

Aim to take a **potential leap**
in your investment portfolio.



Invest in
Mirae Asset Nifty 200 Alpha 30 ETF

(An open-ended scheme replicating/tracking Nifty 200 Alpha 30 Total Return Index)

NSE: ALPHAETF BSE:544007

Why you may consider investing in the fund?



The Nifty 200 Alpha 30 index consist of 30 stocks which are selected from its parent Nifty 200 index based on 'Jensen's Alpha'. The weight of stocks in the index is based on their alpha scores.



Alpha is categorized as a "persistence" factor i.e. which seeks to benefit from continued latest trends in the market.



The index adjust to changing market conditions and increases the coverage and weight to currently outperforming stocks and sectors. (Refer page 02)



The index has shown consistent long-term outperformance vis-à-vis broad-based and other smart beta indices over the last 1,3,5,7 and 10 year period on a CAGR basis. (Refer page 03)



Relatively low-cost option to take exposure in smart beta ETFs.

Alpha Factor – What is it?

01

Jensen's-alpha ("Alpha") is a performance metric that measures an investment excess return when compared to the market.

02

It is a risk-adjusted performance measure that compares the return of a portfolio or investment, above or below predicted by the capital asset pricing model (CAPM).

03

The alpha strategy is based on a simple idea that stocks which have performed well in the past would potentially continue to perform well. On the other hand, stocks which have performed poorly in the recent past would potentially continue to perform badly, hence proposing to potentially buying past winners and selling past losers.

04

Alpha Factor adapts to changing market conditions and increases the coverage and weight of currently outperforming sectors/stocks and underweights underperforming sectors/stocks.

Source: Nifty Indices

Nifty 200 Alpha 30 Index provides alternate exposure in large cap

Sector	Nifty 200 Alpha 30 Index	Nifty 100 Low Vol 30 Index	Nifty 50 Index	Nifty 200 Index	Nifty Midcap 150
Financial Services	37.5	14.3	35.9	32.2	21.6
Capital Goods	26.5	-	-	2.9	14.2
Healthcare	12.5	13.7	4.0	4.9	10.7
Automobile & Auto Components	6.8	9.7	6.3	6.4	7.7
Consumer Services	5.9	-	-	2.5	4.3
Metals & Mining	3.4	-	3.7	3.3	2.4
Information Technology	3.4	9.8	13.6	11.0	6.7
Fast Moving Consumer Goods	2.3	23.6	9.5	8.9	1.4
Construction Materials	1.8	3.6	2.0	2.4	2.5

Nifty 200 Alpha 30 Index is currently skewed towards financial services, capital goods and automobile stocks compared to Nifty 200 Index

Source: NSE Indices Limited, data as on October 31, 2023; Past performance may or may not sustain in future. The index return are in Total Return Variant. The data shown above pertains to the index and does not in manner indicate performance of any scheme of the Fund. The sector(s)/stock(s)/issuer(s) mentioned in this presentation do not constitute any research report/recommendation of the same and the Fund may or may not have any future position in these sector(s)/stock(s)/issuer. Stocks are a per AMFI classification.

Portfolio of Nifty 200 Alpha 30 Index

Sr. No.	Company Name	Wt.(%)	Sr. No.	Company Name	Wt.(%)
1	REC Ltd.	5.54	16	Coforge Ltd.	3.35
2	Power Finance Corporation Ltd.	5.42	17	TVS Motor Company Ltd.	3.02
3	Bharat Heavy Electricals Ltd.	5.01	18	Indian Hotels Co. Ltd.	2.96
4	Polycab India Ltd.	4.93	19	Trent Ltd.	2.95
5	Lupin Ltd.	4.47	20	Cummins India Ltd.	2.71
6	IDFC First Bank Ltd.	4.46	21	Cholamandalam Investment and Finance	2.48
7	Punjab National Bank	4.44	22	Bank of Baroda	2.33
8	Zydus Lifesciences Ltd.	4.42	23	ITC Ltd.	2.29
9	Hindustan Aeronautics Ltd.	4.41	24	Mahindra & Mahindra Financial Services.	2.21
10	Apollo Tyres Ltd.	3.75	25	ABB India Ltd.	2.08
11	Escorts Kubota Ltd.	3.73	26	Siemens Ltd.	2.05
12	Aditya Birla Capital Ltd.	3.72	27	Dalmia Bharat Ltd.	1.84
13	L&T Finance Holdings Ltd.	3.56	28	Canara Bank	1.71
14	Aurobindo Pharma Ltd.	3.56	29	Bharat Electronics Ltd.	1.61
15	Jindal Steel & Power Ltd.	3.37	30	Axis Bank Ltd.	1.60

