



Index Dashboard

May 31, 2022

Based on Total Return Index

Index Name	Returns (%)					Volatility (%)	Beta	Correlation	R ²	P/E	P/B	Dividend Yield
	1M	3M	1 Yr	3 Yr	5 Yr	1 Yr	1 Yr	1 Yr	1 Yr			
Broad Market Indices												
NIFTY 50	-2.64	-0.81	7.90	13.05	12.97	16.48	1.00	1.00	1.00	20.44	4.24	1.43
NIFTY Next 50	-8.33	-2.30	4.47	13.02	9.56	18.82	0.97	0.85	0.73	19.65	4.15	2.08
NIFTY 100	-3.61	-1.04	7.56	13.09	12.51	16.47	1.00	1.00	0.99	20.53	4.27	1.50
NIFTY 200	-3.85	-0.86	7.97	13.64	12.44	16.69	1.00	0.99	0.98	20.69	4.09	1.45
NIFTY 500	-4.23	-0.97	8.08	14.26	12.41	16.63	0.99	0.98	0.96	21.07	4.06	1.40
NIFTY Midcap 150	-5.21	0.01	10.28	19.25	13.65	18.94	0.97	0.84	0.71	23.74	3.62	1.05
NIFTY Midcap 50	-4.71	-0.26	9.29	17.55	12.81	21.80	1.09	0.82	0.68	19.46	2.87	1.43
NIFTY Smallcap 250	-8.61	-2.32	9.34	18.24	9.05	20.80	0.95	0.75	0.57	20.91	3.18	1.01
NIFTY Smallcap 50	-11.07	-6.95	-8.26	11.23	1.58	23.57	1.07	0.75	0.56	24.37	2.73	1.06
NIFTY LargeMidcap 250	-4.42	-0.51	8.99	16.24	13.19	17.14	0.98	0.94	0.89	22.01	3.92	1.28
NIFTY MidSmallcap 400	-6.29	-0.72	9.99	18.88	12.09	19.23	0.96	0.82	0.68	22.79	3.47	1.04
NIFTY Midcap 100	-5.31	0.29	10.84	17.53	11.15	20.38	1.04	0.84	0.70	21.83	3.24	1.14
NIFTY Smallcap 100	-10.19	-6.35	0.31	13.25	6.17	22.29	1.02	0.76	0.57	20.22	3.28	1.00
NIFTY500 Multicap 50:25:25	-5.24	-1.05	8.90	16.13	12.14	17.29	0.98	0.93	0.87	21.40	3.77	1.26
NIFTY Microcap 250	-8.80	1.71	18.72	23.08	12.83	23.89	1.00	0.69	0.47	34.85	1.88	0.85
NIFTY Midcap Select	-5.44	-2.26	9.61	15.19	12.35	22.61	1.11	0.81	0.66	30.48	4.34	1.02
NIFTY Total Market	-4.34	-0.91	8.30	14.43	12.41	16.69	0.99	0.98	0.95	21.27	3.95	1.38
Thematic Indices												
NIFTY Commodities	-11.79	-3.15	9.22	16.19	11.51	21.47	1.01	0.78	0.61	8.60	2.34	3.40
NIFTY CPSE	-1.42	7.99	41.00	7.83	4.37	21.93	0.63	0.48	0.23	6.92	1.66	6.01
NIFTY Energy	-10.33	6.05	32.72	19.03	19.48	20.19	0.87	0.71	0.50	11.75	2.37	3.43
NIFTY India Consumption	-2.15	2.32	13.14	14.31	11.32	16.25	0.85	0.86	0.74	37.10	8.03	1.33
NIFTY Infrastructure	-4.89	1.76	14.50	15.43	10.63	18.05	0.99	0.90	0.81	15.93	2.91	2.11
NIFTY MNC	-0.50	0.48	10.06	13.49	10.69	14.89	0.77	0.85	0.72	53.24	8.03	2.48
NIFTY PSE	-3.60	3.50	22.35	8.06	4.13	20.75	0.75	0.60	0.36	5.96	1.44	7.00
NIFTY Services Sector	-2.82	-3.37	5.26	11.27	13.75	17.53	1.03	0.97	0.93	21.49	4.44	1.27
NIFTY100 Liquid 15	-6.62	-4.18	7.34	2.24	1.78	18.51	1.06	0.94	0.89	15.61	3.18	1.07
NIFTY Midcap Liquid 15	-3.15	1.83	17.09	20.12	13.84	23.88	1.15	0.80	0.63	18.95	3.03	1.27
NIFTY Aditya Birla Group	-10.77	-12.33	-1.69	11.47	2.94	23.19	1.07	0.76	0.58	75.53	4.30	0.55
NIFTY Mahindra Group	1.27	5.20	22.87	14.29	12.60	23.08	1.04	0.74	0.55	19.30	3.59	1.99
NIFTY Tata Group	-5.79	-4.39	17.35	23.57	21.87	20.10	0.98	0.80	0.64	26.88	8.68	1.01
NIFTY Tata Group 25% Cap	-7.79	-6.29	20.39	28.27	18.44	23.22	1.17	0.83	0.69	17.69	4.94	0.88
NIFTY Shariah 25	-3.62	-1.16	3.36	13.62	11.71	15.01	0.79	0.87	0.75	23.99	5.72	1.73
