

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			Yield
Broad Market Indices												
NIFTY 50	-0.20	5.94	12.53	8.59	12.90	10.32	1.00	1.00	1.00	25.90	3.61	1.22
NIFTY Next 50	-3.25	-0.89	7.76	12.58	19.63	13.92	1.06	0.78	0.62	40.93	3.32	1.16
NIFTY 100	-0.64	4.92	11.77	9.21	13.89	10.50	1.01	0.99	0.98	27.34	3.56	1.21
NIFTY 200	-1.03	3.89	10.97	9.45	14.42	10.81	1.02	0.98	0.96	28.84	3.50	1.14
NIFTY 500	-1.64	2.81	9.97	9.93	15.23	11.00	1.02	0.96	0.93	30.47	3.37	1.09
NIFTY Midcap 150	-3.85	-2.71	7.63	14.47	22.69	13.85	1.04	0.78	0.60	44.99	3.51	0.67
NIFTY Midcap 50	-3.24	-2.50	7.32	14.72	20.72	17.24	1.28	0.77	0.59	50.03	2.53	0.77
NIFTY Smallcap 250	-8.00	-7.72	-3.28	11.19	22.39	17.14	1.17	0.71	0.50	-	1.96	0.61
NIFTY Smallcap 50	-9.26	-9.16	-12.43	6.95	19.48	21.00	1.45	0.71	0.51	-	1.64	0.58
NIFTY LargeMidcap 250	-2.23	1.09	9.91	11.95	18.38	11.65	1.02	0.91	0.82	33.94	3.54	0.94
NIFTY MidSmallcap 400	-5.22	-4.37	3.86	13.38	22.57	14.78	1.08	0.76	0.58	53.50	2.79	0.65
NIFTY Midcap 100	-3.82	-3.07	2.55	11.80	19.88	15.23	1.16	0.78	0.62	48.36	3.10	0.67
NIFTY Smallcap 100	-8.33	-7.88	-1.82	10.47	19.82	19.40	1.31	0.70	0.49	71.79	1.85	0.64
Thematic Indices												
NIFTY Commodities	-4.84	-4.73	2.71	9.68	10.37	14.81	1.20	0.84	0.70	16.41	1.92	3.04
NIFTY CPSE	-8.43	-8.17	-4.73	-3.14	3.81	15.87	0.96	0.63	0.39	10.12	1.72	4.91
NIFTY Energy	-1.41	0.90	14.94	14.45	10.76	15.39	1.03	0.70	0.49	14.87	1.88	2.12
NIFTY India Consumption	-0.22	6.15	15.74	12.50	16.17	10.61	0.86	0.83	0.69	48.67	6.34	0.85
NIFTY Infrastructure	-6.31	-6.10	-2.36	-1.34	6.75	14.36	1.12	0.80	0.65	34.39	2.13	1.44
NIFTY MNC	-0.28	3.66	18.04	12.65	20.41	12.34	0.96	0.80	0.64	32.77	5.59	1.65
NIFTY PSE	-8.41	-8.27	-6.58	0.07	5.36	14.82	0.99	0.69	0.47	10.94	1.68	4.32
NIFTY Services Sector	-0.33	7.83	18.10	11.03	15.76	10.59	0.96	0.94	0.88	27.88	3.50	0.91
NIFTY100 Liquid 15	-1.60	0.65	1.35	4.87	11.64	17.23	1.42	0.85	0.72	26.98	1.81	1.55
NIFTY Midcap Liquid 15	-3.63	-5.31	3.55	11.04	17.72	17.29	1.23	0.74	0.54	32.11	2.42	0.59
NIFTY Aditya Birla Group	-1.94	-4.59	-7.05	3.67	9.04	18.06	1.24	0.71	0.50	-	2.52	0.32
NIFTY Mahindra Group	-4.28	11.95	37.83	12.26	14.69	15.09	0.81	0.55	0.31	23.50	4.11	1.09
NIFTY Tata Group	2.47	14.24	30.69	10.89	16.89	15.17	0.74	0.51	0.26	54.75	5.77	1.11
NIFTY Tata Group 25% Cap	-0.69	1.69	10.50	8.79	14.23	15.44	1.06	0.71	0.50	62.61	3.49	0.88
