

March 28, 2024

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 TREPS rate /360)*(diff. in no. of days between today and previous trading day))

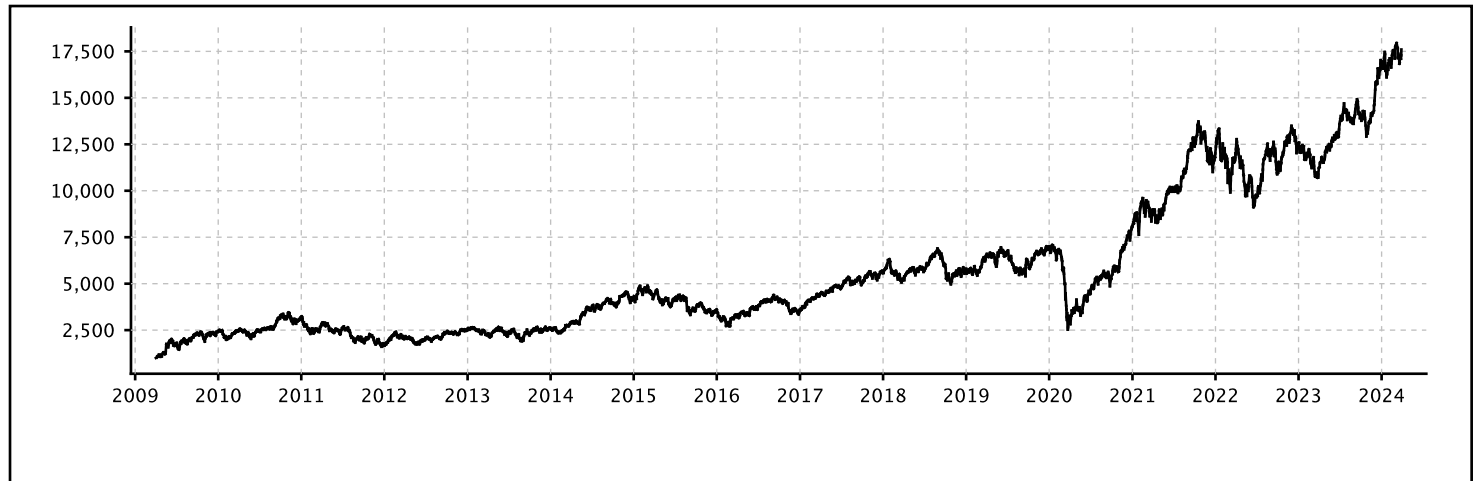
Portfolio Characteristics

Launch Date	June 30, 2014
Base Date	April 02, 2009
Base Value	1000
Calculation Frequency	Real-Time

Statistics

	QTD	YTD	1 Year	5 Years	Since Inception
Returns (%) #	3.84	3.84	56.84	22.04	21.07

	1 Year	5 Years	Since Inception
Std. Deviation *	19.72	38.14	36.02



QTD, YTD and 1 year returns are absolute returns. Returns for greater than one year are CAGR returns. * Average daily standard deviation annualised

Disclaimer: All information contained herewith is provided for reference purpose only. NSE Indices Limited (formerly known as India Index Services & Products Limited-IISL) ensures accuracy and reliability of the above information to the best of its endeavors. However, NSE Indices Limited makes no warranty or representation as to the accuracy, completeness or reliability of any of the information contained herein and disclaim any and all liability whatsoever to any person for any damage or loss of any nature arising from or as a result of reliance on any of the information provided herein. The information contained in this document is not intended to provide any professional advice.

Contact Us:

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

Learn more at: www.niftyindices.com