

August 30, 2022

The NIFTY Smallcap 100 Index is designed to reflect the behaviour and performance of the small cap segment of the financial market. The NIFTY Smallcap 100 Index comprises 100 tradable stocks listed at the National Stock Exchange (NSE).

NIFTY Smallcap 100 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 100 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 100 Total Returns Index.

Portfolio Characteristics

| | |
|-----------------------|----------------------------------|
| Methodology | Free Float Market Capitalization |
| No. of Constituents | 100 |
| Launch Date | March 30, 2011 |
| Base Date | January 01, 2004 |
| Base Value | 1000 |
| Calculation Frequency | Real-Time |
| Index Rebalancing | Semi-Annually |

Sector Representation

| Sector | Weight(%) |
|------------------------------------|-----------|
| Financial Services | 26.58 |
| Information Technology | 12.56 |
| Capital Goods | 10.07 |
| Chemicals | 9.51 |
| Fast Moving Consumer Goods | 4.63 |
| Consumer Durables | 4.23 |
| Services | 3.81 |
| Consumer Services | 3.38 |
| Telecommunication | 3.13 |
| Healthcare | 2.92 |
| Realty | 2.71 |
| Media, Entertainment & Publication | 2.60 |
| Textiles | 2.29 |
| Oil, Gas & Consumable Fuels | 2.08 |
| Construction | 1.98 |
| Metals & Mining | 1.40 |
| Construction Materials | 1.37 |
| Diversified | 1.24 |
| Power | 1.23 |
| Automobile and Auto Components | 1.19 |
| Forest Materials | 1.10 |

| Index Returns (%) | QTD | YTD | 1 Year | 5 Years | Since Inception |
|-------------------|-------|--------|--------|---------|-----------------|
| Price Return | 13.93 | -14.77 | -6.25 | 4.43 | 12.89 |
| Total Return | 14.42 | -14.00 | -5.17 | 5.51 | 14.31 |

| Statistics ## | 1 Year | 5 Years | Since Inception |
|------------------------|--------|---------|-----------------|
| Std. Deviation * | 23.23 | 22.59 | 23.84 |
| Beta (NIFTY 50) | 1.04 | 0.90 | 0.84 |
| Correlation (NIFTY 50) | 0.79 | 0.77 | 0.79 |

Fundamentals

| P/E | P/B | Dividend Yield |
|-------|------|----------------|
| 17.55 | 3.19 | 1.04 |

Top constituents by weightage

| Company's Name | Weight(%) |
|--|-----------|
| City Union Bank Ltd. | 3.06 |
| Central Depository Services (India) Ltd. | 2.47 |
| Carborundum Universal Ltd. | 2.20 |
| IDFC Ltd. | 2.18 |
| KPIT Technologies Ltd. | 2.11 |
| BSE Ltd. | 2.09 |
| Redington (India) Ltd. | 2.06 |
| Radico Khaitan Ltd | 1.99 |
| KEI Industries Ltd. | 1.95 |
| PVR Ltd. | 1.93 |

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:

- i. It includes all companies from NIFTY Smallcap 50. Constituents added in NIFTY Smallcap 50 which are not in NIFTY Smallcap 100 shall be included in the Index.
- ii. For remaining companies, securities will be included if rank based on average daily turnover is among top 70 from the top 150 constituents selected based on full market capitalisation in NIFTY Smallcap 250.
- iii. Securities will be excluded if rank based on full market capitalisation falls below 180 from NIFTY Smallcap 250 constituents; or
- iv. Rank based on full market capitalisation is among top 180 from NIFTY Smallcap 250 constituents but rank based on average daily turnover falls below 130 (from top 180 constituents); or
- v. If constituents get excluded from NIFTY Smallcap 250.
- vi. 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 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 |

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