
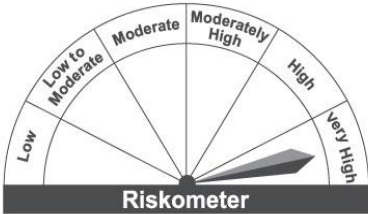


Nippon India Nifty Alpha Low Volatility 30 Index Fund

(An open-ended scheme replicating/tracking Nifty Alpha Low Volatility 30 Index)

Product Label	Fund Riskometer	Benchmark Riskometer
<p>This product is suitable for investors who are seeking*:</p>	<p>Nippon India Nifty Alpha Low Volatility 30 Index Fund</p>	<p>Nifty Alpha Low Volatility 30 TRI</p>
<p>Long term capital growth</p>	 <p>Riskometer Investors understand that their principal will be at Very High risk</p>	 <p>Riskometer Benchmark Riskometer is at Very High risk</p>
<p>*Investors should consult their financial advisors if in doubt about whether the product is suitable for them</p>		

Advantages of Index Fund

Benefits of Investing in an Index Fund

- **Constructed to track an index**

- **Open ended mutual fund**

- **Diversification through a single unit**

- **Generally lower expense ratio as compared to an active equity fund**

- **Performance tracking the underlying benchmark index (subject to expense ratio & tracking error)**

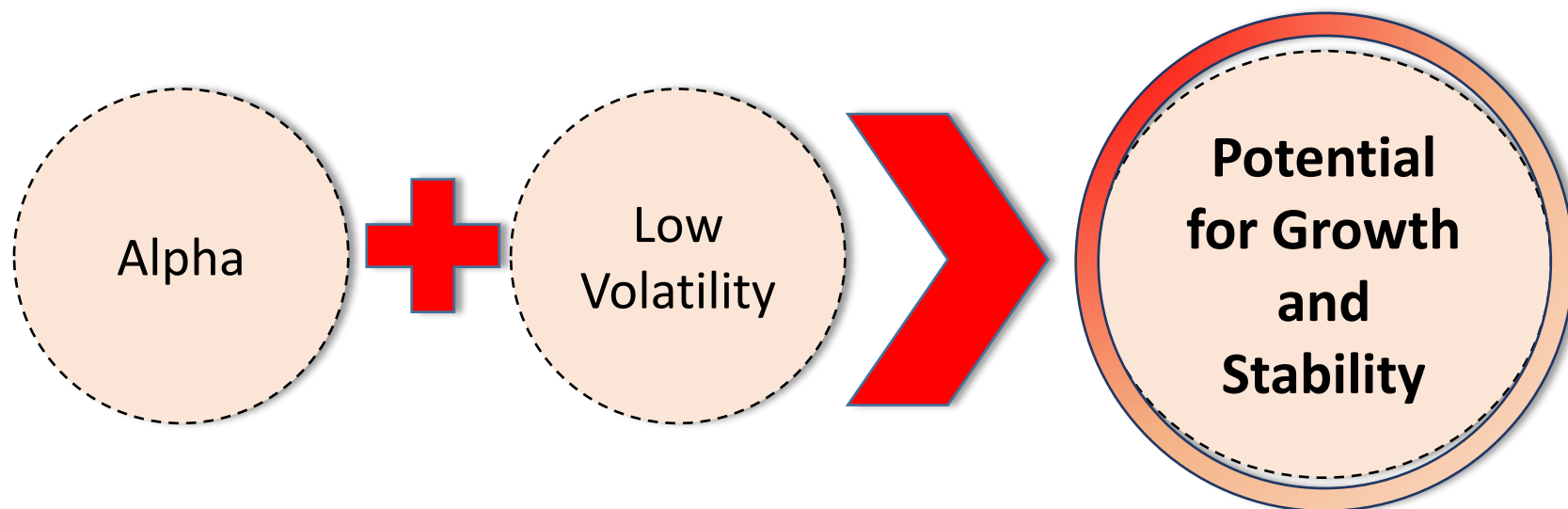
- **Transparent, as the fund will mimic the index**

Nifty Alpha Low Volatility 30 Index

Why Multi Factor Indices?

