

April 30, 2024

Nifty Smallcap 250 represents the balance 250 companies (companies ranked 251-500) from Nifty 500. This index intends to measure the performance of small market capitalisation companies.

Nifty Smallcap 250 Index is computed using free float market capitalization method, wherein the level of the index reflects the total free float market value of all the stocks in the index relative to particular base market capitalization value.

Nifty Smallcap 250 can be used for a variety of purposes such as benchmarking fund portfolios, launching of index funds, ETFs and structured products.

Index Variant: Nifty Smallcap 250 Total Returns Index

Portfolio Characteristics

| | |
|-----------------------|----------------------------------|
| Methodology | Free Float Market Capitalization |
| No. of Constituents | 250 |
| Launch Date | April 01, 2016 |
| 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 | 10.49 | 12.76 | 68.57 | 24.34 | 15.57 |
| Total Return | 10.49 | 12.91 | 69.67 | 25.52 | 16.96 |

| Statistics ## | 1 Year | 5 Years | Since Inception |
|------------------------|--------|---------|-----------------|
| Std. Deviation * | 15.14 | 20.04 | 21.70 |
| Beta (NIFTY 50) | 0.92 | 0.81 | 0.79 |
| Correlation (NIFTY 50) | 0.60 | 0.77 | 0.78 |

Sector Representation

| Sector | Weight(%) |
|------------------------------------|-----------|
| Financial Services | 21.83 |
| Capital Goods | 13.57 |
| Healthcare | 9.67 |
| Chemicals | 6.11 |
| Construction | 5.46 |
| Consumer Durables | 5.39 |
| Automobile and Auto Components | 5.37 |
| Information Technology | 5.25 |
| Consumer Services | 3.99 |
| Fast Moving Consumer Goods | 3.92 |
| Services | 3.35 |
| Metals & Mining | 2.88 |
| Oil, Gas & Consumable Fuels | 2.80 |
| Telecommunication | 2.16 |
| Realty | 1.84 |
| Textiles | 1.48 |
| Media, Entertainment & Publication | 1.14 |
| Construction Materials | 1.07 |
| Power | 1.05 |
| Forest Materials | 0.84 |
| Diversified | 0.83 |

Fundamentals

| P/E | P/B | Dividend Yield |
|-------|------|----------------|
| 28.98 | 4.07 | 0.84 |

Top constituents by weightage

| Company's Name | Weight(%) |
|--------------------------------------------|-----------|
| Exide Industries Ltd. | 1.33 |
| Multi Commodity Exchange of India Ltd. | 1.31 |
| Crompton Greaves Consumer Electricals Ltd. | 1.28 |
| Blue Star Ltd. | 1.21 |
| Central Depository Services (India) Ltd. | 1.17 |
| National Aluminium Co. Ltd. | 1.04 |
| IDFC Ltd. | 1.01 |
| Karur Vysya Bank Ltd. | 0.99 |
| Glenmark Pharmaceuticals Ltd. | 0.99 |
| RBL Bank Ltd. | 0.97 |

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

Eligibility Criteria for Selection of Constituent Stocks:

To be considered for inclusion in Nifty Smallcap 250 index, companies must form part of Nifty 500, but should not be forming part of Nifty 100 and Nifty Midcap 150.

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 |

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