

Description

The S&P BSE SENSEX is India's most tracked bellwether index. It is designed to measure the performance of the 30 largest, most liquid and financially sound companies across key sectors of the Indian economy that are listed at BSE Ltd.

Index Attributes

The index represents large-cap companies listed at BSE Ltd. and is calculated based on a float-adjusted market-cap-weighted methodology. Widely used as both a benchmark and an investable index, the S&P BSE SENSEX has a long history of more than 30 years and covers more than 40% of total market cap of the listed universe at BSE Ltd. The index generally attempts to maintain index sector weights that are broadly in line with the overall market.

Quick Facts

WEIGHTING METHOD	Float-adjusted market cap weighted
REBALANCING FREQUENCY	Semiannually in June and December
CALCULATION FREQUENCY	Real time
CALCULATION CURRENCIES	INR, USD
LAUNCH DATE	January 1, 1986
FIRST VALUE DATE	April 3, 1979

For more information, view the methodology document at <https://www.spglobal.com/spdji/en/documents/methodologies/methodology-sp-bse-indices.pdf>.

All information for an index prior to its Launch Date is back-tested, based on the methodology that was in effect on the Launch Date. Back-tested performance, which is hypothetical and not actual performance, is subject to inherent limitations because it reflects application of an Index methodology and selection of index constituents in hindsight. No theoretical approach can take into account all of the factors in the markets in general and the impact of decisions that might have been made during the actual operation of an index. Actual returns may differ from, and be lower than, back-tested returns.

Historical Performance

* Data has been re-based at 100



Performance

INDEX LEVEL	RETURNS			ANNUALIZED RETURNS			
	1 MO	3 MOS	YTD	1 YR	3 YRS	5 YRS	10 YRS
TOTAL RETURNS							
112,993.5	1.59%	2.1%	2.1%	26.5%	15.54%	15.1%	14.11%
PRICE RETURNS							
73,651.35	1.59%	1.95%	1.95%	24.85%	14.16%	13.75%	12.65%
BENCHMARK* TOTAL RETURNS							
40,424.15	0.86%	4.49%	4.49%	40.16%	19.3%	17.4%	15.95%
BENCHMARK* PRICE RETURNS							
32,043.2	0.84%	4.31%	4.31%	38.36%	17.8%	15.93%	14.47%

* The index benchmark is the S&P BSE 500

Calendar Year Performance

2023	2022	2021	2020	2019	2018	2017	2016	2015	2014
TOTAL RETURNS									
20.33%	5.8%	23.23%	17.16%	15.66%	7.23%	29.56%	3.47%	-3.68%	31.87%
PRICE RETURNS									
18.74%	4.44%	21.99%	15.75%	14.38%	5.91%	27.91%	1.95%	-5.03%	29.89%
BENCHMARK* TOTAL RETURNS									
26.55%	4.77%	31.63%	18.41%	8.98%	-1.81%	37.6%	5.15%	0.45%	38.93%
BENCHMARK* PRICE RETURNS									
24.85%	3.34%	30.11%	16.8%	7.75%	-3.08%	35.94%	3.78%	-0.82%	36.96%

* The index benchmark is the S&P BSE 500

Risk

ANNUALIZED RISK			ANNUALIZED RISK-ADJUSTED RETURNS		
3 YRS	5 YRS	10 YRS	3 YRS	5 YRS	10 YRS
STD DEV					
12.85%	18.46%	16.22%	1.21	0.82	0.87
BENCHMARK* STD DEV					
13.18%	18.97%	16.76%	1.46	0.92	0.95

Risk is defined as standard deviation calculated using monthly values.

* The index benchmark is the S&P BSE 500

Fundamentals

P/E [TRAILING]	P/E [PROJECTED]	P/B	INDICATED DIV YIELD	P/SALES	P/CASH FLOW
25.18	25.2	4.2	1.16%	3.75	-14.53

As of March 28, 2024. Fundamentals are updated on approximately the fifth business day of each month.

Index Characteristics

NUMBER OF CONSTITUENTS	30
CONSTITUENT MARKET CAP [INR CRORE]	
MEAN TOTAL MARKET CAP	488,532.22
LARGEST TOTAL MARKET CAP	2,014,009.41
SMALLEST TOTAL MARKET CAP	121,061.62
MEDIAN TOTAL MARKET CAP	346,367.64
WEIGHT LARGEST CONSTITUENT [%]	13.1
WEIGHT TOP 10 CONSTITUENTS [%]	66.1

ESG Carbon Characteristics

CARBON TO VALUE INVESTED [METRIC TONS CO ₂ e/\$1M INVESTED]*	216.82
CARBON TO REVENUE [METRIC TONS CO ₂ e/\$1M REVENUES]*	964.9
WEIGHTED AVERAGE CARBON INTENSITY [METRIC TONS CO ₂ e/\$1M REVENUES]*	674.19
FOSSIL FUEL RESERVE EMISSIONS [METRIC TONS CO ₂ / \$1M INVESTED]	56.47

*Operational and first-tier supply chain greenhouse gas emissions.
For more information, please visit: www.spdji.com/esg-carbon-metrics.

Top 10 Constituents By Index Weight

CONSTITUENT	SYMBOL	SECTOR*
HDFC Bank Ltd	500180	Financials
Reliance Industries Ltd	500325	Energy
ICICI Bank Ltd	532174	Financials
Infosys Ltd	500209	Information Technology
Larsen & Toubro Ltd	500510	Industrials
ITC Ltd	500875	Consumer Staples
Tata Consultancy Services Ltd	532540	Information Technology
Bharti Airtel Ltd	532454	Communication Services
Axis Bank Ltd	532215	Financials
State Bank of India	500112	Financials

*Based on GICS® sectors

Tickers

	TICKER	REUTERS
PRICE RETURNS	SENSEX	.BSESN
TOTAL RETURNS	SENSEXTR	.BSESNTR

Disclaimer

Source: Asia Index Private Limited.

The launch date of the S&P BSE SENSEX was January 1, 1986. The launch date of the S&P BSE 500 was August 9, 1999.

All information presented prior to the index launch date is back-tested. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. Past performance is not a guarantee of future results. Please see the Performance Disclosure at <http://www.asiaindex.co.in/regulatory-affairs-disclaimers/> for more information regarding the inherent limitations associated with back-tested performance.

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