

Index Name	Returns (%)					Volatility (%) 1 Yr	Beta 1 Yr	Correlation 1 Yr	R ² 1 Yr	P/E	P/B	Dividend Yield
	1M	3M	1 Yr	3 Yr	5 Yr							
Broad Market Indices												
NIFTY 50	-4.87	-8.26	1.91	10.24	11.90	12.24	1.00	1.00	1.00	25.00	3.29	1.27
NIFTY Next 50	-2.64	-10.27	-9.29	12.08	18.41	16.04	1.05	0.80	0.65	38.23	3.77	1.04
NIFTY 100	-4.60	-8.57	0.09	10.55	12.92	12.40	1.01	0.99	0.99	26.20	3.35	1.24
NIFTY 200	-4.05	-8.58	-1.22	10.54	13.51	12.76	1.02	0.98	0.97	27.65	3.21	1.22
NIFTY 500	-3.90	-9.03	-3.17	10.41	14.05	12.87	1.02	0.97	0.94	28.88	3.10	1.19
NIFTY Midcap 150	-1.06	-9.00	-9.03	12.30	21.68	16.05	1.05	0.80	0.64	42.39	2.85	0.99
NIFTY Midcap 50	2.36	-5.33	-6.84	13.75	19.06	19.95	1.28	0.79	0.62	68.84	2.04	1.28
NIFTY Smallcap 250	-1.41	-14.58	-23.85	6.05	19.43	18.81	1.08	0.70	0.49	61.46	1.84	0.96
NIFTY Smallcap 50	-0.82	-22.01	-34.56	1.15	13.91	24.37	1.37	0.69	0.47	-	1.39	1.04
NIFTY LargeMidcap 250	-2.87	-8.79	-4.39	11.60	17.48	13.67	1.03	0.92	0.85	32.36	3.08	1.12
NIFTY MidSmallcap 400	-1.17	-10.82	-14.18	10.23	20.93	16.72	1.06	0.78	0.60	47.02	2.43	0.98
NIFTY Midcap 100	0.22	-8.73	-11.31	10.35	19.29	17.65	1.16	0.80	0.64	46.39	2.49	1.04
NIFTY Smallcap 100	-1.40	-18.48	-28.39	5.49	15.94	21.40	1.20	0.69	0.47	-	1.61	0.95
Thematic Indices												
NIFTY Commodities	-9.24	-7.71	-16.21	14.69	10.76	17.23	1.18	0.84	0.70	14.55	1.62	2.87
NIFTY CPSE	-5.93	-7.59	-18.48	6.00	7.74	19.21	0.98	0.62	0.39	9.37	1.42	5.25
NIFTY Energy	-12.38	-8.84	-3.28	21.70	13.23	20.01	1.18	0.72	0.52	13.94	1.85	1.90
NIFTY India Consumption	-4.12	-12.30	-1.03	10.89	13.29	13.42	0.92	0.84	0.70	42.17	5.53	1.09
NIFTY Infrastructure	0.09	-5.09	-15.64	3.07	5.88	15.79	1.02	0.79	0.62	31.75	2.01	1.63
NIFTY MNC	-3.55	-11.56	-3.97	12.30	18.20	14.52	0.94	0.79	0.62	30.18	4.60	1.91
NIFTY PSE	-4.95	-5.44	-20.28	7.20	8.85	17.32	0.95	0.67	0.45	10.46	1.54	4.21
NIFTY Services Sector	-1.78	-7.34	7.65	12.16	14.51	12.42	0.95	0.94	0.88	28.91	3.37	1.04
NIFTY100 Liquid 15	-3.10	-10.99	-15.26	8.10	9.92	20.42	1.42	0.85	0.72	24.93	1.80	1.74
NIFTY Midcap Liquid 15	2.10	-5.03	-4.81	12.54	19.13	21.19	1.31	0.76	0.57	21.66	2.06	1.33
NIFTY Aditya Birla Group	-10.62	-14.59	-28.40	1.95	4.38	20.66	1.18	0.70	0.49	-	1.88	0.42
NIFTY Mahindra Group	-5.03	-9.88	20.45	11.56	13.33	18.59	1.01	0.67	0.45	19.77	3.40	1.04
NIFTY Tata Group	-9.17	-3.82	18.58	13.74	11.90	17.16	0.66	0.47	0.22	29.06	5.05	1.12
NIFTY Tata Group 25% Cap	-6.52	-8.36	-6.58	9.86	8.80	16.51	0.98	0.72	0.52	33.34	2.68	0.92
NIFTY Shariah 25	-4.03	-7.94	-3.05	7.70	13.58	13.77	0.96	0.86	0.73	22.49	3.32	1.50
NIFTY50 Shariah	-5.26	-7.19	-5.68	9.67	11.34	14.45	0.99	0.83	0.70	17.79	2.67	1.86
NIFTY500 Shariah	-3.71	-8.38	-5.58	10.51	14.70	13.45	0.95	0.87	0.75	22.50	3.34	1.32
NIFTY SME EMERGE	-7.54	-12.61	6.69	-	-	16.88	0.39	0.28	0.08	15.15	2.22	0.30
NIFTY100 ESG	-5.24	-9.08	2.86	11.21	13.67	12.59	1.01	0.98	0.97	25.49	3.38	1.09
NIFTY100 Enhanced ESG	-5.73	-10.05	2.19	11.25	13.78	12.47	1.00	0.98	0.96	24.81	3.41	1.11
Strategy Indices												
NIFTY Alpha 50	-0.59	-12.64	-7.72	11.06	22.39	22.22	1.27	0.70	0.49	24.60	6.77	0.68
NIFTY Alpha Low-Volatility 30	-4.55	-9.05	2.13	14.78	21.78	11.30	0.83	0.90	0.80	26.27	4.42	1.07
NIFTY Alpha Quality Low-Volatility 30	-4.31	-7.93	4.77	11.84	18.32	11.33	0.79	0.86	0.73	29.57	6.80	1.19
NIFTY Alpha Quality Value Low-Volatility	-3.12	-6.92	3.05	11.38	16.87	10.99	0.77	0.85	0.73	26.89	5.97	1.38
NIFTY Dividend Opportunities 50	-4.42	-4.99	1.34	13.50	12.75	11.79	0.84	0.87	0.75	15.57	2.76	2.87
NIFTY Growth Sectors 15	-5.28	-12.10	-0.16	6.75	12.05	13.31	0.90	0.82	0.68	32.55	6.42	1.17
NIFTY High Beta 50	4.28	-16.43	-26.36	3.12	6.75	27.64	1.66	0.74	0.54	-	1.12	1.37
NIFTY Low Volatility 50	-4.00	-6.90	-1.65	9.90	16.28	11.31	0.85	0.92	0.84	25.33	3.67	1.50
NIFTY100 Quality 30	-2.67	-10.25	3.81	6.90	11.52	11.87	0.82	0.84	0.71	26.17	5.87	1.50
NIFTY Quality Low-Volatility 30	-3.98	-8.39	5.28	7.35	15.46	10.56	0.73	0.85	0.72	28.88	6.60	1.24
NIFTY200 Quality 30	-3.21	-6.62	11.43	10.33	15.03	11.80	0.81	0.84	0.70	30.12	7.93	1.44
NIFTY50 Equal Weight	-4.96	-8.91	-7.95	7.40	10.36	13.10	1.02	0.96	0.91	20.73	2.76	1.72
NIFTY100 Equal Weight	-3.60	-9.90	-10.16	8.66	13.80	14.06	1.03	0.89	0.80	26.32	2.96	1.50
NIFTY100 Low Volatility 30	-4.91	-6.73	5.10	11.44	15.63	10.37	0.77	0.90	0.82	24.42	4.07	1.59
NIFTY50 Value 20	-4.10	-1.97	12.90	14.48	13.94	13.47	0.98	0.89	0.79	23.40	2.76	1.53

