

March 28, 2024

The Nifty500 Multicap Infrastructure 50:30:20 Index aims to track the performance of select large cap, mid cap and small cap stocks from the Nifty 500 index that represent the infrastructure theme. The weight of the stocks is based on each stock's free-float market capitalization with overall weight to the large cap segment fixed at 50%, mid cap segment fixed at 30% and small cap segment fixed at 20%. Stock weights are capped at 10% at the time of index rebalancing.

Nifty500 Multicap Infrastructure 50:30:20 Index can be used for a variety of purposes such as benchmarking fund portfolios, launching of index funds, ETFs and structured products.

Index Variant: Nifty500 Multicap Infrastructure 50:30:20 Total Returns Index.

### Portfolio Characteristics

|                       |                                 |
|-----------------------|---------------------------------|
| Methodology           | Periodic Capped Free Float MCap |
| No. of Constituents   | 75                              |
| Launch Date           | March 06, 2024                  |
| Base Date             | April 01, 2005                  |
| Base Value            | 1000                            |
| Calculation Frequency | End of day                      |
| Index Rebalancing     | Semi - Annually                 |

### Sector Representation

| Sector                         | Weight(%) |
|--------------------------------|-----------|
| Oil, Gas & Consumable Fuels    | 21.26     |
| Construction                   | 12.84     |
| Telecommunication              | 11.08     |
| Construction Materials         | 10.37     |
| Power                          | 8.74      |
| Capital Goods                  | 7.47      |
| Automobile and Auto Components | 7.37      |
| Healthcare                     | 6.63      |
| Services                       | 6.05      |
| Consumer Services              | 4.64      |
| Realty                         | 2.96      |
| Textiles                       | 0.32      |
| Consumer Durables              | 0.28      |

| Index Returns (%) | QTD   | YTD   | 1 Year | 5 Years | Since Inception |
|-------------------|-------|-------|--------|---------|-----------------|
| Price Return      | 11.18 | 11.18 | 60.30  | 21.95   | 14.29           |
| Total Return      | 11.34 | 11.34 | 61.62  | 23.50   | 15.81           |

| Statistics ##          | 1 Year | 5 Years | Since Inception |
|------------------------|--------|---------|-----------------|
| Std. Deviation *       | 12.29  | 19.21   | 22.45           |
| Beta (NIFTY 50)        | 0.96   | 0.90    | 0.96            |
| Correlation (NIFTY 50) | 0.77   | 0.89    | 0.92            |

### Fundamentals

| P/E   | P/B  | Dividend Yield |
|-------|------|----------------|
| 24.14 | 3.69 | 1.04           |

### Top constituents by weightage

| Company's Name                             | Weight(%) |
|--------------------------------------------|-----------|
| Larsen & Toubro Ltd.                       | 10.35     |
| Reliance Industries Ltd.                   | 10.07     |
| Bharti Airtel Ltd.                         | 7.27      |
| NTPC Ltd.                                  | 3.71      |
| Max Healthcare Institute Ltd.              | 2.97      |
| Power Grid Corporation of India Ltd.       | 2.93      |
| UltraTech Cement Ltd.                      | 2.62      |
| Indian Hotels Co. Ltd.                     | 2.56      |
| Oil & Natural Gas Corporation Ltd.         | 2.43      |
| Adani Ports and Special Economic Zone Ltd. | 2.29      |

## 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.

Disclaimer: All information contained herewith is provided for reference purpose only. NSE Indices Limited (formerly known as India Index Services & Products Limited-IISL) ensures accuracy and reliability of the above information to the best of its endeavors. However, NSE Indices Limited makes no warranty or representation as to the accuracy, completeness or reliability of any of the information contained herein and disclaim any and all liability whatsoever to any person for any damage or loss of any nature arising from or as a result of reliance on any of the information provided herein. The information contained in this document is not intended to provide any professional advice.

March 28, 2024



### Index Methodology

- The index has a base date of April 01, 2005 and a base value of 1000.
- Stocks forming part / going to be a part of the Nifty 500 index at the time of review are eligible for inclusion in the index.
- 15 companies from large cap universe (stocks forming part of the Nifty 100), 25 companies from mid cap universe (stocks forming part of the Nifty Midcap 150) and 35 companies from small cap universe (stocks forming part of the Nifty Smallcap 250) based on free-float market capitalization from the eligible universe with preference to stocks that are available for trading on NSE's F&O segment.
- The overall weight to the large cap segment is fixed at 50%, mid cap segment is fixed at 30% and small cap segment is fixed at 20%.
- The weight of each stock in the index is based on the free float market capitalization.
- The index is reconstituted semi-annually and rebalanced on a quarterly basis.
- 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     | 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](mailto:indices@nse.co.in) | Tel: +91 22 26598386 | Fax: +91 22 26598120

Learn more at: [www.niftyindices.com](http://www.niftyindices.com)