



Index Dashboard

January 31, 2016

	Returns (%)		Volatility			R ²	P/E P/B Dividend			
Index Name	1M	3M	1 Yr	1 Yr	1 Yr	1 Yr	1 Yr			Yield
Broad Market Indices										
Nifty 50	-4.82	-6.23	-14.14	16.10	1.00	1.00	1.00	20.22	3.03	1.53
Nifty Next 50	-7.90	-6.76	-5.87	18.85	1.02	0.87	0.76	20.31	2.61	1.76
Nifty100 Liquid 15	-9.39	-11.17	-30.53	22.20	1.25	0.90	0.81	17.17	1.84	1.36
Nifty Midcap Liquid 15	-11.51	-11.12	-20.56	25.21	1.30	0.83	0.68	9.81	1.22	2.36
Nifty 100	-5.33	-6.31	-12.91	16.22	1.00	1.00	0.99	20.24	2.96	1.57
Nifty 200	-5.54	-6.25	-12.61	16.41	1.01	0.99	0.98	21.15	2.82	1.52
Nifty 500	-5.73	-6.10	-11.54	16.34	1.00	0.99	0.97	22.08	2.71	1.49
Nifty Midcap 100	-6.92	-5.81	-4.99	19.02	1.03	0.87	0.76	25.43	2.11	1.56
Nifty Midcap 50	-9.43	-6.47	-11.22	23.90	1.28	0.86	0.74	19.57	1.21	2.45
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Nifty Smallcap 100	-11.02	-6.19	-7.94	23.36	1.20	0.82	0.68	23.65	0.99	1.51
Thematic Indices										
Nifty Commodities	-4.79	-3.01	-16.61	19.31	1.07	0.89	0.79	14.31	1.38	2.64
Nifty India Consumption	-7.44	-4.18	-5.43	15.39	0.83	0.87	0.75	28.38	4.65	1.16
Nifty Energy	-0.78	5.15	-4.53	20.86	1.07	0.83	0.68	12.36	1.53	1.78
Nifty CPSE	-6.49	-4.74	-21.77	20.64	1.02	0.80	0.64	10.82	1.76	3.95
Nifty Infrastructure	-12.45	-14.44	-26.41	20.45	1.09	0.86	0.73	17.06	1.56	1.30
Nifty MNC	-9.17	-9.49	-10.82	16.24	0.84	0.83	0.69	38.40	6.41	1.86
Nifty PSE	-5.04	-2.81	-18.46	18.65	0.97	0.84	0.71	11.14	1.59	3.32
Nifty Services Sector	-5.26	-6.46	-13.63	17.31	1.03	0.96	0.92	17.31	2.94	1.58
Nifty Shariah 25	-5.03	-6.18	-4.42	15.09	0.84	0.90	0.80	25.48	4.58	1.19
Nifty50 Shariah	-4.07	-4.40	-7.04	15.44	0.86	0.90	0.81	18.11	2.59	1.58
Nifty500 Shariah	-5.00	-4.84	-4.26	15.39	0.88	0.92	0.84	20.82	3.17	1.30
Strategy Indices	7.02	5.40	2.02	21.31	1.07	0.81	0.65	86.64	5.32	0.71
Nifty Alpha 50	-7.02	-5.42	2.93							
Nifty Dividend Opp 50	-6.52	-5.30	-17.84	16.75	0.94		0.81	15.42	2.31	3.10
Nifty High Beta 50	-14.25	-13.15	-31.92	31.18	1.65		0.72	18.28	0.62	1.97
Nifty Low Volatility 50	-4.87	-4.10	-1.98	14.04	0.81		0.87	22.40	3.80	1.90
Nifty Growth Sectors 15	-2.25	-4.25	-0.16	14.03	0.74		0.73	24.58	7.68	1.77
Nifty50 Value 20	-4.21	-3.87	-14.24	17.22	1.03		0.92	14.11	2.25	2.18
Nifty Quality 30	-2.90	-4.82	-7.77	14.08	0.80	0.91	0.83	28.93	6.99	1.71
Sectoral Indices										
Nifty Auto	-7.87	-6.02	-14.85	20.38	1.09	0.86	0.74	38.05	5.79	0.85
Nifty Bank	-8.27	-10.56	-21.78	22.27	1.22	0.88	0.78	16.11	2.19	1.25
Nifty Financial Services	-7.81	-9.63	-18.53	21.20	1.21	0.92	0.84	17.19	2.73	1.28
Nifty FMCG	-5.25	-4.90	-9.61	18.01	0.70	0.62	0.38	35.76	11.27	1.50
Nifty IT	0.21	-2.18	-4.98	16.90	0.66	0.63	0.40	19.47	5.94	2.59
Nifty Media	-6.25	2.63	4.71	23.60	1.06	0.73	0.53	47.23	5.96	0.75
Nifty Metal	-9.22	-8.17	-34.01	26.54	1.18	0.72	0.51	13.37	0.62	4.17
Nifty Pharma	-1.74	-10.74	0.53	22.15	0.89	0.65	0.42	59.55	6.32	0.52
Nifty PSU Bank	-19.96	-24.33	-43.34	31.87	1.42	0.72	0.52	9.37	0.71	2.50
Nifty Realty	-11.04	-12.78	-35.16	33.22	1.54	0.75	0.56	26.85	0.71	0.96
Fixed Income Indices										
Nifty 8-13 yr G-Sec	0.69	1.18	6.14	2.46	-	-	-	-	_	-
Nifty 10 yr Benchmark G-Sec	0.50	0.99	6.00	2.59	-	-	-	-	-	-]
Nifty 10 yr Benchmark G-Sec (Clean Price)	-0.15	-0.93	-1.92	2.63	-	-	-	-	-	-
Nifty 4-8 yr G-Sec Index	0.91	1.98	8.00	1.82	-	-	-	-	-	-
Nifty 11-15 yr G-Sec Index	0.67	0.70	5.38	2.85	-	-	-	-	-	-
Nifty 15 yr and above G-Sec Index	-0.75	-1.90	2.79	3.19	-	-	-	-	-	-
Nifty Composite G-Sec Index	0.67	1.27	6.51	2.39	_	_	- 1	_	_	-

