

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	7.49	-5.15	-0.28	11.21	11.69	13.40	1.00	1.00	1.00	20.94	3.29	1.30
Nifty Next 50	15.45	3.01	9.06	21.76	15.88	17.00	1.10	0.87	0.75	19.70	3.71	1.44
Nifty 100	8.86	-3.76	1.32	12.84	12.21	13.70	1.02	0.99	0.99	20.70	3.36	1.32
Nifty 200	9.74	-2.62	3.03	14.53	13.45	14.07	1.03	0.98	0.97	22.51	3.56	1.20
Nifty 500	10.52	-1.59	3.96	15.33	14.04	14.17	1.03	0.97	0.94	23.23	3.58	1.14
Nifty Midcap 150	13.24	2.52	11.40	23.32	20.07	16.45	1.06	0.87	0.75	33.45	4.71	0.72
Nifty Midcap 50	12.68	1.27	10.91	24.27	21.20	17.21	1.12	0.87	0.75	34.17	4.60	0.63
Nifty Smallcap 250	17.10	6.23	9.56	21.95	19.00	17.23	1.03	0.80	0.64	30.00	3.54	0.70
Nifty Smallcap 50	17.72	7.39	11.35	26.48	16.39	18.91	1.14	0.81	0.65	28.06	3.33	0.69
Nifty LargeMidcap 250	11.05	-0.64	6.29	18.12	16.19	14.72	1.04	0.95	0.90	25.69	3.93	1.02
Nifty MidSmallcap 400	14.51	3.74	10.71	22.81	19.69	16.51	1.05	0.85	0.73	32.20	4.23	0.71
Nifty Midcap 100	13.56	2.47	11.15	24.18	20.71	17.09	1.10	0.87	0.75	35.44	4.72	0.69
Nifty Smallcap 100	18.45	6.79	10.19	23.84	16.93	18.40	1.11	0.81	0.65	30.36	3.52	0.66
Nifty500 Multicap 50:25:25	12.03	0.27	5.95	17.88	16.02	14.72	1.03	0.94	0.88	25.18	3.67	1.01
Nifty Microcap 250	21.57	8.06	10.10	27.55	26.92	19.58	1.11	0.76	0.58	27.45	3.26	0.69
Nifty Midcap Select	13.71	3.32	15.16	24.92	19.26	18.60	1.19	0.86	0.74	31.22	4.70	0.64
Nifty Total Market	10.93	-1.24	4.19	15.68	14.36	14.28	1.03	0.97	0.94	23.37	3.57	1.12
Nifty500 LargeMidSmall Equal-Cap Weighted	13.08	1.63	7.49	19.50	17.24	15.27	1.04	0.91	0.83	27.04	3.78	0.91
Nifty India FPI 150	9.41	-2.11	4.09	15.94	-	13.96	1.02	0.98	0.96	23.38	3.71	1.22
Nifty Smallcap 500	18.24	6.72	9.65	22.87	20.36	17.64	1.05	0.80	0.63	29.12	3.46	0.70
Nifty MidSmallcap400 50:50	15.18	4.38	10.52	22.68	19.60	16.61	1.05	0.85	0.72	31.59	4.02	0.71
<b>Sectoral Indices</b>												
Nifty500 Healthcare	6.27	7.43	6.17	24.57	13.39	12.98	0.60	0.62	0.38	39.43	5.80	0.53
Nifty Auto	9.04	-2.96	17.39	26.32	23.01	20.55	1.28	0.84	0.70	30.73	4.44	1.23
Nifty Bank	9.13	-7.96	0.38	9.18	11.67	15.69	1.07	0.92	0.84	13.95	1.87	1.07
Nifty Cement	7.73	-8.62	-7.39	8.70	7.84	18.39	1.11	0.81	0.65	28.64	2.32	0.46
Nifty Chemicals	14.21	2.42	-1.85	7.02	10.57	16.85	0.92	0.73	0.54	39.82	4.20	0.60
