

October 31, 2024

The Nifty500 Value 50 index consists of 50 companies from its parent Nifty 500 index, selected based on their 'value' scores. The value score for each company is determined based on Earnings to Price ratio (E/P), Book Value to Price ratio (B/P), Sales to Price ratio (S/P) and Dividend Yield.

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

Portfolio Characteristics

Methodology	Tilt Weighted
No. of Constituents	50
Launch Date	September 28, 2018
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	-7.67	26.39	61.71	31.27	14.57
Total Return	-7.64	27.77	64.06	34.10	17.55

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	25.16	24.63	26.19
Beta (NIFTY 50)	1.49	1.01	0.98
Correlation (NIFTY 50)	0.79	0.77	0.79

Sector Representation

Sector	Weight(%)
Financial Services	26.58
Oil, Gas & Consumable Fuels	23.54
Metals & Mining	21.21
Power	10.96
Chemicals	7.80
Construction Materials	5.07
Services	2.95
Media, Entertainment & Publication	0.95
Construction	0.92

Fundamentals

P/E	P/B	Dividend Yield
12.64	1.62	3.3

Top constituents by weightage

Company's Name	Weight(%)
State Bank of India	5.45
Grasim Industries Ltd.	5.07
NTPC Ltd.	5.03
Power Grid Corporation of India Ltd.	4.99
Coal India Ltd.	4.82
Hindalco Industries Ltd.	4.80
Vedanta Ltd.	4.75
Oil & Natural Gas Corporation Ltd.	4.71
Tata Steel Ltd.	4.63
Indian Oil Corporation Ltd.	3.68

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 1st April, 2005 and base value of 1000
- Stocks from Nifty 500 index at the time of review are eligible for inclusion in the index
- 50 companies with higher Earnings to Price ratio (E/P), Book Value to Price ratio (B/P), Sales to Price ratio (S/P) and Dividend Yield are selected to be part of the index
- The weight of each stock in the index is based on the combination of stock's 'value' score and its free float market capitalization
- Index is rebalanced semi-annually

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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