

The NIFTY 50 & Short Duration Debt – Dynamic P/E Index captures the performance of portfolio where asset allocation between equity and debt is based on Price-Earnings ratio (P/E) of the NIFTY 50. The asset allocation in the index is dynamically managed based on a model that compares the current Price-Earnings ratio (P/E) with the historical Price-Earnings ratio (P/E) of NIFTY 50 in the previous 7 years.

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

**Portfolio Characteristics**

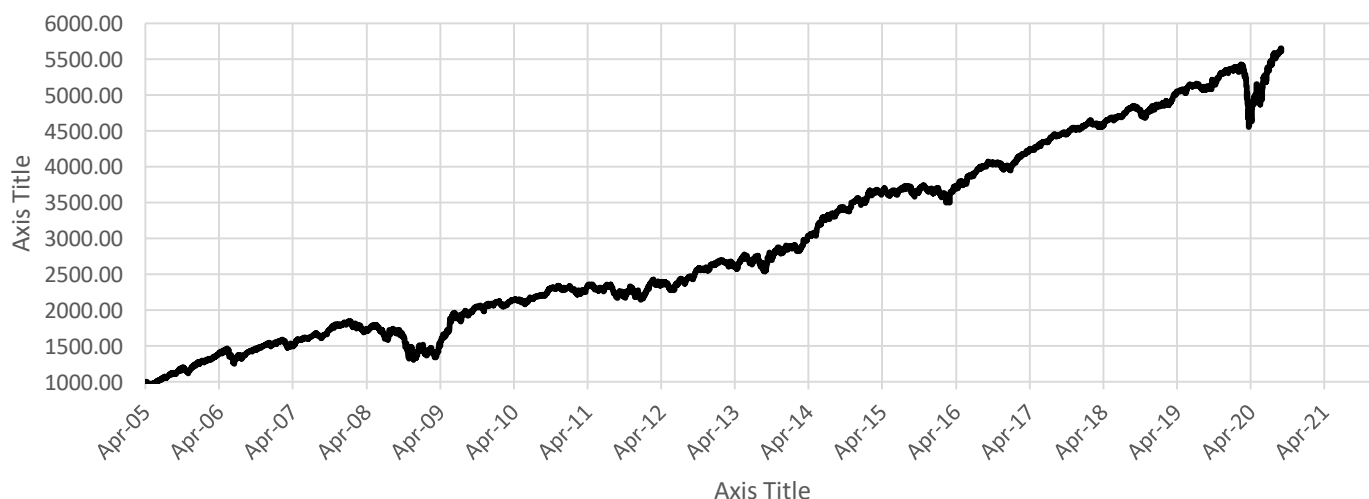
Methodology	Total Returns
Launch Date	October 1, 2018
Base Date	April 01, 2005
Base Value	1000
Calculation Frequency	End of Day
Index Rebalancing	Monthly

**Statistics**

	QTD	YTD	1 Year	5 Year	Since Inception
Returns (%)	5.04	4.74	9.65	8.92	11.84

	1 Year	5 Years	Since inception
Std. Deviation *	10.75	5.96	8.87

**NIFTY 50 & Short Duration Debt – Dynamic P/E Index**



Data presented is as on August 31, 2020. QTD, YTD are absolute returns. Returns for greater than one year are CAGR returns. \*Average daily standard deviation annualized

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**August 30, 2020**

### Index Highlights

- The index has a base date of 1<sup>st</sup> April, 2005 and base value of 1000
- Asset allocation is based on a model that compares current Price-Earnings ratio (P/E) with the average, maximum and minimum Price-Earnings ratio (P/E) of NIFTY 50 in previous 7 years
- Maximum allocation to equity component is 80% and minimum allocation is 65% (including arbitrage)
- Maximum allocation to debt component is 35% (including CBLO) and minimum allocation is 20%
- In case arbitrage is used, 10% of the asset allocated to NIFTY 50 Futures index (short) is allocated to NIFTY 1D Rate index (CBLO)
- The asset allocation in the index is rebalanced on a monthly basis
- Weights of the equity, fixed income, CBLO and arbitrage component can drift between monthly reset dates due to underlying asset price movement

### 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 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	NIFTY100 Liquid15	NIFTY 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 Full Midcap 100	NIFTY Financial Services	NIFTY Corporate Group	NIFTY Alpha 50	NIFTY 1D Rate

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