

| Index Name | Returns (%) | | | Volatility 1 Yr | Beta 1 Yr | Correlation 1 Yr | R² 1 Yr | P/E | P/B | Dividend Yield |
|---|-------------|--------|--------|--------------------|--------------|---------------------|------------|-------|-------|-------------------|
| | 1M | 3M | 1 Yr | | | | | | | |
| Broad Market Indices | | | | | | | | | | |
| Nifty 50 | 10.75 | -2.62 | -8.86 | 17.15 | 1.00 | 1.00 | 1.00 | 20.89 | 3.10 | 1.49 |
| Nifty Next 50 | 9.57 | -6.11 | -3.52 | 19.67 | 1.01 | 0.88 | 0.78 | 22.02 | 2.65 | 1.73 |
| Nifty100 Liquid 15 | 15.34 | -3.10 | -20.24 | 24.00 | 1.27 | 0.91 | 0.83 | 20.51 | 1.97 | 1.28 |
| Nifty Midcap Liquid 15 | 14.52 | -11.18 | -14.11 | 26.11 | 1.28 | 0.84 | 0.71 | 9.91 | 1.22 | 2.35 |
| Nifty 100 | 10.56 | -3.20 | -8.07 | 17.25 | 1.00 | 1.00 | 0.99 | 21.06 | 3.02 | 1.53 |
| Nifty 200 | 10.69 | -3.58 | -8.11 | 17.46 | 1.01 | 0.99 | 0.98 | 21.57 | 2.88 | 1.49 |
| Nifty 500 | 10.67 | -4.05 | -7.54 | 17.38 | 1.00 | 0.99 | 0.97 | 22.81 | 2.76 | 1.46 |
| Nifty Midcap 100 | 10.33 | -4.81 | -1.91 | 19.94 | 1.03 | 0.88 | 0.78 | 23.79 | 2.16 | 1.52 |
| Nifty Midcap 50 | 17.64 | -6.28 | -5.13 | 25.34 | 1.29 | 0.87 | 0.77 | 26.86 | 1.26 | 2.38 |
| Nifty Smallcap 100 | 11.97 | -13.59 | -13.13 | 24.53 | 1.20 | 0.84 | 0.71 | 43.18 | 0.96 | 1.56 |
| Thematic Indices | | | | | | | | | | |
| Nifty Commodities | 13.13 | 0.27 | -7.16 | 20.28 | 1.06 | 0.90 | 0.81 | 15.69 | 1.44 | 2.47 |
| Nifty India Consumption | 7.61 | -5.54 | -0.11 | 16.09 | 0.83 | 0.89 | 0.79 | 28.85 | 4.75 | 1.14 |
| Nifty Energy | 9.91 | -1.86 | 1.94 | 21.61 | 1.05 | 0.83 | 0.69 | 11.61 | 1.51 | 1.80 |
| Nifty CPSE | 6.16 | -11.25 | -22.01 | 22.23 | 1.05 | 0.81 | 0.66 | 9.88 | 1.66 | 4.14 |
| Nifty Infrastructure | 12.69 | -7.98 | -21.59 | 20.91 | 1.08 | 0.88 | 0.78 | 19.42 | 1.64 | 1.26 |
| Nifty MNC | 9.94 | -6.20 | -9.13 | 16.79 | 0.82 | 0.84 | 0.71 | 38.48 | 6.62 | 1.74 |
| Nifty PSE | 9.12 | -9.10 | -17.73 | 19.96 | 0.98 | 0.85 | 0.72 | 10.55 | 1.51 | 3.44 |
| Nifty Services Sector | 12.38 | -3.34 | -9.25 | 18.22 | 1.02 | 0.96 | 0.93 | 18.10 | 3.00 | 1.56 |
| Nifty Shariah 25 | 7.55 | -4.94 | -3.46 | 15.86 | 0.84 | 0.91 | 0.83 | 24.21 | 4.13 | 1.20 |
| Nifty50 Shariah | 9.64 | -2.14 | -2.34 | 16.01 | 0.86 | 0.92 | 0.85 | 18.77 | 2.65 | 1.56 |
| Nifty500 Shariah | 9.29 | -3.49 | -2.20 | 16.12 | 0.87 | 0.93 | 0.87 | 20.92 | 3.23 | 1.29 |
| Strategy Indices | | | | | | | | | | |
