

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	-6.38	2.44	13.20	12.67	15.18	10.52	1.00	1.00	1.00	26.44	3.47	1.23
NIFTY Next 50	-12.59	-3.01	0.22	13.32	21.10	14.68	1.09	0.78	0.62	38.72	3.89	1.01
NIFTY 100	-7.25	1.65	11.17	12.83	16.14	10.74	1.01	0.99	0.98	27.58	3.52	1.20
NIFTY 200	-8.04	0.83	9.33	12.64	16.57	11.07	1.03	0.98	0.96	28.96	3.36	1.18
NIFTY 500	-8.70	-0.05	7.30	12.49	17.06	11.21	1.03	0.96	0.93	30.21	3.24	1.15
NIFTY Midcap 150	-12.95	-4.24	-0.98	13.65	23.91	14.16	1.04	0.77	0.60	43.35	2.92	0.97
NIFTY Midcap 50	-13.44	-4.11	-0.52	14.12	20.94	17.88	1.29	0.76	0.57	70.43	2.02	1.29
NIFTY Smallcap 250	-16.57	-10.74	-15.09	7.37	22.05	17.46	1.13	0.68	0.46	63.81	1.88	0.91
NIFTY Smallcap 50	-23.08	-17.67	-27.32	1.48	17.34	22.45	1.41	0.66	0.44	-	1.42	0.98
NIFTY LargeMidcap 250	-10.12	-1.30	5.15	13.44	20.22	11.90	1.03	0.91	0.82	33.54	3.20	1.08
NIFTY MidSmallcap 400	-14.12	-6.37	-5.82	11.57	23.28	15.02	1.07	0.75	0.56	48.26	2.49	0.95
NIFTY Midcap 100	-13.80	-5.19	-4.32	10.99	21.01	15.70	1.15	0.77	0.60	47.19	2.52	1.02
NIFTY Smallcap 100	-19.64	-13.68	-18.13	6.85	18.95	19.96	1.27	0.67	0.45	-	1.66	0.89
<b>Thematic Indices</b>												
NIFTY Commodities	-4.11	5.89	0.89	20.62	14.58	15.20	1.18	0.82	0.67	16.24	1.80	2.66
NIFTY CPSE	-4.16	3.25	-5.66	8.41	10.01	15.35	0.88	0.60	0.36	11.04	1.70	4.77
NIFTY Energy	-0.15	18.26	25.42	29.67	18.04	15.95	1.06	0.70	0.49	15.91	2.13	1.72
NIFTY India Consumption	-10.89	-4.24	10.43	12.85	15.65	11.68	0.90	0.81	0.66	41.94	5.77	1.05
NIFTY Infrastructure	-9.44	-3.86	-6.98	3.14	8.30	15.01	1.11	0.78	0.61	31.11	2.01	1.62
NIFTY MNC	-10.75	-5.33	4.41	13.80	20.22	13.32	0.98	0.78	0.60	30.55	4.78	1.84
NIFTY PSE	-3.87	1.87	-8.55	9.47	11.15	14.50	0.91	0.66	0.43	11.00	1.64	4.10
NIFTY Services Sector	-7.45	-0.51	13.73	12.74	17.73	10.80	0.97	0.94	0.88	29.85	3.44	1.05
NIFTY100 Liquid 15	-12.93	-3.31	-7.44	9.97	13.56	18.66	1.48	0.83	0.70	26.03	1.85	1.64
NIFTY Midcap Liquid 15	-10.34	-1.94	1.52	11.54	22.03	18.78	1.28	0.71	0.51	21.95	2.04	1.34
NIFTY Aditya Birla Group	-9.72	-1.43	-10.52	6.84	7.72	19.75	1.27	0.68	0.46	-	2.11	0.37
NIFTY Mahindra Group	-8.90	0.21	34.50	11.93	16.72	16.16	0.91	0.59	0.35	21.46	3.57	0.99
NIFTY Tata Group	0.27	10.13	40.80	18.53	16.56	15.03	0.61	0.43	0.18	33.89	5.57	1.01
NIFTY Tata Group 25% Cap	-5.68	0.18	7.95	16.24	13.10	15.17	1.01	0.70	0.49	36.46	2.87	0.86
NIFTY Shariah 25	-6.86	1.00	7.01	9.43	16.15	11.96	0.95	0.83	0.70	23.44	3.46	1.44
NIFTY50 Shariah	-4.54	2.74	5.64	12.27	14.17	11.93	0.93	0.82	0.68	18.14	2.92	1.96
NIFTY500 Shariah	-8.04	-0.03	4.45	12.51	17.25	11.60	0.93	0.84	0.71	23.37	3.61	1.32
NIFTY SME EMERGE	5.50	1.75	37.38	-	-	18.31	0.32	0.18	0.03	17.82	2.90	0.22
NIFTY100 ESG	-7.33	2.01	15.11	13.86	17.34	10.87	1.01	0.98	0.96	27.20	3.58	1.04
NIFTY100 Enhanced ESG	-7.39	1.46	15.11	14.11	17.59	10.77	1.00	0.98	0.96	26.63	3.63	1.06
<b>Strategy Indices</b>												
NIFTY Alpha 50	-16.51	-3.15	2.33	12.06	24.20	20.80	1.33	0.67	0.45	25.26	6.94	0.67
NIFTY Alpha Low-Volatility 30	-7.26	0.23	12.43	16.68	24.13	9.87	0.81	0.86	0.74	27.38	4.63	1.02
NIFTY Alpha Quality Low-Volatility 30	-7.03	1.19	13.89	13.49	20.28	9.78	0.76	0.81	0.66	30.71	7.14	1.17
NIFTY Alpha Quality Value Low-Volatility	-6.75	0.58	11.34	12.41	18.42	9.52	0.74	0.81	0.66	27.80	6.24	1.40
NIFTY Dividend Opportunities 50	-4.96	3.15	12.77	15.90	15.07	10.10	0.81	0.84	0.71	16.40	2.94	2.81
NIFTY Growth Sectors 15	-10.50	-3.07	9.82	8.29	14.31	11.67	0.87	0.78	0.62	33.21	6.76	1.08
NIFTY High Beta 50	-23.77	-14.76	-20.25	3.44	9.61	26.21	1.83	0.73	0.54	-	1.08	1.43
NIFTY Low Volatility 50	-7.35	1.27	7.87	11.94	18.07	9.80	0.83	0.89	0.79	26.24	3.84	1.47
NIFTY100 Quality 30	-10.49	-2.73	11.88	8.16	13.26	10.28	0.79	0.80	0.65	26.91	6.07	1.51
NIFTY Quality Low-Volatility 30	-7.32	-0.61	13.21	8.75	17.17	9.09	0.70	0.81	0.66	29.83	6.91	1.23
NIFTY200 Quality 30	-7.37	1.43	20.41	11.89	17.21	10.08	0.76	0.80	0.64	31.21	8.25	1.45
NIFTY50 Equal Weight	-7.39	0.03	2.81	10.07	13.66	11.20	1.01	0.95	0.90	21.98	2.92	1.66
NIFTY100 Equal Weight	-10.01	-2.13	0.15	10.61	16.91	12.59	1.05	0.88	0.77	27.20	3.08	1.46
NIFTY100 Low Volatility 30	-5.96	2.51	15.06	13.93	18.20	9.11	0.76	0.88	0.78	25.49	4.29	1.54
NIFTY50 Value 20	-3.85	10.46	28.53	16.34	17.51	12.00	0.97	0.85	0.72	24.66	2.90	1.52

