

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	-2.77	2.44	0.54	14.33	18.89	13.48	1.00	1.00	1.00	21.93	3.38	1.38
Nifty Next 50	-2.61	4.34	-9.53	18.76	21.04	19.45	1.18	0.82	0.67	21.47	3.75	1.34
Nifty 100	-2.74	2.76	-1.32	14.63	19.06	14.02	1.03	0.99	0.98	21.85	3.44	1.37
Nifty 200	-2.93	3.34	-1.46	16.14	20.59	14.53	1.05	0.97	0.94	23.09	3.59	1.29
Nifty 500	-2.83	4.52	-1.63	17.15	21.71	14.86	1.04	0.95	0.90	24.27	3.69	1.20
Nifty Midcap 150	-2.74	7.74	-1.74	24.79	30.44	18.53	1.07	0.78	0.61	33.80	4.90	0.84
Nifty Midcap 50	-3.66	6.10	-2.23	26.49	31.87	19.07	1.11	0.79	0.62	37.97	5.16	0.81
Nifty Smallcap 250	-3.57	11.83	-3.93	25.77	32.76	21.18	1.11	0.70	0.50	32.55	3.90	0.64
Nifty Smallcap 50	-5.49	9.44	-2.38	28.25	30.19	22.63	1.20	0.71	0.51	33.40	4.06	0.68
Nifty LargeMidcap 250	-2.74	5.25	-1.40	19.76	24.78	15.64	1.05	0.90	0.82	26.55	4.04	1.10
Nifty MidSmallcap 400	-3.04	9.16	-2.53	25.12	31.16	19.20	1.08	0.76	0.58	33.34	4.49	0.77
Nifty Midcap 100	-3.82	6.30	-2.17	25.42	30.98	19.41	1.13	0.78	0.61	31.95	4.56	0.90
Nifty Smallcap 100	-5.71	9.46	-5.49	26.01	30.18	22.44	1.19	0.71	0.51	31.66	4.10	0.72
Nifty500 Multicap 50:25:25	-2.95	6.25	-1.86	20.06	25.43	16.00	1.06	0.89	0.79	26.35	3.84	1.06
Nifty Microcap 250	-1.01	14.39	-3.16	34.55	44.18	23.60	1.16	0.66	0.44	23.85	3.23	0.64
Nifty Midcap Select	-4.10	6.86	-0.04	23.01	28.92	19.35	1.11	0.77	0.60	50.95	7.87	0.74
Nifty Total Market	-2.76	4.87	-1.68	17.63	22.19	15.05	1.05	0.94	0.88	24.25	3.67	1.18
Nifty500 LargeMidSmall Equal-Cap Weighted	-3.02	7.42	-2.12	21.83	27.47	17.04	1.07	0.84	0.71	28.29	3.99	0.95
Sectoral Indices												
Nifty500 Healthcare	3.11	8.02	12.33	25.53	19.63	15.49	0.71	0.62	0.38	39.96	6.11	0.64
Nifty Auto	-0.57	6.60	-10.59	24.49	27.75	19.72	1.20	0.82	0.67	24.73	4.35	1.20
Nifty Bank	-2.26	2.17	9.42	15.24	21.77	14.76	0.94	0.86	0.74	15.20	2.16	1.05
Nifty Chemicals	-2.46	6.66	4.49	11.12	26.10	18.66	0.90	0.65	0.42	44.80	4.32	0.82
Nifty Consumer Durables	-0.27	3.42	-3.43	14.52	23.07	18.67	0.96	0.69	0.48	67.99	14.06	0.36
Nifty Financial Services	-1.83	2.72	14.95	16.28	20.94	15.45	1.00	0.87	0.76	17.59	2.77	0.96
Nifty Financial Services 25/50	-2.73	3.22	11.26	19.63	22.71	16.39	1.07	0.88	0.78	17.30	2.79	0.93
Nifty Financial Services Ex-Bank	-5.61	7.35	14.49	21.81	22.51	20.57	1.23	0.81	0.65	23.21	3.59	0.80
Nifty FMCG	1.76	-0.16	-8.34	11.38	14.77	13.96	0.59	0.57	0.32	42.13	10.66	1.98
Nifty Healthcare Index	3.14	6.26	9.00	23.81	18.85	15.84	0.70	0.60	0.36	38.17	5.75	0.67
Nifty IT	-9.07	-0.43	-11.63	8.75	16.61	21.68	1.05	0.65	0.43	25.49	6.84	3.08
Nifty Media	-7.25	7.49	-23.81	-7.31	5.44	26.25	1.00	0.51	0.26	-	1.92	0.85
Nifty Metal	-2.57	8.51	-2.25	19.84	35.96	24.24	1.34	0.74	0.55	18.44	2.59	2.09
