

Based on Total Return Index

Index Name	1M	3M	Returns (%)			Volatility (%)	Beta	Correlation	R ²	P/E	P/B	Dividend Yield
			1 Yr	3 Yr	5 Yr	1 Yr	1 Yr	1 Yr	1 Yr			
Broad Market Indices												
Nifty 50	-1.21	-0.71	-2.01	12.49	17.91	13.18	1.00	1.00	1.00	21.46	3.27	1.37
Nifty Next 50	-1.79	-1.03	-11.84	15.41	20.62	19.05	1.18	0.81	0.66	20.34	3.48	1.53
Nifty 100	-1.31	-0.77	-3.72	12.54	18.15	13.70	1.03	0.99	0.98	21.26	3.30	1.39
Nifty 200	-1.57	-1.10	-4.02	13.82	19.47	14.22	1.04	0.97	0.94	22.39	3.42	1.31
Nifty 500	-1.82	-1.00	-4.41	14.67	20.35	14.53	1.04	0.95	0.89	23.49	3.50	1.23
Nifty Midcap 150	-2.78	-1.52	-4.83	21.19	27.61	18.22	1.07	0.77	0.60	32.10	4.46	0.85
Nifty Midcap 50	-2.98	-1.55	-4.97	23.25	28.78	18.83	1.12	0.78	0.61	35.32	4.59	0.86
Nifty Smallcap 250	-3.58	-1.65	-8.62	21.93	28.84	20.77	1.10	0.70	0.48	31.51	3.61	0.72
Nifty Smallcap 50	-4.55	-3.14	-9.23	24.35	26.18	22.09	1.18	0.71	0.50	32.41	3.77	0.82
Nifty LargeMidcap 250	-2.05	-1.15	-4.15	16.94	22.93	15.32	1.05	0.90	0.81	25.55	3.79	1.12
Nifty MidSmallcap 400	-3.06	-1.57	-6.20	21.43	27.98	18.85	1.08	0.75	0.57	31.89	4.12	0.80
Nifty Midcap 100	-2.83	-2.70	-5.49	21.70	28.27	19.12	1.13	0.78	0.60	30.37	4.13	0.92
Nifty Smallcap 100	-3.94	-3.33	-10.14	22.30	26.30	21.92	1.18	0.71	0.50	30.79	3.78	0.81
Nifty500 Multicap 50:25:25	-2.24	-1.16	-5.02	17.18	23.32	15.65	1.05	0.89	0.79	25.44	3.61	1.09
Nifty Microcap 250	-3.84	-1.91	-8.05	29.72	39.33	23.00	1.14	0.65	0.42	23.39	3.02	0.73
Nifty Midcap Select	-3.19	-1.87	-4.92	19.69	25.35	19.32	1.13	0.77	0.59	45.21	6.68	0.79
Nifty Total Market	-1.90	-1.03	-4.54	15.09	20.77	14.71	1.05	0.94	0.88	23.49	3.48	1.21
Nifty500 LargeMidSmall Equal-Cap Weighted	-2.56	-1.30	-5.54	18.68	24.94	16.69	1.06	0.84	0.70	27.25	3.73	0.99
Nifty India FPI 150	-1.14	-0.71	-5.20	-	-	14.44	1.06	0.96	0.93	23.71	3.66	1.32
Sectoral Indices												
Nifty500 Healthcare	-3.43	3.77	2.14	23.62	18.50	15.76	0.74	0.62	0.38	38.81	5.69	0.55
Nifty Auto	5.86	7.86	-3.74	24.61	27.25	19.58	1.19	0.80	0.65	25.62	4.49	1.19
Nifty Bank	-3.91	-3.15	5.32	11.65	18.57	14.61	0.95	0.86	0.74	14.61	1.99	1.11
Nifty Chemicals	-4.95	-1.92	1.21	7.17	22.74	18.39	0.89	0.64	0.40	40.60	4.04	0.93
Nifty Consumer Durables	0.88	3.56	-6.27	12.45	21.81	18.79	0.98	0.68	0.47	69.54	13.60	0.35
