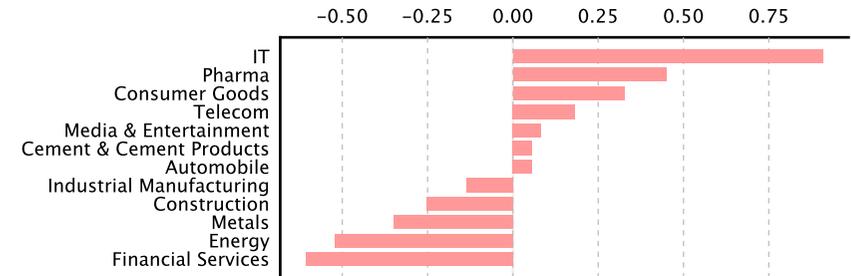


| Index Name | Returns (%) | | | Volatility 1 Yr | Beta 1 Yr | Correlation 1 Yr | R ² 1 Yr | P/E | P/B | Dividend Yield |
|-----------------------------|-------------|--------|-------|--------------------|--------------|---------------------|------------------------|-------|-------|-------------------|
| | 1M | 3M | 1 Yr | | | | | | | |
| Broad Market Indices | | | | | | | | | | |
| CNX Nifty | 0.13 | 4.64 | 38.87 | 13.41 | 1.00 | 1.00 | 1.00 | 20.82 | 3.43 | 1.31 |
| CNX Nifty Junior | 1.43 | 3.14 | 51.71 | 17.08 | 1.00 | 0.78 | 0.62 | 20.48 | 2.73 | 1.07 |
| LIX 15 | -2.78 | -0.29 | 57.44 | 20.88 | 1.30 | 0.83 | 0.69 | 17.38 | 1.91 | 1.10 |
| LIX15 Midcap | -2.94 | -10.03 | 75.07 | 28.79 | 1.61 | 0.75 | 0.56 | 11.69 | 1.53 | 1.43 |
| CNX 100 | 0.32 | 4.42 | 40.63 | 13.49 | 1.00 | 0.99 | 0.99 | 20.77 | 3.30 | 1.28 |
| CNX 500 | 0.86 | 3.91 | 46.08 | 13.46 | 0.98 | 0.97 | 0.95 | 21.37 | 2.98 | 1.26 |
| CNX Midcap | 2.74 | 2.90 | 63.17 | 17.15 | 0.96 | 0.75 | 0.57 | 17.93 | 2.35 | 1.24 |
| Nifty Midcap 50 | -0.12 | -7.48 | 65.97 | 23.56 | 1.29 | 0.74 | 0.54 | 16.11 | 1.72 | 1.25 |
| CNX Smallcap | -1.23 | -8.28 | 80.47 | 22.15 | 1.12 | 0.68 | 0.46 | 35.09 | 1.31 | 1.48 |
| Thematic Indices | | | | | | | | | | |
| CNX Commodities | -3.59 | -7.78 | 34.22 | 19.87 | 1.20 | 0.81 | 0.65 | 14.32 | 1.73 | 2.14 |
| CNX Consumption | 3.82 | 10.63 | 32.21 | 11.34 | 0.68 | 0.81 | 0.65 | 31.44 | 4.99 | 1.07 |
| CPSE Index | -2.88 | -7.53 | 45.43 | 24.51 | 1.31 | 0.72 | 0.52 | 10.38 | 2.39 | 3.59 |
| CNX Infrastructure | -2.97 | -10.43 | 41.45 | 22.91 | 1.35 | 0.79 | 0.63 | 20.63 | 2.23 | 1.14 |
| CNX MNC | 3.98 | 11.63 | 48.15 | 13.34 | 0.71 | 0.71 | 0.51 | 40.19 | 6.03 | 1.08 |
| CNX PSE | -3.45 | -7.15 | 42.12 | 22.77 | 1.27 | 0.75 | 0.56 | 11.19 | 2.02 | 3.04 |
| CNX Service Sector | 0.80 | 4.67 | 42.80 | 14.95 | 1.07 | 0.95 | 0.91 | 18.78 | 3.14 | 1.27 |
| CNX Shariah25 | 4.34 | 11.92 | 43.31 | 11.21 | 0.67 | 0.81 | 0.65 | 23.72 | 5.28 | 1.05 |
| CNX 500 Shariah | 3.93 | 9.38 | 43.83 | 11.20 | 0.72 | 0.87 | 0.75 | 21.54 | 3.74 | 0.94 |
| Strategy Indices | | | | | | | | | | |
| CNX Alpha | 6.44 | 14.62 | 68.00 | 14.15 | 0.64 | 0.60 | 0.36 | 27.62 | 3.87 | 0.65 |
| CNX Dividend Opp | 0.06 | -2.22 | 35.53 | 16.47 | 1.02 | 0.83 | 0.69 | 14.25 | 2.23 | 2.71 |
| CNX High Beta | -8.21 | -20.12 | 59.85 | 31.90 | 1.81 | 0.76 | 0.58 | 12.44 | 0.92 | 1.71 |
| CNX Low Volatility | 3.79 | 10.05 | 39.92 | 9.79 | 0.61 | 0.83 | 0.69 | 24.39 | 4.56 | 1.42 |
| NI15 | 4.74 | 16.35 | 33.75 | 11.78 | 0.47 | 0.54 | 0.29 | 28.66 | 8.90 | 1.19 |
| NV 20 | -1.60 | 2.20 | 42.05 | 15.30 | 1.09 | 0.96 | 0.92 | 15.78 | 2.56 | 1.63 |
| Sectoral Indices | | | | | | | | | | |
| CNX Auto | 2.81 | 16.59 | 68.72 | 16.16 | 0.92 | 0.76 | 0.58 | 37.45 | 6.07 | 0.88 |
| CNX Bank | -2.21 | 0.99 | 60.04 | 23.61 | 1.54 | 0.87 | 0.76 | 16.52 | 2.38 | 1.17 |
| CNX Energy | -3.67 | -6.95 | 23.42 | 20.66 | 1.22 | 0.79 | 0.62 | 12.69 | 1.81 | 1.85 |
| CNX Finance | -2.41 | 1.24 | 52.76 | 20.92 | 1.41 | 0.90 | 0.81 | 18.05 | 2.79 | 1.22 |
| CNX FMCG | 2.94 | 14.01 | 12.69 | 14.48 | 0.44 | 0.41 | 0.17 | 36.10 | 12.91 | 1.46 |
| CNX IT | 5.83 | 14.03 | 38.38 | 18.75 | 0.44 | 0.31 | 0.10 | 21.94 | 6.65 | 1.28 |
| CNX Media | 7.15 | -4.26 | 27.76 | 20.37 | 0.65 | 0.43 | 0.18 | 53.34 | 5.15 | 0.84 |
| CNX Metal | -6.98 | -13.40 | 38.58 | 24.94 | 1.21 | 0.65 | 0.42 | 13.01 | 1.31 | 2.62 |
| CNX Pharma | 7.59 | 27.08 | 47.36 | 15.63 | 0.26 | 0.23 | 0.05 | 33.71 | 7.70 | 0.62 |
| CNX PSU Bank | -3.21 | -12.96 | 58.05 | 32.94 | 1.75 | 0.71 | 0.50 | 11.30 | 1.06 | 1.72 |
| CNX Realty | -7.94 | -23.23 | 35.52 | 36.42 | 1.79 | 0.66 | 0.43 | 30.57 | 1.02 | 0.93 |
| Fixed Income Indices | | | | | | | | | | |
| GSEC10 NSE | 0.93 | 2.27 | 10.38 | 3.84 | - | - | - | - | - | - |
| GSECBM NSE | 1.01 | 2.69 | 7.44 | 3.96 | - | - | - | - | - | - |

