

| Index Name | >Returns (%) | 1M | 3M | 1 Yr | Volatility | Beta | Correlation | R ² | P/E | P/B | Dividend Yield |
|---|--------------|--------|--------|------|------------|------|-------------|----------------|-------|-------|----------------|
| | | | | | 1 Yr | 1 Yr | 1 Yr | 1 Yr | | | |
| Broad Market Indices | | | | | | | | | | | |
| Nifty 50 | -7.62 | -11.95 | -21.51 | | 16.81 | 1.00 | 1.00 | 1.00 | 18.90 | 2.81 | 1.66 |
| Nifty Next 50 | -6.96 | -12.74 | -13.13 | | 19.55 | 1.02 | 0.88 | 0.77 | 20.08 | 2.42 | 1.90 |
| Nifty100 Liquid 15 | -7.28 | -18.66 | -36.46 | | 23.31 | 1.26 | 0.91 | 0.82 | 17.78 | 1.71 | 1.47 |
| Nifty Midcap Liquid 15 | -12.35 | -22.82 | -29.49 | | 25.94 | 1.30 | 0.84 | 0.71 | 8.66 | 1.06 | 2.69 |
| Nifty 100 | -7.52 | -12.08 | -20.27 | | 16.94 | 1.00 | 1.00 | 0.99 | 19.08 | 2.74 | 1.70 |
| Nifty 200 | -7.79 | -12.48 | -20.20 | | 17.14 | 1.01 | 0.99 | 0.98 | 19.51 | 2.61 | 1.65 |
| Nifty 500 | -8.04 | -12.80 | -19.47 | | 17.07 | 1.00 | 0.99 | 0.97 | 20.64 | 2.49 | 1.62 |
| Nifty Midcap 100 | -7.30 | -12.76 | -11.88 | | 19.74 | 1.03 | 0.88 | 0.77 | 21.55 | 1.96 | 1.68 |
| Nifty Midcap 50 | -12.04 | -20.12 | -20.87 | | 24.98 | 1.29 | 0.87 | 0.75 | 22.83 | 1.07 | 2.80 |
| Nifty Smallcap 100 | -13.28 | -21.35 | -23.32 | | 24.49 | 1.22 | 0.83 | 0.70 | 38.57 | 0.85 | 1.74 |
| Thematic Indices | | | | | | | | | | | |
| Nifty Commodities | -6.91 | -8.47 | -22.95 | | 20.14 | 1.08 | 0.90 | 0.81 | 13.94 | 1.28 | 2.84 |
| Nifty India Consumption | -5.17 | -10.75 | -7.85 | | 15.85 | 0.83 | 0.88 | 0.77 | 26.81 | 4.41 | 1.23 |
| Nifty Energy | -10.00 | -7.01 | -11.86 | | 21.64 | 1.08 | 0.84 | 0.70 | 10.58 | 1.38 | 1.98 |
| Nifty CPSE | -10.59 | -15.54 | -30.05 | | 22.06 | 1.08 | 0.82 | 0.67 | 9.14 | 1.54 | 4.34 |
| Nifty Infrastructure | -6.73 | -18.41 | -31.62 | | 20.65 | 1.07 | 0.87 | 0.76 | 17.50 | 1.46 | 1.40 |
| Nifty MNC | -6.07 | -13.26 | -18.68 | | 16.52 | 0.83 | 0.83 | 0.69 | 35.00 | 6.04 | 1.99 |
| Nifty PSE | -12.28 | -15.20 | -28.20 | | 19.81 | 1.01 | 0.86 | 0.73 | 9.65 | 1.39 | 3.79 |
| Nifty Services Sector | -9.22 | -13.85 | -23.30 | | 17.84 | 1.02 | 0.96 | 0.93 | 16.14 | 2.68 | 1.75 |
| Nifty Shariah 25 | -6.93 | -9.78 | -11.84 | | 15.52 | 0.83 | 0.90 | 0.81 | 23.88 | 4.28 | 1.27 |
| Nifty50 Shariah | -6.96 | -8.35 | -12.72 | | 15.78 | 0.85 | 0.91 | 0.82 | 17.12 | 2.42 | 1.71 |
| Nifty500 Shariah | -7.04 | -9.90 | -11.25 | | 15.87 | 0.87 | 0.92 | 0.85 | 19.15 | 2.96 | 1.41 |
