IISL

NIFTY 50
Stock of the nation

Index Dashboard

July 31, 2017

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	5.84	8.31	16.65	9.28	14.02	10.91	1.00	1.00	1.00	25.69	3.51	0.95
NIFTY Next 50	6.35	6.08	24.34	19.69	22.73	15.42	1.19	0.85	0.71	29.15	3.88	1.19
NIFTY 100	5.92	7.93	17.86	10.84	15.30	11.34	1.03	0.99	0.99	26.18	3.56	0.99
NIFTY 200	5.74	7.32	18.92	11.50	15.64	11.67	1.05	0.98	0.97	27.51	3.46	0.95
NIFTY 500	5.54	7.05	19.96	12.39	16.34	11.79	1.05	0.97	0.95	29.33	3.35	0.91
NIFTY Midcap 150	4.07	3.86	27.80	20.30	23.12	14.55	1.10	0.82	0.68	41.53	3.14	0.64
NIFTY Midcap 50	6.04	2.88	30.12	15.01	18.41	18.65	1.37	0.80	0.64	67.05	2.32	0.65
NIFTY Full Midcap 100	4.38	3.01	28.08	18.80	21.41	16.11	1.21	0.82	0.67	44.50	2.86	0.64
NIFTY Smallcap 250	4.27	4.02	30.54	18.19	22.35	16.73	1.20	0.78	0.61	-	2.20	0.53
NIFTY Smallcap 50	4.79	4.73	33.93	16.61	19.70	20.48	1.47	0.78	0.61	43.23	2.07	0.43
NIFTY Full Smallcap 100	4.66	4.25	32.36	16.66	20.45	18.64	1.34	0.79	0.62	59.29	2.05	0.48
NIFTY MidSmallcap 400	4.14	3.91	28.78	19.66	22.89	15.13	1.13	0.82	0.67	53.59	2.73	0.60
NIFTY Free Float Midcap 100	4.43	2.37	25.33	19.54	20.90	15.63	1.18	0.82	0.67	32.43	2.53	1.22
NIFTY Free Float Smallcap 100	6.70	4.80	28.17	15.52	19.45	18.63	1.28	0.75	0.57	-	1.68	0.67
Thematic Indices												
NIFTY Commodities	7.00	2.32	24.35	7.62	8.95	15.17	1.14	0.82	0.68	16.33	2.01	1.96
NIFTY CPSE	2.80	-11.50	13.31	-1.09	4.97	14.87	0.82	0.60	0.36	11.16	2.02	3.98
NIFTY Energy	10.59	4.61	37.77	10.49	11.13	14.57	0.85	0.64	0.40	14.33	1.90	1.02
NIFTY India Consumption	3.21	9.25	15.52	14.22	18.41	13.02	1.02	0.86	0.73	52.01	5.54	1.01
NIFTY Infrastructure	6.25	4.49	14.66	2.45	7.68	14.32	1.05	0.80	0.64	45.89	2.26	1.03
NIFTY MNC	6.90	14.99	26.67	18.13	19.50	13.73	1.03	0.82	0.67	26.90	7.58	0.98
NIFTY PSE	5.12	-5.84	15.89	3.93	6.47	14.19	0.90	0.69	0.48	13.00	1.94	3.12
NIFTY Services Sector	8.00	11.38	21.28	12.09	16.56	11.54	0.98	0.93	0.86	26.15	3.35	0.77
NIFTY100 Liquid 15	8.24	8.78	23.18	7.29	12.93	17.69	1.40	0.86	0.74	19.50	2.39	0.97
NIFTY Midcap Liquid 15	4.25	0.15	31.88	12.81	18.44	19.10	1.36	0.78	0.60	26.38	2.51	0.78
NIFTY Aditya Birla Group	6.10	0.72	15.31	10.47	16.00	20.88	1.33	0.69	0.48	66.57	2.41	0.33
NIFTY Mahindra Group	4.43	4.18	-2.82	2.89	16.56	16.94	1.07	0.69	0.48	21.71	3.61	1.21
NIFTY Tata Group	4.43	7.38	1.51	1.54	14.05	16.90	0.93	0.59	0.35	31.59	3.92	1.32
NIFTY Tata Group 25% Cap	3.42	6.12	7.56	3.24	13.05	18.13	1.29	0.78	0.60	43.87	2.60	0.96
NIFTY Shariah 25	5.58	6.72	14.82	12.85	17.20	11.15	0.91	0.89	0.79	27.37	3.94	0.91
