

Based on Total Return Index

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	-2.74	-14.14	-18.57	1.23	3.93	30.99	1.00	1.00	1.00	22.38	2.73	1.59
NIFTY Next 50	-0.16	-8.96	-12.46	-1.45	5.33	27.43	0.82	0.93	0.86	65.88	3.01	1.41
NIFTY 100	-2.39	-13.44	-17.78	0.82	4.19	30.26	0.98	1.00	1.00	24.71	2.76	1.56
NIFTY 200	-2.32	-14.26	-18.60	-0.10	3.78	29.93	0.96	1.00	0.99	24.06	2.64	1.55
NIFTY 500	-2.31	-15.00	-19.17	-0.92	3.63	29.31	0.94	1.00	0.99	25.18	2.55	1.53
NIFTY Midcap 150	-1.86	-19.28	-20.67	-3.91	4.13	27.02	0.81	0.93	0.86	21.90	2.29	1.26
NIFTY Midcap 50	-0.24	-17.54	-24.12	-5.14	3.11	32.66	0.98	0.93	0.87	18.41	1.62	1.74
NIFTY Smallcap 250	-2.12	-26.40	-33.64	-14.77	-2.90	26.45	0.75	0.88	0.77	76.68	1.33	1.75
NIFTY Smallcap 50	-2.33	-30.09	-39.41	-21.91	-8.44	29.32	0.83	0.88	0.77	15.10	1.20	1.62
NIFTY LargeMidcap 250	-2.13	-16.36	-19.14	-1.47	4.27	28.25	0.89	0.98	0.96	23.29	2.51	1.42
NIFTY MidSmallcap 400	-1.94	-21.48	-24.94	-7.53	1.84	26.62	0.79	0.92	0.85	27.58	1.89	1.40
NIFTY Midcap 100	-1.70	-20.73	-25.18	-7.88	1.28	28.76	0.86	0.93	0.86	19.61	1.92	1.45
NIFTY Smallcap 100	-1.83	-29.18	-37.97	-16.78	-5.21	28.62	0.81	0.88	0.78	-	1.35	1.77
<b>Thematic Indices</b>												
NIFTY Commodities	1.75	-8.82	-24.56	-6.06	2.73	32.38	0.95	0.91	0.83	12.05	1.23	3.82
NIFTY CPSE	-0.98	-7.93	-38.45	-15.28	-7.17	32.09	0.76	0.74	0.54	7.32	0.97	7.10
NIFTY Energy	-0.72	-2.86	-19.00	5.37	11.26	30.88	0.86	0.87	0.75	10.38	1.25	3.95
NIFTY India Consumption	2.26	-5.03	-2.95	3.56	7.06	26.74	0.79	0.92	0.84	60.93	5.25	1.26
NIFTY Infrastructure	3.38	-4.74	-13.09	-2.16	-0.86	29.87	0.90	0.94	0.88	24.51	1.93	2.11
NIFTY MNC	-0.21	-5.36	-3.60	3.09	6.31	27.40	0.79	0.90	0.81	-	3.45	2.10
NIFTY PSE	-2.88	-11.41	-33.10	-13.41	-4.51	30.16	0.78	0.80	0.64	7.48	0.97	6.46
NIFTY Services Sector	-6.34	-22.68	-24.69	1.35	4.30	33.74	1.06	0.98	0.95	21.76	2.76	1.47
NIFTY100 Liquid 15	-3.19	-28.82	-41.37	-15.70	-7.90	38.75	1.17	0.94	0.88	29.80	1.35	2.24
NIFTY Midcap Liquid 15	-1.89	-19.92	-24.82	-6.05	2.66	33.40	0.98	0.91	0.83	15.48	1.72	1.93
NIFTY Aditya Birla Group	12.33	-11.63	-30.51	-16.61	-6.56	39.71	1.08	0.84	0.71	-	1.20	0.44
NIFTY Mahindra Group	5.12	-23.83	-36.49	-8.35	-4.27	35.37	0.96	0.84	0.71	12.41	1.74	2.51
NIFTY Tata Group	-2.63	-8.38	-12.87	7.47	6.00	30.46	0.76	0.77	0.60	21.91	4.50	1.30
NIFTY Tata Group 25% Cap	-3.34	-20.18	-22.62	-5.10	-0.12	31.41	0.92	0.91	0.82	18.11	2.05	1.21
NIFTY Shariah 25	0.82	-0.50	-3.47	4.62	6.29	26.67	0.77	0.90	0.80	23.66	3.49	1.77
NIFTY50 Shariah	-1.22	-2.40	-6.02	3.72	6.45	27.59	0.78	0.88	0.77	22.42	4.14	2.19
NIFTY500 Shariah	-0.67	-5.42	-6.89	2.37	6.28	24.87	0.75	0.94	0.87	23.82	3.94	1.78
NIFTY SME EMERGE	0.74	-15.12	-25.85	1.20	-	10.72	0.18	0.53	0.28	12.78	1.01	0.48
NIFTY100 ESG	-2.17	-11.36	-14.89	3.65	5.53	30.06	0.97	1.00	0.99	26.77	3.06	1.33
NIFTY100 Enhanced ESG	-2.24	-11.84	-15.97	3.46	5.50	30.20	0.97	1.00	0.99	26.75	3.05	1.36
<b>Strategy Indices</b>												
NIFTY Alpha 50	-0.35	-12.33	-4.56	1.85	6.20	28.11	0.85	0.93	0.87	29.27	5.33	0.58
NIFTY Alpha Low-Volatility 30	-1.94	-9.88	-10.39	4.73	8.98	26.28	0.82	0.96	0.93	24.40	4.50	1.33
NIFTY Alpha Quality Low-Volatility 30	-1.80	-6.99	-5.76	4.21	7.36	25.76	0.79	0.95	0.90	27.28	6.40	1.39
NIFTY Alpha Quality Value Low-Volatility	0.03	-2.50	-6.04	5.03	7.80	24.70	0.74	0.93	0.87	18.81	3.73	2.28
NIFTY Dividend Opportunities 50	-0.43	-7.00	-18.71	-1.40	3.70	25.91	0.77	0.93	0.86	12.35	1.87	4.67
NIFTY Growth Sectors 15	-3.90	-18.17	-20.87	-5.88	0.13	32.51	1.01	0.97	0.93	21.54	4.30	1.17
NIFTY High Beta 50	-2.37	-28.78	-47.61	-23.17	-12.44	38.38	1.08	0.87	0.77	-	0.61	3.07
NIFTY Low Volatility 50	0.05	-4.68	-4.25	4.58	7.50	23.45	0.72	0.95	0.90	21.16	3.57	1.68
NIFTY100 Quality 30	-0.54	-8.70	-12.36	2.11	3.40	27.05	0.82	0.94	0.89	24.78	5.73	2.04
NIFTY Quality Low-Volatility 30	-0.02	-3.99	-5.66	3.83	5.06	25.78	0.78	0.93	0.87	25.95	6.11	1.70
NIFTY200 Quality 30	0.14	-3.46	-5.24	7.21	6.37	25.72	0.76	0.92	0.84	25.47	6.22	2.08
NIFTY50 Equal Weight	1.20	-9.26	-20.35	-3.51	0.66	29.90	0.93	0.97	0.94	17.17	1.90	2.64
NIFTY100 Equal Weight	0.58	-9.57	-17.57	-3.47	2.18	28.33	0.87	0.95	0.91	-	1.89	2.31
NIFTY100 Low Volatility 30	0.96	-2.76	-8.30	4.84	7.41	25.58	0.79	0.96	0.92	20.88	3.87	1.76
NIFTY50 Value 20	0.20	-4.28	-11.06	7.39	7.00	26.59	0.76	0.89	0.79	13.94	2.51	3.48
NIFTY100 Alpha 30	-1.66	-6.96	-3.59	6.93	10.32	27.76	0.85	0.95	0.91	64.04	4.97	0.78
NIFTY500 Value 50	-1.25	-14.67	-39.66	-19.00	-4.19	33.12	0.91	0.85	0.72	6.71	0.64	7.87
NIFTY Midcap150 Quality 50	-1.66	-10.67	-7.35	3.09	7.62	25.65	0.76	0.92	0.84	23.04	4.44	1.43

