Nifty50 PR 2x Leverage

July 31, 2024

Nifty50 PR 2x 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 PR 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 PR 2x Leverage Index Value = Previous day's Nifty50 PR 2x Leverage Index Value * (1+ Nifty50 PR 2x Leverage Index Return)

Index return calculation:
Nifty50 PR 2x Leverage Index Return = 2*((Current Nifty 50 PR Index Value/previous day Nifty 50 PR Index Value)-1)-(previous days TREPS rate /360)*(diff. in no. of days between today and previous trading day))

Portfolio Characteristics

Launch Date	October 10, 2014
Base Date	April 02, 2009
Base Value	1000
Calculation Frequency	Real-Time

Statistics

	QTD	YTD	1 Year	5 Years	Since Inception
Returns (%) #	6.18	25.20	46.77	26.75	19.25

	1 Year	5 Years	Since Inception
Std. Deviation *	25.44	38.44	35.95

*# 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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