

```
In [1]: import pandas as pd
import time
import yfinance as yf
from random import randint
import os
os.chdir(r"C:\Users\utpala mohapatra\Documents\python_folder\python_datasets\')
```

Lets load the data

```
In [2]: df = pd.read_csv('nifty50_tickers - ind_nifty50list.csv')
df.head()
```

Out[2]:	Symbol
0	ADANI PORTS.NS
1	ASIANPAINT.NS
2	AXISBANK.NS
3	BAJAJ-AUTO.NS
4	BAJAJFINSV.NS
5	BPCL.NS
6	BHARTIARTL.NS
7	BRITANNIA.NS
8	CPIA.NS
9	COALINDIA.NS
10	DIVISLAB.NS
11	DREDDY.NS
12	EICHERMOT.NS
13	GAIL.NS
14	GRASIM.NS
15	HCLTECH.NS
16	HDFCBANK.NS
17	HEROMOTOCO.NS
18	HINDALCO.NS
19	HINDUNILVR.NS
20	ICICIBANK.NS
21	ITC.NS
22	INDUSINDBK.NS
23	INFY.NS
24	JSWSTEEL.NS
25	KOTAKBANK.NS
26	LT.NS
27	M&M.NS
28	MARUTI.NS
29	NESTLEIND.NS
30	ONGC.NS
31	POWERGRID.NS
32	RELIANCE.NS
33	SBILIFE.NS
34	SHREECEM.NS
35	SBIN.NS
36	SUNFARM.NS
37	TCS.NS
38	TATAMOTORS.NS
39	TATATEL.NS
40	TECH.NS
41	TITAN.NS
42	UPL.NS
43	UTTRACMC.NS
44	WIPRO.NS

Convert the symbols to list

```
In [3]: index_tickers = df.Symbol.to_list()
index_tickers
```

```
Out[3]: ['ADANI PORTS.NS',
'ASIANPAINT.NS',
'AXISBANK.NS',
'BAJAJ-AUTO.NS',
'BAJAFINANCE.NS',
'BAJAJFINSV.NS',
'BPCL.NS',
'BHARTIARTL.NS',
'BRITANNIA.NS',
'CPIA.NS',
'COALINDIA.NS',
'DIVISLAB.NS',
'DREDDY.NS',
'EICHERMOT.NS',
'GAIL.NS',
'GRASIM.NS',
'HCLTECH.NS',
'HDFCBANK.NS',
'HEROMOTOCO.NS',
'HINDALCO.NS',
'HINDUNILVR.NS',
'ICICIBANK.NS',
'ITC.NS',
'INDUSINDBK.NS',
'INFY.NS',
'JWSSTEEL.NS',
'KOTAKBANK.NS',
'LT.NS',
'M&M.NS',
'MARUTI.NS',
'NESTLEIND.NS',
'ONGC.NS',
'POWERGRID.NS',
'RELIANCE.NS',
'SBILIFE.NS',
'SHREECEM.NS',
'SBIN.NS',
'SUNFARM.NS',
'TCS.NS',
'TATAMOTORS.NS',
'TATATEL.NS',
'TECH.NS',
'TITAN.NS',
'UPL.NS',
'UTTRACMC.NS',
'WIPRO.NS']
```

Lets check for the Reliance

```
In [4]: reliance = yf.Ticker('RELIANCE.NS')
reliance_df = reliance.sustainability.T
reliance_df
```

```
Out[4]: 2022-8      palmOil      controversialWeapons      gambling      socialScore      nuclear      furLeather      alcoholic      gmo      catholic      socialPercentile      ...      ESGPerformance
```

Value	False	False	False	False	10.1	False	False	False	False	True	None	...	OUT_PEF
-------	-------	-------	-------	-------	------	-------	-------	-------	-------	------	------	-----	---------