- 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	5.38	-9.24	-22.18	-15.82	-5.06	38.53	1.07	0.86	0.75	20.84	2.72	1.78
NIFTY Bank	-10.39	-33.78	-38.22	-5.83	1.24	40.89	1.24	0.94	0.88	22.17	1.80	0.50
NIFTY Financial Services	-9.87	-29.76	-28.94	0.70	5.66	39.69	1.21	0.95	0.90	20.08	2.61	0.78
NIFTY FMCG	2.19	0.06	-1.05	5.75	9.37	26.34	0.69	0.81	0.65	34.94	9.95	1.40
NIFTY IT	-0.30	-7.19	-10.69	12.38	6.13	30.58	0.77	0.78	0.61	17.46	4.52	2.25
NIFTY Media	1.56	-29.03	-45.56	-26.52	-10.20	37.60	0.85	0.70	0.49	-	1.49	1.74
NIFTY Metal	1.07	-15.93	-34.08	-11.94	-2.05	40.49	1.08	0.83	0.69	9.12	0.79	6.71
NIFTY Pharma	4.73	29.15	16.93	3.49	-4.21	28.41	0.59	0.64	0.41	30.08	3.74	0.55
NIFTY Private Bank	-9.88	-33.64	-39.28	-6.23	1.44	42.35	1.27	0.93	0.86	21.12	2.11	0.62
NIFTY PSU Bank	-14.79	-41.93	-65.21	-31.47	-20.01	41.29	0.98	0.73	0.54	-	0.39	-
NIFTY Realty	-3.85	-35.74	-36.05	-9.87	-1.38	36.18	0.95	0.82	0.67	19.01	1.60	0.54

## About NSE Indices Limited

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