Nifty Consumer Durables	12.87	8.39	0.85	15.84	12.82	19.42	1.08	0.74	0.55	59.18	12.18	0.38
Nifty Financial Services	9.09	-6.05	-0.77	11.33	11.49	16.33	1.14	0.93	0.87	16.71	2.76	0.89
Nifty Financial Services 25/50	8.78	-5.97	1.41	16.20	13.73	16.65	1.16	0.93	0.87	16.44	2.85	0.99
Nifty Financial Services Ex-Bank	14.27	-0.03	14.18	23.71	16.06	20.48	1.33	0.87	0.75	22.89	4.25	0.77
Nifty FMCG	12.17	-0.20	-8.19	3.78	10.63	14.19	0.71	0.67	0.45	36.33	9.00	1.62
Nifty Healthcare Index	5.05	7.58	6.78	23.78	13.82	13.72	0.59	0.58	0.33	37.89	5.60	0.57
Nifty IT	1.23	-22.66	-15.98	4.18	4.88	22.30	0.88	0.53	0.28	20.15	5.44	3.66
Nifty Media	15.39	5.21	-3.22	-4.78	-0.56	20.47	0.83	0.54	0.29	30.58	1.54	1.20
Nifty Metal	15.27	8.87	50.96	31.20	23.11	22.49	1.20	0.71	0.51	21.83	3.36	1.59
Nifty MidSmall Financial Services	17.47	3.03	31.86	35.85	23.30	20.70	1.24	0.80	0.64	29.27	3.20	0.53
Nifty MidSmall Healthcare	7.85	7.89	10.64	29.71	15.18	14.13	0.66	0.62	0.39	42.57	5.55	0.43
Nifty MidSmall IT & Telecom	9.68	-13.25	-7.99	11.34	14.60	20.82	1.08	0.70	0.49	60.01	7.98	1.22
Nifty Oil & Gas	8.41	-0.59	5.57	17.04	14.71	16.14	0.87	0.73	0.53	9.74	1.59	2.27
Nifty Pharma	4.66	7.39	7.64	23.53	12.38	13.94	0.54	0.52	0.27	34.83	5.07	0.68
Nifty Private Bank	8.85	-7.95	-3.72	7.03	9.03	15.62	1.05	0.90	0.82	17.44	2.09	0.62
Nifty PSU Bank	7.74	-5.95	30.60	27.65	34.06	23.13	1.15	0.67	0.45	8.30	1.37	2.28
Nifty Realty	21.87	1.34	-10.12	21.65	21.09	25.67	1.47	0.77	0.59	36.87	3.80	0.37
Nifty REITs & Realty	10.11	-0.56	9.79	19.36	-	13.48	0.70	0.69	0.48	49.36	2.50	3.23
<b>Strategy Indices</b>												
Nifty100 Alpha 30	11.96	0.57	3.99	18.76	13.15	16.67	1.15	0.93	0.86	17.74	3.51	1.63
Nifty100 Equal Weight	12.76	1.29	8.91	19.34	15.50	15.14	1.05	0.93	0.87	22.29	3.71	1.33
Nifty100 Low Volatility 30	7.39	-3.77	2.06	14.66	13.46	12.20	0.87	0.95	0.90	26.85	4.79	1.37
Nifty100 Quality 30	10.56	-4.03	4.75	13.59	12.81	12.68	0.84	0.88	0.78	29.38	7.54	1.94
Nifty200 Alpha 30	13.38	2.55	7.84	23.54	19.08	18.92	1.23	0.87	0.76	23.28	4.15	0.99
Nifty200 Momentum 30	11.43	-0.42	3.53	16.90	14.04	17.91	1.23	0.92	0.84	25.95	4.52	0.84
Nifty200 Quality 30	10.84	-3.69	3.53	13.09	12.58	13.78	0.90	0.88	0.77	30.06	9.92	2.06
Nifty200 Value 30	10.46	2.49	26.03	34.50	30.47	17.40	1.05	0.81	0.65	9.99	1.57	2.66
