1.78	15.88	21.63	17.92	1.08	0.84	0.71	25.05	3.60	1.13
Sectoral Indices												
Nifty Auto	-10.35	-12.27	1.16	24.75	25.56	19.95	1.09	0.77	0.59	19.70	4.20	1.08
Nifty Bank	-2.51	-7.13	5.76	11.05	11.29	17.05	1.05	0.86	0.74	12.68	2.13	1.03
Nifty Consumer Durables	-8.33	-14.20	7.93	7.99	16.49	18.74	0.91	0.68	0.46	68.64	10.93	0.42
Nifty Financial Services	-0.79	-4.05	13.98	11.83	11.98	17.01	1.06	0.88	0.77	15.32	2.78	0.95
Nifty Financial Services 25/50	-1.87	-4.89	11.32	15.14	13.99	18.17	1.15	0.89	0.79	14.81	2.81	1.07
Nifty Financial Services Ex-Bank	-3.51	-4.00	8.58	15.35	13.63	21.20	1.24	0.82	0.67	19.53	3.04	0.92
Nifty FMCG	-10.08	-12.02	-4.33	14.57	13.64	14.63	0.48	0.46	0.21	41.31	9.92	2.14
Nifty Healthcare Index	-7.84	-10.03	6.75	16.92	22.33	15.76	0.60	0.54	0.29	34.21	5.38	0.61
Nifty IT	-12.53	-13.01	1.16	5.48	22.07	19.99	0.76	0.54	0.29	28.28	7.72	2.75
Nifty Media	-12.11	-30.42	-31.91	-11.11	-2.98	27.55	1.06	0.54	0.29	-	1.08	0.85
Nifty Metal	-2.14	-8.80	4.50	13.05	31.58	26.48	1.40	0.74	0.55	18.96	2.34	2.41
Nifty MidSmall Financial Services	-8.83	-11.59	4.52	23.63	15.46	22.63	1.19	0.74	0.54	19.55	2.52	0.74
Nifty MidSmall Healthcare	-7.64	-11.77	13.58	20.73	21.60	17.01	0.66	0.54	0.29	42.20	5.43	0.96
Nifty MidSmall IT & Telecom	-14.51	-18.87	-14.03	11.23	32.67	23.13	1.14	0.69	0.48	-	39.56	1.01
Nifty Oil & Gas	-9.06	-13.15	-15.42	10.78	18.48	24.44	1.38	0.79	0.62	11.74	1.45	3.11
Nifty Pharma	-7.41	-10.72	4.96	16.18	22.08	15.96	0.59	0.52	0.27	29.95	4.84	0.70
Nifty Private Bank	-0.66	-4.35	5.68	10.41	9.26	16.76	1.00	0.84	0.70	14.39	2.20	0.61
Nifty PSU Bank	-10.53	-17.05	-17.85	30.07	24.79	29.56	1.57	0.74	0.55	5.98	1.10	2.61
Nifty Realty	-13.40	-21.78	-12.13	22.68	23.64	29.37	1.40	0.67	0.44	38.68	4.57	0.47
Strategy Indices												
Nifty100 Alpha 30	-10.73	-19.35	-7.80	8.33	16.54	24.18	1.44	0.84	0.70	29.81	6.19	1.35
Nifty100 Equal Weight	-8.15	-12.71	-1.77	13.42	19.43	17.16	1.11	0.91	0.82	19.79	3.21	1.47
Nifty100 Low Volatility 30	-7.12	-7.27	0.54	14.26	18.44	11.70	0.72	0.87	0.75	28.83	5.51	1.30
Nifty100 Quality 30	-9.65	-12.49	-0.64	11.68	15.88	13.13	0.80	0.86	0.73	26.92	6.70	2.03
Nifty200 Alpha 30	-11.86	-21.60	-8.74	16.26	22.29	25.66	1.48	0.81	0.65	26.81	5.40	1.29
Nifty200 Momentum 30	-9.61	-21.95	-10.13	12.42	19.56	23.16	1.38	0.84	0.70	36.78	6.93	1.25
Nifty200 Quality 30	-11.15	-14.20	-1.08	10.74	16.17	13.98	0.81	0.82	0.66	26.45	7.96	2.36
Nifty200 Value 30	-8.09	-14.61	-2.38	29.25	32.43	26.17	1.52	0.82	0.67	8.62	1.35	3.85
Nifty500 Equal Weight	-11.50	-17.96	-4.68	16.84	23.81	19.66	1.08	0.77	0.59	25.71	3.31	1.10
Nifty500 Low Volatility 50	-5.79	-5.69	4.78	18.52	19.70	13.83	0.90	0.91	0.83	25.19	4.37	0.85
Nifty500 Momentum 50	-9.72	-24.13	-9.44	15.19	24.22	26.40	1.44	0.76	0.58	43.19	7.19	0.67
Nifty500 Multicap Momentum Quality 50	-12.86	-23.89	-10.47	13.62	21.31	22.42	1.24	0.78	0.60	36.79	11.04	1.24
Nifty500 Multifactor MQLv 50	-8.19	-16.02	-5.71	20.07	22.93	19.32	1.15	0.83	0.69	16.71	3.10	1.95