Nifty MidSmall Financial Services	-6.43	10.70	20.17	34.21	29.90	22.32	1.17	0.71	0.50	23.57	2.88	0.79
Nifty MidSmall Healthcare	4.27	11.09	17.39	30.63	22.62	17.58	0.77	0.59	0.35	45.99	6.31	0.43
Nifty MidSmall IT & Telecom	-7.53	4.02	-13.17	17.68	32.05	24.01	1.27	0.71	0.51	65.11	14.73	1.05
Nifty Oil & Gas	-4.37	0.95	-14.04	13.91	18.95	19.89	1.16	0.78	0.61	13.13	1.67	2.53
Nifty Pharma	3.63	5.03	5.45	22.26	16.22	16.55	0.67	0.55	0.30	32.34	5.04	0.82
Nifty Private Bank	-4.03	-0.99	6.00	13.26	18.60	15.16	0.94	0.83	0.69	18.14	2.19	0.54
Nifty PSU Bank	-4.87	5.41	-6.77	35.95	38.46	24.26	1.13	0.63	0.40	7.02	1.11	2.75
Nifty Realty	-7.34	3.20	-16.34	26.95	35.76	29.30	1.49	0.69	0.47	44.61	4.53	0.30
Strategy Indices												
Nifty100 Alpha 30	-2.85	6.56	-13.71	16.79	19.93	19.26	1.23	0.86	0.74	38.34	6.34	0.81
Nifty100 Equal Weight	-2.75	4.22	-5.10	18.10	22.49	15.94	1.07	0.90	0.82	22.98	3.55	1.35
Nifty100 Low Volatility 30	-0.54	3.31	0.15	17.04	19.23	11.78	0.81	0.93	0.86	31.21	5.80	1.50
Nifty100 Quality 30	-2.56	2.86	-6.90	14.04	17.60	13.11	0.87	0.89	0.79	28.64	6.89	2.09
Nifty200 Alpha 30	-3.88	7.14	-13.74	28.40	27.44	21.56	1.27	0.80	0.63	56.20	8.70	0.48
Nifty200 Momentum 30	-5.15	3.49	-17.62	20.15	22.29	20.18	1.29	0.86	0.74	39.07	6.83	0.44
Nifty200 Quality 30	-3.70	2.69	-7.76	13.59	17.31	14.24	0.90	0.85	0.72	28.33	8.56	2.43
Nifty200 Value 30	-3.61	2.86	-9.21	34.10	38.10	20.94	1.24	0.80	0.64	9.66	1.46	3.20
Nifty500 Equal Weight	-2.62	9.91	-4.14	23.97	29.48	18.85	1.08	0.77	0.59	30.63	3.99	0.87
Nifty500 Flexicap Quality 30	-4.77	0.86	-11.25	13.00	25.34	15.82	0.97	0.82	0.68	30.12	6.12	1.53
Nifty500 Low Volatility 50	-2.37	3.06	0.01	20.56	21.42	13.08	0.88	0.91	0.82	29.25	4.70	1.07
Nifty500 Momentum 50	-6.04	4.51	-18.28	22.41	27.79	22.93	1.34	0.79	0.62	40.80	6.94	0.36
Nifty500 Multicap Momentum Quality 50	-6.40	4.84	-15.58	22.02	24.66	20.67	1.20	0.78	0.61	40.16	9.97	1.13
Nifty500 Multifactor MQVLv 50	-3.79	3.82	-9.99	25.09	26.39	16.92	1.04	0.83	0.69	18.32	3.17	1.78
Nifty500 Quality 50	-4.96	7.49	-4.64	20.50	22.19	19.26	1.10	0.77	0.59	29.66	8.47	1.62
Nifty500 Value 50	-3.43	3.41	-9.94	33.53	38.87	20.35	1.21	0.80	0.64	10.68	1.54	2.93
Nifty50 Equal Weight	-3.12	3.08	-1.84	17.77	24.06	14.18	1.02	0.97	0.93	23.47	3.35	1.49
Nifty50 Value 20	-3.29	0.05	-9.67	14.91	20.42	13.85	0.96	0.94	0.88	16.65	3.08	2.49
Nifty Alpha 50	-3.13	9.58	-12.59	23.49	29.54	24.65	1.32	0.72	0.52	46.41	7.58	0.34
Nifty Alpha Low-Volatility 30	-2.59	1.21	-10.54	18.56	19.40	13.19	0.89	0.90	0.82	33.62	5.59	1.10
Nifty Alpha Quality Low-Volatility 30	-1.71	2.79	-10.04	18.02	19.51	13.36	0.83	0.84	0.71	37.09	8.25	1.52
Nifty Alpha Quality Value Low-Volatility 30	-1.31	4.02	-7.32	24.77	24.68	13.82	0.92	0.90	0.81	24.61	5.64	2.32
Nifty Dividend Opportunities 50	-4.12	0.71	-12.08	19.73	22.44	15.42	1.05	0.91	0.84	14.51	2.87	3.30
