

January 31, 2025

Nifty Capital Markets Index aims to track the performance of stocks from the Nifty 500 index which represent the capital market theme. The largest 20 stocks from eligible basic industries are selected based on 6-month average free-float market capitalization. The weight of each stock in the index is based on its free-float market capitalization.

Nifty Capital Markets Index can be used for a variety of purposes such as benchmarking fund portfolios, launching of index funds, ETFs and structured products.

Index Variant: Nifty Capital Markets Total Returns Index.

Portfolio Characteristics

Methodology	Periodic Capped Free Float
No. of Constituents	15
Launch Date	September 09, 2024
Base Date	April 01, 2019
Base Value	1000
Calculation Frequency	Real-Time
Index Rebalancing	Semi - Annually

Sector Representation

Sector	Weight(%)
Financial Services	100.00

Index Returns (%) #	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	-14.61	-14.61	38.65	27.46	23.55
Total Return	-14.54	-14.54	40.18	29.31	25.32

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	29.28	25.50	25.54
Beta (NIFTY 50)	1.28	0.88	0.90
Correlation (NIFTY 50)	0.60	0.66	0.65

Fundamentals

P/E	P/B	Dividend Yield
37.43	12.41	1.07

Top constituents by weightage

Company's Name	Weight(%)
BSE Ltd.	23.00
HDFC Asset Management Company Ltd.	14.38
Multi Commodity Exchange of India Ltd.	10.72
Central Depository Services (India) Ltd.	8.55
360 ONE WAM Ltd.	7.19
Computer Age Management Services Ltd.	6.32
Angel One Ltd.	4.99
Indian Energy Exchange Ltd.	4.85
Kfin Technologies Ltd.	4.61
Nippon Life India Asset Management Ltd.	3.73

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

Nifty Capital Markets Index aims to track the performance of the top 20 stocks, selected based on free-float market capitalization, from the Nifty 500 index which represent the capital market theme.

- The index has base date of April 01, 2019 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
 - Stocks forming part of the eligible basic industries shall be eligible to be included from the universe at the time of review
- Non-Confidential
- Weight of each stock is based on its free-float market capitalization
 - The index comprises a maximum of 20 stocks
 - The Index is reconstituted semi-annually and rebalanced quarterly
 - Stock weights are capped at 20%

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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