

Based on Total Return Index

Index Name	Returns (%)					Volatility (%)	Beta	Correlation	R ²	P/E	P/B	Dividend Yield
	1M	3M	1 Yr	3 Yr	5 Yr	1 Yr	1 Yr	1 Yr	1 Yr			
Broad Market Indices												
Nifty 50	-3.04	-1.45	8.97	14.08	14.54	11.41	1.00	1.00	1.00	22.04	3.44	1.30
Nifty Next 50	-2.17	-2.78	8.39	20.94	17.34	15.91	1.14	0.81	0.66	19.37	3.52	1.42
Nifty 100	-2.90	-1.67	8.89	14.99	14.80	11.78	1.02	0.99	0.98	21.56	3.46	1.32
Nifty 200	-2.98	-1.77	8.98	16.35	16.00	12.32	1.05	0.97	0.95	22.92	3.58	1.23
Nifty 500	-3.27	-2.56	7.98	16.72	16.54	12.59	1.05	0.96	0.91	23.48	3.59	1.17
Nifty Midcap 150	-3.50	-2.41	8.90	23.55	23.10	15.84	1.13	0.81	0.66	31.81	4.35	0.84
Nifty Midcap 50	-3.23	-1.72	12.30	25.33	23.76	16.63	1.19	0.81	0.66	32.32	4.45	0.84
Nifty Smallcap 250	-5.50	-8.88	0.01	20.14	21.66	17.68	1.14	0.74	0.54	27.14	3.37	0.76
Nifty Smallcap 50	-4.80	-7.31	2.39	24.90	18.47	19.21	1.24	0.74	0.54	29.53	3.63	0.81
Nifty LargeMidcap 250	-3.20	-2.04	8.98	19.34	19.01	13.34	1.07	0.92	0.84	25.69	3.85	1.08
Nifty MidSmallcap 400	-4.19	-4.70	5.73	22.36	22.57	16.20	1.13	0.80	0.64	30.06	3.96	0.81
Nifty Midcap 100	-3.37	-2.22	9.42	24.69	23.75	16.67	1.19	0.81	0.66	32.07	4.25	0.83
Nifty Smallcap 100	-4.68	-8.09	0.46	21.95	19.62	18.74	1.23	0.75	0.56	30.03	3.65	0.77
Nifty500 Multicap 50:25:25	-3.70	-3.67	6.80	18.59	18.74	13.54	1.08	0.91	0.82	24.81	3.62	1.06
Nifty Microcap 250	-5.66	-10.54	-6.03	25.69	30.29	19.52	1.17	0.68	0.46	25.22	2.72	0.83
Nifty Midcap Select	-2.70	-0.41	12.88	25.36	20.32	17.65	1.25	0.81	0.65	28.25	4.42	0.86
Nifty Total Market	-3.36	-2.87	7.44	16.95	16.83	12.72	1.06	0.95	0.90	23.54	3.55	1.16
Nifty500 LargeMidSmall Equal-Cap Weighted	-3.97	-4.33	6.04	19.71	20.01	14.40	1.10	0.87	0.75	26.15	3.68	0.97
Nifty India FPI 150	-3.19	-1.67	8.66	16.79	-	12.68	1.08	0.97	0.94	24.02	3.80	1.25
Nifty Smallcap 500	-5.57	-9.36	-1.81	21.06	22.97	17.99	1.14	0.73	0.53	26.88	3.18	0.77
Sectoral Indices												
Nifty500 Healthcare	-5.49	-6.61	0.76	22.98	14.39	14.17	0.85	0.68	0.46	37.07	5.36	0.57
Nifty Auto	-5.10	-0.19	18.06	27.18	23.36	17.14	1.13	0.75	0.56	28.91	4.59	1.18
Nifty Bank	0.05	3.17	21.17	14.56	15.14	11.74	0.90	0.88	0.77	16.22	2.13	0.98
Nifty Chemicals	-4.22	-4.59	1.52	8.05	17.03	15.53	0.91	0.67	0.45	37.32	4.10	0.63