- Single factor-based strategies exhibit cyclicalality and may underperform during certain market phases
- The cyclical component of single factor indices can be mitigated by selecting stocks based on a combination of multiple factors

Nifty Alpha Low Volatility 30 Index



Nifty Alpha Low Volatility 30 Index – Index Methodology

(Contd...)

Universe

- All constituents forming part of Nifty 100 and Nifty Midcap 50 at the time of review are eligible for inclusion in the index

Eligibility

- Stocks should be available for trading in derivative segment (F&O)
- Constituents should have a minimum listing history of 1 year

Selection and Weightage

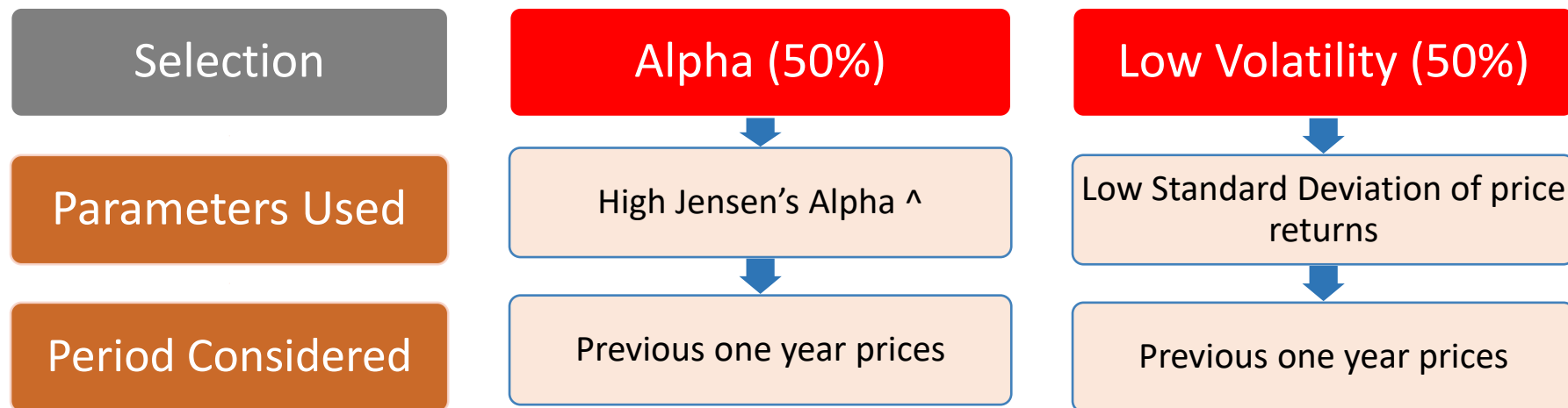
- Top 30 stocks are selected and weighted based on factor score of Alpha (50%) + Low Volatility (50%) (Continued in next slide for detailed criteria)
- Stock weights are capped at 5%

