

March 29, 2019

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

The NIFTY Tata Group 25% Cap Index consists of 10 companies and is based on free float market capitalisation method. At the time of rebalancing of shares/ change in index constituents/ change in investible weight factors (IWFs), the weightage of the index constituent (where applicable) is capped at 25%.

NIFTY Tata Group 25% Cap Index can be used for a variety of purposes such as benchmarking fund portfolios, launching of index funds, ETF's and structured products.

Index Variant: NIFTY Tata Group Index

Portfolio Characteristics

Methodology	Periodic Capped Free Float
No. of Constituents	10
Launch Date	December 16, 2015
Base Date	April 01, 2005
Base Value	1000
Calculation Frequency	EOD Daily
Index Rebalancing	Semi-Annually

Index Returns (%)	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	4.63	4.63	-0.54	7.05	11.73
Total Return	4.69	4.69	0.53	8.24	13.39

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	16.10	18.51	26.07
Beta (NIFTY 50)	0.73	1.10	1.03
Correlation (NIFTY 50)	0.95	0.80	0.88

Sector Representation

Sector	Weight(%)
CONSUMER GOODS	26.19
IT	24.64
METALS	16.04
AUTOMOBILE	12.93
CONSTRUCTION	5.95
ENERGY	5.46
SERVICES	4.58
CHEMICALS	4.22

Fundamentals

P/E	P/B	Dividend Yield
26.65	2.85	0.89

Top constituents by weightage

Company's Name	Weight(%)
Tata Consultancy Services Ltd.	24.64
Titan Company Ltd.	19.43
Tata Steel Ltd.	16.04
Tata Motors Ltd.	12.93
Voltas Ltd.	5.95
Tata Power Co. Ltd.	5.46
Indian Hotels Co. Ltd.	4.58
Tata Chemicals Ltd.	4.22
Tata Global Beverages Ltd.	3.47
Trent Ltd.	3.29

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. 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. Companies must rank within the top 800 by average full market capitalisation and average daily turnover for the last six months.
- iv. A company which comes out with an IPO / new listing will be eligible for inclusion in the index after it fulfils the eligibility criteria for a 3 month period.
- v. Final selection of 10 companies shall be done based on free float market capitalisation.

Index Re-Balancing:

Index is re-balanced on quarterly basis for review of indices, average data for six months ending the cut-off data is considered.

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

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