NSE Indexogram — Nifty Alpha Quality Value Low-Volatility30

October 30, 2026

Nifty Alpha Quality Value Low-Volatility 30 Index is designed to reflect the performance of a portfolio of stocks selected based on top combination of Alpha, Quality, Value and Low-Volatility. It intends to counter the cyclicality 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 Alpha, Quality, Value and Low Volatility factor scores 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 03, 2017
Base Date	April 01, 2005
Base Value	1000
Calculation Frequency	Real-Time
Index Rebalancing	Semi-annual

Sector Representation

Sector	Weight(%)
Healthcare	25.63
Fast Moving Consumer Goods	20.12
Financial Services	13.89
Automobile and Auto Components	12.20
Metals & Mining	9.12
Oil, Gas & Consumable Fuels	7.98
Information Technology	4.13
Power	3.62
Construction Materials	3.31

Index Returns (%) #	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	-1.15	-12.46	-10.46	11.52	14.55
Total Return	-1.09	-11.38	-9.26	13.38	16.77

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	12.21	13.72	16.91
Beta (NIFTY 50)	0.80	0.86	0.73
Correlation (NIFTY 50)	0.91	0.86	0.90

Fundamentals

P/E	P/B	Dividend Yield
15.28	2.64	2.17

Top constituents by weightage

Company's Name	Weight(%)
Marico Ltd.	4.25
Oil & Natural Gas Corporation Ltd.	4.15
Tata Consultancy Services Ltd.	4.13
Torrent Pharmaceuticals Ltd.	3.88
Zydus Lifesciences Ltd.	3.83
Coal India Ltd.	3.82
ICICI Bank Ltd.	3.78
Nestle India Ltd.	3.71
NTPC Ltd.	3.62
Federal Bank Ltd.	3.60

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 Alpha, Quality, Value 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

Index Governance:
A professional team manages all NSE indices. There is a three-tier governance structure comprising the Board of Directors of NSE Indices Limited, the Index Advisory Committee (Equity) and the Index Maintenance Sub-Committee.

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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