



Index Dashboard

November 30, 2015

	Returns (%)		Volatility	ility Beta Correlation		R ²	P/E P/B Dividend			
Index Name	1M	3M	1 Yr	1 Yr	1 Yr	1 Yr	1 Yr		Y	Tield
Broad Market Indices										
Nifty 50	-1.62	-0.45	-7.60	16.22	1.00	1.00	1.00	21.45	3.19	1.43
Nifty Next 50	-0.59	-2.38	5.65	18.69	0.99	0.86	0.74	21.74	2.79	1.65
Nifty100 Liquid 15	1.25	-1.42	-19.00	22.18	1.24	0.90	0.82	19.73	2.11	1.07
Nifty Midcap Liquid 15	0.92	-1.00	-5.52	25.09	1.27	0.82	0.67	11.18	1.39	2.08
Nifty 100	-1.45	-0.77	-5.66	16.27	1.00	1.00	0.99	21.50	3.11	1.47
Nifty 200	-1.23	-0.24	-4.71	16.40	1.00	0.99	0.98	22.45	2.98	1.43
Nifty 500	-0.96	0.25	-3.35	16.29	0.99	0.99	0.97	23.40	2.86	1.40
Nifty Midcap 100	0.08	1.45	6.94	18.68	1.00	0.87	0.76	26.83	2.26	1.47
Nifty Midcap 50	2.99	8.59	-0.36	23.25	1.23	0.86	0.74	21.20	1.34	2.27
Nifty Smallcap 100	3.43	7.34	6.91	22.54	1.15	0.83	0.69	24.31	1.07	1.36
Thematic Indices										
Nifty Commodities	-1.36	0.66	-16.91	19.01	1.04	0.89	0.78	14.58	1.40	2.59
Nifty India Consumption	1.82	3.58	3.79	15.08	0.79	0.85	0.73	30.11	4.93	1.09
Nifty Energy	1.77	7.81	-12.92	20.44	1.04	0.82	0.67	12.41	1.48	1.84
Nifty CPSE	0.85	-1.88	-19.96	20.14	0.97	0.78	0.61	11.45	1.86	3.73
Nifty Infrastructure	-2.20	-6.14	-14.72	20.48	1.08	0.86	0.73	19.68	1.82	1.14
Nifty MNC	-1.99	-2.84	5.19	16.16	0.81	0.81	0.65	40.74	6.94	1.72
Nifty PSE	0.54	-1.46	-17.29	18.29	0.94	0.83	0.69	11.60	1.64	3.21
Nifty Services Sector	-1.43	-0.08	-5.52	17.61	1.05	0.96	0.93	18.38	3.11	1.46
Nifty Shariah 25	-3.21	-2.66	1.69	14.85	0.81	0.88	0.77	26.60	4.65	1.15
Nifty50 Shariah	-2.94	-1.59	-5.55	15.27	0.83	0.89	0.79	18.86	2.63	1.56
Nifty500 Shariah Strategy Indices	-1.83	-0.84	0.97	15.08	0.84	0.91	0.82	21.86	3.26	1.26
Nifty Alpha 50	-0.08	1.61	16.12	20.78	1.03	0.81	0.65	44.27	5.69	0.87
Nifty Dividend Opp 50	0.76	0.59	-13.19	16.64	0.92		0.80	14.45	1.96	2.91
Nifty High Beta 50	2.09	10.79	-13.19	30.12	1.58		0.72	20.38	0.74	1.59
Nifty Low Volatility 50	-0.84	1.11	7.38	13.89	0.79		0.85	24.30	4.23	1.79
Nifty Growth Sectors 15	-3.05	-2.44	2.53	13.81	0.71	0.83	0.70	24.97	7.88	1.66
Nifty50 Value 20	0.28		1	17.34	1.02		0.70	15.23	2.39	2.05
Nifty Quality 30	-2.88	0.37 -2.60	-11.93 -1.72	13.99	0.78		0.81	29.60	6.91	1.61
	-2.00	-2.00	-1.72	13.99	0.76	0.90	0.81	29.00	0.91	1.01
Sectoral Indices			0.00	40.00			0.70	40.61		0.55
Nifty Auto	4.82	6.71	-0.68	19.69	1.04	0.85	0.73	42.61	6.46	0.77
Nifty Bank Nifty Financial Services	0.44	1.66	-5.85	22.61	1.24	0.89	0.79	18.21 18.88	2.46	1.12
Nifty FMCG	-1.28 0.80	1.59 0.83	-4.60 1.25	22.07 18.42	1.25 0.69	0.92 0.61	0.84 0.37	37.63	2.98 11.93	1.17 1.42
Nifty IT	-2.45	-3.44	-5.82	17.88	0.66	0.60	0.37	19.50	6.09	2.37
Nifty Media	1.14	4.48	4.62	23.05	0.97	0.68	0.47	46.72	5.87	0.76
Nifty Metal	-3.89	-5.31	-38.85	25.41	1.13	0.72	0.51	13.56	0.65	3.99
Nifty Pharma	-12.74	-13.02	2.12	21.73	0.85	0.64	0.41	58.22	6.17	0.53
Nifty PSU Bank	6.79	1.10	-24.32	31.65	1.41	0.72	0.52	13.33	0.99	1.77
Nifty Realty	-1.56	7.41	-20.80	33.58	1.53	0.74	0.54	30.49	0.80	0.85
Fixed Income Indices										
Nifty 8-13 yr G-Sec	-0.22	2.07	9.04	2.75	-	-	-	-	-	-
Nifty 10 yr Benchmark G-Sec	-0.22	2.01	8.79	2.78	-	-	-	-	-	-
Nifty 10 yr Benchmark G-Sec (Clean Price)	-0.84	0.15	0.74	2.84	-	-	-	-	-	-
Nifty 4-8 yr G-Sec Index	-0.08	2.21	9.71	2.13	-	-	-	-	-	-
Nifty 11-15 yr G-Sec Index	-0.34	2.10	9.24	3.12	-	-	-	-	-	-
Nifty 15 yr and above G-Sec Index	-0.83	2.06	9.97	3.59	-	-	-	-	-	-
Nifty Composite G-Sec Index	-0.20	2.12	9.31	2.65	-	-	-	-	-	-