1 rows x 27 columns

A new dataframe esg_data is created. All the tickers' sustainability from the index_tickers list are collected and added to this new dataframe.

```
In [5]: esg_data = pd.DataFrame()
for ticker in index_tickers:
    print(ticker)
    ticker_name = yf.Ticker(ticker)
    try:
        if ticker_name.sustainability is not None:
            ticker_df = ticker_name.sustainability.T
            esg_data = esg_data.append(ticker_df)
            time.sleep(randint(2,5))
        except (IndexError, ValueError) as e:
            print(f'({ticker}) did not run')
        pass
```

```
ADANI PORTS.NS
ASIANPAINT.NS
AXISBANK.NS
BAJAJ-AUTO.NS
BAJAFINANCE.NS
BAJAJFINSV.NS
BPCL.NS
BHARTIARTL.NS
BRITANNIA.NS
CPIA.NS
COALINDIA.NS
DIVISLAB.NS
DREDDY.NS
EICHERMOT.NS
GAIL.NS
GRASIM.NS
HCLTECH.NS
HDFCBANK.NS
HEROMOTOCO.NS
HINDALCO.NS
HINDUNILVR.NS
ICICIBANK.NS
ITC.NS
INDUSINDBK.NS
INFY.NS
JWSSTEEL.NS
KOTAKBANK.NS
LT.NS
M&M.NS
MARUTI.NS
NESTLEIND.NS
ONGC.NS
POWERGRID.NS
RELIANCE.NS
SBILIFE.NS
SHREECEM.NS
SBIN.NS
SUNFARM.NS
TCS.NS
TATAMOTORS.NS
TATATEL.NS
TECH.NS
TITAN.NS
UPL.NS
UTTRACMC.NS
WIPRO.NS
```

The new Dataframe esg_data is shown.

```
In [6]: esg_data.head()
esg_data.reset_index(drop=True)
```

```
Out[6]: 2022-8      palmOil      controversialWeapons      gambling      socialScore      nuclear      furLeather      alcoholic      gmo      catholic      socialPercentile      ...      coal      petcid
```

0	False	False	False	False	3.15	False	False	False	False	False	None	...	False	Fal
1	False	False	False	False	9.03	False	False	False	False	False	None	...	False	Fal
2	False	False	False	False	12.07	False	False	False	False	False	None	...	False	Fal
3	False	False	False	False	5.58	False	False	False	False	False	None	...	False	Fal
4	False	False	False	False	11.44	False	False	False	False	False	None	...	False	Fal
5	False	False	False	False	8.4	False	False	False	False	False	None	...	False	Fal

6	False	False	False	False	7.92	False	False	False	False	False	None	...	False	Fal
7	False	False	False	False	18.23	False	False	False	False	True	None	...	False	Fal
8	False	False	False	False	11.85	False	False	False	False	False	None	...	True	Fal
9	False	False	False	False	17.16	False	False	False	False	True	None	...	False	Fal
10	False	False	False	False	3.28	False	False	False	False	False	None	...	False	Fal
11	False	False	False	False	11.11	False	False	False	False	False	None	...	False	Fal
12	False	False	False	False	11.21	False	False	False	False	False	None	...	False	Fal

13	False	False	False	False	6.1	False	False	False	False	False	None	...	False	Fal
14	False	False	False	False	16.31	False	False	False	False	False	None	...	False	Fal
15	False	False	False	False	2.97	False	False	False	False	False	None	...	False	Fal
16	False	False	False	False	9.56	False	False	False	False	False	None	...	False	Fal
17	False	False	False	False	8.7	False	False	False	False	False	None	...	False	Fal
18	False	False	False	False	7.89	False	False	False	False	False	None	...	False	Fal
19	False	False	False	False	11.95	False	False	False	False	False	None	...	False	Fal
20	False	False	False	False	14.3	False	False	False	False	False	None	...	False	Fal
21	False	False	False	False	9.19	False	False	False	False	False	None	...	False	Fal
22	False	False	False	False	7.41	False	False	False	False	False	None	...	False	Fal

23	False	False	False	False	11.98	False	False	False	False	False	0	...	False	Fal
24	False	False	False	False	10.91	False	False	False	False	False	0	...	False	Fal
25	False	True	False	False	13.86	False	False	False	False	True	0	...	False	Fal
26	False	False	False	False	10.41	False	False	False	False	False	0	...	False	Fal
27	False	False	False	False	13.85	False	False	False	False	False	0	...	False	Fal
28	False	False	False	False	13.45	False	False	False	False	False	0	...	True	Fal
29	False	False	False	False	10.63	False	False	False	False	False	0	...	False	Fal
30	False	False	False	False	17.74	False	False	False	False	False	0	...	False	Fal
31	False	False	False	False	10.1	False	False	False	False	True	0	...	False	Fal
32	False	False	False	False	4.19	False	False	False	False	False	0	...	True	Fal
33	False	False	False	False	13.74	False	False	False	False	False	0	...	False	Fal
34	False	False	False	False	20.16	False	False	False	False	True	0	...	False	Fal
35	False	False	False	False	6.58	False	False	False	False	False	0	...	False	Fal
36	False	False	False	False	14.01	False	False	False	False	False	0	...	False	Fal
37	False	False	False	False	15.4	False	False	False	False	True	0	...	True	Fal
38	False	False	False	False	6.13	False	False	False	False	False	0	...	False	Fal
39	False	False	False	False	7.09	False	False	False	False	False	0	...	False	Fal
40	False	False	False	False	6.92	False	False	False	False	False	0	...	False	Tr
41	False	False	False	False	6.67	False	False	False	False	False	0	...	False	Fal
42	False	False	False	False	6.75	False	False	False	False	False	None	...	False	Fal

