

**March 28, 2024**

Nifty100 ESG Index is designed to reflect the performance of companies within Nifty 100 index based on Environmental, Social and Governance (ESG) risk score. The weight of each constituent in the index is tilted based on ESG risk score assigned to the company, i.e. the constituent weight is derived from its free float market capitalization and modified ESG risk score.

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

Index Variant: Nifty100 ESG Total Returns Index.

### Portfolio Characteristics

Methodology	Tilt Weighted
No. of Constituents	95
Launch Date	March 27, 2018
Base Date	April 01, 2011
Base Value	1000
Calculation Frequency	Real-Time
Index Rebalancing	Semi-Annual

Index Returns (%)	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	3.96	3.96	36.33	14.83	12.01
Total Return	4.08	4.08	37.71	16.15	13.50

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	10.06	18.62	16.87
Beta (NIFTY 50)	0.95	0.96	0.99
Correlation (NIFTY 50)	0.94	0.98	0.98

### Sector Representation

Sector	Weight(%)
Financial Services	31.01
Information Technology	16.83
Automobile and Auto Components	9.54
Fast Moving Consumer Goods	7.57
Oil, Gas & Consumable Fuels	5.83
Healthcare	4.65
Consumer Durables	4.35
Consumer Services	2.91
Telecommunication	2.90
Metals & Mining	2.65
Power	2.63
Services	2.38
Construction Materials	2.23
Construction	1.94
Chemicals	1.29
Capital Goods	0.79
Realty	0.51

### Fundamentals

P/E	P/B	Dividend Yield
25.38	4.53	1.08

### Top constituents by weightage

Company's Name	Weight(%)
Infosys Ltd.	5.99
HDFC Bank Ltd.	5.47
ICICI Bank Ltd.	4.05
Axis Bank Ltd.	3.35
Kotak Mahindra Bank Ltd.	3.30
Bharti Airtel Ltd.	2.90
HCL Technologies Ltd.	2.90
Tata Motors Ltd.	2.78
Tata Consultancy Services Ltd.	2.63
Reliance Industries Ltd.	2.21

## 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 has a base date of April 01, 2011 and a base value of 1000
- To form part of the Nifty100 ESG Index, stocks should qualify the following eligibility criteria:
  - o Stocks should form part of Nifty 100
  - o Companies should have an ESG risk score
  - o Companies with a controversy category of 4 and 5 will be excluded (scale: 1-5, category 1 being least controversial)
  - o Companies engaged in the business of tobacco, alcohol, controversial weapons and gambling operations shall be excluded.

The number of constituents in the index is variable. Weight of each stock in the index is based on its free-market capitalization and modified ESG risk score. Index has a sector cap and each constituent is capped at lower of 8% or 5 times of the weight of the stock in the index based only on free-float market capitalization. Index is reconstituted on a semi-annual basis. For more details refer the equity index methodology document.

#### 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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