

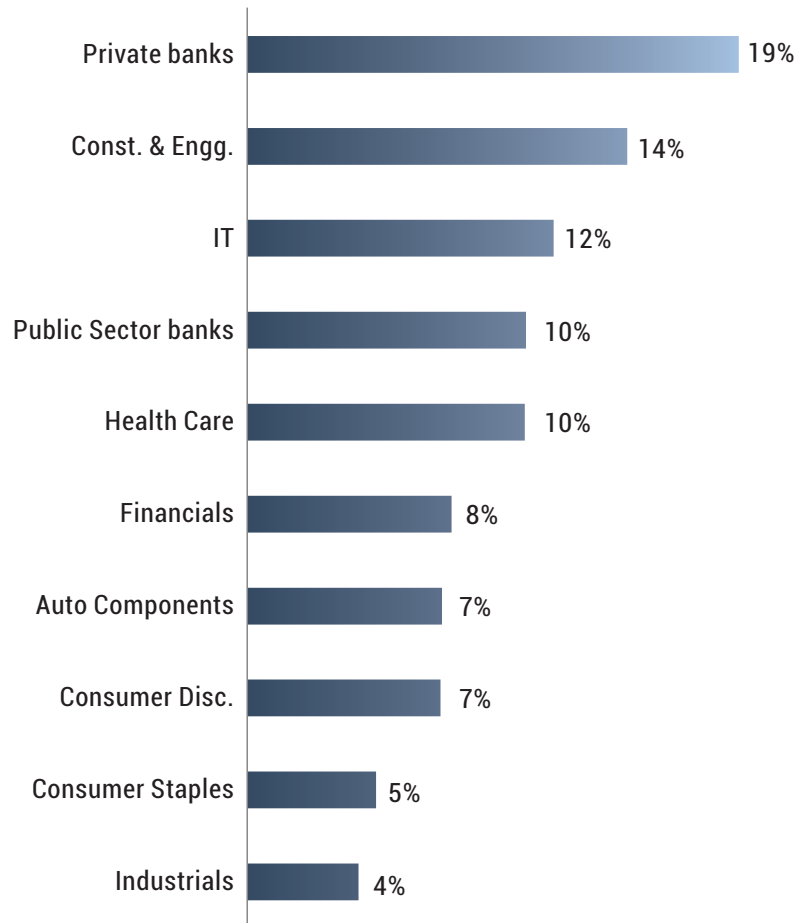
5 T x 5 T

# STRATEGY

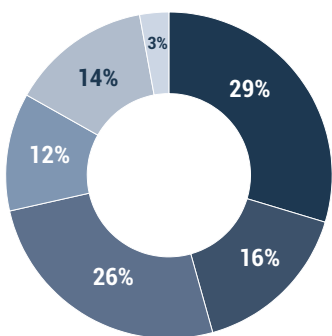
5T X 5T Strategy provides a unique theme-based investing opportunity in the Indian market. As India approaches towards becoming a 5 trillion economy by GDP, the total Market Cap of Indian companies will also set to increase by 11-12% CAGR. Some of the market cap gains will come from new listings but a large part of the gains will come from select themes. This strategy focuses on themes that should form part of India's next growth engine

**Stock Strategy:** The portfolio will consist of 15-20 stocks to provide superior returns. 2-6 stocks from each of the chosen 4-6 Selected Themes.

| Top 10 Companies Holdings% |            |        |
|----------------------------|------------|--------|
| STOCK                      | SECTOR     | WEIGHT |
| ICICIBANK                  | Financials | 12%    |
| SBIN                       | Financials | 10%    |
| TCS                        | Global     | 9%     |
| LT                         | Industrial | 7%     |
| ACE                        | Industrial | 7%     |
| DMART                      | Consumers  | 7%     |
| NH                         | Consumers  | 7%     |
| HDFCBANK                   | Financials | 7%     |
| BRITANNIA                  | Consumers  | 5%     |
| CUMMINSIND                 | Industrial | 4%     |



Selected Themes for 5TX5T



- Credit Revival   ■ Digital Business
- Economic Revival Theme   ■ Formalization
- Healthcare Spending   ■ Cash

