

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	-1.30	2.81	13.67	7.11	11.41	10.63	1.00	1.00	1.00	25.43	3.35	1.17
NIFTY Next 50	-1.77	4.97	20.30	17.46	20.07	15.29	1.22	0.84	0.71	31.62	3.23	1.18
NIFTY 100	-1.39	3.14	14.70	8.66	12.68	11.07	1.04	0.99	0.99	26.32	3.33	1.17
NIFTY 200	-1.21	3.19	15.28	9.41	13.06	11.44	1.06	0.98	0.97	28.03	3.28	1.09
NIFTY 500	-1.09	3.22	16.30	10.26	13.81	11.64	1.07	0.97	0.95	29.58	3.18	1.03
NIFTY Midcap 150	0.32	4.41	22.03	18.42	20.92	14.73	1.15	0.83	0.69	48.37	3.23	0.55
NIFTY Midcap 50	-0.43	3.71	18.38	14.44	15.79	18.23	1.42	0.82	0.68	-	2.33	0.60
NIFTY Full Midcap 100	0.13	3.56	19.92	17.17	19.00	16.14	1.26	0.83	0.68	52.77	2.93	0.56
NIFTY Smallcap 250	-0.61	1.86	23.76	15.56	19.61	16.98	1.27	0.79	0.63	-	2.12	0.53
NIFTY Smallcap 50	-3.00	-0.68	22.44	13.89	16.49	20.49	1.54	0.80	0.63	37.37	1.87	0.40
NIFTY Full Smallcap 100	-2.22	0.27	22.71	13.60	17.39	18.98	1.43	0.80	0.64	48.89	1.99	0.46
NIFTY MidSmallcap 400	-0.00	3.53	22.62	17.51	20.51	15.35	1.19	0.82	0.68	53.88	2.74	0.55
NIFTY Free Float Midcap 100	-0.93	2.13	17.48	16.62	18.22	15.75	1.24	0.83	0.69	42.43	2.56	1.09
NIFTY Free Float Smallcap 100	-2.12	3.74	23.58	15.34	17.05	18.70	1.35	0.76	0.58	-	1.58	0.72
Thematic Indices												
NIFTY Commodities	-1.73	9.88	23.81	10.14	8.50	14.92	1.16	0.82	0.68	18.10	2.00	3.04
NIFTY CPSE	2.25	8.11	13.15	0.95	5.57	15.74	0.90	0.61	0.37	12.42	1.95	4.72
NIFTY Energy	-2.87	10.11	30.92	11.26	9.61	14.37	0.85	0.63	0.40	15.14	1.81	1.92
NIFTY India Consumption	-2.71	1.00	13.18	10.62	15.74	12.49	1.00	0.85	0.72	50.70	5.53	0.93
NIFTY Infrastructure	-2.35	1.38	16.19	2.42	5.14	13.78	1.04	0.80	0.64	40.70	2.24	1.26
NIFTY MNC	-0.11	8.56	27.79	15.57	18.13	13.47	1.04	0.82	0.67	27.45	5.19	1.74
NIFTY PSE	-1.99	7.22	15.76	4.88	6.38	14.67	0.94	0.68	0.46	14.18	1.89	4.17
NIFTY Services Sector	-1.41	4.12	17.78	9.81	13.62	11.29	0.99	0.93	0.87	25.77	3.22	0.79
NIFTY100 Liquid 15	-2.31	7.16	17.32	7.26	10.64	16.85	1.38	0.87	0.77	20.27	2.08	1.58
NIFTY Midcap Liquid 15	-0.28	0.24	17.38	12.34	14.80	18.44	1.40	0.80	0.64	28.75	2.25	0.51
NIFTY Aditya Birla Group	-4.25	2.39	12.86	8.00	12.50	19.91	1.29	0.69	0.48	-	2.50	0.34
NIFTY Mahindra Group	-2.22	2.70	0.39	-2.04	11.22	16.62	1.02	0.65	0.42	21.82	3.06	1.42
NIFTY Tata Group	-0.41	3.08	2.75	-0.72	12.24	16.55	0.94	0.61	0.37	31.75	4.26	1.37
NIFTY Tata Group 25% Cap	0.95	2.97	5.47	2.22	11.13	17.83	1.28	0.77	0.59	46.97	3.23	1.01
NIFTY Shariah 25	-0.12	6.26	14.72	9.62	15.56	11.23	0.93	0.88	0.78	31.43	4.48	1.44
NIFTY50 Shariah	-1.25	8.52	20.19	9.12	13.87	11.51	0.91	0.84	0.70	28.01	3.99	1.66
