

December 31, 2021

The Nifty Total Market Index will track the performance of 750 stocks covering large, mid, small and microcap segments. All stocks that are part of Nifty 500 index and Nifty Microcap 250 index form part of the Nifty Total Market index. The weight of the stocks in the index is based on their free-float market capitalization.

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

Index Variant: Nifty Total Market Total Returns Index.

Portfolio Characteristics

Methodology	Free Float Market Capitalization
No. of Constituents	751
Launch Date	October 13, 2021
Base Date	April 01, 2005
Base Value	1000
Calculation Frequency	End of day
Index Rebalancing	Semi - Annually

Index Returns (%)	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	-0.08	30.95	30.95	16.54	13.49
Total Return	0.13	32.35	32.35	17.91	15.07

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	15.09	17.68	21.43
Beta (NIFTY 50)	0.94	0.95	0.95
Correlation (NIFTY 50)	0.97	0.98	0.98

Sector Representation

Sector	Weight(%)
FINANCIAL SERVICES	28.93
IT	14.75
CONSUMER GOODS	11.46
OIL & GAS	9.33
AUTOMOBILE	5.07
PHARMA	4.61
METALS	3.86
CONSTRUCTION	3.16
INDUSTRIAL MANUFACTURING	2.95
POWER	2.76
CEMENT & CEMENT PRODUCTS	2.46
CHEMICALS	2.09
TELECOM	2.03
CONSUMER SERVICES	2.00
SERVICES	1.41
HEALTHCARE SERVICES	1.07
FERTILISERS & PESTICIDES	0.90
TEXTILES	0.58
MEDIA, ENTERTAINMENT &	0.52
PAPER AND JUTE	0.07
UTILITIES	0.01

Fundamentals

P/E	P/B	Dividend Yield
25.6	4.18	1.13

Top constituents by weightage

Company's Name	Weight(%)
Reliance Industries Ltd.	6.93
Infosys Ltd.	5.94
HDFC Bank Ltd.	5.49
ICICI Bank Ltd.	4.36
Housing Development Finance Corporation	3.97
Tata Consultancy Services Ltd.	3.28
Kotak Mahindra Bank Ltd.	2.24
Larsen & Toubro Ltd.	1.94
Hindustan Unilever Ltd.	1.79
ITC Ltd.	1.62

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 will include all the stocks of Nifty 500 and Nifty Microcap 250 Indices at every point in time.
- Index reconstitution will be aligned with the rebalancing of Nifty 500 and Nifty Microcap 250 Indices and will be done on a semi-annual basis and made effective from the last trading day of March and September, using 6 month ended average data for January and July respectively.
- Index is reconstituted on a semi-annual basis in March and September.

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 Advisory Committee (Equity) 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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