

September 30, 2024

Nifty CPSE Index has been constructed to facilitate Government of India's initiative to disinvest some of its stake in Central Public Sector Enterprises (CPSEs) through ETF route. The index comprises of select 10 CPSEs. The index has a base date of Jan 01, 2009 and base value of 1000. One of the largest Indian equity ETFs tracks Nifty CPSE Index.



Portfolio Characteristics

Methodology	Periodic Capped Free Float
No. of Constituents	11
Launch Date	March 18, 2014
Base Date	January 01, 2009
Base Value	1000
Calculation Frequency	Real-Time
Index Rebalancing	Quarterly Weight Rebalancing

Sector Representation

Sector	Weight(%)
Power	46.48
Oil, Gas & Consumable Fuels	36.11
Capital Goods	15.72
Construction	1.70

Statistics

Index Returns (%) #	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	6.63	49.33	85.63	29.88	13.41
Total Return	7.37	52.10	90.20	34.09	17.05

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	28.19	24.97	21.93
Beta (NIFTY 50)	1.56	0.83	0.79
Correlation (NIFTY 50)	0.74	0.63	0.67

Fundamentals

P/E	P/B	Dividend Yield
14.71	2.73	2.74

Top constituents by weightage

Company's Name	Weight(%)
NTPC Ltd.	20.37
Power Grid Corporation of India Ltd.	19.44
Coal India Ltd.	15.90
Oil & Natural Gas Corporation Ltd.	15.86
Bharat Electronics Ltd.	14.01
Oil India Ltd.	4.34
NHPC Ltd.	4.10
Cochin Shipyard Ltd.	1.71
NBCC (India) Ltd.	1.70
SJVN Ltd.	1.30

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

Methodology document available at https://www.nseindia.com/content/indices/Method_Nifty_CPSE.pdf

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

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