

for immediate use **PRESS RELEASE****Tata Asset Management launches Alpha-based passive investment strategy on Nifty200 Alpha 30 Index**

Mumbai, August 19, 2024: Tata Asset Management Company has announced the launch of Tata Nifty200 Alpha 30 Index Fund that aims to track the performance of the top 30 companies with high alpha within the Nifty200 Index. The alpha factor based passive investing strategy seeks to benefit from continued trends in the market. It adjusts to changing market conditions and increases the coverage and weightage of outperforming sectors/stocks and underweights underperforming sectors/stocks.

The Index's methodology measures excess return generated by the portfolio relative to its benchmark index Nifty200 after adjusting for risk and volatility. Based on the alpha factor, the fund identifies and includes stocks that generate returns above the broad market return and risk-free return, giving more importance to stocks which generate high excess returns per unit of risk. As a result, Nifty200 Alpha 30 Index has been able to outperform market cap weighted indices like Nifty200 during market upturns. However, it should be noted that Nifty200 Alpha 30 Index may underperform vis-à-vis Nifty200 during market downturns.

At the launch of the index fund, **Anand Vardarajan, Chief Business Officer, Tata Asset Management**, said, "This strategy aims to capture extra returns over what Nifty200 index could provide by selecting the top 30 stocks which can deliver alpha. This is yet another differentiated offering from our side with a view to building our product portfolio. We believe these could add value to clients when it comes to constructing and diversifying their investment portfolio."

While sector exposure will change to reflect the outperforming sectors, the index will maintain a stock cap of 5% which makes the index diversified across sectors and stocks.

TATA ASSET MANAGEMENT PRIVATE LIMITED

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The Nifty200 Alpha 30 Index methodology measures excess investment return relative to the Benchmark index Nifty200 using 1 year trailing price. Top 30 stocks with highest Jensen's Alpha are chosen, allocating more weight to stocks which generate high Alpha per unit of risk, i.e., volatility. Our Tata Nifty200 Alpha 30 Index Fund replicates this index.

Index is re-balanced on a quarterly basis using data ending last trading day of February, May, August, and November. The stocks should have a minimum listing history of 1 year as on the cut-off date and should be available for trading in derivative segment (F&O) as on the effective date.

Enclosed below are the details about the **Tata Nifty200 Alpha 30 Index Fund**:

Scheme Name	Tata Nifty200 Alpha 30 Index Fund
NFO Period	19th August, 2024 to 2nd September, 2024
Scheme re-opens on or before	11th September, 2024
Investment Objective	The investment objective of the scheme is to provide returns, before expenses, that commensurate with the performance of Nifty200 Alpha 30 Index (TRI), subject to tracking error. There is no assurance or guarantee that the investment objective of the scheme will be achieved. The scheme does not assure or guarantee any returns.
Type of Scheme	An open-ended scheme replicating / tracking Nifty200 Alpha 30 Index (TRI).
Fund Manager	Kapil Menon

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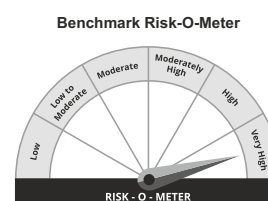
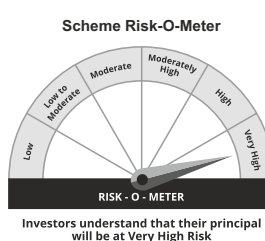
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Benchmark	Nifty200 Alpha 30 Index (TRI)
Min. Application Amount (During NFO)	Rs. 5,000/- and in multiple of Re.1/- thereafter
Load Structure	Entry Load: Not Applicable (Pursuant to provision no. 10.4.1.a of SEBI Master Circular on Mutual Fund dated May 19, 2023, no entry load will be charged by the Scheme to the investor) Exit Load: 0.25 % of the applicable NAV, if redeemed on or before 15 days from the date of allotment. Exit load (if any) charged to the unit holders by the Mutual Fund on redemption (including switch-out) of units shall be credited to the scheme net of Goods & Services Tax. Goods & Services Tax on exit load, if any, shall be paid out of the exit load proceeds.

This product is suitable for investors who are seeking*:

- Long Term Capital Appreciation
- Investment in equity and equity related instruments comprising of Nifty200 Alpha 30 Index.

***Investors should consult their financial advisors if in doubt about whether the product is suitable for them.**



(The above product labelling assigned during NFO is based on internal assessment of the scheme characteristics or model portfolio and the same may vary post NFO when the actual investments are made. The same shall be updated as per provision no. 17.4.1.i of SEBI Master Circular on Mutual Fund dated 27.06.2024, on Product labelling in mutual fund schemes on ongoing basis.)

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

About Tata Asset Management

Established in 1994, Tata Asset Management Private Limited is the investment manager for Tata Mutual Fund. It is one of the oldest mutual funds in India with a unique folio base of over 61,70,000 (as on 31st July 2024). Tata Mutual Fund takes pride in managing the investments of the common man right from childhood to retirement. It offers a wide choice of funds for every need across the entire risk return spectrum. These include equity funds, debt funds, hybrid funds and few others.

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