

August 31, 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	200
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	8.94	-5.87	3.44	7.03	11.22
Total Return	9.28	-5.13	4.46	8.37	12.78

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	30.01	17.81	22.66
Beta (NIFTY 50)	0.96	0.98	0.97
Correlation (NIFTY 50)	1.00	0.99	0.99

Sector Representation

Sector	Weight(%)
FINANCIAL SERVICES	32.22
CONSUMER GOODS	14.65
OIL & GAS	13.39
IT	12.83
AUTOMOBILE	6.00
PHARMA	5.38
TELECOM	2.36
CONSTRUCTION	2.33
METALS	2.29
CEMENT & CEMENT PRODUCTS	2.25
POWER	2.07
SERVICES	0.98
INDUSTRIAL MANUFACTURING	0.96
FERTILISERS & PESTICIDES	0.81
CHEMICALS	0.49
HEALTHCARE SERVICES	0.45
MEDIA & ENTERTAINMENT	0.37
TEXTILES	0.18

Fundamentals

P/E	P/B	Dividend Yield
36.93	3.08	1.41

Top constituents by weightage

Company's Name	Weight(%)
Reliance Industries Ltd.	10.52
HDFC Bank Ltd.	7.71
Infosys Ltd.	5.43
Housing Development Finance Corporation	5.06
ICICI Bank Ltd.	4.34
Tata Consultancy Services Ltd.	3.78
Kotak Mahindra Bank Ltd.	3.27
Hindustan Unilever Ltd.	3.02
ITC Ltd.	2.66
Bharti Airtel Ltd.	1.96

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

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Eligibility Criteria for Selection of Constituent Stocks:

- i. All constituents forming part of NIFTY 100 and NIFTY Midcap 100 are combined to form NIFTY 200
- ii. Any changes due to inclusion and/or exclusion in NIFTY 100 and NIFTY Midcap 100 will be carried out in NIFTY 200
- iii. 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

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Learn more at: www.niftyindices.com

Bloomberg - NSE200 Index

Thomson Reuters - .NIFTY200