

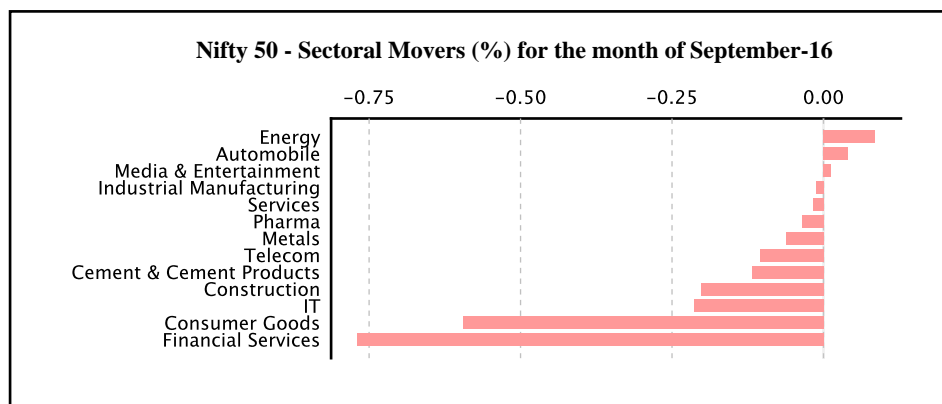
Index Name	Returns (%)			Volatility 1 Yr	Beta 1 Yr	Correlation 1 Yr	R ² 1 Yr	P/E	P/B	Dividend Yield
	1M	3M	1 Yr							
Broad Market Indices										
Nifty 50	-1.99	3.90	8.33	14.49	1.00	1.00	1.00	23.4	3.27	1.29
Nifty Next 50	-0.42	11.56	16.82	15.70	0.91	0.84	0.70	30.52	3.33	1.52
Nifty 100	-1.74	5.09	9.62	14.35	0.99	1.00	0.99	24.34	3.28	1.33
Nifty 200	-1.45	5.73	10.40	14.42	0.99	0.99	0.98	25.53	3.11	1.28
Nifty 500	-1.28	5.93	11.27	14.25	0.97	0.98	0.97	27.49	2.95	1.24
Nifty Midcap 150	0.67	10.59	19.09	15.01	0.86	0.83	0.70	37.34	2.55	0.91
Nifty Midcap 50	1.81	13.36	23.69	20.79	1.17	0.81	0.66	41.99	1.82	1.08
Nifty Full Midcap 100	0.94	11.36	18.67	16.82	0.97	0.83	0.69	41.51	2.24	0.9
Nifty Smallcap 250	0.51	7.35	15.71	17.83	0.95	0.78	0.60	-	1.58	0.87
Nifty Smallcap 50	1.78	8.61	15.46	21.79	1.15	0.76	0.58	59.82	1.41	0.95
Nifty Full Smallcap 100	0.86	8.06	13.69	20.01	1.06	0.77	0.59	67.04	1.45	0.96
Nifty MidSmallcap 400	0.62	9.54	17.98	15.78	0.89	0.82	0.67	56.6	2.12	0.9
Nifty Free Float Midcap 100	0.27	11.56	18.70	15.68	0.90	0.83	0.69	33.67	2.07	1.43
Nifty Free Float Smallcap 100	-0.56	5.57	17.27	20.27	1.07	0.76	0.58	-	1.15	0.89
Thematic Indices										
Nifty Commodities	-0.78	11.82	33.88	16.95	1.01	0.86	0.74	18.0	1.71	2.13
Nifty CPSE	1.13	13.29	9.92	18.70	0.93	0.72	0.52	11.84	1.9	4.25
Nifty Energy	0.96	12.07	27.68	17.65	0.94	0.77	0.60	13.14	1.61	1.66
Nifty India Consumption	-2.02	3.90	12.45	13.63	0.83	0.88	0.77	32.81	4.96	1.13
Nifty Infrastructure	-4.82	-1.84	-1.13	19.07	1.11	0.85	0.72	23.5	1.86	1.19
Nifty MNC	-0.85	7.38	7.21	14.45	0.82	0.82	0.67	34.86	6.95	1.12
Nifty PSE	-0.76	10.38	15.69	16.90	0.94	0.81	0.65	13.41	1.74	3.4
Nifty Services Sector	-2.31	2.63	4.27	15.37	1.02	0.96	0.92	21.2	3.01	1.3
Nifty100 Liquid 15	-1.87	11.50	19.31	20.90	1.25	0.87	0.75	27.02	2.3	0.82
Nifty Midcap Liquid 15	1.62	13.54	12.28	21.55	1.17	0.79	0.62	21.43	1.71	1.52
Nifty Aditya Birla Group	-2.18	7.42	20.49	19.70	0.93	0.68	0.46	36.38	2.39	0.39
Nifty Mahindra Group	-3.62	-4.44	1.29	18.45	0.93	0.73	0.53	21.69	3.53	1.38
Nifty Tata Group	-2.42	1.59	12.01	18.59	0.98	0.76	0.57	26.14	4.15	1.31
Nifty Tata Group 25% Cap	-1.79	7.97	35.14	21.25	1.20	0.82	0.67	27.27	2.38	1.01
Nifty Shariah 25	-0.59	4.53	4.36	13.10	0.81	0.90	0.81	25.05	3.59	1.08
Nifty50 Shariah	-0.07	5.63	8.52	13.54	0.85	0.91	0.82	20.83	2.97	1.17
Nifty500 Shariah	0.25	7.12	11.31	13.06	0.83	0.92	0.84	24.14	3.65	1.05
Strategy Indices										
Nifty100 Equal Weight	-1.27	8.36	14.29	15.10	0.97	0.93	0.87	29.25	2.8	1.51
Nifty Alpha 50	0.95	8.96	3.39	18.72	1.00	0.77	0.60	25.07	3.22	0.69
Nifty Dividend Opportunities 50	-1.80	7.67	13.54	14.36	0.91	0.92	0.85	22.77	2.55	2.6
Nifty High Beta 50	-2.27	8.16	11.94	27.42	1.54	0.81	0.66	69.26	1.09	1.13
Nifty Low Volatility 50	-2.53	4.28	13.61	12.12	0.78	0.93	0.87	24.63	3.99	1.44
Nifty100 Low Volatility 30	-2.48	2.71	11.28	12.31	0.80	0.94	0.89	24.55	4.23	1.47
Nifty Quality 30	-1.79	2.22	4.04	13.37	0.85	0.93	0.86	27.47	6.58	1.62
Nifty50 Value 20	-1.60	1.85	4.67	15.56	1.02	0.95	0.89	17.04	2.23	1.84
Nifty Growth Sectors 15	-1.26	0.93	1.19	13.46	0.81	0.87	0.76	24.54	6.95	1.6
Nifty50 PR 1x Inverse	2.44	-2.48	-3.38	14.47	-1.00	-1.00	1.00	-	-	-
Nifty50 TR 1x Inverse	2.38	-2.83	-4.62	14.48	-1.00	-1.00	1.00	-	-	-
Nifty50 PR 2x Leverage	-4.59	5.90	7.63	28.96	2.00	1.00	1.00	-	-	-
Nifty50 TR 2x Leverage	-4.46	6.69	10.50	28.97	2.00	1.00	1.00	-	-	-
Sectoral Indices										
Nifty Auto	1.33	13.15	29.25	19.57	1.13	0.84	0.70	37.95	6.42	0.75
Nifty Bank	-2.54	7.53	12.02	19.34	1.18	0.88	0.77	28.95	2.44	0.79
Nifty Financial Services	-2.29	8.64	12.84	18.04	1.13	0.91	0.82	22.03	3.0	1.03
Nifty FMCG	-4.72	-0.31	7.94	17.03	0.80	0.68	0.46	35.83	11.54	1.71
Nifty IT	-2.41	-7.44	-14.46	16.18	0.73	0.66	0.43	16.67	4.59	2.06
Nifty Media	0.13	12.75	24.63	21.99	1.03	0.68	0.46	53.07	6.77	0.63
Nifty Metal	-1.74	15.58	52.13	27.90	1.36	0.70	0.50	25.79	1.06	3.76
Nifty Pharma	-0.25	2.86	-11.28	17.46	0.74	0.61	0.37	42.96	5.49	0.44
Nifty Private Bank	-3.31	5.92	14.28	18.93	1.14	0.87	0.76	21.59	2.81	0.82
Nifty PSU Bank	0.62	14.85	1.00	35.12	1.65	0.68	0.46	-	0.97	0.7
Nifty Realty	-1.39	1.22	13.15	28.94	1.47	0.73	0.54	38.14	0.9	0.59
Fixed Income Indices										
Nifty 8-13 yr G-Sec	1.43	5.89	12.35	2.26	-	-	-	-	-	-
Nifty 10 yr Benchmark G-Sec	1.58	5.14	11.12	2.21	-	-	-	-	-	-
Nifty 10 yr Benchmark G-Sec (Clean Price)	0.99	3.27	3.17	2.24	-	-	-	-	-	-
Nifty 4-8 yr G-Sec Index	1.27	4.72	11.86	1.75	-	-	-	-	-	-
Nifty 11-15 yr G-Sec Index	1.41	6.80	13.71	2.81	-	-	-	-	-	-
Nifty 15 yr and above G-Sec Index	1.39	8.39	15.58	3.25	-	-	-	-	-	-
Nifty Composite G-Sec Index	1.35	5.35	11.90	2.15	-	-	-	-	-	-

