

Based on Total Return Index

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							
Broad Market Indices												
NIFTY 50	6.71	12.25	31.27	12.87	17.28	31.74	1.00	1.00	1.00	39.65	4.12	1.09
NIFTY Next 50	7.86	12.89	30.22	6.29	16.33	27.06	0.77	0.90	0.82	38.46	4.57	1.01
NIFTY 100	6.86	12.33	31.10	11.89	17.18	30.79	0.97	1.00	1.00	39.49	4.17	1.08
NIFTY 200	7.41	13.03	32.14	11.34	17.18	30.40	0.95	1.00	0.99	42.41	3.98	1.14
NIFTY 500	7.92	13.84	33.37	10.85	17.30	29.77	0.93	0.99	0.99	42.65	3.93	1.14
NIFTY Midcap 150	11.98	18.43	41.76	9.93	19.63	27.73	0.79	0.90	0.81	72.43	3.32	1.40
NIFTY Midcap 50	13.41	22.51	51.94	10.53	21.30	33.55	0.95	0.90	0.82	-	2.56	1.36
NIFTY Smallcap 250	12.42	23.21	44.32	1.67	15.13	28.16	0.74	0.83	0.69	41.95	2.98	1.33
NIFTY Smallcap 50	11.96	25.91	53.15	-1.43	13.13	30.86	0.79	0.82	0.67	40.37	3.72	1.36
NIFTY LargeMidcap 250	9.45	15.40	36.50	10.99	18.53	28.66	0.88	0.97	0.95	51.60	3.69	1.24
NIFTY MidSmallcap 400	12.12	19.88	42.57	7.16	18.15	27.59	0.77	0.89	0.79	59.05	3.21	1.38
NIFTY Midcap 100	11.43	18.20	39.85	6.79	16.23	29.34	0.83	0.90	0.81	89.06	3.02	1.51
NIFTY Smallcap 100	12.34	22.73	43.44	-0.17	14.39	30.20	0.79	0.83	0.69	38.10	3.39	1.32
NIFTY500 Multicap 50:25:25	9.57	16.60	37.29	8.97	17.45	28.45	0.87	0.97	0.94	45.70	3.56	1.23
Thematic Indices												
NIFTY Commodities	16.36	19.89	45.61	5.12	17.50	31.94	0.90	0.90	0.81	21.39	2.12	1.77
NIFTY CPSE	19.82	24.27	24.22	-7.62	5.34	33.17	0.74	0.71	0.50	11.12	1.25	4.80
NIFTY Energy	17.19	17.05	43.00	12.95	22.46	32.29	0.86	0.84	0.71	18.07	1.73	2.55
NIFTY India Consumption	-0.21	7.71	20.37	7.68	14.18	26.04	0.74	0.90	0.81	-	6.74	1.16
NIFTY Infrastructure	12.24	20.52	39.55	8.00	14.62	30.55	0.90	0.93	0.87	53.22	2.62	1.54
NIFTY MNC	1.77	5.50	20.85	5.09	15.85	25.61	0.71	0.88	0.77	-	8.24	1.00
NIFTY PSE	18.90	25.13	23.01	-4.24	8.11	32.45	0.78	0.76	0.58	10.44	1.24	4.62
NIFTY Services Sector	6.97	13.02	27.23	15.24	19.70	35.65	1.09	0.97	0.95	37.12	4.40	0.96
NIFTY100 Liquid 15	12.80	18.01	12.75	-4.20	8.77	38.50	1.14	0.94	0.88	51.13	2.72	0.78
NIFTY Midcap Liquid 15	6.57	19.08	47.21	10.76	21.78	34.56	0.96	0.88	0.78	23.17	2.81	1.22
NIFTY Aditya Birla Group	21.09	32.13	63.30	1.34	10.52	39.80	1.04	0.83	0.68	-	2.95	0.25
NIFTY Mahindra Group	4.70	10.20	41.39	6.50	11.08	38.39	0.97	0.80	0.64	95.13	3.15	1.95
NIFTY Tata Group	-1.09	13.52	51.43	20.67	22.55	31.93	0.80	0.80	0.64	53.79	7.45	2.52
NIFTY Tata Group 25% Cap	9.07	22.18	58.15	14.37	20.87	32.44	0.91	0.89	0.80	97.01	3.73	2.28
NIFTY Shariah 25	0.41	7.93	28.25	9.56	14.06	26.11	0.71	0.86	0.74	38.34	4.85	1.39
NIFTY50 Shariah	-1.40	8.09	39.67	12.46	17.06	28.48	0.77	0.86	0.73	33.09	6.71	1.89
NIFTY500 Shariah	2.84	12.09	41.62	11.80	17.87	25.44	0.73	0.91	0.82	36.14	6.18	1.63
NIFTY SME EMERGE	4.05	14.75	37.31	2.07	-	11.93	0.19	0.51	0.26	-	1.29	0.27
NIFTY100 ESG	5.21	12.39	37.01	14.91	18.78	30.42	0.95	0.99	0.99	41.60	5.02	1.28
NIFTY100 Enhanced ESG	5.11	12.25	36.60	14.42	18.63	30.57	0.96	0.99	0.99	42.17	5.12	1.29
NIFTY100 ESG Sector Leaders	4.61	9.73	32.30	13.97	17.65	29.68	0.93	0.99	0.99	42.28	4.97	1.27
Strategy Indices												
NIFTY Alpha 50	11.49	12.67	61.97	18.20	23.84	28.66	0.79	0.87	0.76	-	8.83	0.45
NIFTY Alpha Low-Volatility 30	0.59	5.09	16.69	8.46	16.75	27.04	0.78	0.91	0.83	36.91	6.27	1.02
NIFTY Alpha Quality Low-Volatility 30	-0.13	7.06	26.46	11.11	16.69	26.08	0.75	0.92	0.84	30.09	7.72	1.57
NIFTY Alpha Quality Value Low-Volatility	0.90	6.69	30.09	10.01	16.45	25.29	0.72	0.90	0.81	21.92	5.52	2.20
NIFTY Dividend Opportunities 50	5.14	12.85	32.04	7.07	15.82	26.62	0.76	0.90	0.82	19.28	2.75	3.12
NIFTY Growth Sectors 15	4.66	6.83	19.23	4.55	9.27	33.40	1.01	0.96	0.92	35.30	5.38	0.92
NIFTY High Beta 50	18.25	26.58	52.34	-5.61	10.58	38.66	1.07	0.88	0.77	-	1.98	1.31
NIFTY Low Volatility 50	2.11	7.03	28.97	11.99	16.44	23.33	0.67	0.92	0.84	28.03	4.40	1.37
NIFTY100 Quality 30	0.59	7.56	28.65	10.88	13.39	26.76	0.79	0.93	0.87	30.68	7.33	1.70
NIFTY Quality Low-Volatility 30	-0.90	6.03	27.71	10.19	13.11	25.63	0.73	0.90	0.81	30.20	7.98	1.79
NIFTY200 Quality 30	-1.14	6.98	29.44	12.46	15.45	25.64	0.72	0.89	0.80	30.17	8.38	1.91
NIFTY50 Equal Weight	8.43	16.94	43.39	9.60	15.24	30.16	0.92	0.96	0.93	35.42	3.23	1.55
NIFTY100 Equal Weight	8.77	16.45	39.55	7.70	15.47	28.18	0.84	0.95	0.90	33.84	3.32	1.35
NIFTY100 Low Volatility 30	2.54	8.47	34.24	12.59	16.54	25.72	0.76	0.94	0.88	24.45	4.17	1.89
NIFTY50 Value 20	3.20	14.56	43.41	16.59	20.01	27.49	0.76	0.88	0.78	26.78	3.89	2.22
NIFTY100 Alpha 30	3.22	5.63	22.45	12.13	20.45	28.28	0.81	0.91	0.83	39.52	5.38	0.88
NIFTY500 Value 50	21.93	35.74	58.99	-2.57	14.36	34.24	0.89	0.83	0.68	15.19	1.18	5.26
NIFTY Midcap150 Quality 50	6.92	11.79	35.38	10.98	20.21	25.98	0.73	0.89	0.79	32.41	5.85	1.25
NIFTY200 Momentum 30	7.96	12.31	25.40	12.46	22.03	30.16	0.87	0.92	0.84	37.81	4.72	0.74