Index Rebalance

- The index is rebalanced semi-annually in June and December

Nifty Alpha Low Volatility 30 Index – Index Methodology

Selection criteria of stocks based on below factors



[^] Alpha calculation: $\alpha_s = r_s - [r_f + \beta_s (r_m - r_f)]$

α_s : Alpha of the stock

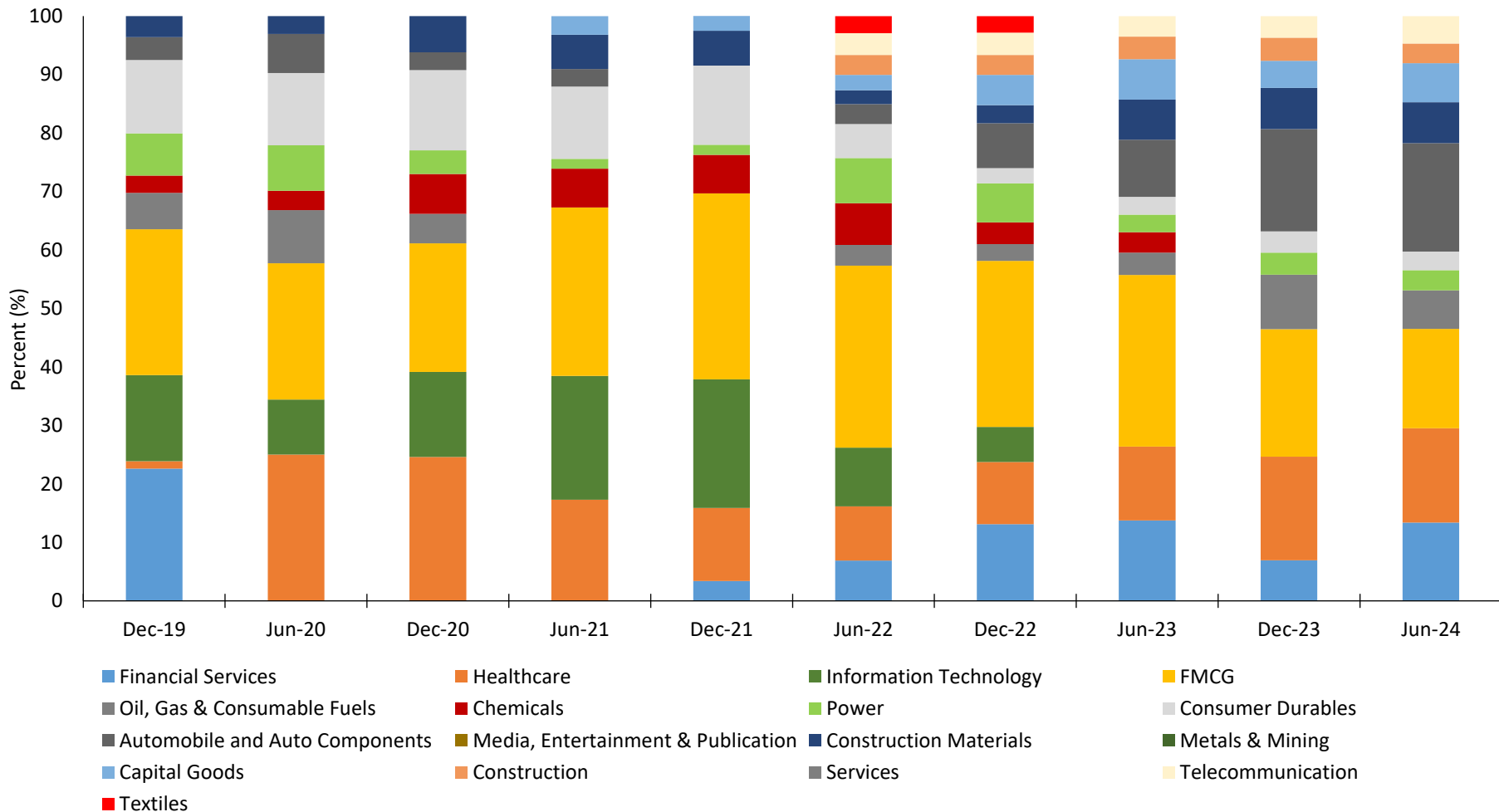
r_s : Average of daily return of security during previous 12 months

r_f : Average of daily 3 Month MIBOR rate during previous 12 months

r_m : Average of daily return of index i.e. Nifty 50

β_s : Beta of the security calculated based on previous 12 month period

Nifty Alpha Low Volatility 30 Index – Sector Representation



Nifty Alpha Low Volatility 30 Index is well diversified index spread across various sectors

Note: The index holdings in the said stocks / sectors may or may not have future position in the same.