NIFTY500 Shariah	-0.30	6.58	19.58	12.09	16.56	11.33	0.95	0.89	0.79	31.39	4.62	1.13
Strategy Indices												
NIFTY100 Equal Weight	-0.88	3.89	14.77	10.66	14.31	12.58	1.08	0.91	0.83	27.70	2.98	1.58
NIFTY Alpha 50	-0.54	6.70	29.23	18.13	22.86	19.65	1.52	0.82	0.68	57.65	3.31	0.73
NIFTY Dividend Opportunities 50	-1.94	3.07	15.38	6.06	8.24	11.73	0.97	0.88	0.77	18.15	3.07	2.87
NIFTY High Beta 50	-2.87	1.88	21.55	5.75	4.48	22.43	1.73	0.82	0.67	-	1.03	0.75
NIFTY Low Volatility 50	-0.70	3.10	11.17	12.98	16.61	10.53	0.93	0.93	0.87	27.48	3.88	1.50
NIFTY100 Low Volatility 30	-0.51	4.07	11.82	9.65	13.90	9.92	0.87	0.93	0.87	23.95	4.01	1.64
NIFTY Quality 30	-0.60	1.27	5.10	4.75	12.75	10.56	0.87	0.88	0.78	25.63	5.81	1.87
NIFTY50 Value 20	-2.12	4.00	12.84	4.53	10.41	11.02	0.90	0.88	0.77	19.89	2.40	1.62
NIFTY Growth Sectors 15	-1.19	0.17	10.87	7.79	16.87	11.73	0.88	0.80	0.64	32.12	7.32	1.02
NIFTY50 PR 1x Inverse	1.72	-1.52	-7.62	-2.08	-5.52	10.63	-1.00	-1.00	1.00	-	-	-
NIFTY50 TR 1x Inverse	1.65	-1.94	-8.80	-3.26	-6.67	10.65	-1.00	-1.00	1.00	-	-	-
NIFTY50 PR 2x Leverage	-3.12	3.89	20.29	5.23	13.06	21.26	2.00	1.00	1.00	-	-	-
NIFTY50 TR 2x Leverage	-3.02	4.77	23.37	7.82	15.87	21.29	2.00	1.00	1.00	-	-	-
NIFTY 50 Arbitrage	0.35	1.17	4.74	6.47	7.30	1.84	0.00	0.02	0.00	-	-	-
NIFTY 50 Futures	-1.67	1.96	9.45	1.75	5.07	10.37	0.97	0.99	0.98	-	-	-
NIFTY50 USD	-3.91	1.21	15.41	4.87	6.59	12.71	1.14	0.95	0.91	-	-	-
NIFTY50 Equal Weight	-0.66	4.48	12.77	6.47	10.31	11.48	1.03	0.95	0.90	25.35	3.23	1.55
Sectoral Indices												
NIFTY Auto	1.87	2.57	7.80	11.03	19.86	16.82	1.27	0.80	0.64	41.91	5.79	0.58
NIFTY Bank	-1.09	3.63	24.72	16.04	15.99	13.94	1.10	0.84	0.71	27.41	2.80	0.19
NIFTY Financial Services	-1.58	4.69	24.98	16.27	15.98	13.39	1.11	0.88	0.78	28.46	3.38	0.27
NIFTY FMCG	-5.24	-8.49	13.64	7.19	11.61	17.28	0.99	0.61	0.38	40.83	12.53	1.50
NIFTY IT	-0.79	3.15	1.78	-2.50	10.66	15.40	0.59	0.41	0.17	16.95	3.81	2.25
NIFTY Media	0.58	0.05	0.46	13.75	13.85	19.33	1.24	0.66	0.44	38.76	5.98	0.65
NIFTY Metal	2.17	18.69	40.77	7.40	5.10	23.32	1.52	0.70	0.48	17.24	1.63	4.21
NIFTY Pharma	3.53	-4.52	-19.97	-5.44	10.28	19.62	0.84	0.46	0.21	45.10	4.23	0.49
NIFTY Private Bank	-0.50	4.45	26.32	19.86	20.68	14.05	1.11	0.84	0.71	27.74	3.16	0.13
NIFTY PSU Bank	-7.57	-7.88	-2.80	-3.39	-2.02	25.59	1.42	0.59	0.35	36.22	1.00	0.77
NIFTY Realty	-2.46	3.81	34.93	10.48	2.19	30.34	1.74	0.61	0.37	58.99	1.16	0.48

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

-Volatility (Average daily standard deviation annualized), Beta, Correlation & R² for 1 year period.