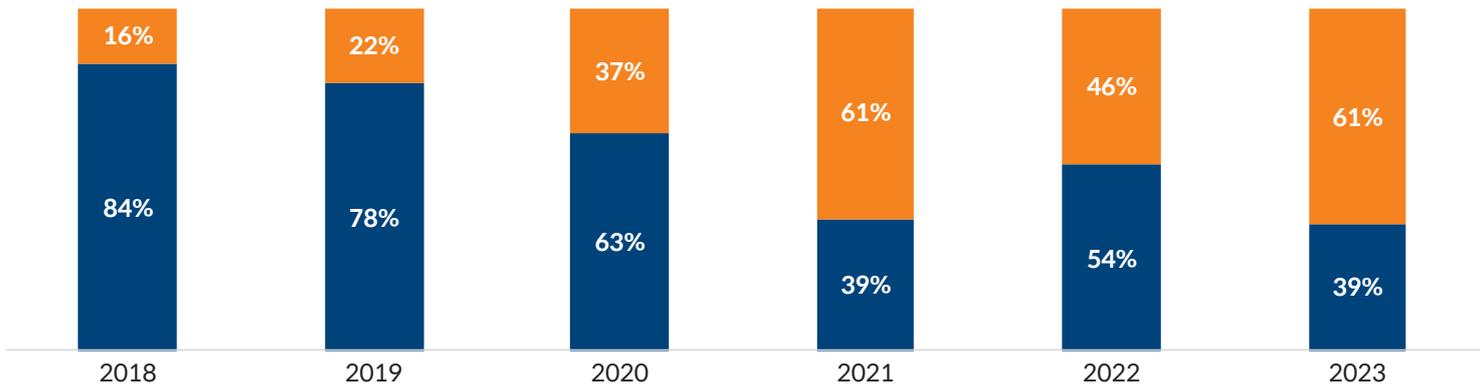
Selection of stocks and their weights in the portfolio are based on their alpha score

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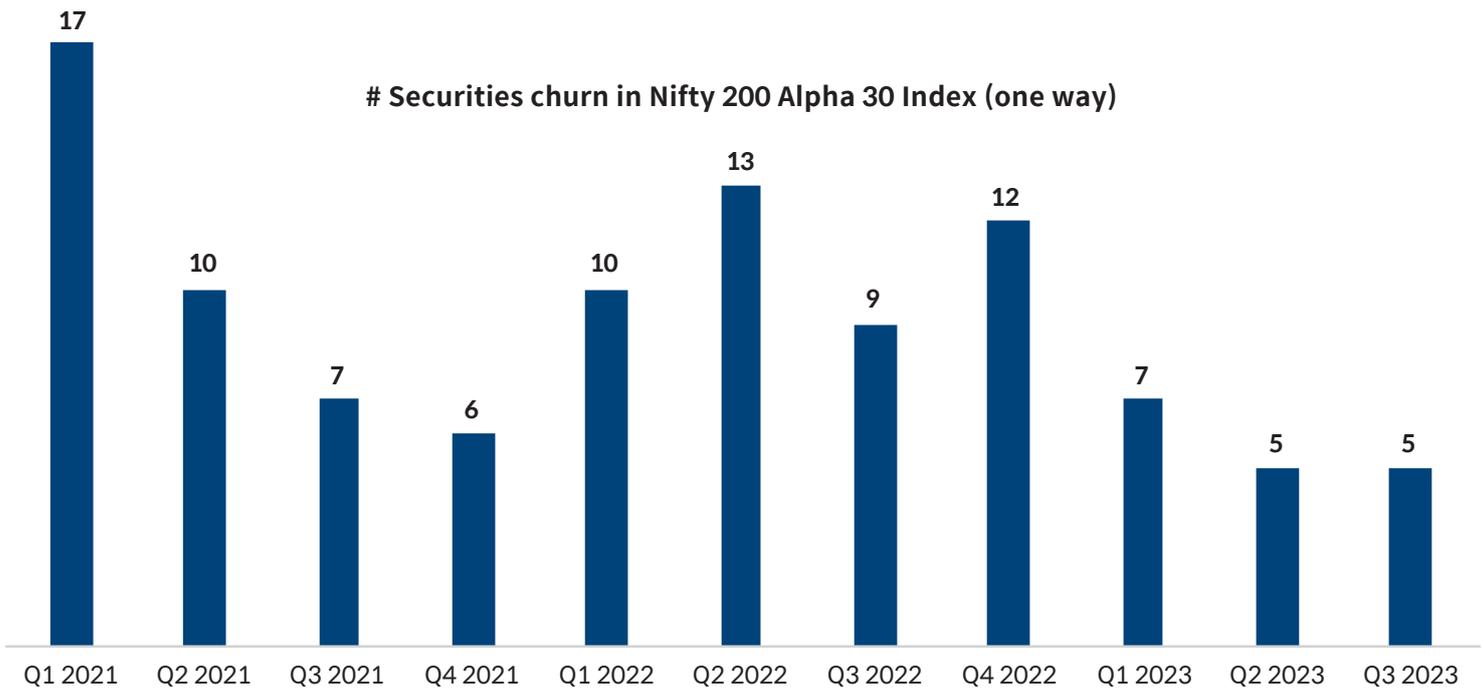
Nifty 200 Alpha 30 Index is currently more skewed towards Midcap companies