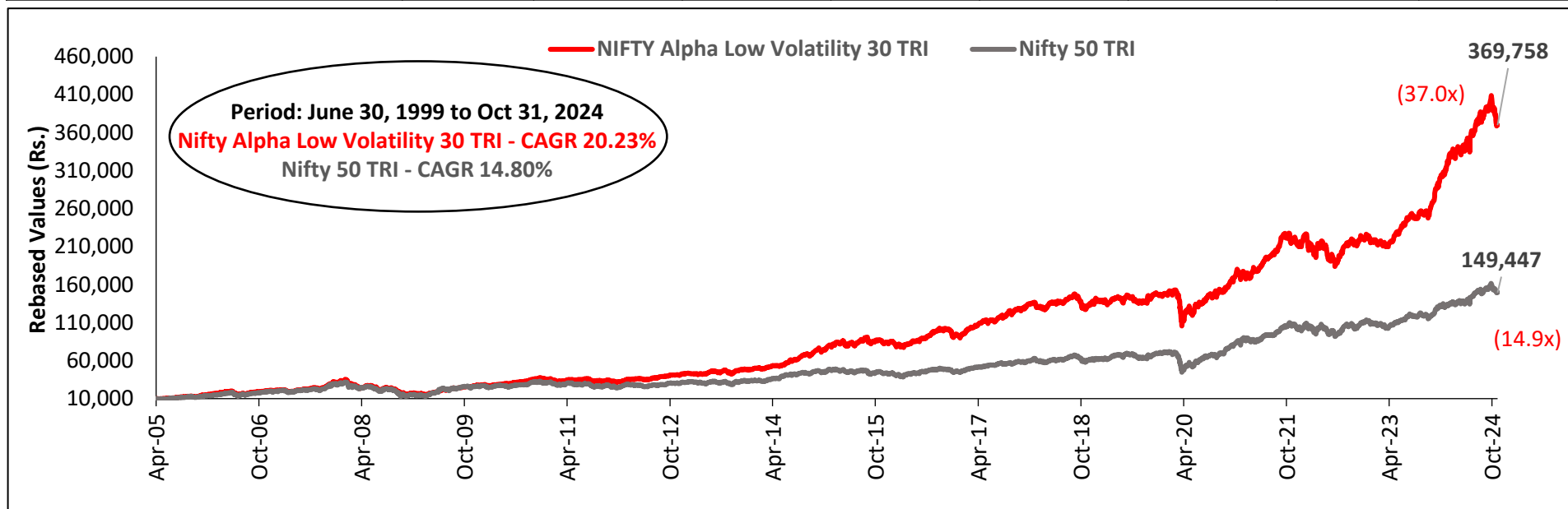
Source: NSE Indices Limited, AMFI Classification

Data: As on June 28, 2024

Performance of Nifty Alpha Low Volatility 30 Index

Nifty Alpha Low Volatility 30 Index – Performance – Since Inception

Performance	Absolute (%)			Compound Annualized Growth Rate (%)				
Index Name	1 Month	3 Months	6 Months	1 Year	3 Years	5 Years	10 Years	Since Apr 01, 2005
Nifty Alpha Low-Volatility 30 TRI	-8.5	-4.3	8.1	46.7	19.8	20.0	18.0	20.2
Nifty 50 TRI	-6.1	-2.7	8.1	28.3	12.3	16.6	12.6	14.8



➤ **Nifty Alpha Low Volatility 30 Index has outperformed Nifty 50 Index in the long run**

➤ **Investment of Rs 10,000 in Nifty Alpha Low-Volatility 30 TRI at inception has compounded to approx. Rs. 3.70 lakhs (i.e. 37.0 times) as on October 31, 2024**

TRI – Total Return Index | TRI values rebased to 10,000 at inception date of Nifty Alpha Low-Volatility 30 Index on April 01, 2005

Past performance may or may not be sustained in future and the same may not necessarily provide the basis for comparison with other investments.