43 rows x 28 columns

Some of the tickers from the index tickers lists could not added to the esg_data because of no sustainability information , those tickers are shown below.

```
In [7]: esg_tickers = esg_data['Symbol']
no_esg_data = list(set(index_tickers) - set(esg_tickers))
print(no_esg_data)
```

```
Out[7]: ['BAJAFINANCE.NS', 'DIVISLAB.NS', 'HDFCLIFE.NS', 'SBILIFE.NS', 'POWERGRID.NS', 'INDUSINDBK.NS', 'BRITANNIA.NS']
```

```
In [8]: esg_data.columns
```

```
Out[8]: Index(['palmOil', 'controversialWeapons', 'gambling', 'socialScore', 'nuclear',
'furLeather', 'alcoholic', 'gmo', 'catholic', 'socialPercentile',
'peerGroup', 'animalTesting', 'tobacco', 'totalEsg', 'highestControversy',
'esgPerformance', 'coal', 'pesticides', 'adult', 'percentile',
'peerGroup', 'smallArms', 'environmentScore', 'governancePercentile',
'militaryContract', 'Symbol',
dtype='object', name='2022-8')
```

```
In [9]: new_esg_df = esg_data[['Symbol', 'socialScore', 'governanceScore', 'totalEsg', 'environmentScore']]
new_esg_df.reset_index(drop=True).head()
```

```
Out[9]: 2022-8      Symbol      socialScore      governanceScore      totalEsg      environmentScore
```

0	ADANI PORTS.NS	9.03	5.62	12.37	3.61
1	ASIANPAINT.NS	9.03	8.07	30.56	13.46
2	AXISBANK.NS	12.07	12.13	26.15	1.94
3	BAJAJ-AUTONS	5.58	7.35	16.31	3.38
4	BAJAJFINSV.NS	11.44	13.59	27.31	2.27

```
In [19]: new_esg_df.rename(columns={'Symbol':'symbol'},inplace=True)
```

```
C:\Users\utpala mohapatra\anaconda3\lib\site-packages\pandas\core\frame.py:4441: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame
```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#retuning-a-view-versus-a-copy

```
return super().rename()
new_esg_data is the dataframe created from esg_data showing our useful columns only like socialscore, governanceScore, totalEsg and environmentScore.
```

```
In [20]: new_esg_df.head()
```

```
Out[20]: 2022-8      symbol      socialScore      governanceScore      totalEsg      environmentScore
```

Value	ADANI PORTS.NS	3.15	5.62	12.37	3.61
Value	ASIANPAINT.NS	9.03	8.07	30.56	13.46
Value	AXISBANK.NS	12.07	12.13	26.15	1.94
Value	BAJAJ-AUTONS	5.58	7.35	16.31	3.38
Value	BAJAJFINSV.NS	11.44	13.59	27.31	2.27

