

September 30, 2024

The Nifty500 Multicap 50:25:25 index aims to measure the performance of portfolio of large, mid and small market capitalisation companies with target weights assigned to each size segment. The Nifty500 Multicap 50:25:25 index includes all companies that are part of Nifty 500 index. While in Nifty 500 index, the total weight of each size segment (Large, Mid and Small cap) is based on the total free float market capitalisation of all stocks falling within that size segment, in Nifty500 Multicap 50:25:25 index, the total weight to each of these three segments (Large, Mid and Small cap) is fixed at 50%, 25% and 25% respectively at every quarterly rebalance date. The weight of 50%, 25% and 25% for the three segments are further divided amongst stocks within the respective segment based on underlying stock's free float market capitalisations. Weight of each size segment may be different from its respective capped level between two rebalance dates due to price drift of underlying stocks.

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

Index Variant: Nifty500 Multicap 50:25:25 Total Returns Index.

Portfolio Characteristics

Methodology	Periodic capped free-float
No. of Constituents	500
Launch Date	December 02, 2020
Base Date	April 01, 2005
Base Value	1000
Calculation Frequency	Real-Time
Index Rebalancing	Semi - Annually

Index Returns (%) #	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	7.45	26.83	43.15	24.70	15.60
Total Return	7.74	27.72	44.35	25.91	17.13

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	15.12	18.29	20.17
Beta (NIFTY 50)	1.02	0.91	0.89
Correlation (NIFTY 50)	0.90	0.94	0.94

Sector Representation

Sector	Weight(%)
Financial Services	25.47
Information Technology	8.35
Capital Goods	8.23
Healthcare	7.56
Automobile and Auto Components	6.99
Oil, Gas & Consumable Fuels	6.65
Fast Moving Consumer Goods	6.40
Consumer Durables	3.95
Chemicals	3.70
Consumer Services	3.58
Metals & Mining	3.13
Construction	3.07
Power	3.01
Telecommunication	2.79
Services	2.08
Realty	1.90
Construction Materials	1.80
Media, Entertainment & Publication	0.48
Textiles	0.46
Diversified	0.22
Forest Materials	0.19

Fundamentals

P/E	P/B	Dividend Yield
30.29	4.4	0.96

Top constituents by weightage

Company's Name	Weight(%)
HDFC Bank Ltd.	4.59
Reliance Industries Ltd.	3.50
ICICI Bank Ltd.	3.13
Infosys Ltd.	2.36
ITC Ltd.	1.68
Bharti Airtel Ltd.	1.60
Tata Consultancy Services Ltd.	1.52
Larsen & Toubro Ltd.	1.51
Axis Bank Ltd.	1.23
State Bank of India	1.06

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, with a base value of 1000.
- Stocks that form part of the Nifty 500 index also form part of the Nifty500 Multicap 50:25:25 index at all points in time.
- The index will have 50% weight to Large cap stocks (Nifty 100), 25% weight each to Mid cap (Nifty Midcap 150) and Small cap stocks (Nifty Smallcap 250) as on quarterly rebalance dates. These weights may be different from their respective capped levels between two rebalance dates due to price drift of underlying stock.
- The weight of each stock within each size segment in the index is based on its free float market capitalization.
- The index is reconstituted semi-annually and weights are rebalanced quarterly.

Index Re-Balancing:

Index is re-balanced on semi-annual basis. The cut-off date is January 31 and July 31 of each year, i.e. For semi-annual review of indices, average data for six months ending the cut-off date is considered. Four weeks prior notice is given to market from the date of change.

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

Contact Us:

Email: indices@nse.co.in | Tel: +91 22 26598386 | Fax: +91 22 26598120

Learn more at: www.niftyindices.com