

Is this the missing link in your portfolio?

Small cap

## Mid & Smallcap

First of its kind product in Mid & Small Cap space

Mid cap

Large & Midcap

Large cap

## #FilteredOnFactors

^Top 100 stocks selected carefully on the basis of

Liquidity

Quality

Momentum

Invest in

# Mirae Asset Nifty MidSmallcap400 Momentum Quality 100 ETF

(NSE: MIDSMALL BSE: 544180)

(An open ended scheme replicating/tracking Nifty Midsmallcap400 Momentum Quality 100 Total Return Index)

## Why you may consider investing in the Funds?



First of its kind product, which provides focused exposure to both midcap and smallcap stocks selected based on the combination of momentum and quality factors from the Nifty MidSmallcap400 Index.



Smallcap and midcap segment provide exposure to those companies which are in early and high growth phase of their business cycle.



Nifty MidSmallcap400 Momentum Quality 100 index has generated 22.1% CAGR in last 10 years outperforming Nifty 50 Index by -8.3% with lower risk and drawdowns and Nifty MidSmallcap400 Index by 2.4% on a CAGR basis (Refer Page 2, Table 2)



Investors concerned with valuations may invest in a staggered manner



For Lumpsum investment route, we consider only long-term investment to be ideal at current market levels and valuations

ETF: Exchange Traded Funds | EPS: Earnings Per Share

Pursuant to Clause 2.7 of Part IV of SEBI Master Circular dated June 27, 2024, the universe of "Large Cap" shall consist of top 100 companies, "Mid Cap" shall consist of 101st to 250th company, "Small Cap" shall consist of 251<sup>st</sup> and onwards companies in terms of full market capitalization. ^Top 100 stocks are selected from the Mid Cap & Small Cap Category.

Source: NSE Indices Limited, Data as on Sept 30, 2024; **Past performance may or may not sustain in future.** The index return is in Total Return Variant. The data shown above pertains to the index and does not in manner indicate performance of any scheme of the Fund. Request you to consult your financial advisor or distributor before making investment. Refer detailed index disclaimer on the last page of the document.

## About the index

- Stocks forming part / going to be a part of the parent index Nifty MidSmallcap400 index at the time of review and should have a minimum listing history of 1 year.
- The Nifty MidSmallcap400 Momentum Quality 100 Index aims to track the performance of the 100 small and midcap stocks which are selected based on the combination of momentum and quality factors from Nifty MidSmallcap400 Index.
- The normalized momentum score for each company is determined based on its 6-month and 12-month price return, adjusted for volatility.
- The quality score for each company is determined based on Return on Equity (ROE), financial leverage (Debt/Equity Ratio) and earning (EPS) growth variability analysed during the previous 5 years.
- Companies having percentage of pledged promotor's shares greater than 20% are ineligible for inclusion in the index.
- Each stock in the index is capped at 5%.
- Index rebalancing and reconstitution will be done on a semi-annual basis in June and December.

Source: Data as on Sept 30, 2024. NSE Indices Limited. For detailed index methodology. Please refer [https://www.niftyindices.com/Methodology/Method\\_NIFTY\\_Equity\\_Indices.pdf](https://www.niftyindices.com/Methodology/Method_NIFTY_Equity_Indices.pdf). Four weeks prior notice is given to market from the date of change.

## Table 1: Sectoral Allocation(in %)

**Nifty MidSmallcap400 Momentum Quality 100 Index provides different sectoral exposure compared to other broad-based indices & is currently overweight on sectors like IT and capital goods.**

| Top 10 Sectors              | Nifty MidSmallcap400 Momentum Quality 100 Index | Nifty MidSmallcap 400 Index | Nifty 50 Index |
|-----------------------------|---|-----------------------------|----------------|
| Capital Goods               | 26.3%   | 14.5%                       | -              |
| Financial Services          | 11.1%   | 19.6%                       | 32.9%          |
| Information Technology      | 9.6%  | 6.2%                        | 12.8%          |
| Healthcare                  | 7.9%  | 10.9%                       | 3.9%           |
| Consumer Durables           | 7.2%  | 5.0%                        | 2.7%           |
| Oil, Gas & Consumable Fuels | 6.9%  | 3.3%                        | 11.3%          |
| Metals & Mining             | 6.1%  | 2.6%                        | 3.6%           |
| Construction                | 5.1%  | 1.4%                        | 3.7%           |
| Chemicals                   | 5.0%  | 6.9%                        | -              |
| Power                       | 3.9%  | 1.3%                        | 3.2%           |