NIFTY50 Shariah	7.00	7.70	19.76	10.45	15.54	11.35	0.88	0.85	0.72	21.32	3.16	0.94
NIFTY500 Shariah	5.45	6.25	20.75	14.34	18.29	11.23	0.92	0.89	0.80	25.49	3.87	0.83
Strategy Indices												
NIFTY100 Equal Weight	5.47	5.30	17.86	12.38	16.72	12.92	1.08	0.91	0.83	26.94	3.27	1.37
NIFTY Alpha 50	5.93	7.01	29.96	22.54	25.43	19.15	1.44	0.82	0.67	22.01	3.05	0.82
NIFTY Dividend Opportunities 50	3.18	4.05	17.22	6.67	10.02	11.79	0.95	0.88	0.78	17.31	3.05	2.54
NIFTY High Beta 50	7.77	3.39	29.07	3.03	7.57	22.87	1.68	0.80	0.64	-	1.34	0.72
NIFTY Low Volatility 50	4.68	5.36	12.79	16.98	18.43	11.02	0.94	0.93	0.87	26.43	3.82	1.43
NIFTY100 Low Volatility 30	4.68	6.51	11.03	12.48	15.93	10.57	0.90	0.93	0.87	24.11	4.15	1.56
NIFTY Quality 30	2.51	5.07	5.06	8.09	14.87	10.60	0.86	0.88	0.77	25.25	6.46	1.77
NIFTY50 Value 20	8.33	10.06	17.20	6.63	13.33	11.19	0.90	0.88	0.77	20.51	2.45	1.35
NIFTY Growth Sectors 15	1.65	7.98	11.32	11.83	19.62	11.56	0.83	0.78	0.61	31.85	8.61	1.09
NIFTY50 PR 1x Inverse	-5.09	-6.37	-9.90	-3.96	-7.64	10.92	-1.00	-1.00	1.00	-	-	-
NIFTY50 TR 1x Inverse	-5.35	-7.03	-11.05	-5.11	-8.77	10.94	-1.00	-1.00	1.00	-	-	-
NIFTY50 PR 2x Leverage	11.39	15.32	26.44	9.42	18.33	21.83	2.00	1.00	1.00	-	-	-
NIFTY50 TR 2x Leverage	11.98	16.94	29.72	12.10	21.28	21.88	2.00	1.00	1.00	-	-	-
NIFTY 50 Arbitrage	0.42	1.29	5.39	6.66	7.35	1.85	0.00	0.03	0.00	-	-	-
NIFTY 50 Futures	5.73	7.63	11.65	3.69	7.54	10.67	0.97	0.99	0.98	-	-	-
NIFTY50 USD	5.95	7.91	21.11	6.79	10.65	13.02	1.14	0.96	0.92	-	-	-
NIFTY50 Equal Weight	5.61	5.65	14.26	7.65	12.26	11.94	1.04	0.95	0.90	24.65	3.13	1.20
Sectoral Indices												
NIFTY Auto	4.39	7.29	16.17	16.79	23.50	17.70	1.32	0.82	0.67	40.04	6.86	0.73
NIFTY Bank	8.15	12.28	32.45	18.03	19.31	14.60	1.14	0.85	0.72	28.42	2.91	0.21
NIFTY Financial Services	8.16	13.27	31.02	17.41	19.20	13.97	1.14	0.89	0.79	28.84	3.48	0.30
NIFTY FMCG	-3.77	8.74	15.82	11.09	14.83	17.62	0.97	0.60	0.36	43.58	13.43	1.43
NIFTY IT	5.92	8.17	-1.44	1.44	13.56	15.87	0.54	0.37	0.14	17.56	4.25	2.01
NIFTY Media	3.97	-4.67	10.13	15.28	18.53	20.25	1.19	0.64	0.41	49.34	6.82	0.62
NIFTY Metal	8.98	9.60	34.56	-0.36	3.21	23.33	1.44	0.67	0.45	15.25	1.56	3.24
NIFTY Pharma	-1.35	-6.37	-18.99	0.47	11.85	17.69	0.75	0.46	0.22	34.97	4.53	0.54
NIFTY Private Bank	7.21	13.15	29.97	21.61	23.55	14.71	1.15	0.85	0.72	28.01	3.18	0.16
NIFTY PSU Bank	12.72	1.73	30.03	1.95	4.70	27.02	1.45	0.58	0.34	37.40	1.22	0.63
NIFTY Realty	7.40	12.71	36.43	5.34	5.32	29.90	1.64	0.60	0.36	63.65	1.27	0.42

