

March 29, 2019

The NIFTY LargeMidcap 250 reflects the performance of a portfolio of 100 large cap and 150 mid cap companies listed on NSE, represented through the NIFTY 100 and the Nifty Midcap 150 index respectively. The aggregate weight of large cap stocks and mid cap stocks is 50% each and are reset on a quarterly basis.

The index can be used for a variety of purposes such as benchmarking, creation of index funds, ETFs and structured products

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.

Portfolio Characteristics

Methodology	Periodic Capped Free Float
No. of Constituents	251
Launch Date	November 30, 2017
Base Date	April 01, 2005
Base Value	1000
Calculation Frequency	End of day
Index Rebalancing	Semi-annual

Index Returns (%)	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	4.30	4.30	5.36	15.61	13.67
Total Return	4.50	4.50	6.46	17.04	15.27

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	13.37	14.21	21.25
Beta (NIFTY 50)	0.92	0.99	0.91
Correlation (NIFTY 50)	0.99	0.93	0.95

Sector Representation

Sector	Weight(%)
FINANCIAL SERVICES	33.17
CONSUMER GOODS	13.78
ENERGY	11.11
IT	8.52
AUTOMOBILE	6.63
PHARMA	6.03
INDUSTRIAL MANUFACTURING	5.13
CONSTRUCTION	4.18
METALS	2.44
SERVICES	2.21
CEMENT & CEMENT PRODUCTS	1.74
CHEMICALS	1.22
FERTILISERS & PESTICIDES	1.01
TELECOM	0.97
MEDIA & ENTERTAINMENT	0.72
HEALTHCARE SERVICES	0.63
TEXTILES	0.50

Fundamentals

P/E	P/B	Dividend Yield
32.52	3.3	1.06

Top constituents by weightage

Company's Name	Weight(%)
HDFC Bank Ltd.	4.60
Reliance Industries Ltd.	4.25
Housing Development Finance Corporation	3.00
Infosys Ltd.	2.63
ICICI Bank Ltd.	2.37
I T C Ltd.	2.37
Tata Consultancy Services Ltd.	1.90
Kotak Mahindra Bank Ltd.	1.65
Larsen & Toubro Ltd.	1.57
RBL Bank Ltd.	1.57

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

- The index has a base date of April 01, 2005 and a base value of 1000
- Index consist of all Stocks forming part of NIFTY 100 and NIFTY Midcap 150 index.
- Aggregate weight of large cap stock and Midcap stocks are capped at 50% each.
- Index shall be reconstituted on a semi-annual basis along with NIFTY 100 and NIFTY Midcap 150 index.
- Weights of large cap and midcap stocks are rebalanced on a quarterly basis.

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 | Tel: +91 22 26598386 | Fax: +91 22 26598120

Learn more at: www.niftyindices.com