Nifty Financial Services	-3.85	-2.84	9.24	13.02	18.57	15.18	1.01	0.88	0.77	16.73	2.65	1.05
Nifty Financial Services 25/50	-3.67	-2.88	5.11	16.37	20.80	16.02	1.08	0.89	0.79	16.39	2.75	1.04
Nifty Financial Services Ex-Bank	-2.91	-2.86	6.22	19.05	21.25	20.22	1.24	0.81	0.65	21.98	3.89	0.92
Nifty FMCG	0.75	1.98	-9.17	10.51	15.10	14.11	0.60	0.56	0.32	42.08	10.67	2.03
Nifty Healthcare Index	-3.53	3.71	-0.49	22.23	18.02	16.24	0.74	0.60	0.36	37.22	5.39	0.58
Nifty IT	-0.34	-5.24	-15.93	9.56	16.72	21.41	1.02	0.63	0.40	25.41	6.77	3.08
Nifty Media	-0.72	-5.60	-22.82	-7.42	1.12	25.35	0.93	0.49	0.24	-	1.94	1.39
Nifty Metal	-1.21	0.07	-1.81	16.21	32.29	23.64	1.31	0.73	0.54	17.52	2.41	2.45
Nifty MidSmall Financial Services	-2.25	-1.33	13.69	30.42	27.13	22.11	1.17	0.70	0.49	22.91	2.66	0.86
Nifty MidSmall Healthcare	-4.21	5.27	4.90	28.30	20.88	17.67	0.79	0.59	0.35	44.78	5.77	0.43
Nifty MidSmall IT & Telecom	-3.61	-5.83	-19.08	15.88	28.74	23.75	1.25	0.69	0.48	64.88	9.97	1.03
Nifty Oil & Gas	-3.99	-4.85	-18.94	9.73	17.97	19.28	1.12	0.77	0.59	11.44	1.54	2.39
Nifty Pharma	-4.20	2.16	-5.42	20.64	15.35	17.03	0.71	0.55	0.30	31.63	4.70	0.72
Nifty Private Bank	-3.59	-4.98	2.00	9.40	15.53	15.08	0.96	0.84	0.70	17.48	2.01	0.58
Nifty PSU Bank	-1.38	-3.14	-2.65	31.95	35.95	23.85	1.12	0.62	0.38	6.96	1.09	2.79
Nifty Realty	-4.49	-8.04	-17.08	23.82	31.78	28.88	1.50	0.69	0.47	41.75	4.07	0.32
Strategy Indices												
Nifty100 Alpha 30	-0.87	1.98	-14.83	13.11	19.91	18.53	1.20	0.86	0.73	36.81	6.04	0.84
Nifty100 Equal Weight	-0.68	0.19	-6.35	16.02	21.57	15.69	1.07	0.90	0.81	22.34	3.44	1.40
Nifty100 Low Volatility 30	1.46	3.74	-0.82	16.42	19.50	11.82	0.83	0.93	0.86	30.98	5.69	1.43
Nifty100 Quality 30	1.68	1.34	-7.16	13.74	17.66	12.89	0.86	0.88	0.78	29.00	6.72	2.12
Nifty200 Alpha 30	-1.98	0.37	-16.50	24.01	26.54	21.10	1.26	0.79	0.62	53.28	7.99	0.45
Nifty200 Momentum 30	-1.84	-2.61	-19.54	16.09	21.64	19.57	1.27	0.85	0.73	37.70	6.45	0.46
Nifty200 Quality 30	1.13	-0.12	-9.09	13.00	17.14	14.01	0.90	0.84	0.71	27.99	8.20	2.28
Nifty200 Value 30	-2.81	-2.58	-11.46	30.32	35.43	20.19	1.21	0.79	0.62	8.89	1.33	3.47
Nifty500 Equal Weight	-2.50	-1.29	-7.12	20.65	26.45	18.55	1.08	0.76	0.58	29.64	3.70	0.91
Nifty500 Flexicap Quality 30	-0.28	-1.93	-14.50	11.80	23.72	15.44	0.96	0.82	0.67	30.12	5.89	1.63
