

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	-5.44	-4.78	-0.85	10.19	8.91	13.67	1.00	1.00	1.00	27.42	3.45	1.33
NIFTY Next 50	-4.35	-5.81	-11.16	6.67	11.31	16.08	0.98	0.83	0.69	44.12	3.86	1.12
NIFTY 100	-5.31	-4.93	-2.33	9.73	9.36	13.69	1.00	1.00	0.99	28.83	3.49	1.30
NIFTY 200	-5.77	-5.37	-3.81	9.17	9.22	13.86	1.00	0.99	0.98	28.95	3.28	1.31
NIFTY 500	-6.09	-5.88	-5.15	8.59	9.12	13.72	0.98	0.98	0.96	29.25	3.14	1.29
NIFTY Midcap 150	-8.74	-7.84	-12.63	6.85	11.24	15.64	0.94	0.82	0.67	31.21	2.48	1.23
NIFTY Midcap 50	-10.30	-9.95	-12.20	6.79	7.86	19.41	1.14	0.81	0.65	30.48	1.79	1.75
NIFTY Smallcap 250	-10.55	-13.64	-22.12	-0.54	4.93	16.87	0.91	0.74	0.54	31.25	1.73	1.20
NIFTY Smallcap 50	-11.02	-15.15	-29.15	-5.63	0.34	22.30	1.16	0.71	0.50	14.75	1.41	1.19
NIFTY LargeMidcap 250	-7.04	-6.40	-7.66	8.39	10.42	14.12	0.97	0.94	0.88	29.94	2.91	1.27
NIFTY MidSmallcap 400	-9.32	-9.77	-15.80	4.39	9.16	15.77	0.93	0.81	0.65	31.22	2.18	1.22
NIFTY Midcap 100	-9.50	-8.92	-14.85	3.69	9.19	17.38	1.04	0.82	0.67	29.99	2.14	1.42
NIFTY Smallcap 100	-10.64	-14.22	-25.28	-1.95	2.91	19.65	1.05	0.73	0.54	32.94	1.57	1.30
<b>Thematic Indices</b>												
NIFTY Commodities	-9.83	-10.94	-8.09	6.31	4.68	19.14	1.15	0.82	0.67	12.91	1.51	3.06
NIFTY CPSE	-14.69	-11.62	-9.97	2.72	-0.27	22.61	0.95	0.58	0.33	8.16	1.41	5.36
NIFTY Energy	-9.27	-11.57	-2.17	18.51	10.97	21.94	1.23	0.77	0.59	12.02	1.59	2.90
NIFTY India Consumption	-5.29	-6.10	-13.47	6.17	9.52	15.20	0.94	0.85	0.72	39.18	5.09	1.20
NIFTY Infrastructure	-8.00	-0.05	0.10	3.22	1.10	17.31	0.99	0.78	0.61	43.89	2.02	1.89
NIFTY MNC	-6.70	-6.53	-16.56	7.68	10.61	14.49	0.87	0.82	0.68	26.07	3.90	2.13
NIFTY PSE	-11.85	-9.22	-7.12	1.82	1.65	19.82	0.95	0.65	0.43	9.44	1.44	4.43
NIFTY Services Sector	-4.50	-0.93	5.66	14.72	12.43	13.73	0.95	0.95	0.90	33.62	3.76	1.09
NIFTY100 Liquid 15	-10.42	-9.77	-15.88	1.64	1.49	21.89	1.31	0.82	0.67	25.00	1.88	1.54
NIFTY Midcap Liquid 15	-10.64	-7.89	-8.63	8.68	7.83	20.33	1.14	0.77	0.59	14.55	1.74	1.98
NIFTY Aditya Birla Group	-12.17	-15.35	-23.11	-6.95	-1.02	24.00	1.24	0.71	0.50	-	1.80	0.35
NIFTY Mahindra Group	-13.18	-18.43	-29.18	-0.99	2.16	19.44	1.04	0.73	0.53	15.62	2.48	1.79
NIFTY Tata Group	-4.88	-5.04	5.56	12.60	8.55	18.60	0.68	0.50	0.25	25.16	5.04	1.17
NIFTY Tata Group 25% Cap	-10.84	-10.56	-7.86	3.25	2.80	17.20	0.96	0.76	0.58	22.11	2.41	1.14
NIFTY Shariah 25	-6.47	-9.33	-8.30	6.23	8.88	14.54	0.91	0.86	0.73	24.95	3.88	1.63
NIFTY50 Shariah	-2.51	-5.50	-2.16	9.20	8.42	15.09	0.90	0.81	0.66	22.60	4.08	2.25
NIFTY500 Shariah	-4.34	-6.20	-7.83	7.82	9.62	13.50	0.86	0.87	0.76	23.03	3.91	1.84
NIFTY SME EMERGE	-5.23	-7.74	-15.96	-	-	13.53	0.23	0.23	0.05	14.41	1.74	0.30
NIFTY100 ESG	-5.38	-5.63	-2.72	10.20	9.80	13.93	1.01	0.99	0.98	28.76	3.66	1.13
NIFTY100 Enhanced ESG	-5.61	-5.77	-3.37	10.27	10.00	13.92	1.00	0.99	0.97	28.31	3.71	1.15
<b>Strategy Indices</b>												
NIFTY Alpha 50	-4.05	-2.99	-15.49	9.57	13.57	16.41	0.92	0.76	0.58	39.70	3.51	0.72
NIFTY Alpha Low-Volatility 30	-4.14	-3.73	-4.51	12.22	17.39	12.45	0.85	0.93	0.87	33.03	4.98	1.07
NIFTY Alpha Quality Low-Volatility 30	-4.35	-8.33	-8.33	8.38	13.45	12.69	0.82	0.88	0.78	26.69	6.15	1.54
NIFTY Alpha Quality Value Low-Volatility	-4.00	-7.12	-4.91	9.68	12.29	12.22	0.80	0.89	0.79	21.46	4.11	1.95
NIFTY Dividend Opportunities 50	-5.60	-6.34	-4.00	9.59	7.43	12.79	0.82	0.88	0.77	14.29	2.48	3.58
NIFTY Growth Sectors 15	-6.28	-6.85	-20.29	1.67	6.33	16.03	0.99	0.84	0.71	31.60	5.95	0.76
NIFTY High Beta 50	-10.50	-16.06	-29.91	-4.85	-5.66	27.36	1.50	0.75	0.56	38.75	0.88	1.89
NIFTY Low Volatility 50	-5.19	-5.06	-3.18	6.84	12.16	12.67	0.86	0.93	0.87	22.70	3.44	1.62
NIFTY100 Quality 30	-5.43	-6.43	-7.86	5.73	7.93	13.60	0.88	0.89	0.79	25.33	6.56	1.81
NIFTY Quality Low-Volatility 30	-3.73	-6.75	-8.07	5.66	10.01	12.63	0.82	0.88	0.78	26.80	6.35	1.54
NIFTY200 Quality 30	-4.79	-7.71	-6.42	8.34	9.38	12.88	0.80	0.85	0.72	23.66	6.53	2.05
NIFTY50 Equal Weight	-7.50	-8.87	-7.87	4.33	5.02	15.21	1.05	0.94	0.88	19.10	2.54	1.95
NIFTY100 Equal Weight	-6.63	-7.95	-10.37	4.36	7.10	15.20	1.00	0.90	0.82	27.71	2.83	1.61
NIFTY100 Low Volatility 30	-3.41	-5.09	-2.63	8.73	11.22	12.14	0.83	0.93	0.87	24.62	4.29	1.50
NIFTY50 Value 20	-4.88	-8.41	1.64	13.60	9.45	14.11	0.88	0.85	0.73	15.45	2.72	2.60