Nifty500 Equal Weight	15.86	4.45	9.75	21.19	18.34	16.32	1.03	0.85	0.72	29.03	3.83	0.85
Nifty500 Flexicap Quality 30	8.61	-6.81	-4.77	9.01	12.55	14.63	0.96	0.88	0.77	28.79	6.30	2.00
Nifty500 Low Volatility 50	7.65	-1.03	7.38	19.24	16.60	12.21	0.83	0.91	0.83	23.48	4.46	1.75
Nifty500 Momentum 50	12.58	2.04	4.32	19.41	17.27	18.26	1.22	0.90	0.80	29.17	4.90	0.72
Nifty500 Multicap Momentum Quality 50	14.23	2.97	6.68	20.37	17.19	17.26	1.12	0.87	0.75	32.97	8.05	1.02
Nifty500 Multifactor MQVLv 50	8.59	-0.34	5.52	22.34	18.84	14.62	0.95	0.87	0.76	14.20	2.83	1.97
Nifty500 Quality 50	16.16	4.70	10.06	20.90	16.12	16.68	1.03	0.82	0.68	30.54	10.33	1.46
Nifty500 Value 50	10.83	4.12	24.98	33.05	30.24	16.55	0.99	0.80	0.64	10.15	1.59	2.49
Nifty50 Equal Weight	9.20	-1.20	7.89	17.20	15.99	13.69	1.00	0.98	0.95	24.99	3.80	1.34
Nifty50 Value 20	5.89	-7.16	-1.06	11.74	12.86	12.68	0.88	0.93	0.86	16.11	2.82	2.02
Nifty Alpha 50	14.38	4.65	7.05	23.22	16.44	19.36	1.20	0.83	0.69	27.02	4.29	0.79
Nifty Alpha Low-Volatility 30	7.30	-2.15	-1.13	14.63	13.66	13.05	0.91	0.93	0.87	30.40	4.56	0.74
Nifty Alpha Quality Low-Volatility 30	9.41	0.47	4.03	16.96	14.50	12.67	0.84	0.88	0.78	32.11	7.65	1.50
Nifty Alpha Quality Value Low-Volatility 30	8.04	-3.67	3.08	20.65	18.92	12.35	0.85	0.92	0.85	21.61	4.53	1.94
Nifty Dividend Opportunities 50	7.38	-5.09	5.30	17.60	17.40	13.72	0.92	0.90	0.81	14.41	2.89	2.85
Nifty Growth Sectors 15	5.18	-8.44	-0.32	9.33	10.78	14.28	0.89	0.83	0.69	29.07	7.01	1.81
Nifty High Beta 50	22.84	8.28	19.85	22.92	18.92	22.27	1.36	0.82	0.67	31.80	3.75	0.88
Nifty Low Volatility 50	7.08	-2.80	-0.78	15.47	13.31	12.09	0.85	0.95	0.90	29.38	4.90	1.25
Nifty Midcap150 Momentum 50	12.29	1.20	6.42	23.84	21.41	18.23	1.18	0.87	0.76	31.41	4.99	0.81
Nifty Midcap150 Quality 50	12.28	0.90	2.70	14.35	11.34	15.65	0.99	0.85	0.72	31.51	7.62	1.37
Nifty MidSmallcap400 Momentum Quality 100	15.48	5.57	8.15	20.71	18.73	17.72	1.12	0.85	0.72	28.94	6.33	0.90
Nifty Quality Low-Volatility 30	8.14	-3.90	-1.93	10.66	11.02	12.08	0.82	0.91	0.83	26.46	5.92	1.80
Nifty Smallcap250 Momentum Quality 100	17.13	4.79	5.06	16.27	15.88	18.13	1.09	0.81	0.65	27.88	4.86	0.84
Nifty Smallcap250 Quality 50	14.05	2.57	2.51	17.39	17.68	17.05	1.00	0.79	0.62	23.68	5.04	1.55