NIFTY Shariah 25	-0.48	2.82	11.66	8.24	15.57	11.33	0.93	0.85	0.72	27.26	4.46	1.38
NIFTY50 Shariah	-0.83	1.44	10.48	8.54	13.40	11.73	0.94	0.83	0.69	23.66	3.88	1.77
NIFTY500 Shariah	-1.88	-0.42	10.62	10.47	16.93	11.25	0.92	0.84	0.71	27.55	4.32	1.25
NIFTY SME EMERGE	-1.87	3.19	45.20	-	-	12.93	0.52	0.42	0.18	27.19	3.48	0.17
NIFTY100 ESG	-0.02	7.22	17.16	9.92	15.21	10.56	1.00	0.98	0.96	27.64	3.72	1.02
NIFTY100 Enhanced ESG	-0.33	7.10	18.26	10.37	15.61	10.48	0.99	0.98	0.96	27.41	3.81	1.04
Strategy Indices												
NIFTY Alpha 50	-5.05	2.69	12.52	12.85	24.23	20.98	1.42	0.70	0.49	30.28	6.38	0.47
NIFTY Alpha Low-Volatility 30	-1.46	6.40	21.57	16.22	23.18	9.98	0.81	0.84	0.70	28.87	5.02	0.92
NIFTY Alpha Quality Low-Volatility 30	-0.38	5.30	16.15	12.54	19.34	9.84	0.76	0.79	0.63	29.30	7.57	1.39
NIFTY Alpha Quality Value Low-Volatility	-1.70	2.29	16.54	11.57	16.89	9.56	0.75	0.81	0.65	26.78	6.62	1.65
NIFTY Dividend Opportunities 50	-2.33	3.06	10.08	8.85	10.04	10.75	0.90	0.86	0.74	16.50	3.10	2.90
NIFTY Growth Sectors 15	1.45	9.13	12.72	10.11	16.20	10.68	0.84	0.81	0.65	33.25	7.74	0.95
NIFTY High Beta 50	-7.78	-7.80	-5.32	5.44	9.26	24.16	1.79	0.77	0.59	-	1.24	0.99
NIFTY Low Volatility 50	-1.65	2.34	8.88	9.77	15.95	9.31	0.81	0.90	0.81	27.22	3.96	1.39
NIFTY Quality 30	1.46	6.86	14.95	7.64	14.57	9.87	0.79	0.82	0.67	26.22	6.44	1.67
NIFTY Quality Low-Volatility 30	0.10	5.92	14.60	8.62	16.29	8.54	0.68	0.82	0.68	28.89	7.57	1.37
NIFTY200 Quality 30	-0.57	6.46	20.93	9.94	16.40	9.82	0.78	0.82	0.67	29.27	8.84	1.68
NIFTY50 Equal Weight	-1.20	2.51	6.31	6.11	11.64	10.90	1.00	0.95	0.91	23.26	3.14	1.71
NIFTY100 Equal Weight	-2.52	0.04	5.34	8.63	14.97	11.92	1.03	0.89	0.79	29.75	2.87	1.68
NIFTY100 Low Volatility 30	-0.89	6.26	15.58	11.04	15.39	8.59	0.75	0.90	0.80	24.19	4.41	1.61
NIFTY50 Value 20	-0.02	6.59	19.41	8.49	12.83	11.98	1.00	0.87	0.75	20.61	2.72	1.73
NIFTY50 PR 1x Inverse	0.60	-4.41	-6.75	-3.57	-6.91	10.29	-1.00	-1.00	1.00	-	-	-
NIFTY50 TR 1x Inverse	0.38	-4.83	-8.01	-4.80	-8.06	10.31	-1.00	-1.00	1.00	-	-	-
NIFTY50 PR 2x Leverage	-0.95	10.29	18.13	8.88	16.54	20.62	2.00	1.00	1.00	-	-	-
NIFTY50 TR 2x Leverage	-0.49	11.27	21.40	11.73	19.48	20.64	2.00	1.00	1.00	-	-	-
NIFTY 50 Arbitrage	0.12	0.95	4.23	5.31	6.68	1.15	0.00	0.03	0.00	-	-	-
NIFTY 50 Futures Index	-0.06	5.15	9.12	4.33	7.07	10.40	0.99	0.99	0.97	-	-	-

