

# Index Snapshot

## BSE Midcap 150 Low Volatility 30

### Index at a Glance:

12<sup>th</sup> January 2026

The index measures the performance of the 30 least volatile companies in the BSE 150 Midcap.

This index is ideal for asset managers to run passive strategies on and use it as relevant benchmark for active strategies. Also, for investors taking an exposure through ETFs, Index Funds or other active investments linked to the index.

### Quick Facts:

|                          |   |
|--------------------------|---|
| Launch date              | 12 <sup>th</sup> January 2026                             |
| First value date         | 20 <sup>th</sup> June 2005                                |
| Base value               | 1000  |
| Number of constituents   | 30  |
| Reconstitution Frequency | Quarterly in June, September, December and March          |
| Weighting method         | Capped – Float Adj. Market Cap & Inverse Volatility Score |
| Index Universe           | BSE 150 Midcap  |
| Calculation currencies   | INR   |

### Key Performance Metrics:

All metrics are calculated as on 31<sup>st</sup> December 2025

| Index level (Price Returns) – 21444.75 |        | Index level (Total Returns) – 29114.09 |         |          |
|--|--------|--|---------|----------|
| Returns <sup>1</sup>                   | 1 Year | 3 Years                                | 5 Years | 10 Years |
| Total Returns (TR)                     | 5.78%  | 19.68%                                 | 17.13%  | 15.69%   |
| Price Returns (PR)                     | 4.85%  | 18.32%                                 | 15.68%  | 14.41%   |

| Annualized Risk (Std. Dev) |        | Annualized Risk adj Returns |      |
|----------------------------|--------|-----------------------------|------|
| 1 Year                     | 11.82% | 1 Year                      | 0.49 |
| 3 Years                    | 12.69% | 3 Years                     | 1.55 |
| 5 Years                    | 12.14% | 5 Years                     | 1.41 |
| 10 Years                   | 15.26% | 10 Years                    | 1.03 |

### Top 10 Constituents by Weightage

| Companies                                | Weightage (%) |
|--|---------------|
| Dabur India Limited                      | 5.07%         |
| Marico Limited                           | 5.04%         |
| Hero Motocorp Limited                    | 4.97%         |
| Federal Bank Ltd. (India)                | 4.96%         |
| MRF Limited                              | 4.94%         |
| Lupin Limited                            | 4.94%         |
| UPL Limited                              | 4.93%         |
| Max Financial Services Limited           | 4.93%         |
| Alkem Laboratories Ltd.                  | 4.92%         |
| ICICI Prudential Life Insurance Co. Ltd. | 4.85%         |

### Sector Weightage

| Sectors                    | Weightage (%) |
|----------------------------|---------------|
| Fast Moving Consumer Goods | 23.37%        |
| Consumer Discretionary     | 22.99%        |
| Financial Services         | 17.68%        |
| Healthcare                 | 15.68%        |
| Commodities                | 12.96%        |
| Industrials                | 5.20%         |
| Information Technology     | 1.18%         |
| Diversified                | 0.95%         |

<sup>1</sup>Returns for years 1,3, 5 and 10 respectively are annualized returns