Nifty Consumer Durables	-6.41	-10.92	-8.18	12.97	11.75	16.88	0.95	0.64	0.41	57.22	10.77	0.43
Nifty Financial Services	-1.02	0.73	18.85	15.86	14.36	12.75	0.99	0.89	0.79	17.63	2.88	0.85
Nifty Financial Services 25/50	-1.34	1.07	20.36	20.61	16.95	13.67	1.08	0.90	0.81	17.51	3.00	0.94
Nifty Financial Services Ex-Bank	-3.22	-0.76	23.68	25.12	18.12	18.17	1.29	0.81	0.65	23.66	4.36	0.81
Nifty FMCG	-7.65	-8.65	-7.87	6.66	11.20	12.82	0.59	0.52	0.27	37.40	9.24	2.20
Nifty Healthcare Index	-5.10	-5.44	1.34	21.79	14.92	14.71	0.86	0.67	0.44	35.99	5.21	0.60
Nifty IT	0.89	7.06	-8.74	10.91	11.35	20.57	1.20	0.67	0.45	27.03	7.06	2.80
Nifty Media	-4.03	-9.71	-11.69	-9.47	-2.79	21.43	0.89	0.47	0.22	29.69	1.46	1.40
Nifty Metal	5.91	11.51	41.68	23.00	32.71	22.90	1.43	0.71	0.51	20.63	3.08	1.55
Nifty MidSmall Financial Services	-0.53	4.61	36.53	35.47	25.22	19.80	1.24	0.72	0.51	29.71	2.97	0.65
Nifty MidSmall Healthcare	-4.88	-5.33	4.16	29.25	16.05	15.55	0.87	0.64	0.41	39.25	5.09	0.46
Nifty MidSmall IT & Telecom	-2.76	-0.95	-3.51	18.85	21.39	21.63	1.39	0.74	0.54	58.94	9.62	1.15
Nifty Oil & Gas	-3.59	-1.56	12.57	16.80	18.68	16.76	1.11	0.76	0.57	10.51	1.62	2.73
Nifty Pharma	-4.44	-2.06	1.98	21.57	13.11	15.37	0.83	0.61	0.38	33.10	4.73	0.70
Nifty Private Bank	-0.59	1.79	17.74	12.04	12.01	12.57	0.94	0.85	0.72	20.03	2.25	0.55
Nifty PSU Bank	5.76	10.27	43.80	32.01	39.15	20.53	0.99	0.55	0.30	9.11	1.47	2.13
Nifty Realty	-10.80	-17.36	-14.73	24.32	21.08	25.68	1.56	0.69	0.48	35.68	3.79	0.38
Strategy Indices												
Nifty100 Alpha 30	-2.94	-5.30	3.29	17.33	15.96	15.11	1.17	0.88	0.78	27.14	5.09	0.77
Nifty100 Equal Weight	-2.14	-1.95	10.00	19.69	17.80	13.59	1.08	0.90	0.82	22.25	3.69	1.34
Nifty100 Low Volatility 30	-3.16	-0.85	7.27	17.26	15.51	10.45	0.85	0.92	0.85	28.51	5.05	1.33
Nifty100 Quality 30	-0.79	1.49	6.55	16.21	14.02	11.28	0.86	0.87	0.76	31.83	7.98	1.85
Nifty200 Alpha 30	-2.33	-3.46	4.88	24.82	22.73	17.84	1.26	0.80	0.65	28.46	4.56	0.70
Nifty200 Momentum 30	-2.63	-3.54	3.20	18.62	19.15	15.75	1.20	0.87	0.76	26.10	4.47	0.84
Nifty200 Quality 30	-1.76	-0.13	4.17	15.95	13.63	12.54	0.94	0.85	0.73	32.29	10.35	1.98
Nifty200 Value 30	3.38	7.77	28.14	35.48	36.14	17.55	1.18	0.77	0.59	9.84	1.54	2.80
Nifty500 Equal Weight	-4.79	-6.69	3.17	20.21	20.82	15.92	1.11	0.80	0.64	25.82	3.54	0.95