 # Returns upto one year are absolute returns. Returns for greater than one year are CAGR returns.

-Volatility (Average daily standard deviation annualized), Beta, Correlation & R^2 for 1 year period.

-P/E, P/B & Dividend Yield as on July 31, 2017

-Returns of NIFTY50 Inverse, NIFTY50 Leverage and fixed income indices are not considered to identify the highest gainer and loser in the table above.

Index Name	Returns (%) 1M	3M	1 Yr	3 Yr	5 Yr	Volatility (%) 1 Yr	Beta 1 Yr	Correlation 1 Yr	R^2 1 Yr	P/E	P/B	Dividend Yield
Fixed Income Indices												
NIFTY 8-13 yr G-Sec	0.58	3.81	9.65	11.66	9.32	4.12	-	-	-	-	-	-
NIFTY 10 yr Benchmark G-Sec	0.86	4.34	10.36	11.42	8.74	4.13	-	-	-	-	-	-
NIFTY 10 yr Benchmark G-Sec (Clean Price)	0.31	2.63	3.10	3.48	0.71	4.20	-	-	-	-	-	-
NIFTY 4-8 yr G-Sec Index	0.83	3.80	9.65	11.22	9.95	3.00	-	-	-	-	-	-
NIFTY 11-15 yr G-Sec Index	0.52	4.35	9.25	12.31	10.14	5.22	-	-	-	-	-	-
NIFTY 15 yr and above G-Sec Index	0.73	6.27	10.25	13.87	11.51	5.50	-	-	-	-	-	-
NIFTY Composite G-Sec Index	0.66	3.74	9.16	11.39	9.57	3.95	-	-	-	-	-	-
NIFTY AAA Corporate Bond	0.99	3.15	9.35	10.57	-	1.84	-	-	-	-	-	-
NIFTY AAA Ultra Short-Term Corporate Bond	0.74	2.14	8.17	8.87	-	0.71	-	-	-	-	-	-
NIFTY AAA Short-Term Corporate Bond	0.94	2.55	8.79	9.74	-	1.51	-	-	-	-	-	-
NIFTY AAA Medium-Term Corporate Bond	1.00	2.99	8.81	10.78	-	2.13	-	-	-	-	-	-
NIFTY AAA Long-Term Corporate Bond	1.29	4.07	11.36	12.28	-	3.41	-	-	-	-	-	-
NIFTY AAA Ultra Long-Term Corporate Bond	1.01	4.39	9.77	12.26	-	6.30	-	-	-	-	-	-

Summary:

On July 25, 2017, the NIFTY 50 crossed 10,000 level for the first time since its inception in November 1995.

NIFTY 50 closed at 10,077.10 as on July 31, 2017, an increase of 556.20 points (5.84%) as against 9,520.90 as on June 30, 2017.

The free float market capitalization of NIFTY 50 index was USD 594.58 Bn. as on July 31, 2017 as against USD 556.03 Bn. as on June 30, 2017. The free float market capitalization of NIFTY Next 50 index was USD 109.97 Bn. as on July 31, 2017 as against USD 102.42 Bn. as on June 30, 2017.

During the 1 month period ending July 31, 2017, NIFTY PSU Bank gained the most (12.72%) amongst all the indices whereas the NIFTY FMCG index (-3.77%) was the biggest loser. Biggest gainers in various categories are NIFTY Free Float Smallcap 100 (6.70%) in broad market index category, NIFTY Energy (10.59%) in thematic index category, NIFTY50 Value 20 (8.33%) in strategy index category and NIFTY PSU Bank (12.72%) in sectoral index category.

During the 3 month period ending July 31, 2017, the biggest overall gainer was NIFTY MNC Index (14.99%) and biggest gainers in various categories are NIFTY 50 (8.31%) in broad market index category, NIFTY MNC (14.99%) in thematic index category, NIFTY50 Value 20 (10.06%) in strategy index category and NIFTY Financial Services (13.27%) in sectoral index category.

The biggest overall gainer during the 1 year period ending July 31, 2017 is NIFTY Energy (37.77%) and biggest gainers in their respective index categories are NIFTY Smallcap 50 (33.93%) in broad market index category, NIFTY Energy (37.77%) in thematic index category, NIFTY Alpha 50 (29.96%) in strategy index category and NIFTY Realty (36.43%) in sectoral index category. NIFTY Pharma index (-18.99%) is the biggest loser during the 1 year period.

During the month, Axis Mutual Fund and ICICI Prudential AMC launched exchange traded funds linked to NIFTY 50 and NIFTY100 Low Volatility 30 indices respectively.

IISL launched 4 multi-factor equity indices during the month. For more information on these indices, kindly visit http://www.niftyindices.com/Press_Release/ind_prs13072017.pdf.

IISL also launched its new website www.niftyindices.com during the month

About IISL

India Index Services & Products Ltd. (IISL), a subsidiary of NSE, provides a variety of indices and index related services for the capital markets. IISL focuses upon the index as a core product. IISL owns and manages a portfolio of indices under the NIFTY brand of NSE, including the flagship index, the NIFTY 50. IISL equity Indices comprises of broad-based benchmark indices, sectoral indices, strategy indices, thematic indices and customised indices. IISL also maintains fixed income indices based on Government of India securities, corporate bonds and money market instruments. Many investment products based on IISL indices have been developed within India and abroad. These include index based derivatives traded on NSE, Singapore Exchange Ltd. (SGX), Chicago Mercantile Exchange Inc. (CME), Osaka Exchange Inc. (OSE), Taiwan Futures Exchange (TAIFEX) and a number of index funds and exchange traded funds. The flagship 'NIFTY 50' index is widely tracked and traded as the benchmark for Indian Capital Markets.

Contact Us

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