Showing the Reliance ticker information.

```
In [10]: reliance.info
```

```
Out[10]: {'zip': '400021',
'sector': 'Energy',
'fullTimeEmployees': 236334,
'longBusinessSummary': 'Reliance Industries Limited engages in hydrocarbon exploration and production, petroleu refining and marketing, petrochemicals, textile, retail, digital, and financial services businesses worldwid e. The company produces and markets petroleum products, such as liquefied petroleum gas, propylene, naphtha, ga solials, jet-aviation turbine fuel, kerosene oil, diesel, Sulphur, and petroleum coke. It also provides petroche micals, including high-density and low-density polyethylene (PE), linear low density PE, polyester fibers and y tere polypropylene, polyvinyl chloride, polyester yarn, purified terephthalic acid, ethylene glycols and oxid e, paraxylene, ortho xylene, benzene, linear alkyl benzene and paraffin, poly butadiene rubber, styrene butadi e rubber, butyl rubber, and polyethylene terephthalate. In addition, the company manufactures and markets yarn s, fabrics, apparel, and auto furnishings; explores, develops, and produces crude oil and natural gas; and opes ates various stores comprising neighborhood, supermarket, hypermarket, wholesale cash and carry, specialty, onl ine, pharmacy, and grocery stores, as well as stores that offer apparel, beauty and cosmetics, accessories, foo d, consumer electronics, connectivity products, and others. As of March 31, 2021, it operated 12,711 retail stores. Further, it provides range of digital services under the Jio brand name and non-banking financial and insurance broking services. Further, it operates news and entertainment platforms, finance portals, fashion and lifestyle portals, and online ticket booking platform, as well as Network18 and television channels; publishes magazines; and offers highway hospitality and fleet management services. The company was incorporated in 1973 a nd is based in Mumbai, India.',
'city': 'Mumbai',
'phone': '91 22 3555 5000',
'country': 'India',
'companyOfficers': [],
'website': 'https://www.ril.com',
'maxAge': 1,
'address1': 'Maker Chambers IV',
'fax': '91 22 2204 2268',
'industry': 'Oil & Gas Refining & Marketing',
'address2': '3rd Floor 222 Marliman Point',
'ebitdaMargins': 0.15483,
'profitMargins': 0.08999994,
'grossMargins': 0.32514,
'operatingCashflow': None,
'revenueGrowth': 0.57,
'operatingMargins': 0.1137,
'ebitda': 99427523456,
'targetEpsPrice': 1350,
'recommendationKey': 'BUY',
'grossProfits': 1722910000000,
'freeCashflow': None,
'targetMedianPrice': 2280,
'currentPrice': 2598,
'earningsGrowth': 0.393,
'currentRatio': None,
'returnOnAssets': None,
'returnOnEquity': None,
'numberOfAnalystOpinions': 29,
'trangeMeanPrice': 2272.1,
'debtToEquity': 31.21,
'returnOnEquity': None,
'targetHighPrice': 2830,
'cashTotalCash': 2197629660192,
'totalDebt': 2639180070912,
'totalRevenue': 6421619933184,
'totalCashPerShare': 322.683,
'financialCurrency': 'INR',
'revenuePerShare': 987.63,
'quickRatio': None,
'recommendationMean': 2.1,
'exchange': 'NSEI',
'shortName': 'RELIANCE IND$',
'longName': 'Reliance Industries Limited',
'exchangeTimezoneName': 'Asia/Kolkata',
'exchangeTimezoneShortName': 'IST',
'isEsgPopulated': False,
'gmtOffsetMilliseconds': '1980000',
'quoteType': 'EQUITY',
'payload': 'RELIANCE.NS',
'messageBoardId': 'finmb_878373',
'market': 'in_market',
'annualHoldingsTurnover': None,
'enterpriseToRevenue': 2.0055,
'beta3Year': None,
'enterpriseToBtidda': 18.441,
'52WeekChange': 0.2088005,
'morningStarRiskRating': None,
'forwardEps': 71.85,
'revenueQuarterlyGrowth': None,
'sharesOutstanding': 676598988,
'fundInceptionDate': None,
'annualReportExpenseRatio': None,
'totalAssets': None,
'bookValue': 1132.233,
'sharesShort': None,
'sharesPercentSharesOut': None,
'fundFamily': None,
'lastFiscalYearEnd': 1617148800,
'heldPercentInstitutions': 0.25726998,
'heldIncomeToCommon': 9409599952,
'trailingEps': 87.323,
'lastDividendDate': 8,
'cashFlow2WeekChange': -0.056043804,
'priceToBook': 2.2945807,
'heldPercentInsiders': 0.49661,
'lastFiscalYearEnd': 1680220800,
'yield': None,
'mostRecentQuarter': 1640908800,
'shortRatio': None,
'sharesShortPreviousMonthDate': None,
'fioShare': 3024055096,
'beta': 0.955814,
'enterpriseValue': 18335190220800,
'priceHint': 2,
'threeYearAverageReturn': None,
'lastSplitDate': 1504742400,
'lastSplitFactor': '2:1',
'legalType': None,
'lastDividendDate': 1660780800,
'morningStarOverallRating': None,
'earningsQuarterlyGrowth': 0.416,
'priceToSalesTrailing12Months': 2.737322,
'dateShortInterest': None,
'pegRatio': None,
'ytdReturn': None,
'forwardP': 36.158665,
'lastCapGain': None,
'shortPercentOffloat': None,
'sharesShortPriorMonth': None,
'impliedSharesOutstanding': 0,
'category': None,
'fiveYearAverageReturn': None,
'previousClose': 2613.85,
'regularMarketOpen': 2617,
'twoHundredDayAverage': 2499.7485,
'trailingAnnualDividendYield': 0,
'payoutRatio': 0.0802,
'volume24Hr': None,
'regularMarketDayHigh': 2631.3,
'averageDailyVolume10Day': 4142698,
'regularMarketPreviousClose': 2613.85,
'iftyDayAverage': 2518.314,
'trailingAnnualDividendRate': 0,
'open': 2617,
'sector': None,
'averageVolume10days': 4142698,
'expireDate': None,
'ipritin': None,
'dividendRate': 7,
'expDividendDate': 1623369600,
'circulatingSupply': None,
'startDate': None,
'regularMarketDayLow': 2586,
'currency': 'INR',
'trailingP': 29.751612,
'regularMarketVolume': 1950159,
'lastMarket': None,
'maxSupply': None,
'openInterest': None,
'marketCap': 17578041802752,
'volumeAllCurrencies': None,
'strikePrice': None,
'averageVolume': 7933843,
'dayLow': 2586,
'ask': 2598,
'askSize': 0,
'volume': 1950159,
'iftyTwoWeekHigh': 2856.15,
'fromCurrency': None,
'fiveYearAvgDividendYield': None,
'iftyTwoWeekLow': 2132.3,
'bid': 2597.9,
'tradeable': False,
'dividendYield': 0.0027,
'high': 0,
'dayHigh': 2631.3,
'coinMarketCapLink': None,
'regularMarketPrice': 2598,
'preMarketPrice': None,
'logoUrl': 'https://Logo.Allcomer/tickers/')
```