Nifty500 Flexicap Quality 30	-1.66	-2.34	-3.22	12.64	16.83	13.85	1.04	0.85	0.73	32.29	7.06	1.88
Nifty500 Low Volatility 50	-2.61	-0.87	11.66	20.91	18.10	11.60	0.90	0.88	0.78	24.44	4.51	1.79
Nifty500 Momentum 50	-3.65	-5.03	2.36	20.25	22.44	17.41	1.26	0.83	0.68	28.88	4.72	0.74
Nifty500 Multicap Momentum Quality 50	-1.63	-4.57	1.11	21.46	19.68	16.63	1.17	0.81	0.65	33.87	7.84	1.08
Nifty500 Multifactor MQVLv 50	-1.95	-1.62	9.34	24.07	21.97	13.60	0.99	0.83	0.69	15.05	2.86	2.07
Nifty500 Quality 50	-1.37	-4.13	3.88	19.61	16.61	16.79	1.18	0.80	0.64	30.34	9.99	1.67
Nifty500 Value 50	2.81	5.72	22.69	32.58	34.88	16.93	1.16	0.78	0.61	9.94	1.54	2.66
Nifty50 Equal Weight	-1.84	-0.38	12.26	18.56	19.09	12.19	1.03	0.96	0.93	24.46	3.72	1.40
Nifty50 Value 20	-0.21	2.42	1.99	14.50	16.40	12.01	0.97	0.92	0.85	17.35	3.05	2.02
Nifty Alpha 50	-3.31	-4.35	-2.20	21.90	21.12	20.16	1.32	0.75	0.56	31.00	4.20	0.61
Nifty Alpha Low-Volatility 30	-2.88	-1.84	1.64	17.38	15.72	11.13	0.87	0.90	0.80	31.40	4.65	0.74
Nifty Alpha Quality Low-Volatility 30	-2.99	-2.44	2.18	18.65	15.06	11.11	0.81	0.83	0.69	32.54	7.64	1.60
Nifty Alpha Quality Value Low-Volatility 30	-2.78	-0.46	5.98	24.56	20.85	11.47	0.90	0.90	0.80	22.79	4.73	1.93
Nifty Dividend Opportunities 50	0.51	4.39	6.53	20.55	20.46	13.29	1.02	0.88	0.77	14.99	2.98	2.91
Nifty Growth Sectors 15	-3.84	0.01	2.97	12.69	14.29	13.12	0.96	0.83	0.69	31.42	7.12	1.78
Nifty High Beta 50	-4.51	-4.33	11.31	21.01	21.12	21.17	1.40	0.75	0.57	23.09	2.93	1.15
Nifty Low Volatility 50	-3.04	-1.75	5.76	17.62	15.52	10.66	0.86	0.92	0.85	30.51	5.01	1.26
Nifty Midcap150 Momentum 50	-2.24	-2.20	6.31	25.18	27.91	17.78	1.25	0.80	0.65	32.27	4.94	0.81
Nifty Midcap150 Quality 50	-3.86	-4.24	1.07	14.26	13.41	14.90	1.05	0.80	0.64	32.20	7.60	1.42
Nifty MidSmallcap400 Momentum Quality 100	-1.53	-3.80	2.03	20.64	20.83	17.77	1.23	0.79	0.62	28.46	6.01	1.00
Nifty Quality Low-Volatility 30	-3.54	-1.95	2.02	13.19	12.33	10.66	0.81	0.86	0.75	28.14	6.19	1.81
Nifty Smallcap250 Momentum Quality 100	-4.29	-8.27	-2.85	15.93	19.44	18.63	1.20	0.73	0.54	27.75	4.64	0.96
Nifty Smallcap250 Quality 50	-5.35	-9.14	-4.22	17.70	21.48	17.52	1.12	0.73	0.54	23.41	4.93	1.79
Nifty Top 10 Equal Weight	-4.52	-1.96	4.91	10.99	12.83	11.77	0.98	0.95	0.90	20.63	3.55	1.46
Nifty Top 15 Equal Weight	-3.92	-1.83	10.14	14.41	15.72	11.14	0.94	0.96	0.92	21.59	3.75	1.35