| Nifty Alpha 50 | 11.15 | -9.28 | -4.66 | 22.80 | 1.09 | 0.82 | 0.67 | 42.71 | 5.19 | 0.73 |
| Nifty Dividend Opp 50 | 10.41 | -5.28 | -9.98 | 17.92 | 0.96 | 0.92 | 0.85 | 15.66 | 2.29 | 3.06 |
| Nifty High Beta 50 | 19.08 | -12.46 | -23.12 | 32.87 | 1.66 | 0.87 | 0.75 | 42.80 | 0.64 | 1.92 |
| Nifty Low Volatility 50 | 8.92 | -3.62 | -1.10 | 14.90 | 0.82 | 0.94 | 0.89 | 22.52 | 3.85 | 1.87 |
| Nifty Growth Sectors 15 | 8.28 | -0.88 | 0.03 | 15.30 | 0.78 | 0.87 | 0.76 | 24.60 | 7.82 | 1.74 |
| Nifty50 Value 20 | 12.68 | -0.62 | -4.59 | 18.41 | 1.03 | 0.96 | 0.92 | 15.12 | 2.30 | 2.11 |
| Nifty Quality 30 | 7.87 | -2.43 | -7.43 | 15.45 | 0.83 | 0.92 | 0.85 | 27.97 | 7.01 | 1.68 |
| Sectoral Indices | | | | | | | | | | |
| Nifty Auto | 14.03 | -2.02 | -6.20 | 21.43 | 1.09 | 0.88 | 0.77 | 34.07 | 6.16 | 0.81 |
| Nifty Bank | 15.74 | -4.61 | -11.34 | 23.07 | 1.20 | 0.89 | 0.79 | 17.94 | 2.27 | 1.21 |
| Nifty Financial Services | 12.68 | -6.80 | -12.84 | 21.87 | 1.17 | 0.91 | 0.84 | 17.35 | 2.76 | 1.26 |
| Nifty FMCG | 7.81 | -2.12 | -0.58 | 18.35 | 0.75 | 0.70 | 0.50 | 36.55 | 11.64 | 1.46 |
| Nifty IT | 10.03 | 0.86 | -6.40 | 18.00 | 0.72 | 0.68 | 0.47 | 19.71 | 5.97 | 2.59 |
| Nifty Media | 7.16 | -11.85 | 6.03 | 25.12 | 1.11 | 0.76 | 0.58 | 41.53 | 5.58 | 0.80 |
| Nifty Metal | 17.08 | 4.70 | -17.72 | 30.18 | 1.29 | 0.73 | 0.54 | 35.24 | 0.72 | 3.64 |
| Nifty Pharma | -1.60 | -8.14 | -14.45 | 22.91 | 0.88 | 0.66 | 0.43 | 41.53 | 5.90 | 0.56 |
| Nifty PSU Bank | 20.22 | -14.50 | -28.19 | 36.17 | 1.52 | 0.72 | 0.52 | 18.87 | 0.76 | 2.34 |
| Nifty Realty | 20.15 | -9.30 | -27.57 | 35.68 | 1.63 | 0.78 | 0.62 | 29.15 | 0.72 | 0.94 |
| Fixed Income Indices | | | | | | | | | | |
| Nifty 8-13 yr G-Sec | 1.91 | 2.91 | 7.52 | 2.72 | - | - | - | - | - | - |
| Nifty 10 yr Benchmark G-Sec | 1.77 | 3.23 | 7.85 | 2.74 | - | - | - | - | - | - |
| Nifty 10 yr Benchmark G-Sec (Clean Price) | 1.13 | 1.31 | -0.12 | 2.78 | - | - | - | - | - | - |
| Nifty 4-8 yr G-Sec Index | 1.47 | 2.59 | 8.82 | 2.04 | - | - | - | - | - | - |
| Nifty 11-15 yr G-Sec Index | 2.36 | 3.16 | 6.98 | 3.21 | - | - | - | - | - | - |
| Nifty 15 yr and above G-Sec Index | 3.70 | 3.44 | 6.70 | 3.52 | - | - | - | - | - | - |
| Nifty Composite G-Sec Index | 1.79 | 2.70 | 7.68 | 2.63 | - | - | - | - | - | - |

-Returns (%) are absolute returns, calculated on point-to-point basis.