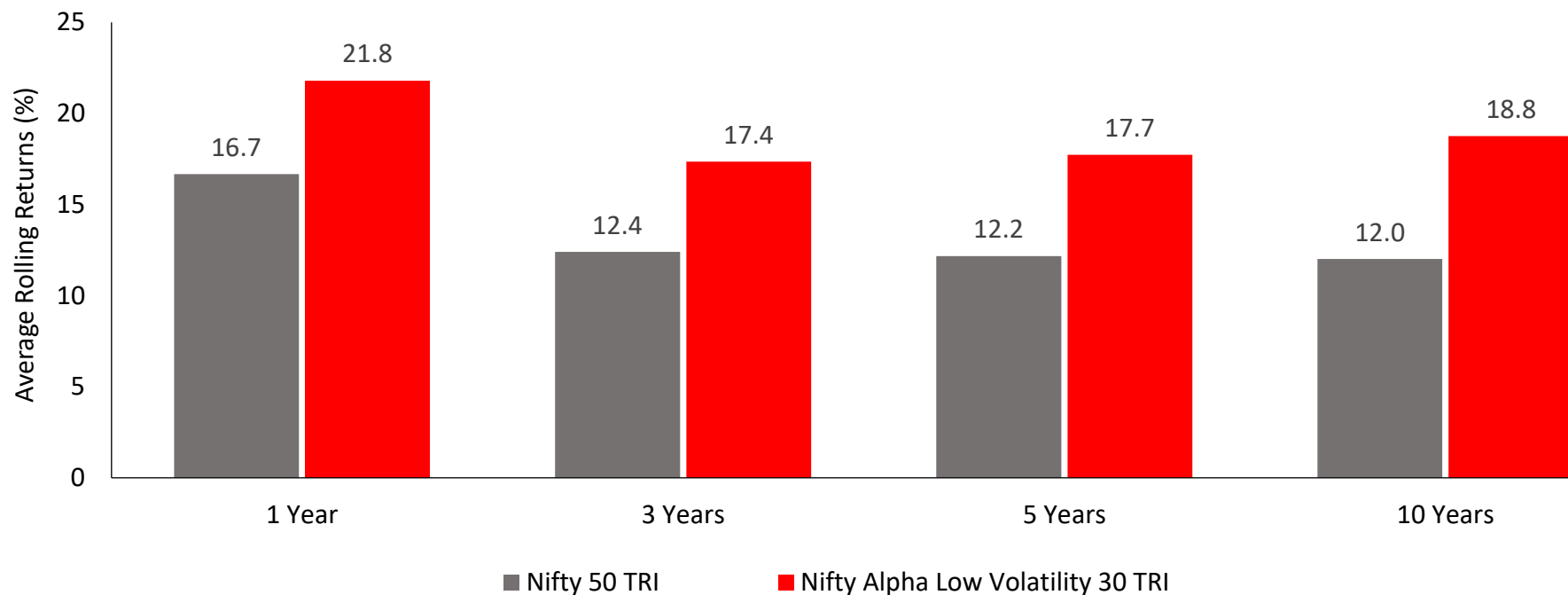
Less than 1 year Absolute returns, Greater than 1 year Compound Annualized returns.

Data: As on October 31, 2024

Source: MFI, NSE

Performance – Rolling Returns

Nifty Alpha Low Volatility 30 TRI Rolling Returns (%)				
Particulars	1 Year	3 Years	5 Years	10 Years
Average Rolling Returns (%)	16.67	12.40	12.16	12.01
Standard Deviation (%)	21.80	17.35	17.73	18.76



➤ **Nifty Alpha Low Volatility 30 Index has outperformed Nifty 50 Index over longer periods**

Rolling returns are compounded annualized and calculated on a daily frequency basis | Total Return Index (TRI) values used for calculation
Past performance may or may not be sustained in future and the same may not necessarily provide the basis for comparison with other investments

Data as on October 31, 2024

Period for Rolling returns: Apr 01, 2005 to October 31, 2024

Source: MFI

Fund Overview

Nippon India Nifty Alpha Low Volatility 30 Index Fund – Scheme Details

Investment objective

The investment objective of the scheme is to provide investment returns closely corresponding to the total returns of the securities as represented by the Nifty Alpha Low Volatility 30 Index before expenses, subject to tracking errors. However, there can be no assurance or guarantee that the investment objective of the Scheme will be achieved.