Nifty Top 20 Equal Weight	-3.46	-1.54	7.18	14.87	15.65	11.14	0.94	0.97	0.93	23.22	3.70	1.32
Nifty Total Market Momentum Quality 50	-0.96	-5.35	3.59	22.52	19.75	17.07	1.14	0.76	0.58	31.99	7.45	1.05

- 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 (%)	Beta	Correlation	R ²	P/E	P/B	Dividend Yield
	1M	3M	1 Yr	3 Yr	5 Yr							
Thematic Indices												
Nifty100 Enhanced ESG	-2.16	0.29	11.40	16.29	14.55	12.57	1.06	0.96	0.92	23.13	3.97	1.32
Nifty100 ESG	-2.07	0.28	11.36	16.32	14.56	12.55	1.06	0.96	0.92	23.07	3.96	1.32
Nifty100 ESG Sector Leaders	-2.97	-1.25	10.10	14.68	13.64	12.01	1.04	0.99	0.97	22.71	3.62	1.25
Nifty100 Liquid 15	-3.63	-2.71	16.45	19.01	18.37	13.43	1.08	0.92	0.85	22.67	3.29	0.90
Nifty500 Multicap India Manufacturing 50:30:20	-4.30	-4.15	9.67	21.50	21.13	14.80	1.11	0.85	0.73	28.01	3.97	0.84
Nifty500 Multicap Infrastructure 50:30:20	-5.19	-5.77	5.76	21.12	22.00	14.82	1.13	0.87	0.76	24.91	3.33	0.93
Nifty500 Shariah	-2.34	-1.71	0.03	12.54	13.42	13.07	1.01	0.88	0.77	27.37	4.72	1.43
Nifty50 Shariah	-0.05	3.18	-1.25	8.78	9.37	12.45	0.91	0.84	0.70	25.30	4.62	2.03
Nifty Capital Markets	-0.06	2.82	36.21	57.44	34.04	27.58	1.58	0.65	0.43	44.76	11.53	1.12
Nifty Commodities	1.42	2.68	20.39	20.18	22.62	15.87	1.15	0.83	0.68	16.57	2.30	1.72
Nifty Conglomerate 50	-3.52	-2.47	7.53	15.14	17.40	14.49	1.19	0.94	0.88	28.12	3.83	1.01
Nifty Core Housing	-5.40	-8.98	-3.30	13.47	11.70	15.05	1.04	0.79	0.62	32.35	3.45	0.55
Nifty CPSE	7.06	3.53	13.66	37.18	38.60	17.20	1.04	0.69	0.48	14.18	2.18	2.98
Nifty Energy	-0.52	-2.96	4.94	15.40	18.89	17.10	1.14	0.76	0.58	14.87	2.29	2.29
Nifty EV & New Age Automotive	-6.19	-4.73	3.95	19.85	25.12	16.66	1.18	0.81	0.66	34.50	4.65	0.99
Nifty Housing	-1.74	-2.97	10.30	15.52	16.69	14.18	1.11	0.90	0.80	24.60	2.98	0.91
Nifty India Consumption	-6.66	-7.55	4.20	17.10	15.79	12.98	0.92	0.80	0.65	38.38	7.75	1.14
Nifty India Corporate Group Index - Aditya Birla Group	3.18	6.13	23.22	21.46	21.16	16.67	1.08	0.74	0.55	79.84	3.21	0.45
Nifty India Corporate Group Index - Mahindra Group	-3.53	4.74	14.02	29.60	27.55	20.49	1.20	0.67	0.45	29.16	4.82	1.28
Nifty India Corporate Group Index - Tata Group	-2.12	-0.34	-10.24	8.72	11.40	14.57	1.05	0.83	0.68	30.68	5.86	1.92
