

August 31, 2020

Leverage Index is designed to generate multiple time return of the underlying index in situations where the investor borrows funds to generate index exposure beyond his/her cash position.

NIFTY50 TR 2x Leverage Index seeks twice the index return on a daily basis.

Index is designed to provide magnified exposure to NIFTY 50 index.

Index value calculation:

$NIFTY50\ TR\ 2x\ Leverage\ Index\ Value = Previous\ day's\ NIFTY50\ TR\ 2x\ Leverage\ Index\ Value * (1 + NIFTY50\ TR\ 2x\ Leverage\ Index\ Return)$

Index return calculation:

$NIFTY50\ TR\ 2x\ Leverage\ Index\ Return = 2 * ((Current\ NIFTY\ 50\ TR\ Index\ Value / previous\ day\ NIFTY\ 50\ TR\ Index\ Value) - 1) - (previous\ days\ CBLO\ rate / 360) * (diff.\ in\ no.\ of\ days\ between\ today\ and\ previous\ trading\ day)$

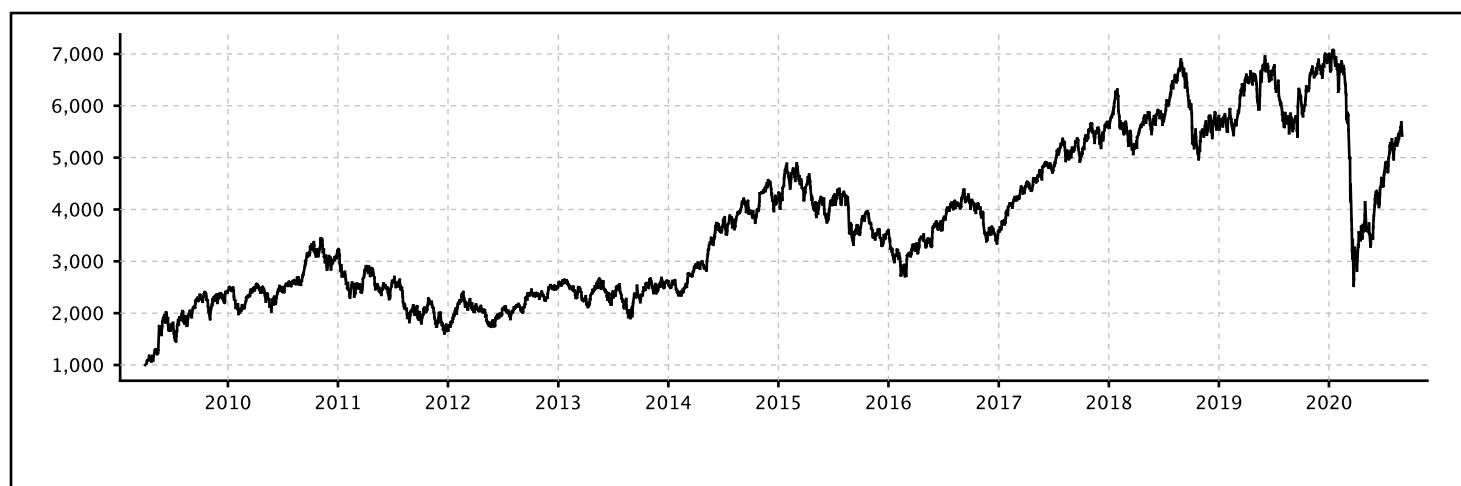
Portfolio Characteristics

Launch Date	June 30, 2014
Base Date	April 02, 2009
Base Value	1000
Calculation Frequency	EOD Daily

Statistics

	QTD	YTD	1 Year	5 Years	Since Inception
Returns (%) #	18.88	-21.0	-5.72	7.95	15.96

	1 Year	5 Years	Since Inception
Std. Deviation *	62.41	36.13	37.92



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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Contact Us:

Email: indices@nse.co.in | Tel: +91 22 26598386 | Fax: +91 22 26598120

Learn more at: www.niftyindices.com