Source: NSE Indices Limited, data as on Sept 30, 2024; The data shown above pertains to the index and does not in manner indicate performance of any scheme of the Fund. Request you to consult your financial advisor or distributor before making investment. Historical portfolio of the index has been created and rebalanced periodically based on market data present on those concerned historical periods, which is captured by the index portfolio changes and performance metrics. No additional performance or portfolio assumptions have been made by the AMC. Nifty MidSmallcap400 Momentum Quality 100 Index launch date: February 8, 2024; Prior data is back-tested data developed and vetted by NSE Indices. add note: The sector(s)/stock(s)/issuer(s) mentioned in this presentation do not constitute any research report/recommendation of the same and the Fund may or may not have any future position in these sector(s)/stock(s)/issuer.

## Table 2: Performance Comparison

**Nifty MidSmallcap400 Momentum Quality 100 Index has done relatively well over longer horizon.**

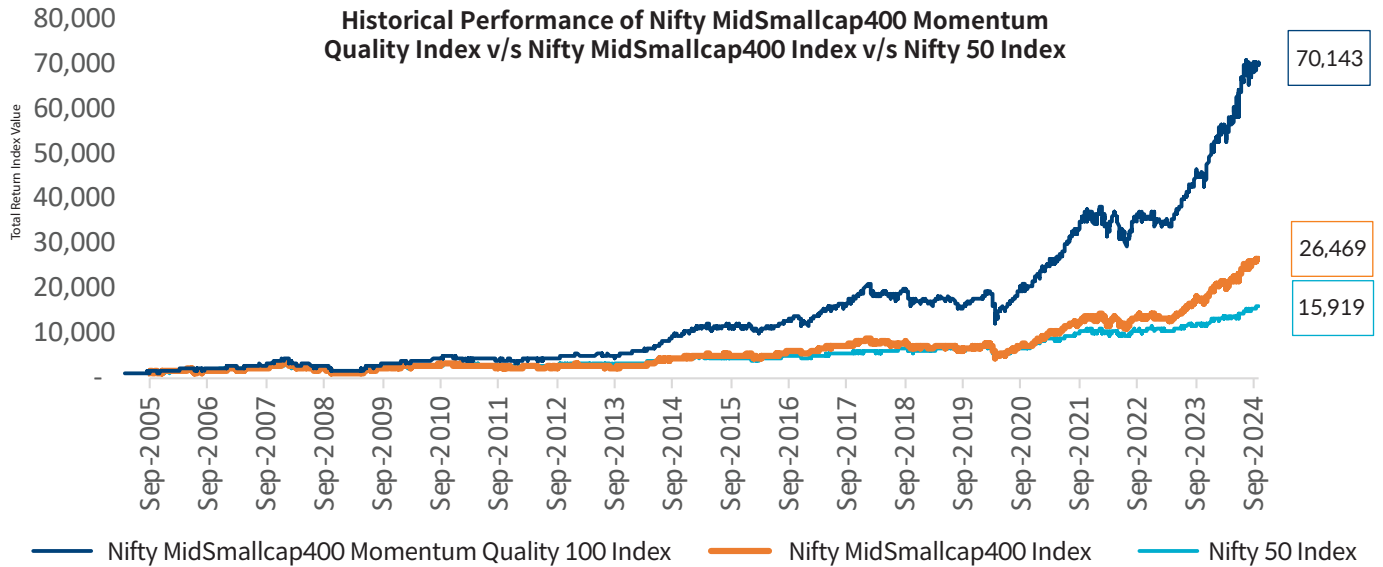
| Performance Comparison |   |                             |                |                        |                         |
|------------------------|---|-----------------------------|----------------|------------------------|-------------------------|
| Period                 | Nifty MidSmallcap400 Momentum Quality 100 Index | Nifty MidSmallcap 400 Index | Nifty 50 Index | Nifty Midcap 150 Index | Nifty Smallcap250 Index |
| Since Inception        | 24.4%   | 18.3%                       | 15.3%          | 18.7%                  | 17.5%                   |
| 15 Years               | 22.6%   | 17.4%                       | 12.8%          | 18.1%                  | 15.8%                   |
| 10 Years               | 22.1%   | 19.7%                       | 13.8%          | 20.6%                  | 17.7%                   |
| 7 Years                | 22.6%   | 20.1%                       | 16.2%          | 21.0%                  | 18.1%                   |
| 5 Years                | 33.0%   | 31.9%                       | 19.0%          | 31.5%                  | 32.7%                   |
| 3 Years                | 25.7%   | 26.3%                       | 14.9%          | 26.1%                  | 26.3%                   |
| 1 Year                 | 53.6%   | 49.4%                       | 33.0%          | 48.2%                  | 51.5%                   |
| 6 Months               | 25.6%   | 27.0%                       | 16.6%          | 26.0%                  | 29.0%                   |
| 3 Months               | 5.3%  | 7.5%                        | 7.8%           | 7.3%                   | 7.9%                    |

