

July 31, 2018

NIFTY 100 represents top 100 companies based on full market capitalisation from NIFTY 500. This index intends to measure the performance of large market capitalisation companies. The NIFTY 100 tracks the behavior of combined portfolio of two indices viz. NIFTY 50 and NIFTY Next 50.

NIFTY 100 is computed using free float market capitalization method wherein the level of the index reflects total free float market value of all the stocks in the index relative to a particular base market capitalization value.

NIFTY 100 Index can be used for a variety of purposes such as benchmarking fund portfolios, launching of index funds, ETFs and structured products.

Index Variants: NIFTY 100 Total Returns Index, NIFTY100 Equal Weight Index.

Portfolio Characteristics

| | |
|-----------------------|----------------------------------|
| Methodology | Free Float Market Capitalization |
| No. of Constituents | 101 |
| Launch Date | December 01, 2005 |
| Base Date | January 01, 2003 |
| Base Value | 1000 |
| Calculation Frequency | Online Daily |
| Index Rebalancing | Semi-Annually |

Sector Representation

| Sector | Weight(%) |
|--------------------------|-----------|
| FINANCIAL SERVICES | 34.86 |
| ENERGY | 13.49 |
| CONSUMER GOODS | 13.03 |
| IT | 11.61 |
| AUTOMOBILE | 8.96 |
| METALS | 4.00 |
| CONSTRUCTION | 3.26 |
| PHARMA | 3.22 |
| CEMENT & CEMENT PRODUCTS | 2.59 |
| TELECOM | 1.65 |
| SERVICES | 1.00 |
| INDUSTRIAL MANUFACTURING | 0.84 |
| MEDIA & ENTERTAINMENT | 0.71 |
| FERTILISERS & PESTICIDES | 0.45 |
| CHEMICALS | 0.33 |

Statistics

| | QTD | YTD | 1 Year | 5 Years | Since Inception |
|---------------|------|------|--------|---------|-----------------|
| Returns (%) # | 5.83 | 5.91 | 11.67 | 15.65 | 17.05 |

| | 1 Year | 5 Years | Since Inception |
|------------------------|--------|---------|-----------------|
| Std. Deviation * | 10.56 | 14.16 | 22.63 |
| Beta (NIFTY 50) | 1.01 | 1.00 | 0.99 |
| Correlation (NIFTY 50) | 0.99 | 0.99 | 1.00 |

Fundamentals

| P/E | P/B | Dividend Yield |
|-------|------|----------------|
| 29.88 | 3.66 | 1.19 |

Top constituents by weightage

| Company's Name | Weight(%) |
|---|-----------|
| HDFC Bank Ltd. | 8.62 |
| Reliance Industries Ltd. | 8.02 |
| Housing Development Finance Corporation | 6.19 |
| Infosys Ltd. | 4.99 |
| I T C Ltd. | 4.89 |
| Tata Consultancy Services Ltd. | 4.00 |
| ICICI Bank Ltd. | 3.76 |
| Kotak Mahindra Bank Ltd. | 3.35 |
| Larsen & Toubro Ltd. | 3.09 |
| Maruti Suzuki India Ltd. | 2.43 |

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 be considered for inclusion in NIFTY 100 index, companies must form part of NIFTY 500.
- ii. All constituent's part of NIFTY 50 will be included in NIFTY 100
- iii. Securities will be included if rank based on full market capitalisation is among top 90
- iv. Securities will be included if full market capitalisation is twice of the last constituent in NIFTY 100
- v. Securities will be excluded if rank based on full market capitalisation falls below 110 or if constituents get excluded from NIFTY 500
- vi. Eligibility criteria for newly listed security is checked based on the data for a three-month period instead of a six-month period

Index Re-Balancing:

Index is re-balanced on semi-annual basis. The cut-off date is January 31 and July 31 of each year, i.e. For semi-annual review of indices, average data for six months ending the cut-off date is considered. Four weeks prior notice is given to market from the date of change.

Index Governance:

A professional team at IISL manages NIFTY 100 Index. There is a three-tier governance structure comprising the Board of Directors of IISL, 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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Learn more at: www.niftyindices.com

Bloomberg - NSE100 Index

Thomson Reuters - .NIFTY100