- 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

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	1M	3M	1 Yr	3 Yr	5 Yr							
Sectoral Indices												
NIFTY Auto	-8.02	-19.39	-21.67	3.84	12.24	16.88	1.07	0.77	0.60	24.80	4.24	1.11
NIFTY Bank	0.13	-9.32	0.94	13.94	17.89	14.90	1.06	0.87	0.76	53.72	2.85	0.50
NIFTY Financial Services	0.62	-8.67	4.65	14.93	18.33	15.69	1.14	0.89	0.79	35.34	3.43	0.75
NIFTY FMCG	-3.95	-7.81	12.83	14.08	11.63	14.50	0.81	0.69	0.47	41.27	10.48	1.27
NIFTY IT	-5.31	2.94	40.52	11.35	13.17	17.97	0.50	0.34	0.12	20.77	5.14	1.44
NIFTY Media	1.71	-11.95	-20.55	1.74	8.76	19.01	0.94	0.60	0.37	29.61	3.65	0.60
NIFTY Metal	-5.41	-1.03	-12.09	25.97	10.56	24.48	1.28	0.64	0.41	14.84	1.42	3.72
NIFTY Pharma	-2.16	6.53	0.58	-9.03	5.99	21.46	1.03	0.59	0.35	47.42	4.15	0.62
NIFTY Private Bank	0.39	-8.90	3.31	15.20	20.62	15.24	1.06	0.85	0.72	35.76	3.15	0.57
NIFTY PSU Bank	7.98	-8.49	-22.95	-0.75	4.22	32.65	1.64	0.61	0.38	-	0.99	0.05
NIFTY Realty	-2.13	-21.06	-29.06	7.47	5.21	25.67	1.30	0.62	0.39	76.13	1.27	0.63

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Contact Us

NSE Indices Limited

(Formerly known as India Index Services & Products Limited-IISL)

Exchange Plaza, Plot no. C - 1, Block G, Bandra-Kurla Complex, Bandra (East), Mumbai - 400 051 (India).

Telephone: (Direct) +91-22-2659 8386, (Board) +91-22-2659 8100. E-mail: indices@nse.co.in