**Table 3: Rolling Returns**

| Period  | Nifty MidSmallcap400 Momentum Quality 100 Index | Nifty MidSmallcap 400 Index | Nifty 50 Index |
|---------|---|-----------------------------|----------------|
| 10 year | 23.8%   | 19.6%                       | 14.1%          |
| 7 year  | 19.7%   | 17.1%                       | 13.9%          |
| 5 year  | 20.6%   | 18.2%                       | 14.8%          |
| 3 Year  | 28.3%   | 27.7%                       | 18.0%          |

Source: NSE Indices Limited, data as on Sept 30, 2024; **Past performance may or may not sustain in future.** The index return are in Total Return Variant. The data shown above pertains to the index and does not in manner indicate performance of any scheme of the Fund. Request you to consult your financial advisor or distributor before making investment. . Historical portfolio of the index has been created and rebalanced periodically based on market data present on those concerned historical periods, which is captured by the index portfolio changes and performance metrics. No additional performance or portfolio assumptions have been made by the AMC. Nifty MidSmallcap400 Momentum Quality 100 Index launch date: February 8, 2024; Prior data is back-tested data developed and vetted by NSE Indices. Rolling Returns for a specific period like 3 year rolling return in five year period implies that the return which investor has realized in last 5 years (daily average), with an investment period/horizon of 3 years.

**Nifty MidSmallcap400 Momentum Quality 100 Index has done relatively better than its parent index and Nifty 50 index**



Source: NSE Indices Limited, data as on Sept 30, 2024; **Past performance may or may not sustain in future.** The index return is in Total Return Variant. The data shown above pertains to the index and does not in manner indicate performance of any scheme of the Fund. Request you to consult your financial advisor or distributor before making investment. Refer detailed index disclaimer on the last page of the document