| Strategy Indices | | | | | | | | | | | |
| Nifty Alpha 50 | -12.22 | -16.90 | -11.07 | | 22.24 | 1.07 | 0.81 | 0.65 | 38.44 | 4.67 | 0.81 |
| Nifty Dividend Opp 50 | -8.22 | -13.74 | -23.06 | | 17.66 | 0.96 | 0.92 | 0.84 | 14.28 | 2.09 | 3.38 |
| Nifty High Beta 50 | -14.27 | -27.07 | -40.22 | | 32.29 | 1.66 | 0.87 | 0.75 | 36.07 | 0.54 | 2.29 |
| Nifty Low Volatility 50 | -6.99 | -10.05 | -9.97 | | 14.67 | 0.82 | 0.94 | 0.88 | 20.67 | 3.53 | 2.04 |
| Nifty Growth Sectors 15 | -6.36 | -7.52 | -8.46 | | 14.71 | 0.76 | 0.87 | 0.75 | 22.72 | 7.22 | 1.89 |
| Nifty50 Value 20 | -7.93 | -11.74 | -20.61 | | 17.90 | 1.02 | 0.96 | 0.92 | 13.44 | 2.05 | 2.38 |
| Nifty Quality 30 | -6.85 | -8.70 | -16.42 | | 14.92 | 0.82 | 0.92 | 0.85 | 25.93 | 6.50 | 1.83 |
| Sectoral Indices | | | | | | | | | | | |
| Nifty Auto | -6.74 | -16.38 | -20.63 | | 20.95 | 1.08 | 0.87 | 0.75 | 29.88 | 5.40 | 0.92 |
| Nifty Bank | -10.15 | -19.99 | -29.17 | | 22.58 | 1.20 | 0.89 | 0.80 | 15.50 | 1.96 | 1.40 |
| Nifty Financial Services | -10.27 | -17.87 | -27.31 | | 21.68 | 1.19 | 0.92 | 0.84 | 15.40 | 2.45 | 1.42 |
| Nifty FMCG | -4.19 | -9.60 | -13.13 | | 17.64 | 0.73 | 0.69 | 0.48 | 33.90 | 10.80 | 1.57 |
| Nifty IT | -8.52 | -8.28 | -18.81 | | 17.62 | 0.69 | 0.66 | 0.44 | 17.92 | 5.42 | 2.85 |
| Nifty Media | -12.25 | -10.97 | -2.94 | | 24.89 | 1.12 | 0.76 | 0.58 | 38.76 | 5.21 | 0.85 |
| Nifty Metal | -1.50 | -5.88 | -37.17 | | 29.00 | 1.27 | 0.74 | 0.54 | 30.10 | 0.61 | 4.27 |
| Nifty Pharma | -5.00 | -2.83 | -5.35 | | 22.76 | 0.89 | 0.66 | 0.43 | 42.21 | 6.00 | 0.55 |
| Nifty PSU Bank | -11.14 | -37.04 | -47.19 | | 34.25 | 1.47 | 0.72 | 0.52 | 15.70 | 0.63 | 2.81 |
| Nifty Realty | -15.14 | -24.81 | -45.57 | | 34.47 | 1.58 | 0.77 | 0.59 | 24.26 | 0.60 | 1.13 |
| Fixed Income Indices | | | | | | | | | | | |
| Nifty 8-13 yr G-Sec | 0.28 | 1.77 | 6.02 | | 2.75 | - | - | - | - | - | - |
| Nifty 10 yr Benchmark G-Sec | 0.94 | 2.28 | 6.60 | | 2.78 | - | - | - | - | - | - |
| Nifty 10 yr Benchmark G-Sec (Clean Price) | 0.32 | 0.36 | -1.35 | | 2.82 | - | - | - | - | - | - |
| Nifty 4-8 yr G-Sec Index | 0.19 | 2.31 | 8.01 | | 2.07 | - | - | - | - | - | - |
| Nifty 11-15 yr G-Sec Index | 0.11 | 1.26 | 5.02 | | 3.18 | - | - | - | - | - | - |
| Nifty 15 yr and above G-Sec Index | 0.50 | -0.48 | 2.71 | | 3.40 | - | - | - | - | - | - |
| Nifty Composite G-Sec Index | 0.23 | 1.79 | 6.38 | | 2.66 | - | - | - | - | - | - |