Nifty500 Low Volatility 50	1.65	2.46	0.77	19.88	21.40	13.09	0.90	0.90	0.81	29.26	4.70	1.04
Nifty500 Momentum 50	-3.32	-4.17	-20.19	17.50	26.47	22.35	1.33	0.78	0.61	39.15	6.56	0.36
Nifty500 Multicap Momentum Quality 50	-2.55	-4.84	-18.27	18.94	23.37	19.98	1.17	0.77	0.60	37.48	9.07	1.07
Nifty500 Multifactor MQVLv 50	-1.80	-1.83	-11.14	22.82	25.41	16.40	1.03	0.82	0.68	17.38	2.98	1.84
Nifty500 Quality 50	-2.80	-3.85	-9.35	18.08	21.08	18.90	1.09	0.76	0.58	28.38	7.51	1.70
Nifty500 Value 50	-1.70	-1.31	-10.74	30.23	35.94	19.60	1.17	0.79	0.62	10.06	1.43	3.20
Nifty50 Equal Weight	0.49	1.12	-3.20	16.37	22.94	13.92	1.02	0.96	0.93	23.29	3.40	1.44
Nifty50 Value 20	0.06	-1.65	-11.11	14.14	20.26	13.32	0.94	0.93	0.86	16.50	2.91	2.43
Nifty Alpha 50	-5.90	-3.98	-18.09	18.67	26.85	24.27	1.31	0.71	0.51	42.22	6.78	0.37
Nifty Alpha Low-Volatility 30	-0.97	-0.68	-12.98	16.60	19.18	13.08	0.90	0.90	0.81	32.44	5.35	1.15
Nifty Alpha Quality Low-Volatility 30	0.93	1.09	-10.02	17.78	19.70	13.21	0.84	0.83	0.70	36.51	8.01	1.55
Nifty Alpha Quality Value Low-Volatility 30	1.52	2.68	-6.89	24.21	24.73	13.45	0.91	0.89	0.79	24.25	5.48	2.23
Nifty Dividend Opportunities 50	-0.75	-2.48	-13.81	18.49	21.92	14.82	1.02	0.90	0.82	14.01	2.71	3.32
Nifty Growth Sectors 15	1.53	4.54	-6.67	11.60	17.86	14.14	0.90	0.83	0.70	33.51	6.63	1.65
Nifty High Beta 50	-5.08	-6.71	-16.18	18.16	25.21	24.53	1.40	0.75	0.56	14.97	2.08	1.79
Nifty Low Volatility 50	0.14	0.93	-2.25	16.62	19.26	11.87	0.83	0.93	0.86	33.24	5.32	1.23
Nifty Midcap150 Momentum 50	-2.92	-2.33	-10.16	22.19	31.72	21.32	1.21	0.75	0.56	40.14	6.48	0.59
Nifty Midcap150 Quality 50	-3.25	-2.49	-6.49	12.50	17.91	16.47	0.93	0.74	0.55	35.25	8.50	1.26
Nifty MidSmallcap400 Momentum Quality 100	-3.73	-5.23	-14.16	18.95	25.51	20.68	1.15	0.73	0.54	32.50	6.82	0.96
Nifty Quality Low-Volatility 30	1.66	1.89	-7.04	12.54	16.84	12.03	0.79	0.86	0.75	29.82	6.52	1.79
Nifty Smallcap250 Momentum Quality 100	-3.43	-3.55	-17.01	17.10	26.71	22.32	1.17	0.69	0.48	27.74	4.36	1.01
Nifty Smallcap250 Quality 50	-3.12	-2.56	-13.74	20.84	29.68	20.94	1.10	0.69	0.48	26.76	4.90	1.44
Nifty Top 10 Equal Weight	-2.03	-4.05	-3.24	10.37	16.74	13.28	0.96	0.96	0.91	20.25	3.43	1.52
Nifty Top 15 Equal Weight	0.35	-0.11	1.81	13.20	19.59	13.04	0.96	0.97	0.94	20.84	3.58	1.44