Nifty Growth Sectors 15	-0.17	3.56	-5.42	12.38	18.55	14.02	0.88	0.84	0.71	33.74	6.60	1.70
Nifty High Beta 50	-5.64	6.50	-15.38	23.57	28.68	24.97	1.40	0.76	0.57	15.98	2.36	1.53
Nifty Low Volatility 50	-2.07	1.23	-0.51	17.75	19.55	11.93	0.82	0.93	0.87	33.81	5.47	1.25
Nifty Midcap150 Momentum 50	-4.18	6.27	-6.31	26.52	33.66	21.77	1.23	0.76	0.58	43.32	7.08	0.57
Nifty Midcap150 Quality 50	-2.40	7.30	-3.12	15.42	20.30	16.62	0.92	0.75	0.56	36.74	9.15	1.31
Nifty MidSmallcap400 Momentum Quality 100	-5.18	5.99	-10.92	22.83	28.06	21.17	1.17	0.74	0.55	33.97	7.48	0.87
Nifty Quality Low-Volatility 30	-1.58	0.86	-6.61	12.67	16.66	12.09	0.78	0.87	0.76	29.58	6.69	1.76
Nifty Smallcap250 Momentum Quality 100	-5.76	8.42	-14.51	20.41	30.17	22.92	1.19	0.70	0.49	28.25	4.70	0.89
Nifty Smallcap250 Quality 50	-3.77	11.29	-7.18	23.97	32.69	21.53	1.11	0.70	0.49	27.24	5.29	1.30
Nifty Top 10 Equal Weight	-4.65	-0.84	0.05	12.38	17.98	13.44	0.95	0.96	0.92	20.82	3.64	1.52
Nifty Top 15 Equal Weight	-2.84	1.30	2.50	14.33	20.58	13.20	0.95	0.97	0.94	21.04	3.66	1.45
Nifty Top 20 Equal Weight	-3.23	0.60	-0.08	14.69	20.83	12.99	0.94	0.97	0.94	22.20	3.96	1.44

- Index Returns, Volatility Beta, Correlation and R²are 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
	1M	3M	1 Yr	3 Yr	5 Yr	1 Yr	1 Yr	1 Yr	1 Yr	1 Yr			Yield
Thematic Indices													
Nifty100 Enhanced ESG	-2.37	4.10	-1.14	14.05	18.96	14.43	1.03	0.96	0.93		22.90	3.93	1.43
Nifty100 ESG	-2.36	4.10	-1.15	14.10	18.93	14.43	1.03	0.96	0.93		22.64	3.85	1.44
Nifty100 ESG Sector Leaders	-2.37	3.08	1.25	14.39	17.87	13.97	1.02	0.99	0.98		25.51	3.91	1.24
Nifty100 Liquid 15	-4.31	2.28	-0.28	17.20	21.49	15.89	1.10	0.94	0.88		19.78	2.89	1.15
Nifty500 Multicap India Manufacturing 50:30:20	-1.21	6.14	-3.13	22.31	28.46	17.00	1.08	0.85	0.73		28.78	3.96	0.91
Nifty500 Multicap Infrastructure 50:30:20	-3.40	4.68	-6.24	24.49	28.95	17.53	1.14	0.87	0.76		26.74	3.57	1.06
Nifty500 Shariah	-2.37	3.79	-10.37	12.67	18.97	14.90	0.95	0.86	0.74		28.61	5.14	1.57
Nifty50 Shariah	-4.34	-1.84	-13.80	7.02	12.99	13.18	0.84	0.86	0.74		23.30	5.05	2.47
Nifty Capital Markets	-8.12	16.60	46.20	50.58	37.88	31.74	1.43	0.61	0.37		43.32	12.64	1.07
Nifty Commodities	-2.01	2.95	-8.48	17.40	25.31	18.52	1.15	0.84	0.71		17.63	2.22	1.97
Nifty Core Housing	-1.00	4.45	-7.25	16.02	21.47	17.93	1.06	0.80	0.63		38.00	3.87	0.49
Nifty CPSE	-3.83	1.96	-13.05	39.08	39.56	21.15	1.18	0.75	0.56		13.32	2.27	3.27
Nifty Energy	-3.91	2.66	-19.18	11.89	20.25	20.25	1.21	0.81	0.65		15.51	2.47	2.28
Nifty EV & New Age Automotive	-1.34	6.88	-13.72	20.64	34.07	18.98	1.17	0.83	0.69		30.55	4.62	0.99
Nifty Housing	-1.15	3.79	-4.46	14.97	24.33	16.70	1.11	0.89	0.80		25.70	3.09	0.90