Nifty India Corporate Group Index - Tata Group 25% Cap	-2.14	-0.75	-3.88	14.82	18.65	15.46	1.13	0.84	0.70	32.63	4.72	1.51
Nifty India Defence	5.64	0.63	28.72	56.68	59.04	27.92	1.16	0.47	0.23	54.07	10.92	0.50
Nifty India Digital	-4.09	-2.18	0.41	21.58	15.01	17.46	1.25	0.82	0.67	65.84	8.54	1.52
Nifty India Infrastructure & Logistics	-2.15	-5.24	6.64	24.56	25.27	16.33	1.16	0.81	0.65	29.62	3.95	0.89
Nifty India Internet	-8.25	-12.02	5.24	31.96	-	22.54	1.37	0.69	0.48	-	6.37	0.39
Nifty India Manufacturing	-2.30	-1.29	13.90	22.84	21.72	14.68	1.09	0.84	0.71	27.26	4.28	1.01
Nifty India New Age Consumption	-7.24	-9.78	1.28	23.16	18.00	16.22	1.17	0.82	0.68	51.96	6.49	0.73
Nifty India Railways PSU	-2.93	-2.75	-13.75	29.58	-	24.85	1.39	0.64	0.41	25.29	3.47	1.56
Nifty India Select 5 Corporate Groups (MAATR)	-3.77	-1.55	9.64	15.16	20.78	15.07	1.20	0.91	0.82	28.77	3.41	0.95
Nifty India Tourism	-10.45	-13.49	-8.61	15.06	19.09	18.10	1.13	0.71	0.50	61.44	9.11	0.28
Nifty Infrastructure	-4.81	-4.20	10.54	22.81	21.31	13.97	1.11	0.91	0.83	20.55	3.01	1.10
Nifty IPO	-5.18	-10.60	-2.12	15.10	8.30	17.25	1.05	0.69	0.48	57.31	10.30	0.17
Nifty Midcap Liquid 15	-3.02	-2.96	17.01	28.47	24.65	19.53	1.35	0.79	0.62	36.64	4.40	0.66
Nifty MidSmall India Consumption	-7.34	-11.21	-5.22	19.58	17.16	15.42	1.00	0.74	0.54	84.90	9.09	0.82
Nifty MNC	-0.47	0.90	12.10	17.52	15.84	11.69	0.80	0.78	0.60	36.79	8.74	1.51
Nifty Mobility	-5.24	-3.75	16.18	26.87	22.33	15.52	1.14	0.84	0.70	29.71	4.49	1.09
Nifty Non-Cyclical Consumer	-6.67	-8.80	-1.94	14.92	14.06	12.77	0.86	0.77	0.59	52.15	10.30	1.08
Nifty PSE	3.22	1.47	11.80	34.62	33.96	18.24	1.16	0.72	0.52	11.34	2.04	3.03
Nifty REITs & InvITs	1.29	1.34	23.54	14.21	11.94	7.78	0.07	0.11	0.01	46.22	1.98	5.53
Nifty Rural	-3.63	-2.12	12.71	18.53	17.59	11.81	0.93	0.89	0.80	25.33	4.06	1.29
Nifty Services Sector	-1.47	-0.08	9.20	13.28	12.85	12.02	1.01	0.96	0.93	21.28	3.49	1.29
Nifty Shariah 25	-1.07	0.22	0.70	12.27	11.65	12.30	0.94	0.87	0.75	29.50	5.25	1.84
Nifty SME Emerge	-10.78	-17.26	-14.70	22.58	49.60	17.59	0.85	0.55	0.30	22.47	3.59	0.25
Nifty Transportation & Logistics	-5.24	-4.37	15.28	26.46	23.42	16.05	1.13	0.81	0.65	37.25	5.27	0.87
Nifty Waves	-8.03	-5.49	-15.43	0.13	6.67	20.04	0.95	0.54	0.30	-	2.30	0.78

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