Nifty Top 20 Equal Weight	0.58	-0.38	-1.31	13.39	19.94	12.80	0.94	0.97	0.94	22.20	3.89	1.42
Nifty Total Market Momentum Quality 50	-1.95	-2.49	-13.38	19.71	24.15	20.89	1.18	0.74	0.55	42.38	9.30	0.82

- Index Returns, Volatility Beta, Correlation and R²are 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
Thematic Indices												
Nifty100 Enhanced ESG	-0.71	0.29	-3.61	12.63	18.30	14.16	1.03	0.96	0.93	22.37	3.87	1.46
Nifty100 ESG	-0.77	0.25	-3.67	12.64	18.25	14.15	1.03	0.96	0.93	22.08	3.79	1.46
Nifty100 ESG Sector Leaders	-1.05	-0.02	-1.44	12.83	17.34	13.76	1.03	0.99	0.97	24.78	3.80	1.23
Nifty100 Liquid 15	0.10	0.11	-0.27	15.94	19.97	15.65	1.11	0.93	0.87	19.61	2.82	1.12
Nifty500 Multicap India Manufacturing 50:30:20	-1.04	1.26	-4.96	20.00	26.15	16.76	1.08	0.85	0.72	27.73	3.78	0.92
Nifty500 Multicap Infrastructure 50:30:20	-3.04	-2.11	-8.03	20.59	26.78	17.22	1.13	0.87	0.75	25.01	3.26	0.97
Nifty500 Shariah	-0.60	-0.18	-12.66	11.50	18.33	14.61	0.95	0.85	0.73	28.30	4.99	1.56
Nifty50 Shariah	0.84	-0.87	-15.71	7.42	13.26	13.09	0.85	0.85	0.73	23.60	4.96	2.41
Nifty Capital Markets	-5.61	-3.56	27.02	45.83	34.53	31.40	1.41	0.59	0.35	39.87	10.81	1.18
Nifty Commodities	-1.72	0.38	-8.71	14.36	23.70	17.95	1.13	0.83	0.69	16.42	2.06	2.06
Nifty Core Housing	-0.13	4.70	-6.08	14.34	20.61	17.73	1.06	0.79	0.62	37.36	3.69	0.50
Nifty CPSE	-3.27	-4.28	-15.20	33.48	36.90	19.94	1.11	0.73	0.54	12.92	2.04	3.14
Nifty Energy	-3.84	-5.80	-22.08	7.35	18.77	19.51	1.17	0.79	0.63	14.70	2.24	2.33
Nifty EV & New Age Automotive	2.93	2.81	-11.50	19.66	32.11	18.58	1.15	0.82	0.67	31.19	4.59	0.95
Nifty Housing	-1.78	0.30	-4.29	11.91	22.41	16.38	1.11	0.89	0.79	24.95	2.90	0.87
Nifty India Consumption	2.90	6.47	0.87	16.01	20.34	15.01	0.95	0.84	0.70	41.18	8.17	1.11
Nifty India Corporate Group Index - Aditya Birla Group	2.12	9.63	-2.40	17.31	25.30	19.52	1.16	0.78	0.61	-	2.84	0.53
Nifty India Corporate Group Index - Mahindra Group	-0.03	4.26	4.94	26.08	30.64	22.85	1.26	0.73	0.53	27.21	4.30	1.44
Nifty India Corporate Group Index - Tata Group	1.14	-6.09	-22.95	8.54	18.46	16.16	1.00	0.82	0.67	28.53	6.06	2.20
Nifty India Corporate Group Index - Tata Group 25% Cap	1.44	-4.59	-19.48	12.82	25.73	17.20	1.09	0.83	0.69	30.06	5.02	1.59
