

November 29, 2024

Nifty200 Value 30 aims to track the performance of 30 companies from its parent Nifty 200 index, selected based on their 'Value' scores. The value score of each company is determined based on Earnings to Price ratio (E/P), Book Value to Price ratio (B/P), Sales to Price ratio (S/P) and Dividend Yield. Stock weight is based on the combination of the stock's value score and its free-float market capitalization.

Nifty200 Value 30 Index can be used for a variety of purposes such as benchmarking fund portfolios, launching of index funds, ETFs and structured products.

Index Variant: Nifty200 Value 30 Total Returns Index.

### Portfolio Characteristics

Methodology	Tilt Weighted
No. of Constituents	30
Launch Date	June 12, 2024
Base Date	April 01, 2005
Base Value	1000
Calculation Frequency	End of day
Index Rebalancing	Semi - Annually

Index Returns (%) #	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	-9.98	26.58	43.09	29.02	13.92
Total Return	-9.79	28.15	44.87	32.08	17.08

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	26.25	24.44	26.59
Beta (NIFTY 50)	1.52	1.01	1.02
Correlation (NIFTY 50)	0.81	0.79	0.82

### Sector Representation

Sector	Weight(%)
Financial Services	33.17
Oil, Gas & Consumable Fuels	27.69
Metals & Mining	18.18
Power	10.46
Construction Materials	5.67
Chemicals	3.84
Telecommunication	0.99

### Fundamentals

P/E	P/B	Dividend Yield
12.04	1.62	3.32

### Top constituents by weightage

Company's Name	Weight(%)
Grasim Industries Ltd.	5.67
Power Grid Corporation of India Ltd.	5.36
NTPC Ltd.	5.11
State Bank of India	5.09
Vedanta Ltd.	5.08
Power Finance Corporation Ltd.	5.07
Oil & Natural Gas Corporation Ltd.	4.89
Hindalco Industries Ltd.	4.80
Bharat Petroleum Corporation Ltd.	4.69
Tata Steel Ltd.	4.36

## Based on Price Return Index.

# QTD, YTD and 1 year returns are absolute returns. Returns for greater than one year are CAGR returns.

\* Average daily standard deviation annualised.

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### Index Methodology

Nifty200 Value 30 aims to track the performance of 30 companies from its parent Nifty 200 index, selected based on their 'Value' scores

- The index has a base date of April 01, 2005 and a base value of 1000.
- Stocks forming part / going to be a part of the Nifty 200 index at the time of review are eligible for inclusion in the index.
- The value score of each company is determined based on Earnings to Price ratio (E/P), Book Value to Price ratio (B/P), Sales to Price ratio (S/P) and Dividend Yield.
- Weight of the stock in the index is derived by multiplying the free float market cap with the Value score of that stock
- Each stock in the index is capped at the lower of 5% or 5 times the weight of the stock in the index based only on free float market capitalization
- Index rebalancing and reconstitution will be done on a semi-annual basis in June and December using data ending last trading day of May and November

Index Governance: A professional team manages all NSE indices. There is a three-tier governance structure comprising the Board of Directors of NSE Indices Limited, the Index Advisory Committee (Equity) and the Index Maintenance Sub-Committee.

### Key Indices

Broad Market Indices	Sectoral Indices	Thematic Indices	Strategy Indices	Fixed Income
Nifty 50	Nifty Bank	Nifty CPSE	Nifty100 Equal Weight	Nifty 10 yr Benchmark G-Sec
Nifty Next 50	Nifty IT	Nifty Commodities	Nifty50 PR 1x Inverse	Nifty 8-13 yr G-Sec
Nifty 100	Nifty PSU Bank	Nifty Energy	Nifty50 PR 2x Leverage	Nifty 4-8 yr G-Sec
Nifty 200	Nifty FMCG	Nifty Shariah 25	Nifty50 Value 20	Nifty 11-15 yr G-Sec
Nifty 500	Nifty Private Bank	Nifty 100 Liquid15	Nifty100 Quality 30	Nifty 15 yr and above G-Sec
Nifty Midcap 50	Nifty Metal	Nifty Infrastructure	Nifty Low Volatility 50	Nifty Composite G-Sec
Nifty Midcap 100	Nifty Financial Services	Nifty Corporate Group	Nifty Alpha 50	Nifty 1D Rate

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