A new dataframe is created called main_df. All the tickers' info from the index_tickers list is added to this dataframe.

```
In [11]: main_df = pd.DataFrame()
for ticker in index_tickers:
    ticker_name = yf.Ticker(ticker)
    try:
        ticker_info = ticker_name.info
        ticker_df = pd.DataFrame.from_dict(ticker_info.items()).T
        ticker_df.columns = ticker_df.loc[0]
        ticker_df = ticker_df.drop(ticker_df.index[0])
        main_df = main_df.append(ticker_df)
        time.sleep(randint(2,8))
    except (IndexError, ValueError) as e:
        print(f'({ticker}) + data not found')
```

```
ADANI PORTS.NS + complete
ASIANPAINT.NS + complete
AXISBANK.NS + complete
BAJAJ-AUTO.NS + complete
BAJAFINANCE.NS + complete
BAJAJFINSV.NS + complete
BPCL.NS + complete
BHARTIARTL.NS + complete
BRITANNIA.NS + complete
CPIA.NS + complete
COALINDIA.NS + complete
DIVISLAB.NS + complete
DREDDY.NS + complete
EICHERMOT.NS + complete
GAIL.NS + complete
GRASIM.NS + complete
HCLTECH.NS + complete
HDFCBANK.NS + complete
HDFCLIFE.NS + complete
HEROMOTOCO.NS + complete
HINDALCO.NS + complete
HINDUNILVR.NS + complete
ICICIBANK.NS + complete
ITC.NS + complete
INDUSINDBK.NS + complete
INFY.NS + complete
JWSSTEEL.NS + complete
KOTAKBANK.NS + complete
LT.NS + complete
M&M.NS + complete
MARUTI.NS + complete
NESTLEIND.NS + complete
ONGC.NS + complete
POWERGRID.NS + complete
RELIANCE.NS + complete
SBILIFE.NS + complete
SHREECEM.NS + complete
SBIN.NS + complete
SUNFARM.NS + complete
TCS.NS + complete
TATAMOTORS.NS + complete
TATATEL.NS + complete
TECH.NS + complete
TITAN.NS + complete
UPL.NS + complete
UTTRACMC.NS + complete
WIPRO.NS + complete
```

A new dataframe filtered_df is created from main_df showing only the useful columns like symbol,sector,previousclose and shreoutstanding.

```
In [12]: filtered_df = main_df[['symbol', 'sector', 'previousClose', 'sharesOutstanding']]
filtered_df.head()
```

```
Out[12]:      symbol      sector      previousClose      sharesOutstanding
```

1	ADANI PORTS.NS	Industrials	871.8	2112370048
1	ASIANPAINT.NS	Basic Materials	3482.55	959198016
1	AXISBANK.NS	Financial Services	757.5	3071589888
1	BAJAJ-AUTONS	Consumer Cyclical	4074.55	286739008
1	BAJAFINANCE.NS	Financial Services	7301.7	605428992

A new column newMarketCap is created showing the product of the previousClose and shareOutstanding.Then another column marketWeight is created showing the percentage of newMarketCap.

```
In [15]: filtered_df['newMarketCap'] = filtered_df['previousClose'] * filtered_df['sharesOutstanding']
total_index_mcap = filtered_df['newMarketCap'].sum()
filtered_df['marketWeight'] = filtered_df['newMarketCap']/total_index_mcap * 100
```

```
<ipython-input-15-66fd238
```