

Index Name	1M	3M	Returns (%)			Volatility (%)	Beta	Correlation	R ²	P/E	P/B	Dividend Yield
			1 Yr	3 Yr	5 Yr	1 Yr	1 Yr	1 Yr	1 Yr			
Broad Market Indices												
NIFTY 50	-0.03	2.32	11.59	8.38	12.39	10.13	1.00	1.00	1.00	27.19	3.69	1.23
NIFTY Next 50	-4.70	-0.55	12.35	13.74	18.89	13.50	1.03	0.77	0.60	33.75	3.44	1.15
NIFTY 100	-0.73	1.87	11.65	9.19	13.35	10.27	1.01	0.99	0.98	28.03	3.65	1.22
NIFTY 200	-1.53	1.29	11.56	9.48	13.86	10.54	1.02	0.98	0.96	29.79	3.59	1.15
NIFTY 500	-1.91	0.58	11.55	10.20	14.75	10.69	1.01	0.96	0.92	31.59	3.49	1.08
NIFTY Midcap 150	-5.73	-2.06	14.07	15.43	22.04	13.42	1.01	0.76	0.58	49.23	3.68	0.64
NIFTY Midcap 50	-8.21	-3.46	11.72	14.13	19.89	16.84	1.25	0.75	0.56	68.07	2.71	0.67
NIFTY Smallcap 250	-6.19	-7.11	6.55	13.37	22.67	16.26	1.12	0.70	0.48	-	2.19	0.54
NIFTY Smallcap 50	-6.81	-9.30	-1.73	9.18	19.06	20.03	1.38	0.70	0.49	-	1.78	0.48
NIFTY LargeMidcap 250	-3.25	-0.08	13.06	12.39	17.77	11.30	1.01	0.90	0.81	36.10	3.62	0.93
NIFTY MidSmallcap 400	-5.88	-3.81	11.44	14.75	22.22	14.22	1.05	0.74	0.55	57.80	3.01	0.61
NIFTY Midcap 100	-6.84	-3.87	7.96	12.77	19.30	14.74	1.12	0.77	0.59	53.98	3.20	0.66
NIFTY Smallcap 100	-6.68	-6.30	9.00	12.06	19.93	18.42	1.24	0.68	0.47	67.46	2.03	0.56
Thematic Indices												
NIFTY Commodities	-3.75	-6.72	4.88	11.23	10.58	14.41	1.19	0.83	0.69	18.19	2.02	2.86
NIFTY CPSE	1.09	-7.05	-5.77	-0.55	4.56	15.22	0.92	0.61	0.37	11.21	1.88	4.49
NIFTY Energy	-1.79	-3.35	13.40	16.80	11.49	14.73	1.01	0.69	0.48	15.56	1.90	2.11
NIFTY India Consumption	-1.01	4.93	17.04	13.19	15.46	10.52	0.86	0.82	0.68	69.72	6.46	0.83
NIFTY Infrastructure	-4.78	-3.37	3.82	1.18	7.34	13.70	1.08	0.80	0.64	75.61	2.27	1.35
NIFTY MNC	-2.89	0.43	20.04	13.05	19.54	12.21	0.95	0.79	0.62	33.53	5.65	1.63
NIFTY PSE	0.20	-4.95	-5.03	2.67	6.13	14.05	0.93	0.67	0.45	12.51	1.83	3.96
NIFTY Services Sector	1.97	5.63	16.97	10.57	15.08	10.39	0.96	0.93	0.87	29.53	3.64	0.94
NIFTY100 Liquid 15	-2.66	-4.82	1.74	3.06	10.28	17.01	1.42	0.84	0.71	33.75	1.94	1.67
NIFTY Midcap Liquid 15	-9.17	-5.33	5.46	11.64	16.57	16.86	1.21	0.72	0.52	43.29	2.67	0.66
NIFTY Aditya Birla Group	-6.36	-10.83	-8.40	3.71	9.77	17.71	1.24	0.71	0.50	-	2.57	0.32
