

Based on Total Return Index

Index Name	Returns (%)					Volatility (%) 1 Yr	Beta 1 Yr	Correlation 1 Yr	R <sup>2</sup> 1 Yr	P/E	P/B	Dividend Yield
	1M	3M	1 Yr	3 Yr	5 Yr							
<b>Broad Market Indices</b>												
Nifty 50	-6.12	-2.67	28.39	12.39	16.63	13.42	1.00	1.00	1.00	22.58	3.63	1.27
Nifty Next 50	-9.29	-6.37	59.92	19.43	20.45	19.61	1.20	0.82	0.67	23.20	3.75	1.52
Nifty 100	-6.72	-3.43	33.07	13.17	17.06	14.06	1.04	0.99	0.98	23.14	3.66	1.27
Nifty 200	-6.72	-3.65	34.88	14.62	18.52	14.44	1.05	0.97	0.95	25.03	3.84	1.18
Nifty 500	-6.35	-3.33	36.33	15.76	19.77	14.53	1.03	0.96	0.91	26.07	3.95	1.13
Nifty Midcap 150	-6.42	-4.38	44.15	23.28	28.49	17.16	1.03	0.80	0.65	42.98	5.44	0.74
Nifty Midcap 50	-7.96	-6.64	41.28	23.32	28.59	18.75	1.13	0.81	0.66	48.40	5.56	0.73
Nifty Smallcap 250	-3.58	-0.89	48.57	24.68	31.08	19.65	1.04	0.71	0.50	32.37	4.25	0.86
Nifty Smallcap 50	-2.39	0.69	55.74	20.65	27.74	20.86	1.12	0.72	0.52	32.16	3.82	0.80
Nifty LargeMidcap 250	-6.57	-3.90	38.59	18.24	22.79	15.09	1.03	0.92	0.84	30.16	4.38	1.00
Nifty MidSmallcap 400	-5.40	-3.13	45.74	23.86	29.37	17.76	1.03	0.78	0.61	38.39	4.93	0.78
Nifty Midcap 100	-6.71	-4.76	45.18	23.53	28.31	18.37	1.11	0.81	0.65	42.24	5.13	0.76
Nifty Smallcap 100	-3.00	-2.56	48.14	21.00	27.64	21.20	1.13	0.71	0.51	35.13	4.19	0.97
Nifty500 Multicap 50:25:25	-5.85	-3.02	39.69	18.64	23.49	15.40	1.03	0.90	0.81	28.44	4.14	1.03
Nifty Microcap 250	-3.33	0.31	54.36	36.11	42.67	22.21	1.05	0.64	0.41	35.15	3.63	0.52
Nifty Midcap Select	-6.64	-4.53	42.24	18.31	24.70	18.08	1.08	0.80	0.64	52.41	6.57	0.82
Nifty Total Market	-6.24	-3.20	36.93	16.32	20.28	14.65	1.04	0.95	0.90	26.33	3.94	1.10
Nifty500 LargeMidSmall Equal-Cap Weighted	-5.57	-2.88	41.90	20.45	25.54	16.16	1.03	0.86	0.73	30.79	4.33	0.95
<b>Sectoral Indices</b>												
Nifty Auto	-12.99	-11.65	48.82	28.80	24.00	18.00	0.99	0.74	0.55	23.11	4.82	0.93
Nifty Bank	-2.84	0.07	21.21	10.51	12.00	17.26	1.10	0.86	0.73	14.14	2.31	0.96
Nifty Financial Services	-2.42	2.24	25.63	9.34	12.87	16.87	1.10	0.88	0.77	16.70	2.89	0.90
Nifty FMCG	-9.65	-4.54	17.72	17.72	14.80	13.36	0.46	0.46	0.21	46.99	11.52	1.79
Nifty IT	-3.12	-0.51	34.87	7.61	23.38	19.58	0.74	0.51	0.26	31.99	8.32	2.10
Nifty Media	-5.57	-5.97	-7.82	-3.00	3.18	29.27	1.05	0.48	0.23	-	2.36	0.39
Nifty Metal	-8.55	-2.38	45.31	20.52	32.09	25.51	1.44	0.76	0.57	32.08	2.67	2.26
Nifty Pharma	-2.34	4.59	55.88	18.80	24.53	14.38	0.48	0.45	0.20	37.34	5.52	0.59
Nifty Private Bank	-4.84	-1.63	14.33	8.48	9.32	17.06	1.06	0.84	0.70	15.10	2.34	0.59