Nifty Sectoral Movers (%) for the month of September-14



Summary :

CNX Nifty touched an all time intra-day high of 8180.20 points on September 8, 2014.

CNX Nifty closed at 7964.80 points on September 30, 2014, with a marginal increase of 10.45 points (0.13%) compared to the close of 7954.35 points on August 28, 2014.

Free float market capitalization of CNX Nifty was USD 436 Bn and CNX Nifty Junior was USD 76 Bn as on September 30, 2014.

CNX Pharma index recorded the highest one month gain of 7.6% whereas CNX High Beta index posted the maximum one month decline of 8.2% across all indices.

CNX Nifty index outperformed broad market indices giving 4.6% returns, NI15 index outperformed strategy indices giving 16% returns, CNX Pharma index outperformed all sectoral indices giving 27% returns and CNX Shariah25 index outperformed thematic indices generating 12% returns in preceding 3 months period.

CNX Smallcap index outperformed broad market indices giving 80% returns, CNX Alpha index outperformed strategy indices giving 68% returns, CNX Auto index outperformed all sectoral indices giving 69% returns and CNX MNC index outperformed thematic indices generating 48% returns in preceding 1 year period.

CPSE Index, posted highest dividend yield of 3.59% as on September 30, 2014.

-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, 2014

For more information kindly contact us at iisl@nse.co.in. Tel: +9122 26598386. http://nseindia.com/products/content/equities/indices/about_indices.htm

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