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

"CNX Nifty" is now "Nifty 50"

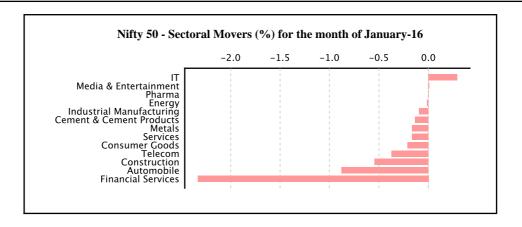
⁻Volatility (Average daily standard deviation annualized), Beta, Correlation & R^2 for 1 year period.

⁻P/E, P/B & Dividend Yield as on January 31, 2016



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Summary:

Nifty 50 closed at 7563.55 as on January 29, 2016, decrease of 382.80 points (-4.82%) as against 7946.35 as on December 31, 2015. The free float market capitalization of Nifty 50 index was USD 397.78 Bn. as on January 29, 2016 as against USD 427.61 Bn. as on December 31, 2015. The free float market capitalization of Nifty Next 50 index was USD 76.82 Bn. as on January 29, 2016 as against USD 85.36 Bn. as on December 31, 2015.

Most equity indices across all index categories (broad market, thematic, strategy and sectoral) declined during January 2016. Nifty IT index was the only gainer (0.21%) and Nifty PSU Bank index (-19.96%) was the biggest loser during the one month period ending January 29, 2016.

During the 3 month period ending January 29, 2016, the gainers are Nifty Energy (5.15%) and Nifty Media index (2.63%) and the biggest loser is Nifty PSU Bank (-24.33%).

Gainers during the 1 year period ending January 29, 2016 in their respective index categories are Nifty Alpha 50 (2.93%) in the strategy index category and Nifty Media (4.71%) in the sectoral index category. Other equity indices across all categories declined during this period.

On January 05, 2016, IISL launched Nifty Private Bank Index. For more information please visit http://www.nseindia.com/content/indices/ind_prs05012016.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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