

September 30, 2024

Nifty100 Liquid 15 Index is designed to provide exposure to the liquid stocks while making the index easily replicable and tradable.

Nifty100 Liquid 15 Index is computed using free float market capitalisation weighted method, wherein the level of the index reflects the total market value of all the stocks in the index relative to a particular base period. The method also takes into account constituent changes in the index and importantly corporate actions such as stock splits, rights, new issue of shares etc without affecting the index value.

Index Variant: Nifty100 Liquid 15 Total Returns Index.

Portfolio Characteristics

Methodology	Capped Free Float
No. of Constituents	15
Launch Date	July 08, 2013
Base Date	January 01, 2009
Base Value	1500
Calculation Frequency	Real-Time
Index Rebalancing	Semi-Annually

Sector Representation

Sector	Weight(%)
Financial Services	34.15
Oil, Gas & Consumable Fuels	18.89
Telecommunication	14.62
Automobile and Auto Components	13.19
Metals & Mining	7.39
Power	5.53
Services	3.70
Healthcare	2.52

Index Returns (%) #	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	3.06	21.78	33.53	15.27	10.37
Total Return	3.32	22.57	34.48	16.37	

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	16.78	23.11	24.11
Beta (NIFTY 50)	1.18	1.14	1.21
Correlation (NIFTY 50)	0.94	0.93	0.92

Fundamentals

P/E	P/B	Dividend Yield
21.55	3.29	1.03

Top constituents by weightage

Company's Name	Weight(%)
Reliance Industries Ltd.	14.88
Bharti Airtel Ltd.	14.62
State Bank of India	10.50
Kotak Mahindra Bank Ltd.	9.43
Bajaj Finance Ltd.	7.46
Tata Motors Ltd.	7.16
Maruti Suzuki India Ltd.	6.03
Power Grid Corporation of India Ltd.	5.53
Tata Steel Ltd.	4.84
Coal India Ltd.	4.01

Based on Price Return Index.

QTD, YTD and 1 year returns are absolute returns. Returns for greater than one year are CAGR returns.

* Average daily standard deviation annualised.

Disclaimer: All information contained herewith is provided for reference purpose only. NSE Indices Limited (formerly known as India Index Services & Products Limited-IISL) ensures accuracy and reliability of the above information to the best of its endeavors. However, NSE Indices Limited makes no warranty or representation as to the accuracy, completeness or reliability of any of the information contained herein and disclaim any and all liability whatsoever to any person for any damage or loss of any nature arising from or as a result of reliance on any of the information provided herein. The information contained in this document is not intended to provide any professional advice.

September 30, 2024



Index Methodology

Eligibility Criteria for Selection of Constituent Stocks:

The company should be a part of Nifty 100.

Stocks having turnover ratio more than 100% in majority of the last 6 months are eligible for inclusion.

$TRO = (\text{Monthly Turnover} \times 12)$

Average free float during the month

All the 15 stocks forming part of the index shall be available in the F&O segment.

At the time of rebalancing of shares/ change in index constituents/ change in investable weight factors (IWFs), the weightage of the index constituent (wherever applicable) is capped at 15%. Weightage of such stock may increase beyond 15% between the rebalancing periods.

Exclusion Criteria:

A stock continuing to meet the inclusion criteria may still be excluded if any other stock meeting the inclusion criteria has free float 1.50 times that of existing stock in the index.

The total number of stocks which shall be replaced in a review shall be restricted to 2. If there are more than 2 stocks eligible for replacement then stock with lower turnover ratio frequency shall be replaced first.

Index Re-Balancing:

Index is re-balanced on semi-annual basis. The cut-off date is last trading date of January and July of each year, i.e. For semi-annual review of indices, average data for six months ending the cut-off date is considered. Four weeks prior notice is given to market from the date of change.

Key Indices

Broad Market Indices	Sectoral Indices	Thematic Indices	Strategy Indices	Fixed Income
Nifty 50	Nifty Bank	Nifty CPSE	Nifty100 Equal Weight	Nifty 10 yr Benchmark G-Sec
Nifty Next 50	Nifty IT	Nifty Commodities	Nifty50 PR 1x Inverse	Nifty 8-13 yr G-Sec
Nifty 100	Nifty PSU Bank	Nifty Energy	Nifty50 PR 2x Leverage	Nifty 4-8 yr G-Sec
Nifty 200	Nifty FMCG	Nifty Shariah 25	Nifty50 Value 20	Nifty 11-15 yr G-Sec
Nifty 500	Nifty Private Bank	Nifty 100 Liquid15	Nifty100 Quality 30	Nifty 15 yr and above G-Sec
Nifty Midcap 50	Nifty Metal	Nifty Infrastructure	Nifty Low Volatility 50	Nifty Composite G-Sec
Nifty Midcap 100	Nifty Financial Services	Nifty Corporate Group	Nifty Alpha 50	Nifty 1D Rate

Contact Us:

Email: indices@nse.co.in | Tel: +91 22 26598386 | Fax: +91 22 26598120

Learn more at: www.niftyindices.com

Bloomberg - LIX15 Index

Thomson Reuters - .NLIX50