Change in Market Allocation

■ Large ■ Midcap



Securities churn in Nifty 200 Alpha 30 Index (one way)



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Nifty 200 Alpha 30 Index has done relatively better than market cap weighted indices

Period	Nifty 200 Alpha 30 Index	Nifty 100 Low Vol 30 Index	Nifty 200 Index	Nifty 50 Index	Nifty Midcap 150 Index
Since Inception	17.7%	17.6%	14.0%	14.1%	16.9%
15 Years	21.2%	18.2%	15.5%	14.8%	20.8%
10 Years	21.5%	15.2%	14.0%	13.1%	21.0%
7 Years	18.9%	13.8%	13.2%	13.4%	16.5%
5 Years	20.4%	14.7%	14.4%	14.3%	20.2%
3 Years	27.8%	18.1%	20.5%	19.3%	32.0%
1 Year	21.8%	13.6%	7.8%	7.0%	23.5%
6 Months	23.5%	11.1%	9.2%	6.5%	22.5%
3 Months	1.6%	-1.4%	-2.1%	-3.1%	3.2%

Nifty 200 Alpha 30 Index has been able to outperform its parent index Nifty 200 Index and Nifty 50 Index consistently across investment horizon

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Calendar Year Performance: Nifty 200 Alpha 30 Index v/s broad market indices

Period	Nifty 200 Alpha 30 Index	Nifty 200 Index	Nifty 50- Index	Nifty Midcap 150
2023 YTD	25.6%	7.7%	6.4%	23.2%
2022	-8.8%	4.9%	5.7%	3.9%
2021	56.2%	28.9%	25.6%	48.2%
2020	23.1%	16.8%	16.1%	25.6%
2019	10.8%	10.0%	13.5%	0.6%
2018	-7.5%	0.3%	4.6%	-12.6%
2017	62.9%	35.2%	30.3%	55.7%
2016	9.3%	5.1%	4.4%	6.5%
2015	19.2%	-0.8%	-3.0%	9.7%
2014	40.4%	37.3%	32.9%	62.7%
2013	16.1%	5.9%	8.1%	-1.3%
2012	36.4%	33.6%	29.4%	46.7%
2011	-18.6%	-26.1%	-23.8%	-31.0%
2010	12.7%	15.6%	19.2%	20.1%
2009	70.3%	88.8%	77.6%	113.9%
2008	-68.2%	-56.1%	-51.3%	-64.9%
2007	91.8%	65.6%	56.8%	78.2%
2006	43.9%	36.7%	41.9%	28.5%

Nifty 200 Alpha 30 Index has outperformed Nifty200 Index in 12/18 Calendar Years

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Fund Details



Benchmark:
Nifty 200 Alpha 30 TRI (Total Return Index)



Taxation:
Equity



Minimum Investment : Large Investors: Minimum amount of Rs. 25 crores for transacting directly with the AMC. **Other investors (including Market Maker, Large Investors and Regulated Entities):** Units of the Scheme can be subscribed (in lots of 1 Unit) during the trading hours on all trading days on the NSE and BSE on which the Units are listed.



Fund Manager:
Ms. Ekta Gala and
Mr. Vishal Singh



Exit Load:
Nil

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Statutory Details: Trustee: Mirae Asset Trustee Company Private Limited; Investment Manager: Mirae Asset Investment Managers (India) Private Limited (AMC); Sponsor: Mirae Asset Global Investments Company Limited.

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Please consult your financial advisor or mutual fund distributor before investing

PRODUCT LABELLING

Mirae Asset Nifty 200 Alpha 30 ETF is suitable for investors who are seeking*

- Returns that commensurate with the performance of Nifty 200 Alpha 30 Total Return Index, subject to tracking error over long term.
- Investment in equity securities covered by Nifty 200 Alpha 30 Total Return Index

*Investors should consult their financial advisors if they are not clear about the suitability of the product.

Mirae Asset ETF is a part of Mirae Asset Mutual Fund and is used for Exchange Traded Funds managed by Mirae Asset Investment Managers (India) Private Limited.

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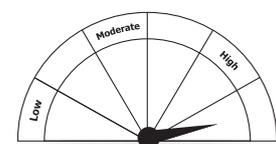
Mutual Fund investments are subject to market risks, read all scheme related documents carefully.

1800-2090-777 (Toll Free) Mon-Sat: 9 am-6 pm

customercare@miraeasset.com

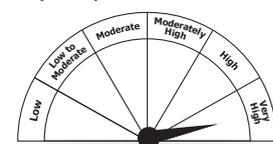
Contact your financial advisor or mutual fund distributor for details

Scheme Riskometer



Investors understand that their principal will be at Very High Risk

Scheme Benchmark: Nifty 200 Alpha 30 Total Return Index



The Benchmark is at Very High Risk

SCAN QR CODE



TO KNOW MORE