Returns upto one year are absolute returns. Returns for greater than one year are CAGR returns.

-Volatility (Average daily standard deviation annualized), Beta, Correlation & R² for 1 year period.

-P/E, P/B & Dividend Yield as on June 29, 2018

-Returns of NIFTY50 Inverse, NIFTY50 Leverage and fixed income indices are not considered to identify the highest gainer and loser in the table above.

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			Yield
Sectoral Indices												
NIFTY Auto	-2.60	-1.04	1.60	8.50	18.73	13.99	1.00	0.74	0.55	32.74	5.77	0.64
NIFTY Bank	-2.20	8.66	13.58	12.95	17.81	13.40	1.10	0.85	0.73	40.77	2.97	0.47
NIFTY Financial Services	-1.12	7.83	15.93	13.60	17.66	12.92	1.09	0.87	0.76	32.76	3.71	0.49
NIFTY FMCG	0.53	10.86	8.28	12.85	11.66	13.84	0.83	0.60	0.36	43.09	11.83	1.35
NIFTY IT	2.37	11.81	37.76	8.22	16.09	15.29	0.51	0.34	0.12	19.95	4.98	2.02
NIFTY Media	-4.84	-7.94	1.46	10.58	12.81	16.54	0.95	0.59	0.35	34.74	6.24	0.46
NIFTY Metal	-4.27	-2.06	15.00	14.57	11.80	22.55	1.56	0.72	0.51	16.17	1.58	3.69
NIFTY Pharma	11.59	9.75	-4.51	-9.07	6.31	20.35	1.00	0.51	0.26	52.24	4.06	0.50
NIFTY Private Bank	-1.92	9.31	15.17	14.17	20.69	13.01	1.06	0.85	0.72	33.76	3.33	0.53
NIFTY PSU Bank	-5.98	-3.02	-15.47	-4.73	0.35	41.17	1.83	0.46	0.21	-	0.93	0.01
NIFTY Realty	-7.93	-7.65	3.07	14.49	7.15	24.73	1.48	0.62	0.39	72.08	1.19	0.36
Fixed Income Indices												
NIFTY 8-13 yr G-Sec	0.15	-1.30	-1.80	6.84	6.24	4.54	-	-	-	-	-	-
NIFTY 10 yr Benchmark G-Sec	0.14	-1.47	-3.46	6.02	5.46	4.54	-	-	-	-	-	-
NIFTY 10 yr Benchmark G-Sec (Clean	-0.48	-3.31	-10.12	-1.30	-2.24	4.61	-	-	-	-	-	-
NIFTY 4-8 yr G-Sec Index	0.25	-0.75	1.19	7.75	7.81	2.59	-	-	-	-	-	-
NIFTY 11-15 yr G-Sec Index	0.16	-1.83	-2.26	7.08	6.74	5.58	-	-	-	-	-	-
NIFTY 15 yr and above G-Sec Index	-0.10	-2.37	-2.61	7.74	7.53	5.04	-	-	-	-	-	-
NIFTY Composite G-sec Index	0.25	-0.93	-1.15	6.84	6.56	3.76	-	-	-	-	-	-
NIFTY 10 Year SDL Index	0.07	-1.77	0.35	7.15	7.39	3.20	-	-	-	-	-	-

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Contact Us

India Index Services & Products Limited
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: iisl@nse.co.in