-P/E, P/B & Dividend Yield as on September 30, 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 (%)					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			
Fixed Income Indices												
NIFTY 8-13 yr G-Sec	-0.30	0.45	6.54	11.07	8.85	4.09	-	-	-	-	-	-
NIFTY 10 yr Benchmark G-Sec	-0.41	0.56	7.31	10.65	8.25	4.11	-	-	-	-	-	-
NIFTY 10 yr Benchmark G-Sec (Clean Price)	-0.97	-1.10	0.33	2.87	0.30	4.18	-	-	-	-	-	-
NIFTY 4-8 yr G-Sec Index	-0.29	1.45	7.94	11.01	9.73	2.99	-	-	-	-	-	-
NIFTY 11-15 yr G-Sec Index	-0.14	0.53	6.00	11.75	9.65	5.16	-	-	-	-	-	-
NIFTY 15 yr and above G-Sec Index	-0.39	0.47	6.16	13.11	10.83	5.35	-	-	-	-	-	-
NIFTY Composite G-Sec Index	-0.28	0.75	6.57	10.90	9.14	3.93	-	-	-	-	-	-
NIFTY AAA Corporate Bond	0.20	1.87	8.14	10.23	-	1.76	-	-	-	-	-	-
NIFTY AAA Ultra Short-Term Corporate Bond	0.44	1.86	7.91	8.70	-	0.66	-	-	-	-	-	-
NIFTY AAA Short-Term Corporate Bond	0.22	1.92	8.19	9.43	-	1.40	-	-	-	-	-	-
NIFTY AAA Medium-Term Corporate Bond	0.08	1.81	7.82	10.35	-	1.98	-	-	-	-	-	-
NIFTY AAA Long-Term Corporate Bond	0.05	2.04	8.85	11.76	-	3.23	-	-	-	-	-	-
NIFTY AAA Ultra Long-Term Corporate Bond	0.18	1.38	6.54	12.14	-	5.70	-	-	-	-	-	-

Summary:

NIFTY 50 closed at 9,788.60 as on September 29, 2017, decrease of 129.30 points (-1.30%) as against 9,917.90 as on August 31, 2017.

The free float market capitalization of NIFTY 50 index was USD 576.54 Bn. as on September 29, 2017 as against USD 585.75 Bn. as on August 31, 2017. The free float market capitalization of NIFTY Next 50 index was USD 99.94 Bn. as on September 29, 2017 as against USD 110.59 Bn. as on August 31, 2017.

During the 1 month period ending September 29, 2017, NIFTY Pharma gained the most (3.53%) amongst all the indices whereas the NIFTY PSU Bank index (-7.57%) was the biggest loser. Biggest gainers in various categories are NIFTY Midcap 150 (0.32%) in broad market index category, NIFTY CPSE (2.25%) in thematic index category and NIFTY Pharma (3.53%) in sectoral index category.

During the 3 month period ending September 29, 2017, the biggest overall gainer was NIFTY Metal Index (18.69%) and biggest gainers in various categories are NIFTY Next 50 (4.97%) in broad market index category, NIFTY Energy (10.11%) in thematic index category, NIFTY Alpha 50 (6.70%) in strategy index category and NIFTY Metal (18.69%) in sectoral index category.

The biggest overall gainer during the 1 year period ending September 29, 2017 is NIFTY Metal (40.77%) and biggest gainers in their respective index categories are NIFTY Smallcap 250 (23.76%) in broad market index category, NIFTY Energy (30.92%) in thematic index category, NIFTY Alpha 50 (29.23%) in strategy index category and NIFTY Metal (40.77%) in sectoral index category. NIFTY Pharma index (-19.97%) was the biggest loser during the 1 year period.

During the month, as part of quarterly review of indices, IISL on September 13, 2017 announced replacements in various strategy indices. For more details please refer the press release at http://www.niftyindices.com/Press_Release/ind_prs13092017.pdf.

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.

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