- 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>Sectoral Indices</b>												
NIFTY Auto	-12.89	-9.75	-10.44	8.28	16.39	14.79	1.04	0.74	0.54	25.72	4.61	1.02
NIFTY Bank	-10.48	-4.58	4.86	14.19	22.09	14.19	1.16	0.86	0.74	53.65	2.85	0.50
NIFTY Financial Services	-9.74	-3.61	7.11	15.52	21.79	14.04	1.17	0.88	0.77	35.51	3.41	0.75
NIFTY FMCG	-9.58	2.86	23.29	15.98	12.53	13.28	0.82	0.65	0.42	43.08	10.93	1.22
NIFTY IT	0.17	13.76	54.19	11.78	16.33	15.51	0.40	0.27	0.08	22.25	5.58	1.54
NIFTY Media	-13.75	-18.74	-17.50	1.48	10.62	17.34	0.93	0.56	0.32	28.01	4.46	0.61
NIFTY Metal	-4.25	1.92	1.48	32.20	14.04	23.49	1.48	0.66	0.44	16.38	1.51	3.49
NIFTY Pharma	-3.93	9.29	9.33	-7.75	6.84	20.06	1.03	0.54	0.29	49.35	4.20	0.50
NIFTY Private Bank	-11.19	-5.22	4.73	15.42	25.00	14.03	1.13	0.85	0.72	35.62	3.14	0.57
NIFTY PSU Bank	-18.55	-3.30	-11.23	-3.98	5.78	42.71	1.88	0.46	0.21	-	0.92	0.06
NIFTY Realty	-20.24	-18.88	-19.29	7.61	8.69	24.48	1.40	0.60	0.36	78.54	1.30	0.62

## About NSE Indices Limited

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

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