Nifty Top 10 Equal Weight	6.38	-8.92	-8.15	6.31	9.90	13.55	0.96	0.95	0.90	18.89	3.33	1.53
Nifty Top 15 Equal Weight	7.47	-7.49	-1.18	10.26	12.85	13.88	1.01	0.97	0.94	20.17	3.58	1.40
Nifty Top 20 Equal Weight	6.63	-6.78	-1.91	11.35	13.08	13.47	0.98	0.98	0.95	22.34	3.84	1.44
Nifty Total Market Momentum Quality 50	13.56	4.43	8.79	21.23	16.34	17.35	1.08	0.83	0.69	31.73	7.76	1.00

- 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>												
Nifty100 Enhanced ESG	8.81	-4.59	3.63	14.36	11.97	14.17	1.03	0.97	0.95	22.23	3.98	1.45
Nifty100 ESG	8.83	-4.50	3.67	14.42	11.94	14.17	1.03	0.97	0.95	22.22	3.97	1.45
Nifty100 ESG Sector Leaders	8.07	-5.01	-0.21	12.63	11.10	13.64	1.01	0.99	0.98	21.31	3.46	1.32
Nifty100 Liquid 15	10.15	-0.37	8.49	17.79	15.58	15.53	1.09	0.94	0.88	23.50	3.48	0.90
Nifty500 Multicap India Manufacturing 50:30:20	11.57	4.93	13.29	23.22	18.57	15.56	1.02	0.88	0.78	30.17	4.16	0.77
Nifty500 Multicap Infrastructure 50:30:20	13.56	5.21	8.31	21.12	20.76	15.74	1.06	0.90	0.81	27.02	3.60	0.84
Nifty500 Shariah	9.78	-2.19	1.24	12.51	10.80	13.54	0.90	0.89	0.79	28.00	4.68	1.40
Nifty50 Shariah	5.46	-9.37	-6.49	7.27	6.11	13.43	0.79	0.78	0.61	23.59	4.17	2.20
Nifty Capital Markets	23.24	12.78	41.33	65.83	35.96	26.70	1.45	0.73	0.53	46.83	13.38	0.94
Nifty Commodities	12.16	6.41	21.47	22.12	18.29	16.33	1.00	0.82	0.68	17.14	2.43	1.61
Nifty Conglomerate 50	13.46	0.14	8.66	15.77	14.12	16.90	1.21	0.96	0.92	28.95	4.42	1.03
Nifty Core Housing	13.56	0.56	-3.93	12.08	9.55	18.27	1.20	0.88	0.78	32.21	3.48	0.54
Nifty CPSE	8.05	10.27	21.66	37.80	36.53	15.42	0.66	0.57	0.33	15.23	2.40	2.48
Nifty Energy	17.01	16.47	20.53	21.38	19.59	16.15	0.86	0.71	0.51	16.80	2.62	1.67
Nifty EV & New Age Automotive	13.88	1.53	10.91	19.08	22.61	18.18	1.19	0.87	0.76	38.01	4.91	0.87
Nifty Housing	13.21	2.89	8.50	15.92	14.06	16.72	1.15	0.92	0.85	24.24	3.04	0.90
Nifty India Consumption	10.48	-0.37	1.78	16.05	15.53	14.62	1.00	0.91	0.83	37.95	7.70	0.98
Nifty India Corporate Group Index - Aditya Birla Group	13.04	-1.74	19.27	19.64	15.53	19.64	1.23	0.84	0.70	82.56	3.16	0.46
Nifty India Corporate Group Index - Mahindra Group	5.79	-11.40	6.16	26.28	24.22	21.84	1.28	0.79	0.62	23.68	4.27	1.45
Nifty India Corporate Group Index - Tata Group	10.14	-6.25	-7.01	6.79	8.91	15.82	0.99	0.84	0.70	31.34	5.72	1.92
