

Description

The BSE 200 index is designed to measure the performance of the top 200 companies listed at BSE Ltd., based on size and liquidity across sectors.

The index can be used by Mutual Funds for running passive strategies such as ETFs and Index Funds as well as gauging the performance of companies in the index. This index can also be used for benchmarking of PMS strategies, active MF Schemes and other investment portfolios.

Quick Facts

Weighting Method	Float -adjusted market cap weighted
Rebalancing Frequency	Semiannually in June and December
Calculation Frequency	Real time
Calculation Currencies	INR,AUD, USD
Launch Date	27th May 1994
First Value Date	2nd January 1991

Performance

Index Level	Returns			Annualised Returns			
Total Returns	1 Month	3 Month	YTD	1 Year	3 Year	5 Years	10 Years
14192.59	-6.68%	-3.67%	16.60%	34.75%	14.86%	18.94%	14.07%

Index Level	Returns			Annualised Returns			
Price Returns	1 Month	3 Month	YTD	1 Year	3 Year	5 Years	10 Years
11120.83	-6.76%	-3.96%	15.37%	33.10%	13.34%	17.41%	12.61%

Risk

Annualised Risk			Annualised Risk - Adjusted Returns		
3 Year	5 Year	10 Year	3 Year	5 Year	10 Year
13.28%	19.40%	16.74%	0.99	0.90	0.75

Risk is defined as standard deviation calculated using monthly values.

Fundamentals

As On 31-October-2024

PE	PB	Div Yield
25.17	4.08	1.13

Index Characteristics

Number of Constituents	200
Constituent Market Cap[INR CRORE]	
Mean total Market Cap	165703.65
Largest total Market Cap	1803225.01
Smallest total Market Cap	26349.30
Median total Market Cap	95262.69
Weight Largest Constituent[%]	8.23
Weight Top 10 Constituent[%]	38.43

Top 10 Constituents By Index Weight

CONSTITUENT	SYMBOL	Macro-Economic Sector
HDFC BANK LTD.	500180	Financial Services
ICICI BANK LTD.	532174	Financial Services
RELIANCE INDUSTRIES LTD.	500325	Energy
INFOSYS LTD.	500209	Information Technology
ITC LTD.	500875	Fast Moving Consumer Goods
BHARTI AIRTEL LTD.	532454	Telecommunication
LARSEN & TOUBRO LTD.	500510	Industrials
TATA CONSULTANCY SERVICES LTD.	532540	Information Technology
AXIS BANK LTD.	532215	Financial Services
STATE BANK OF INDIA	500112	Financial Services

Tickers

	TICKER	REUTERS
Price Return	BSE200	BSE200
Total Return	BSE200T	BSE200T

Disclaimer

Source: Asia Index Private Limited. All information presented prior to the index launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. Past performance is not a guarantee of future results. Asia Index Private Limited 2024. All rights reserved. Redistribution, reproduction and/or photocopying in whole or in part are prohibited without written permission. The BSE Indices (the "Indices") are published by Asia Index Private Limited ("AIPL"), which is a subsidiary company owned by BSE Limited ("BSE"). BSE and SENSEX® are registered trademarks of BSE. These trademarks have been licensed to AIPL. AIPL, BSE or their respective affiliates (collectively "AIPL Companies") make no representation or warranty, express or implied, as to the ability of any index to accurately represent the asset class or market sector that it purports to represent and AIPL Companies shall have no liability for any errors, omissions, or interruptions of any index or the data included therein. Past performance of an index is not an indication of future results. This document does not constitute an offer of any services. All information provided by AIPL Companies is general in nature and not tailored to the needs of any person, entity or group of persons. It is not possible to invest directly in an index. AIPL Companies may receive compensation in connection with licensing its indices to third parties. Exposure to an asset class represented by an index is available through investable instruments offered by third parties that are based on that index. AIPL Companies do not sponsor, endorse, sell, promote or manage any investment fund or other investment vehicle that seeks to provide an investment return based on the performance of any index. AIPL is not an investment advisor, and the AIPL Companies make no representation regarding the advisability of investing in any such investment fund or other investment vehicle.