Nifty PSU Bank	-0.46	-9.08	37.28	35.22	22.82	29.53	1.58	0.72	0.52	7.80	1.30	2.21
Nifty Realty	-9.05	-8.55	66.22	26.49	30.47	27.46	1.35	0.66	0.44	47.56	5.69	0.38
Nifty Financial Services 25/50	-4.23	0.32	30.96	12.87	15.26	17.55	1.16	0.89	0.78	16.92	3.03	0.93
Nifty Consumer Durables	-10.23	-1.32	40.32	12.10	18.69	15.65	0.78	0.67	0.45	79.78	12.43	0.38
Nifty Oil & Gas	-12.95	-14.10	50.24	15.37	17.99	24.62	1.42	0.77	0.60	13.16	1.72	3.05
Nifty Healthcare Index	-2.20	5.10	56.80	19.61	25.73	14.27	0.49	0.46	0.21	42.43	6.08	0.52
Nifty Financial Services Ex-Bank	-6.91	1.28	29.35	12.34	15.45	19.32	1.16	0.80	0.64	22.67	3.28	0.82
Nifty MidSmall Financial Services	-2.02	4.71	42.46	22.94	19.36	21.02	1.17	0.74	0.56	23.34	2.84	0.63
Nifty MidSmall Healthcare	1.17	10.59	65.93	22.73	27.92	14.32	0.53	0.49	0.24	53.96	6.22	0.82
Nifty MidSmall IT & Telecom	-6.81	-7.39	30.59	15.17	37.84	20.86	1.07	0.69	0.47	-	36.87	0.90
<b>Strategy Indices</b>												
Nifty Alpha 50	-7.05	-6.38	60.53	22.30	35.35	23.41	1.30	0.75	0.56	39.48	6.23	0.71
Nifty Alpha Low-Volatility 30	-8.45	-4.34	46.90	19.83	19.99	13.47	0.88	0.87	0.76	27.15	4.48	0.99
Nifty Alpha Quality Low-Volatility 30	-9.39	-6.03	46.58	19.06	20.37	13.51	0.80	0.79	0.63	30.60	8.05	1.48
Nifty Alpha Quality Value Low-Volatility 30	-7.69	-5.87	52.11	26.59	25.08	16.48	1.04	0.84	0.71	21.23	5.00	2.02
Nifty Dividend Opportunities 50	-6.98	-5.36	45.56	23.47	22.48	16.82	1.12	0.89	0.79	18.54	3.44	2.71
Nifty Growth Sectors 15	-8.63	-5.08	23.42	16.76	14.83	12.09	0.62	0.69	0.47	28.47	7.19	1.76
Nifty High Beta 50	-9.84	-13.87	34.54	20.45	24.28	26.21	1.59	0.81	0.66	20.94	2.22	1.38
Nifty Low Volatility 50	-7.63	-3.10	35.69	16.52	19.49	11.33	0.75	0.89	0.79	35.10	5.66	1.01
Nifty100 Quality 30	-8.46	-4.15	33.03	15.44	17.23	12.21	0.77	0.85	0.71	32.49	8.61	1.76
Nifty Quality Low-Volatility 30	-9.56	-4.31	29.14	13.94	16.69	11.07	0.64	0.77	0.60	33.38	8.14	1.41
Nifty200 Quality 30	-8.56	-3.98	34.31	15.11	17.89	12.67	0.76	0.81	0.65	34.41	10.52	1.84
Nifty50 Equal Weight	-8.01	-3.72	34.66	17.39	21.54	13.81	0.99	0.96	0.92	23.95	3.82	1.37
Nifty100 Equal Weight	-8.41	-5.52	44.44	17.24	20.62	15.77	1.07	0.91	0.82	23.84	3.74	1.29
Nifty100 Low Volatility 30	-8.00	-2.24	34.03	16.17	18.54	10.99	0.70	0.85	0.73	32.70	6.08	1.07
Nifty50 Value 20	-5.32	-3.18	37.86	18.35	22.25	14.11	0.96	0.91	0.83	19.96	3.60	2.15
Nifty100 Alpha 30	-9.70	-10.02	58.80	16.90	21.87	22.53	1.38	0.82	0.67	24.53	5.18	1.58
Nifty500 Value 50	-7.52	-7.60	64.06	34.73	34.10	25.23	1.49	0.79	0.63	12.64	1.62	3.30
Nifty Midcap150 Quality 50	-5.00	-3.22	35.20	12.71	19.84	14.31	0.83	0.78	0.60	39.10	9.42	1.15
