

November 29, 2024

Nifty Quality Low-Volatility 30 Index is designed to reflect the performance of a portfolio of stocks selected based on top combination of Quality and Low Volatility. It intends to counter the cyclicalities of single factor index strategy and provides investors a choice to take exposure to multiple factors through a single index product. The Index consists of 30 stocks selected from Nifty 100 and Nifty Midcap 50.

The weight of the stocks are derived from Quality and Low-Volatility factor score with individual stock weight capped at 5%.

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

### Portfolio Characteristics

|                       |                 |
|-----------------------|-----------------|
| Methodology           | Factor Weighted |
| No. of Constituents   | 30              |
| Launch Date           | July 10, 2017   |
| Base Date             | April 01, 2005  |
| Base Value            | 1000            |
| Calculation Frequency | End of Day      |
| Index Rebalancing     | Semi-annual     |

### Sector Representation

| Sector                         | Weight(%) |
|--------------------------------|-----------|
| Fast Moving Consumer Goods     | 29.61     |
| Information Technology         | 20.86     |
| Consumer Durables              | 11.49     |
| Automobile and Auto Components | 11.11     |
| Chemicals                      | 9.07      |
| Financial Services             | 6.98      |
| Healthcare                     | 5.76      |
| Textiles                       | 2.85      |
| Oil, Gas & Consumable Fuels    | 2.26      |

| Index Returns (%) # | QTD    | YTD   | 1 Year | 5 Years | Since Inception |
|---------------------|--------|-------|--------|---------|-----------------|
| Price Return        | -11.02 | 10.15 | 18.01  | 15.31   | 15.57           |
| Total Return        | -10.82 | 11.51 | 19.47  | 17.03   | 17.43           |

| Statistics ##          | 1 Year | 5 Years | Since Inception |
|------------------------|--------|---------|-----------------|
| Std. Deviation *       | 11.62  | 15.80   | 16.28           |
| Beta (NIFTY 50)        | 0.66   | 0.72    | 0.69            |
| Correlation (NIFTY 50) | 0.79   | 0.87    | 0.90            |

### Fundamentals

| P/E  | P/B  | Dividend Yield |
|------|------|----------------|
| 33.2 | 7.82 | 1.43           |

### Top constituents by weightage

| Company's Name                 | Weight(%) |
|--------------------------------|-----------|
| ITC Ltd.                       | 5.26      |
| Hindustan Unilever Ltd.        | 5.07      |
| Tata Consultancy Services Ltd. | 5.04      |
| Britannia Industries Ltd.      | 4.44      |
| Nestle India Ltd.              | 4.39      |
| HCL Technologies Ltd.          | 4.10      |
| HDFC Bank Ltd.                 | 4.09      |
| Asian Paints Ltd.              | 4.04      |
| Infosys Ltd.                   | 3.80      |
| Colgate Palmolive (India) Ltd. | 3.75      |

## 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.

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### Index Methodology

- The index has a base date of April 01, 2005 and a base value of 1000
- Stocks from Nifty 100 and Nifty Midcap 50 at the time of review are eligible for inclusion in the indices
- Stocks should be available for trading in derivative segment (F&O)
- Indices consist of well diversified portfolio of 30 stocks selected based on top combination of Quality and Low Volatility
- Stock selection and weights are derived from a multi-factor score resulting in a portfolio that captures the essence of underlying factor dynamics
- With threshold mechanism that lays down stringent criteria for inclusion and exclusion, the index seeks to minimize degree of churning and replication cost

### 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               |

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