

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	6.19	-2.61	15.43	9.49	12.61	10.06	1.00	1.00	1.00	26.66	3.69	1.19
NIFTY Next 50	7.49	0.60	16.56	16.94	20.57	13.63	1.06	0.78	0.61	35.46	3.61	1.10
NIFTY 100	6.37	-2.17	15.47	10.60	13.78	10.25	1.01	0.99	0.98	27.75	3.68	1.18
NIFTY 200	6.60	-1.95	15.57	11.23	14.43	10.56	1.03	0.98	0.96	29.56	3.65	1.10
NIFTY 500	6.56	-2.08	15.61	12.05	15.39	10.75	1.03	0.96	0.93	31.36	3.56	1.04
NIFTY Midcap 150	7.33	-0.31	18.51	19.25	23.79	13.67	1.05	0.77	0.59	48.94	3.91	0.60
NIFTY Midcap 50	9.77	2.00	17.24	18.68	21.19	17.02	1.29	0.76	0.58	61.02	2.96	0.62
NIFTY Smallcap 250	6.92	-4.51	11.81	16.48	23.76	16.56	1.19	0.72	0.52	-	2.35	0.51
NIFTY Smallcap 50	7.42	-6.25	3.51	12.33	19.64	20.27	1.47	0.73	0.53	-	1.92	0.45
NIFTY LargeMidcap 250	6.87	-1.19	17.19	14.97	18.82	11.43	1.03	0.90	0.82	36.03	3.75	0.88
NIFTY MidSmallcap 400	7.20	-1.76	16.17	18.33	23.78	14.49	1.09	0.76	0.58	56.12	3.20	0.57
NIFTY Midcap 100	8.17	-2.38	12.19	16.94	21.01	14.91	1.16	0.78	0.61	52.41	3.44	0.61
NIFTY Smallcap 100	7.67	-4.84	12.71	15.38	21.07	18.81	1.32	0.71	0.50	55.75	2.18	0.52
Thematic Indices												
NIFTY Commodities	4.02	-6.74	7.24	13.42	10.97	14.25	1.18	0.83	0.69	16.94	2.10	2.75
NIFTY CPSE	-0.80	-13.05	-11.40	1.19	4.01	14.74	0.88	0.60	0.36	11.28	1.86	4.54
NIFTY Energy	4.21	-4.73	12.29	18.23	11.65	14.72	1.00	0.68	0.47	15.13	1.94	2.07
NIFTY India Consumption	7.47	2.16	24.03	15.69	16.28	10.73	0.89	0.83	0.70	61.57	6.53	0.82
NIFTY Infrastructure	5.25	-3.21	7.62	3.56	7.60	14.01	1.13	0.81	0.66	65.76	2.39	1.28
NIFTY MNC	7.04	-0.10	31.12	15.15	20.44	12.12	0.98	0.81	0.66	28.75	5.83	1.59
NIFTY PSE	-0.04	-10.37	-8.82	4.03	5.67	13.81	0.92	0.67	0.45	12.59	1.83	3.96
NIFTY Services Sector	6.10	-2.11	19.83	10.93	14.94	10.33	0.96	0.93	0.87	27.86	3.57	0.90
NIFTY100 Liquid 15	5.09	-9.40	6.35	4.07	10.37	16.87	1.42	0.85	0.72	27.68	2.01	1.63
NIFTY Midcap Liquid 15	8.17	2.16	13.65	14.87	17.77	16.61	1.23	0.75	0.56	47.24	2.93	0.60
NIFTY Aditya Birla Group	3.90	-8.78	-3.91	7.92	11.11	17.86	1.24	0.70	0.49	-	2.75	0.30
NIFTY Mahindra Group	12.75	12.02	38.48	11.71	16.49	15.09	0.82	0.55	0.30	26.31	4.23	1.08
NIFTY Tata Group	16.52	6.26	37.07	10.96	17.58	15.52	0.79	0.51	0.26	55.88	5.66	1.07
NIFTY Tata Group 25% Cap	10.53	-0.90	23.24	9.57	14.97	15.32	1.09	0.71	0.51	46.98	3.88	0.86
NIFTY Shariah 25	4.20	-2.65	14.37	10.59	16.23	10.85	0.91	0.85	0.72	28.86	4.60	1.34
NIFTY50 Shariah	3.10	-4.89	13.01	11.00	14.39	11.28	0.92	0.82	0.68	24.91	3.94	1.72
NIFTY500 Shariah	4.65	-2.37	17.13	14.19	18.47	10.79	0.91	0.85	0.72	30.11	4.54	1.18
NIFTY SME EMERGE	6.98	-3.36	57.40	-	-	13.79	0.47	0.34	0.12	34.73	3.67	0.15
