

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	7.70	12.68	0.68	4.46	6.67	31.37	1.00	1.00	1.00	30.20	3.12	1.49
NIFTY Next 50	4.56	11.71	4.15	-0.15	6.66	27.20	0.80	0.92	0.85	32.91	3.82	1.04
NIFTY 100	7.23	12.51	1.10	3.76	6.71	30.53	0.97	1.00	1.00	30.54	3.20	1.43
NIFTY 200	7.03	12.75	0.79	2.84	6.35	30.18	0.96	1.00	0.99	33.13	3.01	1.44
NIFTY 500	6.82	13.11	0.98	2.08	6.17	29.56	0.94	1.00	0.99	32.90	2.94	1.44
NIFTY Midcap 150	4.43	14.22	2.62	-1.00	6.37	27.09	0.80	0.93	0.86	78.69	2.33	1.38
NIFTY Midcap 50	3.87	14.34	-1.35	-2.99	5.40	32.60	0.97	0.93	0.87	-	1.51	2.19
NIFTY Smallcap 250	6.33	19.64	-4.53	-10.62	-0.20	26.91	0.75	0.88	0.77	25.60	1.87	1.78
NIFTY Smallcap 50	11.15	25.83	-7.81	-16.89	-4.75	29.88	0.83	0.87	0.76	21.89	2.03	1.42
NIFTY LargeMidcap 250	5.83	13.31	1.94	1.44	6.67	28.41	0.89	0.98	0.96	43.93	2.70	1.40
NIFTY MidSmallcap 400	5.00	15.80	0.36	-4.22	4.22	26.79	0.79	0.92	0.85	48.33	2.17	1.50
NIFTY Midcap 100	5.37	14.83	-1.85	-4.86	3.55	28.74	0.85	0.93	0.86	-	2.03	1.53
NIFTY Smallcap 100	8.64	22.98	-8.22	-12.78	-1.48	29.12	0.82	0.88	0.77	20.62	1.86	1.59
Thematic Indices												
NIFTY Commodities	5.88	12.99	-5.98	-4.08	5.33	32.34	0.94	0.91	0.84	17.28	1.50	2.99
NIFTY CPSE	-1.76	-0.45	-28.12	-13.08	-6.59	32.20	0.76	0.74	0.55	7.88	1.03	6.96
NIFTY Energy	6.78	16.87	8.22	8.44	14.33	31.63	0.87	0.86	0.74	15.24	1.36	3.85
NIFTY India Consumption	3.31	9.94	11.25	4.45	7.25	26.51	0.77	0.91	0.83	-	5.89	1.44
NIFTY Infrastructure	4.25	14.86	3.95	-0.62	0.75	30.03	0.90	0.94	0.88	55.51	2.07	2.11
NIFTY MNC	2.71	8.81	13.47	3.18	7.13	27.13	0.77	0.89	0.79	-	5.45	1.22
NIFTY PSE	-0.11	2.13	-20.38	-11.32	-3.37	31.03	0.79	0.80	0.63	9.69	1.00	6.20
NIFTY Services Sector	6.35	8.30	-8.76	3.91	6.89	34.56	1.07	0.98	0.95	28.66	3.07	1.41
NIFTY100 Liquid 15	5.94	12.15	-23.08	-13.50	-3.96	39.16	1.17	0.93	0.87	71.78	1.64	1.53
NIFTY Midcap Liquid 15	7.41	12.66	-3.51	-2.47	4.43	33.51	0.97	0.91	0.82	19.25	1.84	1.86
NIFTY Aditya Birla Group	1.21	23.74	-10.56	-14.63	-5.23	40.17	1.07	0.83	0.69	-	1.32	0.39
NIFTY Mahindra Group	20.46	40.77	1.55	0.08	0.64	36.46	0.96	0.83	0.69	25.28	2.28	2.72
NIFTY Tata Group	9.19	14.04	4.48	13.15	10.96	31.12	0.77	0.77	0.60	33.85	5.21	3.01
NIFTY Tata Group 25% Cap	8.20	15.04	-0.30	0.30	5.77	31.88	0.92	0.91	0.82	42.81	2.35	1.66
NIFTY Shariah 25	4.90	9.02	13.77	5.46	6.59	26.30	0.74	0.89	0.79	28.95	3.79	1.83
NIFTY50 Shariah	12.28	15.92	15.52	7.39	8.96	27.85	0.77	0.86	0.75	28.11	4.91	2.18
NIFTY500 Shariah	8.83	14.22	14.04	5.34	8.29	24.89	0.74	0.93	0.86	29.31	4.54	1.79
NIFTY SME EMERGE	1.59	9.33	-12.81	0.64	-	10.67	0.19	0.55	0.30	16.94	1.14	0.35
NIFTY100 ESG	8.31	14.28	6.62	6.62	8.29	30.29	0.96	1.00	0.99	34.53	3.48	1.41
NIFTY100 Enhanced ESG	8.32	14.33	5.83	6.35	8.26	30.45	0.97	1.00	0.99	34.66	3.48	1.44
Strategy Indices												
NIFTY Alpha 50	8.16	26.45	25.51	7.66	10.18	28.33	0.84	0.93	0.86	39.94	7.38	0.62
NIFTY Alpha Low-Volatility 30	5.47	8.11	3.85	6.38	10.16	26.33	0.80	0.95	0.91	29.11	5.03	1.35
NIFTY Alpha Quality Low-Volatility 30	6.99	9.77	12.46	6.73	8.93	25.70	0.77	0.94	0.88	28.35	7.09	1.67
NIFTY Alpha Quality Value Low-Volatility	6.64	9.98	9.97	7.23	8.97	24.55	0.72	0.92	0.85	20.18	4.47	2.42
NIFTY Dividend Opportunities 50	6.74	12.48	-1.90	2.25	6.09	26.10	0.77	0.92	0.85	16.26	2.36	3.94
NIFTY Growth Sectors 15	2.10	6.02	-3.99	-3.67	1.21	32.79	1.01	0.96	0.92	25.87	3.90	1.16
NIFTY High Beta 50	5.67	25.58	-19.28	-18.90	-6.45	39.36	1.10	0.87	0.77	-	1.16	1.68
NIFTY Low Volatility 50	6.03	10.72	13.41	6.45	8.87	23.23	0.70	0.94	0.88	25.09	4.11	1.69
NIFTY100 Quality 30	7.25	12.49	6.52	5.62	5.78	26.94	0.81	0.94	0.88	27.05	6.57	2.03
NIFTY Quality Low-Volatility 30	6.80	9.76	10.20	5.83	6.30	25.63	0.75	0.92	0.85	27.13	6.87	1.95
NIFTY200 Quality 30	7.18	10.64	11.69	9.72	8.39	25.58	0.74	0.91	0.83	25.35	6.44	2.40
NIFTY50 Equal Weight	6.30	13.53	-1.67	-1.23	2.96	29.96	0.92	0.97	0.94	25.14	2.26	2.25
NIFTY100 Equal Weight	4.89	13.77	1.44	-1.27	4.24	28.33	0.86	0.95	0.91	26.66	2.49	1.79
NIFTY100 Low Volatility 30	7.86	12.97	8.32	7.22	8.90	25.55	0.77	0.95	0.90	22.92	4.11	2.01
NIFTY50 Value 20	10.59	15.21	8.88	10.16	9.59	26.81	0.75	0.88	0.77	18.57	2.96	3.15
NIFTY100 Alpha 30	6.54	9.22	13.69	8.49	11.91	27.72	0.83	0.94	0.89	-	6.61	0.59
NIFTY500 Value 50	2.21	12.37	-19.56	-16.85	-1.93	33.74	0.91	0.85	0.72	9.62	0.75	6.28
NIFTY Midcap150 Quality 50	4.39	9.44	12.24	5.15	9.51	25.53	0.75	0.92	0.84	22.55	3.89	1.88