5 T x 5 T

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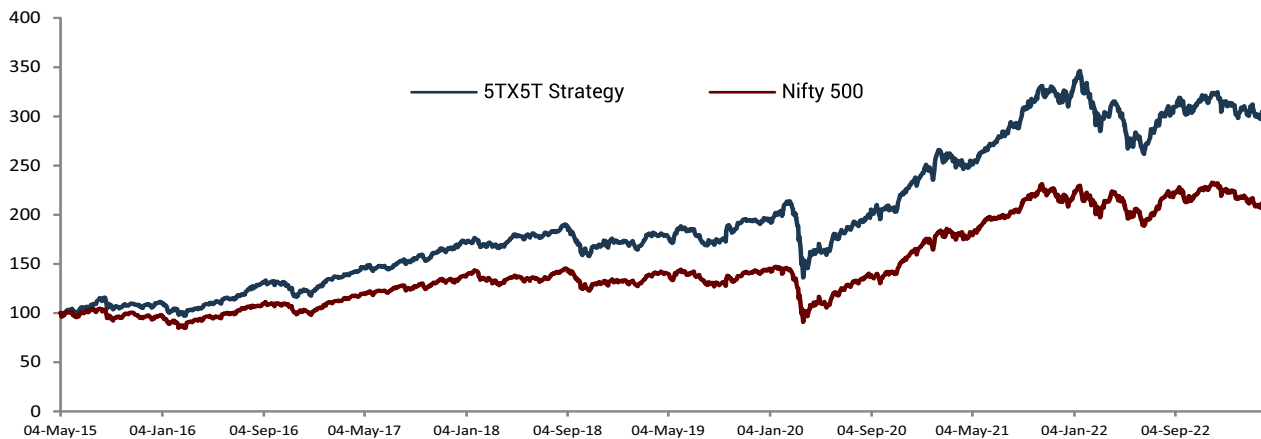
| Fundamental Attributes    |       |
|---------------------------|-------|
| Growth                    | 18.5% |
| Return on Equity          | 19.7% |
| Valuation with percentage | 52.0% |

| Portfolio Attributes        |     |
|-----------------------------|-----|
| No of Stocks                | 17  |
| % Assets in top 10 holdings | 75% |
| % Assets in Next 5 holdings | 19% |

| Price Performance Vs Benchmark (CAGR) (Mar 2023) |         |           |
|--|---------|-----------|
|  | 5T X 5T | Nifty 500 |
| 1 Year   | -0.6    | -2.3      |
| 3 Years  | 26.1    | 27.7      |
| 4 Years  | 13.9    | 10.8      |
| 5 Years  | 12.8    | 10.3      |
| 7 Years  | 16.5    | 12.3      |
| <b>Since Inception</b><br>(4th May 2015)         | 15.1    | 10.0      |

| Performance Attributes |           |           |
|------------------------|-----------|-----------|
|                        | Portfolio | Benchmark |
| Alpha                  | 5.2       |           |
| Beta                   | 0.92      |           |
| R - Square             | 86.2      |           |
| Sharpe                 | 0.9       | 0.6       |
| Standard Deviation     | 17.5      | 17.8      |
| Max Drawdown           | -36.4     | -38.3     |
| Price/Earnings Ratio   | 22.7      |           |
| Annual Tracking Error  | 6.7       |           |
| Information Ratio      | 0.8       |           |

Please note: 1yr - ABSOLUTE returns & the rest - CAGR returns



Rs.1 Crore Invested in 5TX5T Strategy at Inception is worth Rs. 3.0 Cr. as on 31st March 2023. For the same period Rs.1 Cr. Invested in Nifty 500 Index is now worth Rs. 2.1 Cr.

## 5T X 5T Return Profile vis a vis Nifty 500 (Rolling Returns\*)

| Years            | 3 Months | 6 Months | 1 Year | 2 Years | 3 Years | 4 Years | 5 Years |
|------------------|----------|----------|--------|---------|---------|---------|---------|
| <b>Average</b>   | 4.0      | 8.2      | 17.6   | 18.2    | 16.1    | 15.3    | 16.2    |
| <b>Nifty 500</b> | 3.0      | 6.3      | 14.0   | 14.3    | 11.6    | 10.7    | 11.7    |

Please Note: Data as on 31st March 2023. The 1 year and less than one year returns are ABSOLUTE returns & rest are CAGR returns.

\* Rolling return is the average annualized return on a particular date. Rolling return is used to eliminate the bias present in point-to-point return. As financial markets are volatile, rolling returns provide a clearer picture of performance than the point-to-point return.