-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 September 30, 2016

-Returns of Nifty50 Inverse, Nifty50 Leverage and fixed income indices are not considered to identify the highest gainer and loser in the table above.



Summary:

Nifty 50 closed at 8611.15 as on September 30, 2016, decrease of 175.05 points (-1.99%) as against 8786.20 as on August 31, 2016.

The free float market capitalization of Nifty 50 index was USD 474.78 Bn. as on September 30, 2016 as against USD 482.10 Bn. as on August 31, 2016. The free float market capitalization of Nifty Next 50 index was USD 93.86 Bn. as on September 30, 2016 as against USD 93.01 Bn. as on August 31, 2016.

Most indices across all categories declined during the one month period ending September 30, 2016. Nifty Midcap 50 Index gained the most (1.81%) amongst all the indices during the month whereas the Nifty Infrastructure index (-4.82%) was the biggest loser during the month.

During the 3 month period ending September 30, 2016, the biggest gainers in their respective index categories are Nifty Midcap 50 (13.36%) in broad market index category, Nifty Midcap Liquid 15 (13.54%) in thematic index category, Nifty Alpha 50 (8.96%) in strategy index category and Nifty Metal (15.58%) in sectoral index category. Nifty IT index (-7.44%) was the biggest loser during the 3 months period.

The biggest gainers during the 1 year period ending September 30, 2016 in their respective index categories are Nifty Midcap 50 (23.69%) in broad market index category, Nifty Tata Group 25% Cap (35.14%) in thematic index category, Nifty100 Equal Weight (14.29%) in strategy index category and Nifty Metal (52.13%) in sectoral index category. Nifty IT index (-14.46%) was the biggest loser during the 1 year period.

On August 12, 2016, IISL had announced replacements in various indices as part of semi-annual review. These changes are in effect w.e.f. September 30, 2016. Please visit https://www.nseindia.com/content/indices/ind_prs12082016.pdf.

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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