Asset Allocation

Instruments	Indicative Allocation (% of total assets)		Risk Profile
	Minimum	Maximum	
Securities constituting Nifty Alpha Low Volatility 30 Index	95%	100%	Medium to High
Cash & Cash Equivalents and Money Market instruments, Reverse repo and / or Tri-Party Repo on Government securities or Treasury bills and/or Schemes which invest predominantly in the money market securities or Liquid Schemes	0%	5%	Low to Medium

For more details, please refer Scheme Information Document.

Type of scheme

An open-ended scheme replicating/tracking Nifty Alpha Low Volatility 30 Index.

Why Invest in Nippon India Nifty Alpha Low Volatility 30 Index Fund

Multi Factor Strategy

- Provides exposure to two factors through single index product thus benefitting from combination of both Alpha and Low Volatility factors i.e. potential for growth and stability

Reduce Risk

- Elimination of non-systematic risks like stock picking and portfolio manager selection, via rule-based investing in the 30 stocks

Convenience

- Will also allow non-demat account holders to seek exposure to large and midcap stocks via investing in Nippon India Nifty Alpha Low Volatility 30 Index Fund

SIP Investments

- Investors can avail the benefit of Systematic Investment Plan (SIP)

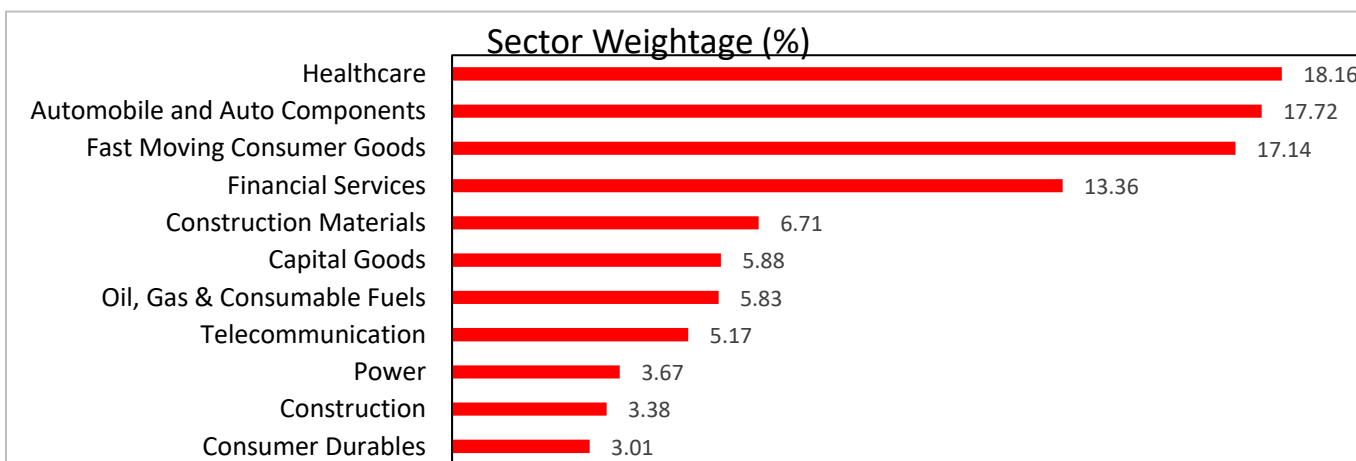
Low Cost

- Exposure to 30 stocks via low cost[^] index fund

[^] Low cost in terms of total expense ratio

Nippon India Nifty Alpha Low Volatility 30 Index Fund – Constituents

Portfolio Constituents							
Sr No.	Stock	Sector	Weightage (%)	Sr No.	Stock	Sector	Weightage (%)
1	Sun Pharmaceutical Industries Limited	Healthcare	5.49	17	Nestle India Limited	Fast Moving Consumer Goods	3.06
2	Bharti Airtel Limited	Telecommunication	5.17	18	Titan Company Limited	Consumer Durables	3.01
3	ICICI Bank Limited	Financial Services	4.74	19	ICICI Lombard General Insurance Company Limited	Financial Services	3.01
4	Lupin Limited	Healthcare	4.54	20	Siemens Limited	Capital Goods	3.01
5	IITC Limited	Fast Moving Consumer Goods	4.15	21	State Bank of India	Financial Services	2.96
6	Bajaj Auto Limited	Automobile and Auto Components	3.95	22	Cummins India Limited	Capital Goods	2.87
7	Britannia Industries Limited	Fast Moving Consumer Goods	3.83	23	Axis Bank Limited	Financial Services	2.65
8	NTPC Limited	Power	3.67	24	Tata Motors Limited	Automobile and Auto Components	2.64