NIFTY50 Shariah	-3.70	-4.95	6.00	17.10	13.77	16.40	0.82	0.83	0.69	22.91	6.39	2.18
NIFTY500 Shariah	-4.25	-2.57	7.72	19.57	14.52	15.56	0.84	0.89	0.79	25.44	6.27	1.67
NIFTY SME EMERGE	-3.76	10.99	109.64	46.96	34.71	18.35	0.56	0.50	0.25	57.19	3.41	0.22
NIFTY100 ESG	-4.88	-3.28	6.35	15.14	14.84	16.51	0.97	0.97	0.94	23.10	5.22	1.46
NIFTY100 Enhanced ESG	-4.77	-3.23	6.66	14.78	14.79	16.49	0.97	0.97	0.94	23.30	5.31	1.47
NIFTY100 ESG Sector Leaders	-4.08	-2.10	5.54	13.02	13.84	16.28	0.97	0.99	0.97	21.01	4.90	1.38
NIFTY India Manufacturing	-4.91	-0.18	7.55	18.31	9.26	17.97	0.93	0.86	0.73	17.42	3.98	1.75
NIFTY Non-Cyclical Consumer	-3.36	0.30	12.59	15.89	14.68	16.25	0.83	0.84	0.71	44.55	10.73	1.20
NIFTY Mobility	1.00	6.13	8.05	15.41	6.84	20.29	1.03	0.83	0.70	42.72	5.04	1.24
NIFTY India Digital	-5.97	-8.87	8.04	20.00	13.65	21.52	1.04	0.80	0.64	-	12.76	1.19
NIFTY India Defence	-0.65	19.46	56.15	27.80	-	24.25	0.85	0.58	0.33	20.10	4.44	1.52
NIFTY Housing	-8.74	-3.23	4.41	14.47	12.25	19.10	1.06	0.91	0.84	14.84	3.27	1.15
NIFTY Transportation & Logistics	1.83	5.68	10.74	16.51	6.06	21.01	1.04	0.82	0.67	56.22	5.34	0.94
Strategy Indices												
NIFTY Alpha 50	-12.07	-5.21	15.58	35.64	22.54	23.13	1.12	0.80	0.64	24.36	9.77	1.11
NIFTY Alpha Low-Volatility 30	-4.69	-3.13	5.53	11.52	12.20	15.87	0.82	0.85	0.72	37.87	8.61	1.08
NIFTY Alpha Quality Low-Volatility 30	-3.44	-1.61	6.53	14.51	12.51	15.17	0.79	0.85	0.73	34.21	8.78	1.66
NIFTY Alpha Quality Value Low-Volatility	-1.30	1.35	9.99	15.13	13.48	14.50	0.76	0.87	0.75	19.79	5.19	2.56
NIFTY Dividend Opportunities 50	-2.33	0.12	12.94	12.59	10.97	15.67	0.85	0.89	0.80	11.98	3.25	4.10
NIFTY Growth Sectors 15	0.82	6.57	5.89	9.69	6.82	14.77	0.72	0.81	0.65	34.26	6.26	1.80
NIFTY High Beta 50	-8.98	-5.14	-0.52	6.57	0.94	25.43	1.30	0.84	0.71	18.01	1.62	1.46
NIFTY Low Volatility 50	-1.58	1.96	5.48	15.33	12.88	14.42	0.77	0.88	0.77	27.13	4.95	1.79
NIFTY100 Quality 30	-2.28	-1.80	5.42	12.25	11.43	15.18	0.85	0.92	0.85	28.50	7.89	2.08
NIFTY Quality Low-Volatility 30	-1.35	0.44	7.56	14.42	12.19	14.36	0.76	0.87	0.76	27.44	6.95	2.07
NIFTY200 Quality 30	-2.81	-1.33	7.73	14.69	14.43	15.43	0.81	0.87	0.75	27.27	8.89	2.28
NIFTY50 Equal Weight	-3.37	-0.25	9.61	15.32	11.59	16.22	0.95	0.96	0.92	18.09	4.02	1.95
NIFTY100 Equal Weight	-5.04	-1.22	6.42	14.45	10.35	17.05	0.96	0.92	0.85	19.52	3.83	1.86
NIFTY100 Low Volatility 30	-0.87	2.27	7.73	14.65	13.62	13.96	0.77	0.91	0.84	24.88	5.23	2.01
NIFTY50 Value 20	-2.18	-1.40	12.18	18.31	18.19	16.07	0.87	0.89	0.79	16.36	4.34	3.10
NIFTY100 Alpha 30	-12.23	-9.03	4.93	16.81	15.11	21.02	1.08	0.85	0.71	18.00	5.68	1.75
NIFTY500 Value 50	-6.81	-1.61	14.75	13.39	5.13	22.34	0.96	0.71	0.51	5.35	1.25	6.63
NIFTY Midcap150 Quality 50	-4.73	-2.37	4.98	17.57	13.96	16.61	0.80	0.79	0.63	25.27	6.77	1.49
NIFTY200 Momentum 30	-7.44	-6.73	6.31	17.85	16.46	22.89	1.21	0.87	0.76	27.19	5.57	1.80