- Index Returns, Volatility Beta, Correlation and R² 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 ² 1 Yr	P/E	P/B	Dividend Yield
	1M	3M	1 Yr	3 Yr	5 Yr							
Sectoral Indices												
NIFTY Auto	3.86	14.62	49.37	-1.76	8.73	37.08	1.00	0.86	0.74	-	4.60	1.61
NIFTY Bank	13.87	17.54	19.42	11.82	20.67	44.52	1.29	0.92	0.84	32.15	2.90	0.36
NIFTY Financial Services	10.23	12.54	18.87	16.06	23.31	42.33	1.25	0.93	0.87	34.56	4.14	0.54
NIFTY FMCG	-1.43	2.93	12.58	8.59	13.83	26.14	0.62	0.76	0.57	42.10	9.81	1.40
NIFTY IT	-1.40	11.77	62.91	26.38	21.23	33.41	0.81	0.77	0.59	30.91	8.45	1.74
NIFTY Media	-1.37	8.28	-1.87	-20.34	-4.80	38.21	0.86	0.72	0.51	-	2.05	2.35
NIFTY Metal	24.31	30.79	72.45	0.93	21.67	40.47	1.02	0.80	0.63	14.00	1.68	2.18
NIFTY Pharma	-1.74	1.01	58.49	10.83	2.00	30.94	0.56	0.57	0.33	33.22	4.91	0.78
NIFTY Private Bank	11.13	12.62	16.33	9.64	19.43	46.00	1.32	0.91	0.83	34.93	3.30	0.45
NIFTY PSU Bank	31.88	53.51	22.96	-8.07	3.59	45.04	0.97	0.68	0.47	74.28	0.89	-
NIFTY Realty	14.44	33.93	25.13	2.83	22.51	39.65	0.97	0.78	0.60	-	2.77	0.58
NIFTY Financial Services 25/50	10.55	14.22	19.29	13.24	22.60	41.02	1.22	0.94	0.89	30.54	3.72	0.78
NIFTY Consumer Durables	4.24	17.90	28.49	16.57	24.45	28.61	0.74	0.82	0.68	-	12.63	0.51
NIFTY Oil & Gas	15.32	19.09	41.55	10.01	21.68	33.52	0.89	0.84	0.71	19.80	1.89	2.79
NIFTY Healthcare Index	-0.25	1.32	49.93	11.86	4.22	27.92	0.53	0.60	0.37	34.53	4.74	0.71

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Contact Us

NSE Indices Limited

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

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: indices@nse.co.in

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