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

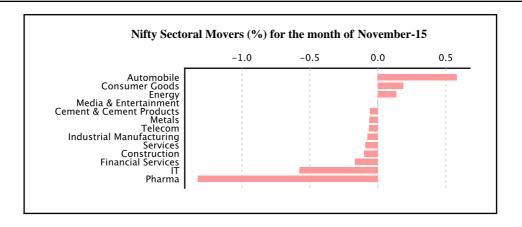
"CNX Nifty" is now "Nifty 50"

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

⁻P/E, P/B & Dividend Yield as on November 30, 2015

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Summary:

Nifty 50 closed at 7935.25 as on November 30, 2015, a decrease of 130.55 points (-1.62 %) as against 8065.80 as on October 30, 2015. The free float market capitalization of Nifty 50 index was USD 423.77 Bn. as on November 30, 2015 as against USD 440.91 Bn. as on October 30, 2015. The free float market capitalization of Nifty Next 50 index was USD 83.19 Bn. as on November 30, 2015 as against USD 85.75 Bn. as on October 30, 2015.

Many of the equity indices across categories declined during the month. Nifty PSU Bank index gained the most (6.79%) amongst all the indices during the month whereas the Nifty Pharma index (-12.74 %) was the biggest loser during the one month period ending November 30, 2015.

During the 3 month period ending November 30, 2015, the biggest gainer is Nifty High Beta 50 (10.79%). During the same period, other indices which gained by more than 5% are Nifty Midcap 50 (8.59%), Nifty Energy (7.81%), Nifty Realty (7.41%), Nifty Smallcap 100 (7.34%) and Nifty Auto (6.71%).

The biggest gainers during the 1 year period ending November 30, 2015 in their respective index categories are Nifty Midcap 100 (6.94%) in broad market index category, Nifty MNC (5.19%) in thematic index category, Nifty Alpha 50 (16.12%) in strategy index category and Nifty Media (4.62%) in sectoral index category.

Effective November 9, 2015, all IISL indices have been rebranded to include Nifty in its name. NSEs flagship CNX Nifty index is now Nifty 50 index. For details of old and new index names, please visit the website http://www.nseindia.com/content/indices/index_rebranding.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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