NIFTY100 ESG	7.48	-0.85	18.46	11.04	15.18	10.25	0.99	0.98	0.95	28.70	3.73	0.99
NIFTY100 Enhanced ESG	7.45	-0.69	19.13	11.57	15.60	10.18	0.99	0.97	0.95	28.27	3.70	1.02
Strategy Indices												
NIFTY Alpha 50	12.44	1.76	24.45	17.85	24.99	19.44	1.40	0.73	0.53	47.52	7.26	0.24
NIFTY Alpha Low-Volatility 30	7.20	1.05	20.92	18.35	23.47	10.22	0.84	0.83	0.69	33.80	5.59	1.08
NIFTY Alpha Quality Low-Volatility 30	6.85	3.17	17.82	14.59	19.87	9.63	0.77	0.80	0.64	33.36	8.36	1.25
NIFTY Alpha Quality Value Low-Volatility	4.78	-0.55	16.88	13.77	17.25	9.42	0.76	0.81	0.66	23.58	5.67	2.19
NIFTY Dividend Opportunities 50	7.48	-0.72	15.76	11.21	9.83	10.57	0.90	0.86	0.73	17.30	3.30	2.65
NIFTY Growth Sectors 15	8.28	3.23	18.82	11.68	17.05	10.87	0.86	0.80	0.64	34.26	7.72	0.94
NIFTY High Beta 50	8.99	-8.35	7.37	7.60	9.17	23.48	1.77	0.76	0.58	-	1.47	0.85
NIFTY Low Volatility 50	6.77	-0.01	14.34	13.19	17.13	9.09	0.81	0.90	0.81	29.63	4.23	1.28
NIFTY Quality 30	7.13	1.00	18.12	8.24	14.78	9.57	0.77	0.81	0.66	26.77	6.44	1.58
NIFTY Quality Low-Volatility 30	6.56	2.73	16.80	10.22	16.52	8.14	0.67	0.83	0.69	30.64	8.59	1.60
NIFTY50 Equal Weight	5.16	-3.71	9.11	7.23	11.00	10.51	0.99	0.95	0.90	25.45	3.41	1.55
NIFTY100 Equal Weight	6.08	-2.71	11.53	11.15	15.18	11.45	1.01	0.89	0.79	28.61	3.25	1.50
NIFTY100 Low Volatility 30	7.92	2.15	19.44	13.45	15.33	8.38	0.74	0.89	0.80	25.04	4.31	1.61
NIFTY50 Value 20	6.55	-4.17	21.26	9.55	12.82	11.72	1.00	0.86	0.74	20.29	2.77	1.69
NIFTY50 PR 1x Inverse	-5.40	3.78	-8.95	-4.39	-6.72	10.02	-1.00	-1.00	1.00	-	-	-
NIFTY50 TR 1x Inverse	-5.40	3.41	-10.20	-5.60	-7.89	10.03	-1.00	-1.00	1.00	-	-	-
NIFTY50 PR 2x Leverage	12.07	-6.89	24.26	10.49	15.80	20.08	2.00	1.00	1.00	-	-	-
NIFTY50 TR 2x Leverage	12.07	-6.27	27.69	13.36	18.79	20.09	2.00	1.00	1.00	-	-	-
NIFTY 50 Arbitrage	0.31	1.04	4.46	5.56	6.76	1.11	0.01	0.07	0.00	-	-	-
NIFTY 50 Futures	5.41	-3.78	11.36	4.82	6.72	10.05	0.98	0.98	0.97	-	-	-
NIFTY50 USD	3.32	-7.60	10.77	7.58	7.93	12.00	1.13	0.95	0.90	-	-	-
NIFTY200 Quality 30	8.29	5.35	25.82	11.26	16.66	9.42	0.77	0.82	0.67	29.23	8.51	1.66

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 April 30, 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	7.43	0.12	13.36	12.39	20.20	13.62	1.04	0.77	0.59	37.71	6.25	0.59
NIFTY Bank	5.23	-6.75	14.19	11.66	15.24	13.32	1.14	0.86	0.74	31.47	3.10	0.57
NIFTY Financial Services	4.59	-5.21	17.76	13.06	15.81	12.62	1.10	0.87	0.77	30.86	3.86	0.56
NIFTY FMCG	10.12	6.07	21.53	13.82	11.34	15.16	0.87	0.58	0.33	44.49	11.97	1.34
NIFTY IT	11.79	7.70	40.65	8.33	18.26	15.21	0.48	0.32	0.10	20.54	4.99	1.84