Nifty India Corporate Group Index - Tata Group 25% Cap	10.72	-1.51	0.42	13.90	14.52	16.22	1.07	0.88	0.78	35.28	5.22	1.57
Nifty India Defence	24.38	9.99	26.55	58.41	59.62	25.89	1.00	0.52	0.27	56.72	11.94	0.54
Nifty India Digital	6.91	-13.82	-6.67	15.19	10.44	17.55	1.00	0.76	0.58	54.29	7.03	1.76
Nifty India Infrastructure & Logistics	17.21	8.15	12.60	26.61	23.13	17.44	1.12	0.86	0.74	34.77	4.49	0.74
Nifty India Internet	12.47	-5.82	0.46	27.27	-	21.93	1.20	0.74	0.54	-	6.31	0.40
Nifty India Manufacturing	10.83	3.49	16.02	23.92	19.39	15.44	1.02	0.88	0.78	28.45	4.49	1.04
Nifty India New Age Consumption	12.64	-0.46	0.67	22.34	18.19	17.81	1.20	0.90	0.81	57.75	6.75	0.68
Nifty India Railways PSU	16.77	-4.93	-5.27	24.98	28.81	23.78	1.24	0.70	0.49	23.28	3.37	1.72
Nifty India Select 5 Corporate Groups (MAATR)	13.75	1.38	10.80	17.46	16.55	17.01	1.18	0.93	0.87	29.57	3.52	0.90
Nifty India Tourism	12.51	-4.78	-17.91	12.52	17.21	21.10	1.32	0.84	0.70	54.95	9.39	0.31
Nifty Infrastructure	10.03	3.02	8.07	21.71	19.54	15.18	1.04	0.92	0.85	21.70	3.14	0.97
Nifty IPO	19.40	9.60	16.19	18.24	8.15	16.71	0.90	0.73	0.53	66.50	10.97	0.05
Nifty Midcap Liquid 15	16.13	2.95	15.25	28.39	23.94	19.65	1.22	0.83	0.69	40.62	5.23	0.53
Nifty MidSmall India Consumption	11.77	1.69	-6.29	19.36	16.15	16.45	1.03	0.84	0.70	78.97	8.32	0.80
Nifty MNC	14.78	5.17	19.68	18.48	16.25	14.06	0.88	0.84	0.71	39.51	8.69	1.52
Nifty Mobility	9.71	-2.70	11.04	25.27	20.51	19.00	1.27	0.90	0.81	31.65	4.57	1.04
Nifty Non-Cyclical Consumer	11.34	-0.46	-5.11	12.76	13.56	14.28	0.94	0.88	0.77	52.24	10.21	0.90
Nifty PSE	11.19	5.29	13.46	34.05	30.68	16.31	0.85	0.70	0.49	11.51	2.13	2.66
Nifty REITs & InvITs	2.80	0.14	23.34	14.07	13.32	8.65	0.19	0.29	0.08	41.66	1.97	6.07
Nifty Rural	9.93	-1.71	7.14	16.40	15.98	14.69	1.02	0.93	0.87	26.43	4.15	1.14
Nifty Services Sector	6.69	-8.62	-4.81	9.81	9.49	14.11	1.02	0.97	0.94	19.32	3.22	1.39
Nifty Shariah 25	7.57	-5.74	-1.99	10.71	9.11	13.25	0.87	0.88	0.77	27.03	4.89	1.83
Nifty SME Emerge	26.08	8.47	2.32	26.65	46.83	16.59	0.83	0.67	0.45	21.81	3.40	0.23
Nifty Transportation & Logistics	9.60	-3.46	11.50	24.65	21.31	19.61	1.30	0.89	0.79	39.78	5.35	0.87
Nifty Waves	22.97	1.94	-1.34	3.98	6.45	20.26	0.96	0.64	0.40	-	2.46	0.64

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