

August 31, 2020

The Nifty100 ESG Sector Leaders Index aims to track the performance of select companies within each sector of the Nifty 100 which have scored well on management of ESG risk and which do not have involvement in any major controversies. The index provides ~75% coverage of Free Float Market capitalization of eligible stocks within each sector of Nifty 100. The weights of the stocks are based on their free-float market capitalisation subject to a stock cap of 10%.

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

Portfolio Characteristics

Methodology	Periodic Capped Free Float MCap
No. of Constituents	48
Launch Date	June 15, 2020
Base Date	January 01, 2014
Base Value	1000
Calculation Frequency	EOD Daily
Index Rebalancing	Semi - Annually

Index Returns (%)	QTD	YTD	1 Year	5 Years	Since Inception
Price Return	7.58	-2.06	4.63	7.93	10.55
Total Return	7.92	-1.13	5.97	9.43	12.13

Statistics ##	1 Year	5 Years	Since Inception
Std. Deviation *	29.23	17.31	16.80
Beta (NIFTY 50)	0.93	0.95	0.96
Correlation (NIFTY 50)	0.99	0.99	0.99

Sector Representation

Sector	Weight(%)
FINANCIAL SERVICES	29.73
IT	20.01
CONSUMER GOODS	12.96
OIL & GAS	12.51
AUTOMOBILE	5.30
TELECOM	4.23
PHARMA	3.48
CONSTRUCTION	3.48
CEMENT & CEMENT PRODUCTS	2.98
METALS	2.04
POWER	1.38
SERVICES	0.67
MEDIA & ENTERTAINMENT	0.56
TEXTILES	0.33
INDUSTRIAL MANUFACTURING	0.31

Fundamentals

P/E	P/B	Dividend Yield
36.57	3.83	1.63

Top constituents by weightage

Company's Name	Weight(%)
Reliance Industries Ltd.	10.78
Infosys Ltd.	10.26
HDFC Bank Ltd.	9.84
Housing Development Finance Corporation	9.10
Tata Consultancy Services Ltd.	7.15
Kotak Mahindra Bank Ltd.	6.19
Hindustan Unilever Ltd.	5.70
Bharti Airtel Ltd.	3.72
Larsen & Toubro Ltd.	3.48
Axis Bank Ltd.	3.38

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 January 01, 2014 and a base value of 1000.
- To form part of Nifty100 ESG Sector Leaders index, stocks should qualify the following eligibility criteria:
 - All stocks forming part of Nifty100 at the time of review are eligible to be the part of this index (June and December).
 - Only ordinary equity shares will be considered.
 - Companies with 'ESG risk score' greater than or equal to 40, which are categorised as 'severe' category shall be excluded.
 - Companies whose 'ESG risk score' is greater than the 'Global Subindustry Average ESG risk score' shall be excluded.
 - Companies with controversy category of 4 and 5 shall be excluded.
 - Companies which derive 25% or more of their revenues from cigarettes, breweries, weapons, gambling, and nuclear power or any revenue from 'controversial weapons' subject to the company disclosures made under segment revenue break up in its annual report shall be excluded.

The number of constituents in the index is variable. The weight of the stock in the index is calculated based on its free-float market-capitalisation subject to stock cap of 10%. Index is reconstituted on a semi-annual basis in June and December.

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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