

March 29, 2019

The corporate group indices are designed to reflect performance of listed companies belonging to a particular corporate group.

The NIFTY Tata Group Index consists of all companies belonging to the Tata Group. The index is computed using the full market capitalisation method. This method is used to measure the total equity value of the Tata group companies listed on National Stock Exchange of India Ltd.

Index Variant: NIFTY Tata Group Cap 25% Index

Portfolio Characteristics

Methodology	Full Market Capitalization
No. of Constituents	23
Launch Date	December 16, 2015
Base Date	April 01, 2005
Base Value	1000
Calculation Frequency	EOD Daily
Index Rebalancing	-

Index Returns (%)	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	5.57	5.57	18.96	10.57	14.40
Total Return	5.73	5.73	20.45	12.13	16.17

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	17.64	17.53	25.17
Beta (NIFTY 50)	0.46	0.82	0.93
Correlation (NIFTY 50)	0.65	0.63	0.82

Sector Representation

Sector	Weight(%)
IT	69.65
CONSUMER GOODS	11.76
METALS	5.80
AUTOMOBILE	5.03
CONSTRUCTION	1.91
SERVICES	1.90
ENERGY	1.83
CHEMICALS	1.38
FINANCIAL SERVICES	0.42
FERTILISERS & PESTICIDES	0.29
INDUSTRIAL MANUFACTURING	0.01

Fundamentals

P/E	P/B	Dividend Yield
26.75	5.23	1.08

Top constituents by weightage

Company's Name	Weight(%)
Tata Consultancy Services Ltd.	69.04
Titan Company Ltd.	9.32
Tata Steel Ltd.	5.40
Tata Motors Ltd.	4.62
Voltas Ltd.	1.91
Tata Power Co. Ltd.	1.83
Indian Hotels Co. Ltd.	1.69
Tata Chemicals Ltd.	1.38
Tata Global Beverages Ltd.	1.18
Trent Ltd.	1.11

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.

Disclaimer: All information contained herewith is provided for reference purpose only. NSE Indices Limited (formerly known as India Index Services & Products Limited-IISL) ensures accuracy and reliability of the above information to the best of its endeavors. However, NSE Indices Limited makes no warranty or representation as to the accuracy, completeness or reliability of any of the information contained herein and disclaim any and all liability whatsoever to any person for any damage or loss of any nature arising from or as a result of reliance on any of the information provided herein. The information contained in this document is not intended to provide any professional advice.

March 29, 2019


Index Methodology

Eligibility Criteria for Selection of Constituent Stocks:

- i. To form part of the index, the company should be listed on the National Stock Exchange of India Ltd. (NSE).
- ii. The company should be forming part of the Tata corporate group.
- iii. All companies that meet the above criteria's are eligible to form part of the index.

Index Re-Balancing:

Inclusion to the index will be done in case of IPO / new listing

Exclusion from the index is done due to suspension or delisting or in case of corporate event such as scheme of arrangement / demerger / acquisition.

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

Contact Us:

Email: indices@nse.co.in | Tel: +91 22 26598386 | Fax: +91 22 26598120

Learn more at: www.niftyindices.com