Nifty200 Momentum 30	-8.14	-6.46	56.00	20.38	26.64	21.39	1.28	0.80	0.64	21.82	4.60	1.51
Nifty200 Alpha 30	-8.94	-9.69	58.72	24.56	29.10	23.78	1.39	0.78	0.62	25.68	5.31	1.36
Nifty Midcap150 Momentum 50	-5.96	-3.86	54.91	27.05	35.66	20.47	1.16	0.76	0.57	34.85	5.16	0.87
Nifty Smallcap250 Quality 50	-3.14	1.00	56.55	27.58	34.11	20.23	1.03	0.68	0.47	28.16	5.12	1.14
Nifty Smallcap250 Momentum Quality 100	-3.77	-4.88	46.97	22.75	31.15	21.11	1.09	0.69	0.48	28.58	4.65	0.98
Nifty MidSmallcap400 Momentum Quality 100	-5.75	-6.28	50.49	23.06	29.82	20.04	1.15	0.77	0.59	32.66	6.00	0.97
Nifty500 Equal Weight	-5.86	-3.82	44.95	22.36	28.18	17.62	1.02	0.77	0.60	31.73	4.28	0.92
Nifty500 Momentum 50	-7.36	-7.17	59.79	23.64	31.76	24.07	1.32	0.74	0.54	28.62	5.11	0.79
Nifty200 Value 30	-9.05	-8.09	65.63	36.39	32.45	25.81	1.55	0.80	0.65	12.70	1.66	3.33
Nifty Top 10 Equal Weight	-4.56	-2.21	21.20	12.19	15.24	12.68	0.88	0.93	0.86	22.43	3.87	1.13
Nifty500 Multicap Momentum Quality 50	-6.69	-7.12	53.69	20.81	28.03	20.18	1.17	0.78	0.60	22.15	5.38	1.49
Nifty Top 15 Equal Weight	-6.30	-3.19	21.20	13.26	15.63	12.64	0.91	0.96	0.93	21.98	3.83	1.14
Nifty Top 20 Equal Weight	-7.06	-1.86	26.65	15.09	17.93	12.33	0.89	0.97	0.93	23.07	4.34	1.16

- Index Returns, Volatility Beta, Correlation and R<sup>2</sup> 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 <sup>2</sup> 1 Yr	P/E	P/B	Dividend Yield
	1M	3M	1 Yr	3 Yr	5 Yr							
<b>Thematic Indices</b>												
Nifty Commodities	-9.49	-7.59	43.13	17.22	22.70	21.24	1.36	0.86	0.74	21.02	2.37	2.18
Nifty CPSE	-8.96	-11.43	74.38	46.75	30.35	28.55	1.58	0.74	0.55	13.34	2.48	3.14
Nifty Energy	-10.63	-10.34	48.91	21.18	21.44	24.09	1.46	0.81	0.66	15.56	2.22	2.46
Nifty India Consumption	-10.49	-2.57	39.20	18.92	18.59	12.51	0.74	0.79	0.62	47.06	9.00	0.94
Nifty Infrastructure	-7.81	-6.83	45.98	21.77	23.12	19.47	1.30	0.90	0.80	24.93	3.09	1.24
Nifty MNC	-10.27	-6.35	35.92	16.62	16.99	13.36	0.77	0.77	0.60	43.82	9.32	1.87
Nifty PSE	-9.76	-12.38	76.38	40.33	28.01	30.01	1.68	0.75	0.57	13.05	2.26	3.29
Nifty Services Sector	-4.26	0.65	31.31	9.77	15.15	14.29	1.02	0.96	0.92	21.76	3.66	1.20
Nifty100 Liquid 15	-8.54	-6.38	26.50	13.92	12.80	16.99	1.19	0.94	0.88	19.61	3.01	1.12
Nifty Midcap Liquid 15	-4.67	-0.51	50.30	23.99	29.35	18.58	1.06	0.76	0.58	35.70	4.31	0.53
Nifty India Corporate Group Index - Aditya Birla Group	-7.61	-9.16	30.34	13.43	23.61	21.11	1.25	0.79	0.63	-	3.62	0.52
Nifty India Corporate Group Index - Mahindra Group	-8.44	-4.62	60.86	26.07	27.23	21.76	1.11	0.68	0.47	30.76	4.38	1.62