**Table 4: Calendar Year Performance**

| Calendar Year | Nifty MidSmallcap400 Momentum Quality 100 Index | Nifty MidSmallcap 400 Index | Nifty 50 Index | Nifty Midcap 150 Index | Nifty Smallcap250 Index |
|---------------|---|-----------------------------|----------------|------------------------|-------------------------|
| 2023          | 49.0%   | 46.2%                       | 21.3%          | 44.6%                  | 49.1%                   |
| 2022          | -5.4%   | 1.9%                        | 5.7%           | 3.9%                   | -2.6%                   |
| 2021          | 57.8%   | 52.6%                       | 25.6%          | 48.2%                  | 63.3%                   |
| 2020          | 30.6%   | 25.9%                       | 16.1%          | 25.6%                  | 26.5%                   |
| 2019          | 3.2%  | -2.0%                       | 13.5%          | 0.6%                   | -7.3%                   |
| 2018          | -14.9%  | -17.3%                      | 4.6%           | -12.6%                 | -26.1%                  |
| 2017          | 67.4%   | 56.6%                       | 30.3%          | 55.7%                  | 58.5%                   |
| 2016          | 3.7%  | 4.8%                        | 4.4%           | 6.5%                   | 1.4%                    |
| 2015          | 9.4%  | 10.3%                       | -3.0%          | 9.7%                   | 11.3%                   |
| 2014          | 78.8%   | 65.5%                       | 32.9%          | 62.7%                  | 71.7%                   |
| 2013          | 16.2%   | -2.9%                       | 8.1%           | -1.3%                  | -6.4%                   |
| 2012          | 48.7%   | 44.6%                       | 29.4%          | 46.7%                  | 40.4%                   |
| 2011          | -24.1%  | -32.4%                      | -23.8%         | -31.0%                 | -35.1%                  |
| 2010          | 28.2%   | 19.3%                       | 19.2%          | 20.1%                  | 17.6%                   |
| 2009          | 105.6%  | 115.0%                      | 77.6%          | 113.9%                 | 117.4%                  |
| 2008          | -60.4%  | -66.2%                      | -51.3%         | -64.9%                 | -68.6%                  |
| 2007          | 78.7%   | 84.3%                       | 56.8%          | 78.2%                  | 97.4%                   |
| 2006          | 53.4%   | 29.8%                       | 41.9%          | 28.5%                  | 32.9%                   |

Source: NSE Indices Limited, calendar year data as on Dec 31, 2023; **Past performance may or may not sustain in future.** The index return are in Total Return Variant. The data shown above pertains to the index and does not in manner indicate performance of any scheme of the Fund. Request you to consult your financial advisor or distributor before making investment. . Historical portfolio of the index has been created and rebalanced periodically based on market data present on those concerned historical periods, which is captured by the index portfolio changes and performance metrics. No additional performance or portfolio assumptions have been made by the AMC. Nifty MidSmallcap400 Momentum Quality 100 Index launch date: February 8, 2024; Prior data is back-tested data developed and vetted by NSE Indices.

# Mirae Asset Nifty MidSmallcap400 Momentum Quality 100 ETF

(An open ended scheme replicating/tracking Nifty Midsmallcap400 Momentum Quality 100 Total Return Index)

## Fund Details



**Benchmark:**  
Nifty MidSmallcap400 Momentum Quality 100 Total Return Index (TRI)



**Fund Manager:**  
Ms. Ekta Gala  
(Since Inception)  
& Mr. Vishal Singh  
(Since Inception)



**Allotment Date:**  
22<sup>nd</sup> May 2024



**Taxation:**  
Equity

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**Statutory Details:** Trustee: Mirae Asset Trustee Company Private Limited; Investment Manager: Mirae Asset Investment Managers (India) Private Limited (AMC); Sponsor: Mirae Asset Global Investments Company Limited.

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For further information about other schemes (product labelling and performance of the fund) please visit the website of the AMC: [www.miraeassetmf.co.in](http://www.miraeassetmf.co.in)

Please consult your financial advisor or mutual fund distributor before investing

## PRODUCT LABELLING

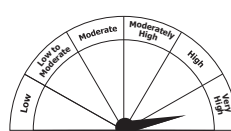
Mirae Asset Nifty MidSmallcap400 Momentum Quality 100 ETF is suitable for investors who are seeking\*

- Returns that commensurate with performance of Nifty MidSmallcap400 Momentum Quality 100 Total Return Index, subject to tracking error over long term
- Investments in equity securities covered by Nifty MidSmallcap400 Momentum Quality 100 Total Return Index

\*Investors should consult their financial advisors if they are not clear about the suitability of the product.

Mirae Asset ETF is a part of Mirae Asset Mutual Fund and is used for Exchange Traded Funds managed by Mirae Asset Investment Managers (India) Private Limited.

### Scheme Riskometer



Investors understand that their principal will be at Very High Risk

Scheme Benchmark:  
Nifty MidSmallcap400 Momentum Quality 100 Total Return Index



The Benchmark is at Very High Risk

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Mutual Fund investments are subject to market risks, read all scheme related documents carefully.

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[customercare@miraeasset.com](mailto:customercare@miraeasset.com)

Contact your financial advisor or mutual fund distributor for details