

LIX 15 Index

LIX 15 Index is designed to provide exposure to the liquid stocks while making the index easily replicable and tradable. In order to make the index easily replicable and tradable, criteria's such as minimum turnover ratio and free float market capitalization are applied while stock selection.

Base date: Jan 01, 2009; Base value: 1500, Launch date: Jul 08, 2013



Bloomberg: LIX15 Index

Thomson Reuters: .LIX15

Year	Returns	Standard Deviation	Beta vis-à-vis Nifty	Correlation vis-à-vis Nifty
2009	76%	50%	1.17	97%
2010	19%	23%	1.15	97%
2011	-37%	32%	1.23	97%
2012	41%	28%	1.42	92%
Jan-Jun 2013	-16%	25%	1.22	87%
Since inception	57%	34%	1.21	96%

FEATURES

Liquid Stocks:

Stocks having free float market capitalisation of more than Rs. 50 billion and having turnover ratio more than 100% in majority of the last 6 months are eligible for inclusion

Easily Replicable:

All the 15 stocks forming part of the index shall be available in the F&O segment

Market Representation:

Index includes stocks from 9 industries. Represents around 22% of turnover in Cash Segment and 34% of single stock turnover in F&O segment on NSE in last 6 months

Index Methodology:

Free float weighted market capitalisation. Weightage of single stock is capped at 15%

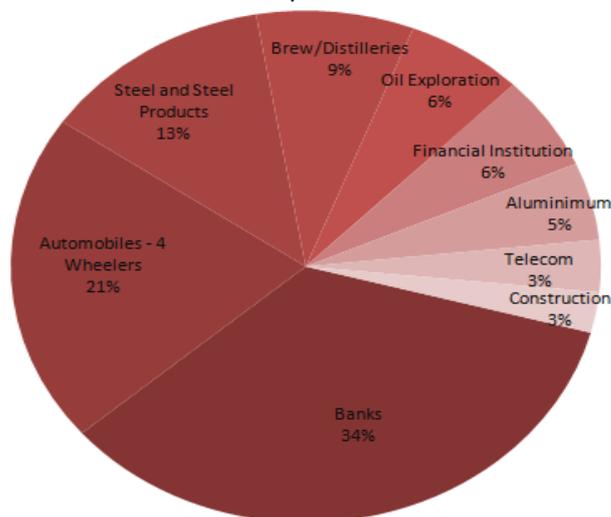
Calculation Frequency:

Real-time daily

Index Review:

Semi-annually

Sector Representation



Constituent's weightage as on July 08, 2013

Company's Name	Weight
Tata Motors Ltd.	12.75
Axis Bank Ltd.	12.76
State Bank of India	12.98
United Spirits Ltd.	9.12
Maruti Suzuki India Ltd.	7.77
Tata Steel Ltd.	6.56
Cairn India Ltd.	6.61
IDFC Ltd.	5.91
Hindalco Industries Ltd.	4.88
Yes Bank Ltd.	4.72
Bank of Baroda	3.95
Reliance Communications Ltd.	3.65
Jindal Steel & Power Ltd.	3.21
Jaiprakash Associates Ltd.	2.41
JSW Steel Ltd.	2.72

Disclaimer: All information contained herewith is provided for reference purpose only. NSE ensures accuracy and reliability of the above information to the best of its endeavours. However, NSE makes no warranty or representation as to the accuracy, completeness or reliability of any of the information contained herein and disclaim any and all liability whatsoever to any person for any damage or loss of any nature arising from or as a result of reliance on any of the information provided herein. The information contained in this document is not intended to provide any professional advice

Index composition details as on July 08, 2013

Symbol	Close Price July 08, 2013	No. of Shares	IWF	Capping Factor	Mkt. Cap. (in Rs. Mn)	Weight
TATAMOTORS	287.80	2,73,67,05,717	0.652880	0.654919	3,36,775	12.75
AXISBANK	1252.55	46,87,52,460	0.661242	0.868156	3,37,052	12.76
SBIN	1873.20	68,40,33,971	0.376871	0.709710	3,42,717	12.98
MCDOWELL-N	2561.85	13,07,94,968	0.718705	1	2,40,822	9.12
MARUTI	1551.05	30,20,80,060	0.437936	1	2,05,191	7.77
TATASTEEL	259.90	97,12,15,229	0.686460	1	1,73,275	6.56
CAIRN	295.40	1,91,02,86,344	0.309568	1	1,74,689	6.61
IDFC	126.30	1,51,49,91,277	0.816205	1	1,56,175	5.91
HINDALCO	100.15	1,91,45,83,068	0.671814	1	1,28,817	4.88
YESBANK	466.80	35,92,93,339	0.742787	1	1,24,579	4.72
BANKBARODA	554.85	42,12,56,303	0.445913	1	1,04,225	3.95
RCOM	145.20	2,06,40,26,881	0.321371	1	96,314	3.65
JINDALSTEL	221.75	93,48,33,818	0.409255	1	84,838	3.21
JPASSOCIAT	52.05	2,21,90,83,559	0.552569	1	63,824	2.41
JSWSTEEL	603.8	24,17,22,044	0.492499	1	71,881	2.72
				Total	26,41,174	100.00

Disclaimer: All information contained herewith is provided for reference purpose only. NSE ensures accuracy and reliability of the above information to the best of its endeavours. However, NSE makes no warranty or representation as to the accuracy, completeness or reliability of any of the information contained herein and disclaim any and all liability whatsoever to any person for any damage or loss of any nature arising from or as a result of reliance on any of the information provided herein. The information contained in this document is not intended to provide any professional advice