

August 31, 2020

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 cyclicity 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 |

| Index Returns (%) | QTD | YTD | 1 Year | 5 Years | Since Inception |
|-------------------|------|-------|--------|---------|-----------------|
| Price Return | 7.57 | -0.06 | 5.79 | 5.35 | 14.88 |
| Total Return | 7.91 | 0.95 | 7.22 | 6.92 | 16.75 |

| Statistics ## | 1 Year | 5 Years | Since Inception |
|------------------------|--------|---------|-----------------|
| Std. Deviation * | 25.47 | 15.01 | 17.18 |
| Beta (NIFTY 50) | 0.75 | 0.74 | 0.69 |
| Correlation (NIFTY 50) | 0.92 | 0.90 | 0.91 |

Sector Representation

| Sector | Weight(%) |
|--------------------|-----------|
| CONSUMER GOODS | 43.27 |
| IT | 21.66 |
| AUTOMOBILE | 14.81 |
| PHARMA | 5.07 |
| METALS | 3.57 |
| CHEMICALS | 3.26 |
| FINANCIAL SERVICES | 2.89 |
| OIL & GAS | 2.86 |
| TEXTILES | 2.60 |

Fundamentals

| P/E | P/B | Dividend Yield |
|-------|------|----------------|
| 28.81 | 6.84 | 1.94 |

Top constituents by weightage

| Company's Name | Weight(%) |
|--------------------------------|-----------|
| Divi's Laboratories Ltd. | 5.07 |
| Wipro Ltd. | 4.64 |
| Hindustan Unilever Ltd. | 4.60 |
| Marico Ltd. | 4.50 |
| Dabur India Ltd. | 4.48 |
| Nestle India Ltd. | 4.38 |
| Tata Consultancy Services Ltd. | 4.35 |
| Colgate Palmolive (India) Ltd. | 4.29 |
| HCL Technologies Ltd. | 4.27 |
| Asian Paints Ltd. | 4.18 |

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 | 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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