Nifty India Consumption	-0.66	4.32	0.47	17.14	20.22	15.01	0.93	0.84	0.70		41.24	8.06	1.15
Nifty India Corporate Group Index - Aditya Birla Group	-1.89	5.65	-6.67	18.60	25.77	19.69	1.16	0.80	0.63		-	3.48	0.54
Nifty India Corporate Group Index - Mahindra Group	-2.11	7.15	4.12	29.64	31.93	23.13	1.26	0.74	0.54		28.29	4.34	1.44
Nifty India Corporate Group Index - Tata Group	-8.50	-3.49	-21.53	8.55	18.96	16.75	1.03	0.83	0.69		28.35	6.02	2.22
Nifty India Corporate Group Index - Tata Group 25% Cap	-7.69	-1.19	-18.56	13.76	28.32	17.87	1.12	0.84	0.71		29.88	4.98	1.62
Nifty India Defence	-12.32	9.11	2.47	68.25	61.53	31.08	1.20	0.52	0.27		54.41	13.34	0.49
Nifty India Digital	-3.50	6.12	-0.28	19.95	22.27	19.61	1.16	0.80	0.63		78.60	11.49	1.55
Nifty India Infrastructure & Logistics	-3.99	6.21	-9.44	25.10	33.44	19.88	1.20	0.82	0.67		29.88	4.33	0.91
Nifty India Internet	3.34	15.98	18.46	30.13	-	27.03	1.30	0.65	0.42		-	7.84	0.38
Nifty India Manufacturing	-1.99	5.71	-5.66	21.94	26.09	17.16	1.08	0.85	0.72		28.12	4.22	1.18
Nifty India New Age Consumption	-1.86	6.64	0.16	23.93	27.76	18.87	1.16	0.83	0.69		49.18	7.61	0.67
Nifty India Railways PSU	-8.10	3.60	-28.30	42.99	-	28.83	1.40	0.65	0.43		27.90	3.87	1.72
Nifty India Select 5 Corporate Groups (MAATR)	-4.48	3.83	-10.58	12.51	28.02	18.07	1.22	0.91	0.83		28.86	3.23	0.88
Nifty India Tourism	-1.67	2.04	3.87	23.92	32.60	20.88	1.09	0.70	0.50		65.82	13.27	0.24
Nifty Infrastructure	-3.44	3.59	-3.62	23.93	24.97	16.72	1.15	0.92	0.85		22.68	3.10	1.15
Nifty IPO	-0.41	12.99	-6.74	14.18	13.89	21.25	1.07	0.68	0.46		61.81	9.45	0.11
Nifty Midcap Liquid 15	-4.42	8.36	9.71	27.63	34.34	21.32	1.20	0.76	0.57		37.66	5.72	0.63
Nifty MidSmall India Consumption	-0.82	3.22	2.78	23.01	27.62	17.72	0.94	0.72	0.51		-	13.05	0.53
Nifty MNC	-0.45	7.02	-6.93	15.62	17.68	14.21	0.86	0.82	0.67		34.01	8.11	1.83
Nifty Mobility	-0.43	8.36	-6.16	25.61	28.72	18.32	1.17	0.86	0.74		27.37	4.60	1.06
Nifty Non-Cyclical Consumer	-0.35	3.05	-0.51	17.01	20.04	14.58	0.85	0.79	0.62		63.93	13.20	1.04
Nifty PSE	-3.99	1.41	-15.44	36.61	35.15	22.39	1.28	0.77	0.59		12.35	2.16	3.00
Nifty REITs & InvITs	2.87	10.10	15.66	9.03	13.00	7.92	0.13	0.22	0.05		24.43	2.02	7.39
Nifty Rural	-1.70	3.34	-3.85	17.09	21.86	14.23	0.97	0.92	0.85		24.78	4.03	1.36
Nifty Services Sector	-2.79	2.47	5.46	13.15	19.09	14.08	1.00	0.96	0.92		21.11	3.45	1.37
Nifty Shariah 25	-2.84	0.47	-10.54	10.97	14.75	13.66	0.88	0.87	0.75		25.92	5.22	2.28
Nifty SME Emerge	2.60	11.61	1.28	47.46	66.25	20.82	0.83	0.54	0.29		27.44	5.96	0.05
Nifty Transportation & Logistics	0.82	10.18	-6.90	26.14	30.48	18.83	1.17	0.84	0.71		31.06	5.23	0.86
Nifty Waves	-4.33	7.74	-27.82	1.90	12.39	24.69	1.04	0.57	0.32		-	2.38	0.73

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