NIFTY Mahindra Group	3.73	19.87	40.15	12.69	16.25	14.68	0.80	0.55	0.30	27.17	4.30	1.04
NIFTY Tata Group	-4.32	5.34	21.31	8.47	15.43	15.48	0.75	0.49	0.24	59.45	5.42	1.12
NIFTY Tata Group 25% Cap	-7.36	-3.90	7.65	7.05	12.75	15.36	1.05	0.69	0.48	59.12	3.60	0.92
NIFTY Shariah 25	-0.85	0.74	11.41	8.99	15.54	11.07	0.92	0.84	0.71	28.09	4.56	1.35
NIFTY50 Shariah	-0.78	-1.00	9.28	9.37	13.92	11.50	0.93	0.82	0.67	24.35	3.91	1.73
NIFTY500 Shariah	-3.02	-1.15	12.23	11.54	17.18	10.89	0.90	0.84	0.70	28.82	4.39	1.21
NIFTY SME EMERGE	-1.70	1.08	58.53	-	-	13.38	0.50	0.38	0.14	34.43	3.49	0.18
NIFTY100 ESG	-0.23	3.53	16.29	9.94	14.81	10.29	0.99	0.98	0.95	29.23	3.71	1.03
NIFTY100 Enhanced ESG	0.00	3.84	17.74	10.54	15.28	10.21	0.98	0.98	0.95	28.85	3.69	1.06
Strategy Indices												
NIFTY Alpha 50	-3.80	2.05	19.87	14.28	23.75	19.61	1.34	0.69	0.48	45.56	6.98	0.25
NIFTY Alpha Low-Volatility 30	0.72	5.46	21.86	16.67	23.26	9.87	0.81	0.83	0.69	37.13	5.63	1.07
NIFTY Alpha Quality Low-Volatility 30	-1.07	4.13	15.79	12.23	18.92	9.73	0.76	0.79	0.62	32.44	8.21	1.26
NIFTY Alpha Quality Value Low-Volatility 30	-0.69	1.26	16.04	11.65	16.85	9.34	0.74	0.80	0.64	23.07	5.61	2.22
NIFTY Dividend Opportunities 50	-1.82	1.06	9.66	9.17	9.35	10.53	0.88	0.85	0.72	17.34	3.26	2.77
NIFTY Growth Sectors 15	-0.66	6.26	11.65	9.32	15.85	10.74	0.85	0.80	0.64	33.74	7.67	0.95
NIFTY High Beta 50	-8.27	-9.21	3.90	4.71	8.37	23.30	1.73	0.75	0.57	-	1.35	0.93
NIFTY Low Volatility 50	-2.54	1.45	10.43	10.41	15.70	9.07	0.80	0.90	0.80	30.66	4.12	1.33
NIFTY Quality 30	-1.69	3.33	12.06	6.40	13.86	9.70	0.77	0.81	0.65	25.87	6.39	1.67
NIFTY Quality Low-Volatility 30	-0.70	3.87	14.53	8.15	15.87	8.33	0.67	0.81	0.66	30.08	8.49	1.63
NIFTY50 Equal Weight	-1.35	-0.48	6.06	5.81	10.99	10.59	0.99	0.95	0.90	25.81	3.36	1.59
NIFTY100 Equal Weight	-3.26	-1.75	7.94	8.94	14.34	11.46	1.00	0.89	0.79	28.11	3.14	1.56
NIFTY100 Low Volatility 30	-0.66	5.30	15.89	11.59	15.20	8.34	0.73	0.89	0.80	24.48	4.29	1.63
NIFTY50 Value 20	0.07	0.92	16.55	8.34	12.54	11.64	0.99	0.86	0.74	20.53	2.78	1.78
NIFTY50 PR 1x Inverse	0.44	-1.13	-5.88	-3.37	-6.52	10.09	-1.00	-1.00	1.00	-	-	-
NIFTY50 TR 1x Inverse	0.22	-1.53	-7.32	-4.64	-7.68	10.12	-1.00	-1.00	1.00	-	-	-
NIFTY50 PR 2x Leverage	-0.64	2.82	16.17	8.37	15.43	20.22	2.00	1.00	1.00	-	-	-
