

April 30, 2020

The NIFTY 200 Index is designed to reflect the behaviour and performance of the large and mid market capitalization companies. NIFTY 200 includes all companies forming part of NIFTY 100 and NIFTY Midcap 100 Index.

NIFTY 200 Index is computed using free float market capitalization method, wherein the level of the index reflects the total free float market value of all the stocks in the index relative to particular base period.

NIFTY 200 can be used for a variety of purposes such as benchmarking fund portfolios, launching of index funds, ETFs and structured products.

Index Variant: NIFTY 200 Total Returns Index.

Portfolio Characteristics

| | |
|-----------------------|----------------------------------|
| Methodology | Free Float Market Capitalization |
| No. of Constituents | 201 |
| Launch Date | July 19, 2011 |
| Base Date | January 01, 2004 |
| Base Value | 1000 |
| Calculation Frequency | Online Daily |
| Index Rebalancing | Semi-Annually |

| Index Returns (%) | QTD | YTD | 1 Year | 5 Years | Since Inception |
|-------------------|-------|--------|--------|---------|-----------------|
| Price Return | 14.69 | -18.70 | -16.54 | 3.61 | 10.47 |
| Total Return | 14.70 | -18.41 | -15.40 | 4.96 | 12.02 |

| Statistics ## | 1 Year | 5 Years | Since Inception |
|------------------------|--------|---------|-----------------|
| Std. Deviation * | 29.01 | 17.77 | 22.71 |
| Beta (NIFTY 50) | 0.97 | 0.99 | 0.97 |
| Correlation (NIFTY 50) | 1.00 | 0.99 | 0.99 |

Sector Representation

| Sector | Weight(%) |
|--------------------------|-----------|
| FINANCIAL SERVICES | 33.72 |
| CONSUMER GOODS | 15.32 |
| OIL & GAS | 12.16 |
| IT | 12.10 |
| AUTOMOBILE | 5.37 |
| PHARMA | 5.30 |
| CONSTRUCTION | 2.63 |
| TELECOM | 2.54 |
| METALS | 2.42 |
| CEMENT & CEMENT PRODUCTS | 2.30 |
| POWER | 2.22 |
| SERVICES | 0.92 |
| INDUSTRIAL MANUFACTURING | 0.88 |
| FERTILISERS & PESTICIDES | 0.76 |
| CHEMICALS | 0.44 |
| HEALTHCARE SERVICES | 0.38 |
| MEDIA & ENTERTAINMENT | 0.35 |
| TEXTILES | 0.20 |

Fundamentals

| P/E | P/B | Dividend Yield |
|-------|------|----------------|
| 24.05 | 2.72 | 1.51 |

Top constituents by weightage

| Company's Name | Weight(%) |
|---|-----------|
| Reliance Industries Ltd. | 8.94 |
| HDFC Bank Ltd. | 8.18 |
| Housing Development Finance Corporation | 6.25 |
| Infosys Ltd. | 4.94 |
| ICICI Bank Ltd. | 4.64 |
| Tata Consultancy Services Ltd. | 3.99 |
| Kotak Mahindra Bank Ltd. | 3.43 |
| ITC Ltd. | 3.00 |
| Hindustan Unilever Ltd. | 2.96 |
| Bharti Airtel Ltd. | 2.17 |

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

The NIFTY 200 Index is designed to reflect the behaviour and performance of the large and mid market capitalization companies. NIFTY 200 includes all companies forming part of NIFTY 100 and NIFTY Midcap 100 Index.

Eligibility Criteria for Selection of Constituent Stocks:

- All constituents forming part of NIFTY 100 and NIFTY Midcap 100 are combined to form NIFTY 200
- Any changes due to inclusion and/or exclusion in NIFTY 100 and NIFTY Midcap 100 will be carried out in NIFTY 200
- The index is reviewed on a semi-annual basis and in conjunction with NIFTY 100 and NIFTY Midcap 100

Index Re-Balancing:

Index is re-balanced on semi-annual basis. The cut-off date is January 31 and July 31 of each year, i.e. For semi-annual review of indices, average data for six months ending the cut-off date is considered. Four weeks prior notice is given to market from the date of change.

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 | 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 |

Contact Us:

Email: indices@nse.co.in | Tel: +91 22 26598386 | Fax: +91 22 26598120

Learn more at: www.niftyindices.com

Bloomberg - NSE200 Index

Thomson Reuters - .NIFTY200