NIFTY Media	2.32	-3.62	3.39	17.87	14.33	16.96	0.97	0.58	0.33	42.05	6.68	0.41
NIFTY Metal	7.47	-7.16	26.91	16.26	11.41	22.32	1.56	0.70	0.49	15.78	1.74	3.30
NIFTY Pharma	8.41	-3.45	-10.48	-9.09	6.70	19.99	0.91	0.46	0.21	50.88	4.01	0.51
NIFTY Private Bank	6.61	-4.68	18.56	13.72	18.77	12.98	1.09	0.84	0.71	30.37	3.44	0.53
NIFTY PSU Bank	-0.52	-22.22	-21.74	-6.33	-2.73	40.78	1.90	0.47	0.22	-	1.06	0.78
NIFTY Realty	9.59	-6.51	28.36	16.31	5.96	24.87	1.47	0.59	0.35	86.43	1.42	0.26
Fixed Income Indices												
NIFTY 8-13 yr G-Sec	-1.90	-0.11	0.74	6.56	6.57	4.41	-	-	-	-	-	-
NIFTY 10 yr Benchmark G-Sec	-1.85	-0.43	-0.52	5.89	5.74	4.36	-	-	-	-	-	-
NIFTY 10 yr Benchmark G-Sec (Clean	-2.49	-2.26	-7.25	-1.46	-1.96	4.42	-	-	-	-	-	-
NIFTY 4-8 yr G-Sec Index	-1.11	0.23	3.78	7.75	7.96	2.56	-	-	-	-	-	-
NIFTY 11-15 yr G-Sec Index	-2.72	-0.49	0.54	6.47	7.06	5.36	-	-	-	-	-	-
NIFTY 15 yr and above G-Sec Index	-2.36	0.11	2.76	7.50	8.06	4.88	-	-	-	-	-	-
NIFTY Composite G-Sec Index	-1.47	-0.01	1.31	6.62	6.85	3.71	-	-	-	-	-	-
NIFTY AAA Corporate Bond	0.02	1.45	5.97	8.18	-	1.29	-	-	-	-	-	-
NIFTY AAA Ultra Short-Term Corporate	0.02	1.35	6.24	7.78	-	0.50	-	-	-	-	-	-
NIFTY AAA Short-Term Corporate Bond	0.02	1.48	5.83	7.89	-	1.22	-	-	-	-	-	-
NIFTY AAA Medium-Term Corporate Bond	0.02	1.37	5.70	8.26	-	1.28	-	-	-	-	-	-
NIFTY AAA Long-Term Corporate Bond	0.02	1.69	5.81	8.70	-	2.53	-	-	-	-	-	-
NIFTY AAA Ultra Long-Term Corporate	0.02	1.09	3.96	7.74	-	4.04	-	-	-	-	-	-
NIFTY 10 Year SDL Index	-1.54	0.91	3.87	7.28	8.03	3.10	-	-	-	-	-	-

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India Index Services & Products Ltd. (IISL), a subsidiary of NSE, provides a variety of indices and index related services for the capital markets. IISL focuses on the index as a core product. IISL owns and manages a portfolio of indices under the NIFTY brand of NSE, including the flagship index, the NIFTY 50. IISL equity Indices comprises broad-based benchmark indices, sectoral indices, strategy indices, thematic indices and customised indices. IISL also maintains fixed income indices based on Government of India securities, corporate bonds and money market instruments. Many investment products based on IISL indices have been developed within India and abroad. These include index based derivatives traded on NSE, Singapore Exchange Ltd. (SGX), Chicago Mercantile Exchange Inc. (CME), Osaka Exchange Inc. (OSE), Taiwan Futures Exchange (TAIFEX) and a number of index funds and exchange traded funds. The flagship 'NIFTY 50' index is widely tracked and traded as the benchmark for Indian Capital Markets.

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