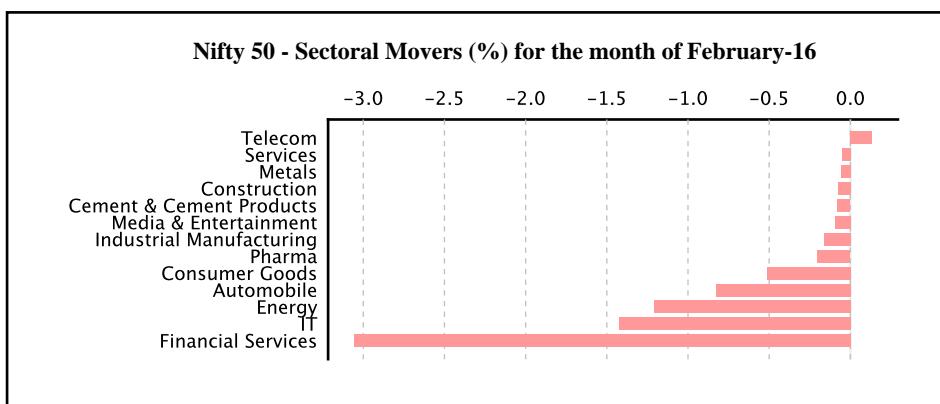
-Returns (%) are absolute returns, calculated on point-to-point basis.

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

-P/E, P/B & Dividend Yield as on February 29, 2016

IISL rebrands all its Indices

"CNX Nifty" is now "Nifty 50"

**Summary:**

Nifty 50 closed at 6987.05 as on February 29, 2016, decline of 576.50 points (-7.62%) as against 7563.55 as on January 29, 2016. The free float market capitalization of Nifty 50 index was USD 364.02 Bn. as on February 29, 2016 as against USD 397.78 Bn. as on January 29, 2016. The free float market capitalization of Nifty Next 50 index was USD 70.66 Bn. as on February 29, 2016 as against USD 76.82 Bn. as on January 29, 2016.

Equity indices across all categories (broad market, thematic, strategy and sectoral) declined during February 2016. Nifty Realty index (-15.14%) is the biggest loser during the one month period ending February 29, 2016.

During the 3 month and 1 year period ending February 29, 2016, equity indices across all categories declined. Nifty PSU Bank is the biggest loser (-37.04%) and (-47.19%) during these periods respectively.

On February 22, 2016, IISL announced a new structure for Nifty broad market indices and also launched 5 new indices. The new structure will efficiently represent the large, mid and small market capitalisation segments of the Indian capital market.

As part of semi-annual review of indices, IISL on February 22, 2016 also announced replacements in various indices including Nifty 50 index. Effective April 1, 2016, Aurobindo Pharma Limited, Bharti Infratel Limited, Eicher Motors Limited will be included in Nifty 50 index replacing Cairn India Limited, Punjab National Bank and Vedanta Limited. Further, pursuant to revision in the index eligibility criteria to include securities with Differential Voting Rights (DVR), Tata Motors Limited (DVR) will be included as an additional security in Nifty 50 index.

For more information, please visit https://www1.nseindia.com/supra_global/content/iisl/press_rel.htm.

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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