Nifty500 Quality 50	-11.46	-18.74	-2.27	14.58	18.94	18.90	1.02	0.76	0.57	20.54	6.27	1.80
Nifty500 Value 50	-8.68	-15.28	-3.51	27.40	34.08	25.41	1.47	0.81	0.66	9.36	1.36	3.59
Nifty50 Equal Weight	-6.31	-7.68	0.43	14.72	21.47	14.74	1.01	0.96	0.93	20.18	3.32	1.58
Nifty50 Value 20	-9.26	-12.09	-0.54	13.47	21.44	14.46	0.97	0.94	0.88	15.09	3.05	2.60
Nifty Alpha 50	-15.30	-24.53	-8.47	10.69	26.82	26.66	1.40	0.74	0.54	29.46	5.53	0.96
Nifty Alpha Low-Volatility 30	-9.32	-14.67	-6.60	14.24	16.51	14.36	0.92	0.90	0.80	31.05	5.65	1.21
Nifty Alpha Quality Low-Volatility 30	-10.20	-15.01	-2.94	14.21	17.55	14.44	0.85	0.83	0.68	31.90	8.42	1.70
Nifty Alpha Quality Value Low-Volatility 30	-9.28	-13.08	0.56	22.11	23.26	16.65	1.04	0.88	0.77	23.52	5.95	2.07
Nifty Dividend Opportunities 50	-10.34	-14.43	-2.63	18.02	21.80	17.33	1.13	0.91	0.84	14.59	2.86	3.27
Nifty Growth Sectors 15	-10.47	-10.70	-3.27	14.69	14.08	13.24	0.68	0.72	0.52	25.10	6.46	2.28
Nifty High Beta 50	-12.59	-19.69	-17.54	15.00	21.40	28.33	1.62	0.80	0.65	15.14	1.90	1.74
Nifty Low Volatility 50	-6.51	-7.28	2.72	15.32	18.09	12.10	0.78	0.90	0.81	31.93	5.18	1.17
Nifty Midcap150 Momentum 50	-10.98	-20.20	-2.59	20.13	28.06	23.14	1.24	0.75	0.57	33.74	5.65	0.73
Nifty Midcap150 Quality 50	-11.21	-16.35	-0.06	9.15	15.85	16.66	0.89	0.75	0.56	33.75	8.75	1.47
Nifty MidSmallcap400 Momentum Quality 100	-11.41	-20.79	-5.08	16.43	23.60	22.80	1.22	0.75	0.56	29.15	6.67	1.07
Nifty Quality Low-Volatility 30	-8.24	-9.92	-2.37	10.95	15.69	11.82	0.66	0.79	0.62	28.15	6.71	1.66
Nifty Smallcap250 Momentum Quality 100	-11.32	-23.95	-11.98	14.28	23.87	24.29	1.19	0.68	0.47	23.83	4.51	1.09
Nifty Smallcap250 Quality 50	-11.47	-23.52	-4.79	18.77	26.45	22.40	1.08	0.68	0.46	20.68	4.78	1.32
Nifty Top 10 Equal Weight	-5.44	-7.68	3.26	11.71	15.03	13.19	0.88	0.94	0.87	19.72	3.52	1.31
Nifty Top 15 Equal Weight	-5.51	-5.62	5.86	12.83	16.50	13.47	0.93	0.96	0.93	19.80	3.64	1.30
Nifty Top 20 Equal Weight	-6.47	-7.20	3.84	13.87	17.60	13.25	0.91	0.97	0.93	20.37	4.02	1.34

- 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							
Thematic Indices												
Nifty100 Enhanced ESG	-6.24	-9.69	0.82	9.58	16.62	14.39	0.99	0.97	0.94	20.44	3.42	1.31
Nifty100 ESG	-6.26	-9.71	0.77	9.58	16.68	14.39	0.99	0.97	0.94	20.41	3.42	1.32
Nifty100 ESG Sector Leaders	-5.58	-9.00	1.47	10.00	15.50	14.32	1.01	0.99	0.98	22.56	3.47	1.07
Nifty100 Liquid 15	-3.97	-4.68	-1.78	12.26	13.89	17.96	1.21	0.94	0.89	16.26	2.74	1.20
Nifty500 Multicap India Manufacturing 50:30:20	-8.23	-13.25	4.52	17.40	25.83	17.80	1.09	0.86	0.74	25.31	3.39	0.98
Nifty500 Multicap Infrastructure 50:30:20	-10.29	-15.00	-5.82	18.75	23.83	20.33	1.27	0.88	0.77	25.01	3.31	1.27
Nifty500 Shariah	-11.18	-16.54	-5.33	8.79	18.07	14.90	0.90	0.84	0.71	28.09	4.80	1.72
Nifty50 Shariah	-10.65	-13.03	-6.71	4.57	14.94	13.36	0.73	0.77	0.59	23.65	5.05	2.54
Nifty Capital Markets	-10.09	-17.97	24.00	29.52	27.03	31.18	1.35	0.61	0.37	33.08	11.15	1.15
Nifty Commodities	-5.92	-10.65	-5.83	11.47	22.08	22.12	1.34	0.85	0.72	16.71	1.98	2.30