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

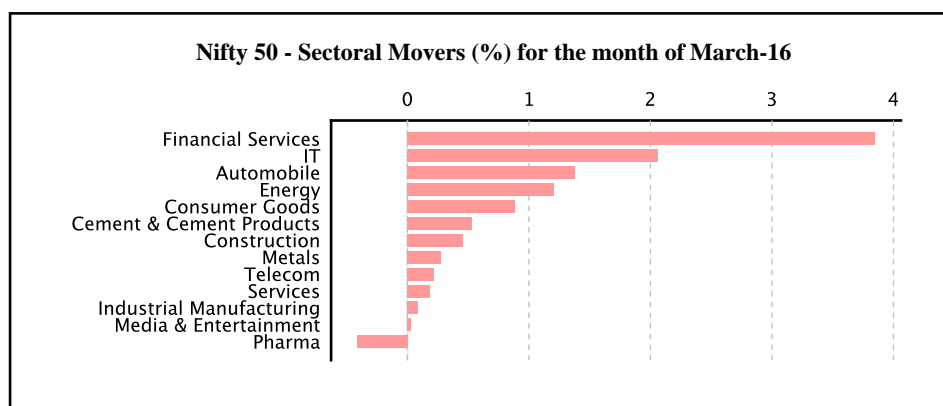
-P/E, P/B & Dividend Yield as on March 31, 2016

IISL rebrands all its Indices

"CNX Nifty" is now "Nifty 50"

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Summary:

Nifty 50 closed at 7738.40 as on March 31, 2016, an increase of 751.35 points (10.75%) as against 6987.05 as on February 29, 2016.

The free float market capitalization of Nifty 50 index was USD 417.85 Bn. as on March 31, 2016 as against USD 364.02 Bn. as on February 29, 2016. The free float market capitalization of Nifty Next 50 index was USD 80.26 Bn. as on March 31, 2016 as against USD 70.66 Bn. as on February 29, 2016.

Most equity indices across categories gained during the one month period ending March 31, 2016. Nifty PSU Bank index gained the most (20.22 %) amongst all the indices during the month whereas the Nifty Pharma index (-1.60) was the biggest loser during the month.

During the financial year ending on March 31, 2016, most of the equity indices closed in negative territory. The Nifty 50 index declined by 8.86% during the financial year. The biggest gainers are Nifty Media (6.03%) & Nifty Energy (1.94%) and biggest loser across all index category during the period was Nifty PSU Bank (-28.19%) index.

On March 29, 2016, Singapore Exchange (SGX) launched the first offshore Indian sector futures linked to Nifty IT and Nifty CPSE index. SGX also plans to launch futures linked to Nifty Bank and Nifty Midcap 50 index in 2016.

During the month, Fubon Asset Management launched three ETFs linked to Nifty 50, Nifty PR 2X Leverage and Nifty PR 1X Inverse index which were listed on Taiwan Stock Exchange. With this launch, Nifty ETFs are traded across 19 stock exchanges globally.

About IISL

India Index Services & Products Ltd. (IISL), a NSE group company, was setup in May 1998 to provide a variety of indices and index related services for the capital markets. IISL is India's first specialised company focused upon the index as a core product. IISL maintains more than 100 equity indices comprising broad-based benchmark indices, sectoral indices and customised indices. IISL also maintains fixed income indices based on Government of India bonds. Many investment and risk management products based on IISL indices have been developed in the recent past, within India and abroad. These include index based derivatives traded on NSE, Singapore Exchange Ltd. (SGX), Chicago Mercantile Exchange Inc. (CME) and Osaka Exchange Inc. (OSE) 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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