- 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

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	1M	3M	1 Yr	3 Yr	5 Yr							
Sectoral Indices												
NIFTY Auto	8.52	23.55	8.00	-11.73	-2.09	38.29	1.06	0.87	0.75	47.00	3.28	2.09
NIFTY Bank	1.26	0.49	-24.97	-4.56	3.45	42.49	1.26	0.93	0.87	23.63	1.79	0.59
NIFTY Financial Services	1.80	1.72	-15.28	1.99	7.68	40.95	1.23	0.94	0.89	23.30	2.71	0.77
NIFTY FMCG	2.82	8.10	7.22	7.52	9.54	26.29	0.66	0.79	0.62	38.97	10.19	1.38
NIFTY IT	22.89	29.13	18.41	21.32	11.53	31.81	0.77	0.76	0.57	24.00	6.18	2.24
NIFTY Media	-4.34	10.81	-33.38	-24.71	-11.40	38.16	0.85	0.70	0.49	-	1.63	1.79
NIFTY Metal	7.98	15.61	-16.08	-11.03	2.80	40.56	1.07	0.83	0.69	10.30	1.02	4.20
NIFTY Pharma	11.79	19.67	40.80	6.33	-1.42	28.28	0.54	0.60	0.36	32.93	4.85	0.48
NIFTY Private Bank	1.31	1.12	-25.28	-4.87	3.58	43.89	1.29	0.92	0.85	25.41	2.04	0.72
NIFTY PSU Bank	-1.14	6.45	-48.79	-27.62	-15.92	43.09	1.00	0.73	0.53	-	0.60	-
NIFTY Realty	-0.71	7.42	-24.45	-10.22	3.28	37.37	0.96	0.81	0.65	28.48	1.81	0.45

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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