Nifty Core Housing	-9.64	-15.63	-4.39	10.12	15.23	19.11	1.09	0.80	0.64	37.51	3.49	0.60
Nifty CPSE	-11.42	-16.55	-4.55	33.51	32.81	28.72	1.57	0.77	0.59	11.42	1.94	3.83
Nifty Energy	-11.11	-19.44	-21.64	8.79	19.68	24.83	1.46	0.82	0.68	13.84	2.15	2.71
Nifty EV & New Age Automotive	-10.87	-16.36	-2.15	20.72	30.15	18.10	1.04	0.81	0.65	26.83	4.47	0.87
Nifty Housing	-6.13	-12.24	-2.82	11.16	17.71	19.50	1.25	0.90	0.80	22.46	2.82	1.02
Nifty India Consumption	-8.44	-11.09	4.63	15.59	17.15	14.54	0.81	0.78	0.61	38.63	8.04	1.08
Nifty India Corporate Group Index - Aditya Birla Group	-8.52	-11.66	-0.26	9.17	21.18	21.94	1.28	0.82	0.67	-	3.17	0.52
Nifty India Corporate Group Index - Mahindra Group	-12.64	-12.77	22.93	27.08	28.42	23.96	1.17	0.68	0.47	25.56	4.09	1.51
Nifty India Corporate Group Index - Tata Group	-12.52	-16.36	-12.59	7.25	20.68	16.35	0.90	0.77	0.59	27.38	6.83	2.13
Nifty India Corporate Group Index - Tata Group 25% Cap	-10.55	-15.28	-10.19	10.96	25.98	17.36	1.01	0.82	0.67	26.71	5.33	1.51
Nifty India Defence	-19.57	-23.32	16.00	59.29	50.74	36.83	1.58	0.60	0.36	38.04	9.49	0.64
Nifty India Digital	-11.11	-15.06	4.91	10.79	24.14	18.27	0.98	0.75	0.57	-	19.13	1.43
Nifty India Manufacturing	-8.87	-13.89	3.77	17.30	24.64	17.85	1.08	0.85	0.72	25.03	3.81	1.28
Nifty India New Age Consumption	-8.92	-14.09	7.10	18.45	20.64	18.28	1.05	0.80	0.65	42.94	7.56	0.62
Nifty India Railways PSU	-21.97	-22.16	-18.03	36.43	-	35.55	1.60	0.63	0.40	24.12	3.28	1.79
Nifty India Select 5 Corporate Groups (MAATR)	-9.38	-13.93	-9.00	10.51	27.35	19.87	1.30	0.92	0.84	28.91	3.01	0.90
Nifty India Tourism	-6.74	-9.09	4.74	17.83	21.80	21.81	1.07	0.69	0.47	59.81	16.68	0.25
Nifty Infrastructure	-8.06	-12.06	-4.44	17.92	22.13	20.36	1.32	0.91	0.82	20.64	2.66	1.25
Nifty IPO	-12.49	-20.70	-11.68	5.56	8.30	21.94	1.01	0.64	0.42	49.20	7.89	0.14
Nifty Midcap Liquid 15	-8.42	-13.64	9.65	21.52	26.61	20.48	1.09	0.75	0.56	27.14	3.90	0.82
Nifty MidSmall India Consumption	-7.41	-12.28	11.02	18.73	22.90	18.31	0.91	0.70	0.49	52.43	8.26	0.61
Nifty MNC	-9.11	-13.34	0.46	12.03	14.97	14.81	0.84	0.80	0.64	31.36	7.82	2.16
Nifty Mobility	-8.23	-12.95	-0.97	23.07	25.41	18.91	1.15	0.85	0.72	22.61	4.31	1.07
Nifty Non-Cyclical Consumer	-7.99	-12.39	4.30	14.17	16.24	14.20	0.72	0.71	0.51	51.01	11.07	1.07
Nifty PSE	-12.60	-19.64	-9.99	29.29	28.39	30.46	1.69	0.78	0.61	10.43	1.74	3.76
Nifty REITs & InvITs	-1.50	-0.95	9.45	5.92	9.75	8.96	0.16	0.25	0.06	21.43	1.83	7.55
Nifty Rural	-7.19	-9.83	0.20	14.90	17.62	15.52	1.02	0.92	0.86	23.22	3.87	1.32
Nifty Services Sector	-4.22	-7.82	7.60	9.27	13.81	14.78	1.01	0.96	0.91	19.20	3.41	1.38
Nifty Shariah 25	-10.24	-12.71	-4.01	8.90	14.58	13.88	0.84	0.85	0.71	25.02	4.99	2.30
Nifty SME Emerge	-15.74	-21.28	2.58	43.96	57.75	22.95	0.82	0.50	0.25	42.39	5.79	0.07
Nifty Transportation & Logistics	-8.88	-14.10	-0.65	23.60	26.45	19.29	1.13	0.82	0.68	24.80	5.06	0.83

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