9	Colgate Palmolive (India) Limited	Fast Moving Consumer Goods	3.51	25	Tata Consumer Products Limited	Fast Moving Consumer Goods	2.59
10	Dr. Reddy's Laboratories Limited	Healthcare	3.46	26	Bosch Limited	Automobile and Auto Components	2.58
11	UltraTech Cement Limited	Construction Materials	3.46	27	Torrent Pharmaceuticals Limited	Healthcare	2.51
12	Reliance Industries Limited	Oil, Gas & Consumable Fuels	3.40	28	Oil & Natural Gas Corporation Limited	Oil, Gas & Consumable Fuels	2.43
13	Larsen & Toubro Limited	Construction	3.38	29	Zydus Lifesciences Limited	Healthcare	2.16
14	Grasim Industries Limited	Construction Materials	3.25	30	MRF Limited	Automobile and Auto Components	2.14
15	Maruti Suzuki India Limited	Automobile and Auto Components	3.24	31	Cash and Other Assets		-0.03
16	TVS Motor Company Limited	Automobile and Auto Components	3.17				
Total							100.00



Note: The name of the securities mentioned above may or may not form part of the portfolio in the future.

Data: As on October 31, 2024

AMFI Classification | Source: NSE

Nippon India Nifty Alpha Low Volatility 30 Index Fund – Details

Scheme Features	
Benchmark Index	Nifty Alpha Low Volatility 30 TRI
Fund Manager	Himanshu Mange
Inception Date	August 19, 2022
Load Structure	Exit Load : NIL
Minimum application amount	<p>During Ongoing Basis: Minimum amount of Rs.1,000 and in multiples of Re.1 thereafter Additional amount of Rs.1,000 and in multiples of Re.1 thereafter</p>
Plans	<p>The Scheme offers following Plans under Direct Plan and Regular Plan:</p> <ul style="list-style-type: none"> a) Growth Plan b) Income Distribution cum capital withdrawal Plan
Total Expense Ratio (As on November 05, 2024)	<p>Direct – 0.35% Regular – 0.87%</p>

Disclaimer

- **Risk Factors:** Mutual Funds and securities investments are subject to market risks such as trading volumes, settlement risk, liquidity risk and default risk including the possible loss of principal and there is no assurance or guarantee that the objectives of the Scheme will be achieved. As the price / value / interest rates of the securities in which the scheme invests fluctuates, the value of your investment in the scheme may go up or down. Past performance of the Sponsor/AMC/Mutual Fund does not guarantee future performance of the scheme. The present scheme is not a guaranteed or assured return scheme. For more details, refer Scheme Information Document (SID).

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Thank you for your time!