

## About ZyFin Research :

ZyFin Research is India's first and foremost Macro Analytics firm. ZyFin Research via its comprehensive capital market platform endeavors to replicate global best practices in India by offering benchmark indices for Indian capital market covering broad market, segments, styles, cross-styles and sectors. By combining its proprietary insights and forecasts on the Indian economy with capital market platform, ZyFin also offers unique investible strategies for market participants.

## Capital Market Product Offerings :

- ZyFin Broad Market Index (BMI)
- ZyFin Segment (MCap-wise disaggregated) Indices
- ZyFin Style Indices
- ZyFin Cross-Style Indices
- ZyFin Sector Indices
- ZyFin Thematic Portfolios

## ZyFin Broad Market Index (BMI) :

ZyFin annually defines investable universe of approx. 400 to 500 companies for India by applying rule-based proprietary filters to entire Indian stock universe of 4000+ companies. ZyFin BMI index is designed to capture the performance of the entire investable market. The index covers approx. 95% market capitalization of the universe. BMI has base date of Oct-2002 and base value of 1000.

### • ZyFin Segment (MCap-wise disaggregated) Indices :

Instead of defining large, mid and small cap segment boundaries by fixed size of market cap, ZyFin defines rule based boundaries which are relative in nature and therefore hold true in any market condition.

### • ZyFin Style (Value, Core, Growth) Indices :

By comparing P/E, P/B and P/S ratios of companies and by deriving a composite score from the ratios, ZyFin trifurcates the universe where bottom 30% stocks are classified as Value, top 30% as Growth and middle 40% as Core.

### • ZyFin Cross-Style Indices :

ZyFin further slice and dice down the universe by classifying stocks based on their style within each large, mid and small cap segment. This is a unique grid for Indian capital market and shall facilitate analysis of Indian market and benchmarking of mutual fund schemes holistically.

### • ZyFin Sector Indices :

ZyFin offers 17 sector indices, which is the largest sector coverage by any India focused index provider. The sector review is carried out once a year based on annual reported data of the companies. The indices help in sector specific analysis and also, to study correlation of different sectors with each other and vis-à-vis the entire market represented by ZyFin BMI index.

### • ZyFin Thematic Portfolios :

Based on various themes, ZyFin has developed various portfolios such as Consumption, Quality, Value and Industry Leaders. These rule based portfolios are developed in order to suit facilitate launch of passive ETFs.

