

December 31, 2018

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	EOD Daily
Index Rebalancing	Semi-Annually

Index Returns (%)	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	3.14	-26.	-26.80	16.64	12.88
Total Return	3.22	-26.	-26.15	17.78	14.37

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	18.92	18.77	22.42
Beta (NIFTY 50)	0.70	1.06	0.78
Correlation (NIFTY 50)	1.04	0.75	0.78

## Sector Representation

Sector	Weight(%)
FINANCIAL SERVICES	14.94
CONSUMER GOODS	13.19
INDUSTRIAL MANUFACTURING	11.13
CONSTRUCTION	9.08
IT	7.32
SERVICES	6.70
CHEMICALS	6.54
PHARMA	6.19
TEXTILES	3.38
CEMENT & CEMENT PRODUCTS	3.08
MEDIA & ENTERTAINMENT	3.04
HEALTHCARE SERVICES	3.02
ENERGY	3.00
FERTILISERS & PESTICIDES	2.98
AUTOMOBILE	2.76
METALS	2.36
TELECOM	1.03
PAPER	0.28

## Fundamentals

P/E	P/B	Dividend Yield
43.17	1.88	0.93

## Top constituents by weightage

Company's Name	Weight(%)
Karur Vysya Bank Ltd.	1.66
IDFC Ltd.	1.39
Atul Ltd.	1.34
Ipsa Laboratories Ltd.	1.31
Cyient Ltd.	1.29
Fortis Healthcare Ltd.	1.20
PVR Ltd.	1.20
NIIT Technologies Ltd.	1.17
Schaeffler India Ltd.	1.11
Delta Corp Ltd.	1.10

## 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.

Eligibility criteria for newly listed security is checked based on the data for a three-month period instead of a six-month period.

#### 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 Policy Committee 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

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