- Index Returns, Volatility Beta, Correlation and R 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 (%)	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	4.59	7.10	11.70	13.86	2.50	22.39	1.03	0.76	0.57	53.78	5.08	0.99
NIFTY Bank	-1.18	-1.50	0.74	4.64	9.15	21.02	1.10	0.86	0.74	17.79	2.64	0.81
NIFTY Financial Services	-0.40	-2.14	-0.17	7.60	12.36	20.36	1.11	0.90	0.81	18.75	3.60	0.95
NIFTY FMCG	2.07	9.85	12.85	11.03	10.35	15.53	0.68	0.73	0.53	39.02	9.65	2.57
NIFTY IT	-5.68	-11.69	11.57	25.20	25.55	22.69	0.98	0.71	0.50	27.65	9.17	1.99
NIFTY Media	-4.52	2.21	17.61	-1.36	-6.91	34.51	1.12	0.53	0.28	-	3.08	0.71
NIFTY Metal	-15.72	-9.17	5.92	24.80	15.02	32.80	1.25	0.63	0.40	5.63	2.08	4.12
NIFTY Pharma	-6.37	-2.49	-9.69	15.14	7.67	17.67	0.64	0.59	0.35	33.41	4.50	0.74
NIFTY Private Bank	-0.88	-1.26	-2.55	1.49	7.25	21.38	1.12	0.86	0.74	19.89	2.61	0.58
NIFTY PSU Bank	-6.20	-3.01	6.97	-7.20	-5.86	30.91	1.27	0.68	0.46	7.49	0.73	0.75
NIFTY Realty	-7.22	-5.66	22.80	13.70	10.96	35.69	1.49	0.69	0.48	55.74	3.30	0.22
NIFTY Financial Services 25/50	-1.10	-1.37	-0.28	7.42	10.86	19.62	1.10	0.92	0.85	17.02	3.48	1.15
NIFTY Consumer Durables	-9.96	-10.72	13.23	16.48	19.83	20.93	0.94	0.74	0.55	59.87	12.30	0.36
NIFTY Oil & Gas	-4.47	7.94	16.56	16.45	15.18	19.50	0.86	0.73	0.53	9.17	2.13	4.03
NIFTY Healthcare Index	-7.17	-3.64	-6.66	18.05	9.86	17.66	0.68	0.63	0.40	33.69	4.96	0.68
NIFTY Financial Services Ex-Bank	-3.32	-4.33	-2.62	5.85	8.05	21.24	1.16	0.90	0.81	19.30	3.95	1.06

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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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