



March 28, 2025

The Nifty200 Alpha 30 index which consists of 30 stocks selected from its parent Nifty 200 based on 'Jensen's Alpha'. The weight of stocks in the index is based on their alpha scores. Stock weights are capped at the lower of 5% or 5 times the weight of the stock in the index based only on free float market capitalization.

The index can be used for a variety of purposes such as benchmarking, creation of index funds, ETFs and structured products.

Portfolio Characteristics

| Methodology | Alpha based weighting |
|-----------------------|-----------------------|
| No. of Constituents | 30 |
| Launch Date | July 21, 2022 |
| Base Date | April 01, 2005 |
| Base Value | 1000 |
| Calculation Frequency | Real-Time |
| Index Rebalancing | Quarterly |

Sector Representation

| Sector | Weight(%) |
|--------------------------------|-----------|
| Financial Services | 27.30 |
| Consumer Services | 14.70 |
| Healthcare | 10.37 |
| Capital Goods | 8.33 |
| Consumer Durables | 8.30 |
| Metals & Mining | 7.48 |
| Telecommunication | 7.03 |
| Chemicals | 6.61 |
| Services | 4.19 |
| Automobile and Auto Components | 3.47 |
| Information Technology | 2.22 |

| Index Returns (%) # | QTD | YTD | 1 Year | 5 Years | Since Inception |
|------------------------|--------|--------|--------|---------|--------------------|
| Price Return | -15.25 | -15.25 | -3.75 | 29.55 | 16.81 |
| Total Return | -15.04 | -15.04 | -3.01 | 30.69 | 18.12 |

| Statistics ## | 1 Year | 5 Years | Since Inception |
|------------------------|--------|---------|--------------------|
| Std. Deviation * | 25.33 | 21.72 | 24.53 |
| Beta (NIFTY 50) | 1.46 | 1.06 | 1.01 |
| Correlation (NIFTY 50) | 0.81 | 0.78 | 0.87 |

Fundamentals

| P/E | P/B | Dividend Yield |
|-------|------|----------------|
| 36.57 | 5.96 | 0.98 |

Top constituents by weightage

| Company's Name | Weight(%) |
|---------------------------------|-----------|
| BSE Ltd. | 5.86 |
| One 97 Communications Ltd. | 5.01 |
| Muthoot Finance Ltd. | 4.98 |
| Divi's Laboratories Ltd. | 4.92 |
| Vedanta Ltd. | 4.88 |
| Dixon Technologies (India) Ltd. | 4.81 |
| InterGlobe Aviation Ltd. | 4.19 |
| Glenmark Pharmaceuticals Ltd. | 3.95 |
| Bharti Airtel Ltd. | 3.92 |
| Mahindra & Mahindra Ltd. | 3.47 |

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^{##} Based on Price Return Index.

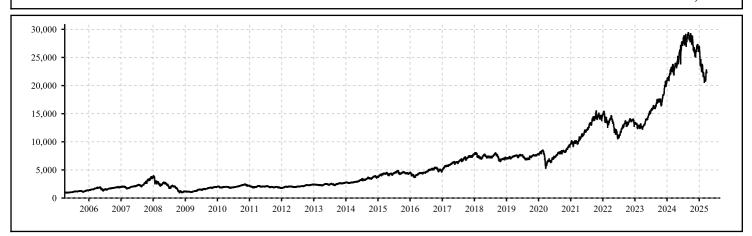
 $^{{\}it\#QTD,YTD}~and~1~year~returns~are~absolute~returns. Returns~for~greater~than~one~year~are~CAGR~returns.$

^{*} Average daily standard deviation annualised.





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Index Methodology

- Stocks part of / going to form part of the Nifty 200 at the time of review are eligible for inclusion in the index.
- Stocks should have a minimum listing history of 1 year as on the cut-off date.
- Stock should be available for trading in derivative segment (F&O) as on the effective date.
- Stocks should have positive Jensen's Alpha.
- The index comprises of maximum of 30 companies based on the Jensen's Alpha.
- The weight of the stocks in the index is based on their alpha score.
- 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.
- Weight of the index constituents is capped quarterly in March, June, September, and December.

Index Re-Balancing: Index is re-balanced on a quarterly basis using data ending last trading day of February, May, August, 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 |