Nifty India Corporate Group Index - Tata Group	-8.89	-8.13	30.21	14.04	21.94	15.38	0.82	0.72	0.52	35.64	8.06	1.23
Nifty India Corporate Group Index - Tata Group 25% Cap	-10.04	-7.93	39.07	16.92	28.36	15.87	0.94	0.80	0.63	36.81	6.41	1.01
Nifty Shariah 25	-7.81	-5.33	33.04	13.06	15.58	13.12	0.83	0.85	0.72	28.36	5.85	1.81
Nifty50 Shariah	-8.12	-4.89	29.52	9.32	17.07	13.24	0.74	0.75	0.56	27.40	6.08	1.93
Nifty500 Shariah	-7.42	-4.24	38.14	14.79	21.62	13.44	0.86	0.86	0.74	33.90	6.00	1.34
Nifty SME Emerge	0.04	8.76	61.09	71.49	64.41	19.41	0.67	0.47	0.22	-	11.24	0.06
Nifty100 ESG	-7.47	-3.87	33.11	11.59	18.05	13.39	0.97	0.97	0.94	24.14	4.21	1.26
Nifty100 Enhanced ESG	-7.47	-3.86	33.08	11.60	17.91	13.39	0.97	0.97	0.94	24.13	4.21	1.26
Nifty100 ESG Sector Leaders	-6.77	-2.82	31.06	11.86	16.63	13.58	1.00	0.99	0.98	26.33	4.02	1.06
Nifty India Manufacturing	-8.98	-6.28	51.57	22.47	25.52	15.77	0.99	0.85	0.71	32.93	4.54	1.15
Nifty Non-Cyclical Consumer	-10.32	-1.90	36.27	17.27	18.91	12.30	0.66	0.72	0.51	63.39	12.52	0.91
Nifty Mobility	-11.91	-9.27	55.04	27.36	24.95	17.43	1.09	0.84	0.70	27.67	5.10	0.97
Nifty India Digital	-5.20	-0.27	44.37	11.70	26.00	16.87	0.93	0.74	0.54	-	17.07	1.13
Nifty India Defence	-4.63	-16.69	100.71	71.06	53.34	33.39	1.41	0.57	0.32	50.65	12.49	0.55
Nifty Housing	-6.16	-4.29	35.64	14.82	20.33	18.48	1.25	0.91	0.83	26.60	3.26	0.93
Nifty Transportation & Logistics	-11.80	-10.09	51.19	28.34	26.19	17.40	1.06	0.81	0.66	29.23	5.81	0.71
Nifty MidSmall India Consumption	-4.95	0.76	49.11	20.39	25.26	16.18	0.85	0.71	0.50	63.51	9.34	0.50
Nifty REITs & InvITs	2.46	6.30	25.84	10.50	11.28	9.85	0.10	0.13	0.02	30.99	1.89	8.17
Nifty500 Multicap India Manufacturing 50:30:20	-7.24	-4.53	50.04	22.35	27.65	16.10	1.02	0.85	0.73	33.89	4.01	0.81
Nifty500 Multicap Infrastructure 50:30:20	-7.20	-7.04	46.57	24.46	26.14	18.80	1.22	0.87	0.76	31.26	3.98	1.18
Nifty EV & New Age Automotive	-10.64	-7.63	49.03	30.61	32.60	16.05	0.95	0.79	0.63	33.67	5.57	0.71
Nifty India Tourism	-10.33	-8.56	37.53	15.09	20.25	20.36	1.03	0.68	0.46	67.99	17.44	0.20
Nifty IPO	-7.60	-2.97	31.28	6.17	12.84	18.35	0.87	0.63	0.40	59.38	10.34	0.15
Nifty Rural	-8.96	-5.25	32.37	17.61	19.06	14.34	0.98	0.92	0.84	28.88	4.44	1.13
Nifty Capital Markets	8.63	24.37	96.88	31.92	34.79	27.12	1.19	0.59	0.35	44.53	14.02	0.89
Nifty Core Housing	-8.12	-5.65	36.17	12.43	19.33	16.88	1.03	0.82	0.67	38.45	4.17	0.65
Nifty India New Age Consumption	-9.41	-2.95	53.62	21.00	22.48	15.66	0.95	0.82	0.67	57.60	8.78	0.51

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