

October 2024

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

Index Characteristics

Methodology	Total Returns
Base Date	April 01, 2005
Base Value	1000
Calculation Frequency	End of day
Weight Reset Frequency	Monthly

Statistics

(Returns as on Oct 31, 2024)

Index Name	3 M	6 M	1 Yr.	3 Yr.	Since Inception
NIFTY 50 & Short Duration Debt - Dynamic P/B	-0.81	5.23	17.43	9.93	11.56

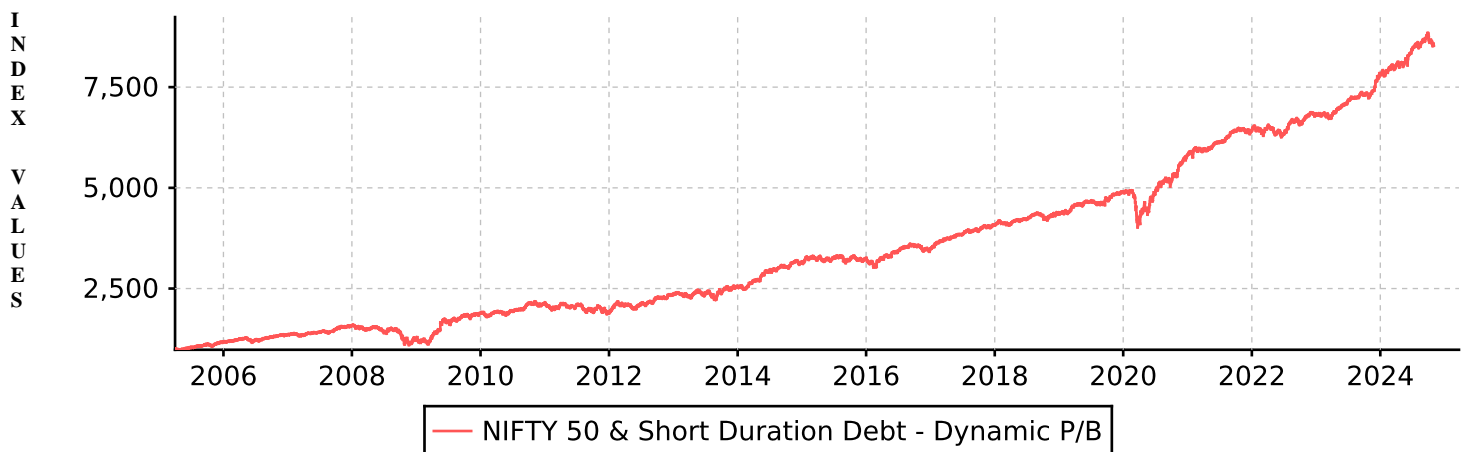
Note: Returns for periods longer than 1 year are annualized

*As on October 31, 2024

Index Highlights

- The index has a base date of 1st April, 2005 and base value of 1000
- Asset allocation is based on a model that compares current Price-Book ratio (P/B) with the average, maximum and minimum Price-Book ratio (P/B) 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

NIFTY 50 & Short Duration Debt - Dynamic P/B Index



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