- 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	-12.88	-17.28	-36.73	-9.30	0.73	21.45	1.24	0.79	0.62	19.25	3.09	1.59
NIFTY Bank	-7.08	-2.66	4.45	15.60	14.32	16.26	1.05	0.88	0.77	62.98	3.13	0.35
NIFTY Financial Services	-6.04	1.64	9.62	18.28	15.87	16.81	1.11	0.90	0.81	45.51	4.05	0.57
NIFTY FMCG	-1.58	-3.31	-5.12	10.83	10.62	14.55	0.76	0.72	0.51	42.35	10.54	1.24
NIFTY IT	-1.52	-5.47	9.13	14.98	10.72	17.77	0.53	0.41	0.17	22.20	5.23	2.20
NIFTY Media	-3.66	-18.32	-30.23	-10.81	0.06	31.44	0.96	0.42	0.18	43.50	2.32	0.83
NIFTY Metal	-12.56	-15.64	-20.64	5.44	-1.95	24.09	1.12	0.64	0.41	8.84	1.09	4.68
NIFTY Pharma	-0.52	-14.67	-12.38	-11.42	-2.58	20.78	0.84	0.55	0.30	34.39	3.26	0.75
NIFTY Private Bank	-7.32	-4.94	2.45	14.65	16.28	16.90	1.06	0.86	0.73	37.02	3.51	0.42
NIFTY PSU Bank	-14.02	-9.82	-13.50	-1.04	-4.18	31.00	1.53	0.68	0.46	-	0.81	0.04
NIFTY Realty	-5.71	3.97	-1.35	9.35	2.70	25.59	1.18	0.63	0.39	45.85	2.55	0.50

## About NSE Indices Limited

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