NIFTY50 TR 2x Leverage	-0.22	3.64	19.76	11.28	18.33	20.27	2.00	1.00	1.00	-	-	-
NIFTY 50 Arbitrage	0.56	1.28	4.70	5.54	6.78	1.12	0.00	0.04	0.00	-	-	-
NIFTY 50 Futures	-0.71	1.15	7.77	3.92	6.47	10.20	0.99	0.99	0.97	-	-	-
NIFTY50 USD	-1.13	-1.22	6.69	6.35	8.47	12.09	1.13	0.95	0.89	-	-	-
NIFTY200 Quality 30	-1.12	6.39	22.26	9.21	15.87	9.54	0.76	0.81	0.65	28.43	8.42	1.72

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 May 31, 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 (%) 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							
Sectoral Indices												
NIFTY Auto	-5.43	-1.46	1.14	8.80	18.18	13.89	1.01	0.74	0.54	34.46	5.91	0.63
NIFTY Bank	5.58	7.36	15.08	12.92	16.66	13.30	1.13	0.86	0.74	35.17	3.25	0.54
NIFTY Financial Services	4.27	6.63	17.05	13.89	16.63	12.69	1.10	0.87	0.76	33.74	4.02	0.54
NIFTY FMCG	0.14	8.68	11.50	12.74	10.48	14.39	0.82	0.57	0.33	44.27	11.99	1.34
NIFTY IT	-2.29	6.69	29.55	5.69	16.12	15.32	0.48	0.32	0.10	19.50	4.98	2.03
NIFTY Media	-5.44	-3.98	3.71	14.68	13.45	16.36	0.95	0.59	0.35	38.94	6.32	0.44
NIFTY Metal	-4.80	-10.03	21.70	14.68	10.77	22.42	1.56	0.70	0.50	18.05	1.66	3.47
NIFTY Pharma	-9.28	-8.26	-8.92	-13.07	4.08	19.68	0.98	0.50	0.25	46.63	3.64	0.56
NIFTY Private Bank	4.54	7.36	17.04	14.37	19.47	12.91	1.08	0.85	0.72	34.22	3.55	0.51
NIFTY PSU Bank	3.68	-3.57	-15.52	-5.62	-0.44	40.85	1.83	0.45	0.21	-	1.10	0.76
NIFTY Realty	-8.47	-9.77	17.79	13.92	6.65	24.31	1.42	0.59	0.35	69.42	1.29	0.33
Fixed Income Indices												
NIFTY 8-13 yr G-Sec	0.46	1.57	-0.59	6.48	6.06	4.55	-	-	-	-	-	-
NIFTY 10 yr Benchmark G-Sec	0.25	1.25	-2.02	5.66	5.26	4.48	-	-	-	-	-	-
NIFTY 10 yr Benchmark G-Sec (Clean Price)	-0.36	-0.60	-8.71	-1.66	-2.42	4.54	-	-	-	-	-	-
NIFTY 4-8 yr G-Sec Index	0.12	0.48	2.51	7.56	7.68	2.61	-	-	-	-	-	-
NIFTY 11-15 yr G-Sec Index	0.76	1.77	-0.94	6.57	6.49	5.54	-	-	-	-	-	-
NIFTY 15 yr and above G-Sec Index	0.10	1.56	0.67	7.47	6.99	5.12	-	-	-	-	-	-
NIFTY Composite G-Sec Index	0.30	1.22	-0.02	6.50	6.29	3.78	-	-	-	-	-	-
NIFTY 10 Year SDL Index	-0.30	1.46	1.64	7.08	7.12	3.11	-	-	-	-	-	-

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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