Nifty India Defence	-4.58	-14.56	7.60	57.38	57.55	30.86	1.20	0.51	0.26	51.44	11.20	0.53
Nifty India Digital	-0.25	1.61	-6.29	18.72	20.70	19.31	1.16	0.79	0.62	77.92	9.19	1.50
Nifty India Infrastructure & Logistics	-3.15	-3.28	-9.94	20.36	31.31	19.43	1.19	0.81	0.66	28.84	3.88	0.87
Nifty India Internet	0.71	10.10	8.54	28.77	-	26.18	1.32	0.67	0.44	-	6.95	0.35
Nifty India Manufacturing	0.25	1.12	-5.50	20.06	24.87	16.89	1.08	0.84	0.70	27.18	4.06	1.20
Nifty India New Age Consumption	2.15	5.23	-1.40	22.33	25.70	18.73	1.17	0.82	0.68	49.65	7.19	0.67
Nifty India Railways PSU	-7.37	-13.64	-30.64	36.59	-	28.24	1.39	0.65	0.42	25.39	3.39	1.63
Nifty India Select 5 Corporate Groups (MAATR)	-0.44	0.29	-9.83	9.17	26.50	17.78	1.22	0.90	0.81	28.11	3.22	0.90
Nifty India Tourism	-1.16	1.50	2.16	19.97	27.90	20.56	1.09	0.70	0.49	65.31	12.69	0.24
Nifty Infrastructure	-2.01	-0.60	-5.07	20.96	24.31	16.38	1.14	0.92	0.85	21.32	2.88	1.00
Nifty IPO	2.73	6.36	-6.81	13.55	14.15	20.95	1.07	0.68	0.46	69.67	7.36	0.20
Nifty Midcap Liquid 15	-2.41	-1.83	3.50	25.05	30.63	21.45	1.23	0.75	0.57	35.64	5.27	0.62
Nifty MidSmall India Consumption	-1.69	2.06	-1.61	20.18	25.16	17.47	0.94	0.71	0.51	-	10.50	0.58
Nifty MNC	2.36	5.13	-3.99	15.31	17.67	14.25	0.86	0.80	0.64	34.46	8.09	2.06
Nifty Mobility	2.59	5.63	-3.81	24.33	27.56	18.12	1.17	0.85	0.73	27.16	4.56	1.06
Nifty Non-Cyclical Consumer	1.46	4.90	-3.35	15.77	19.74	14.56	0.87	0.79	0.62	63.93	12.54	1.01
Nifty PSE	-4.47	-6.16	-18.28	31.65	33.03	21.51	1.22	0.75	0.56	11.20	1.88	3.05
Nifty REITs & InvITs	1.95	8.07	16.48	8.94	14.08	7.68	0.12	0.21	0.04	24.55	1.83	7.50
Nifty Rural	1.22	3.03	-2.91	15.63	21.28	14.12	0.98	0.91	0.84	24.64	3.93	1.31
Nifty Services Sector	-2.83	-2.04	0.38	10.63	17.58	13.79	1.00	0.96	0.92	20.36	3.32	1.37
Nifty Shariah 25	2.23	2.00	-10.22	10.82	14.89	13.35	0.87	0.86	0.74	26.29	5.09	2.20
Nifty SME Emerge	-0.42	5.54	-5.32	41.04	63.42	20.39	0.82	0.53	0.28	26.18	5.96	0.05
Nifty Transportation & Logistics	3.64	8.36	-2.54	25.13	29.31	18.64	1.18	0.83	0.69	31.85	5.29	0.88
Nifty Waves	-1.62	-3.93	-26.54	-2.04	8.41	24.01	0.99	0.54	0.30	-	2.34	0.83

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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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