

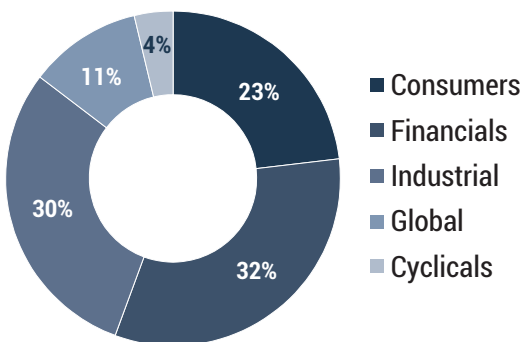
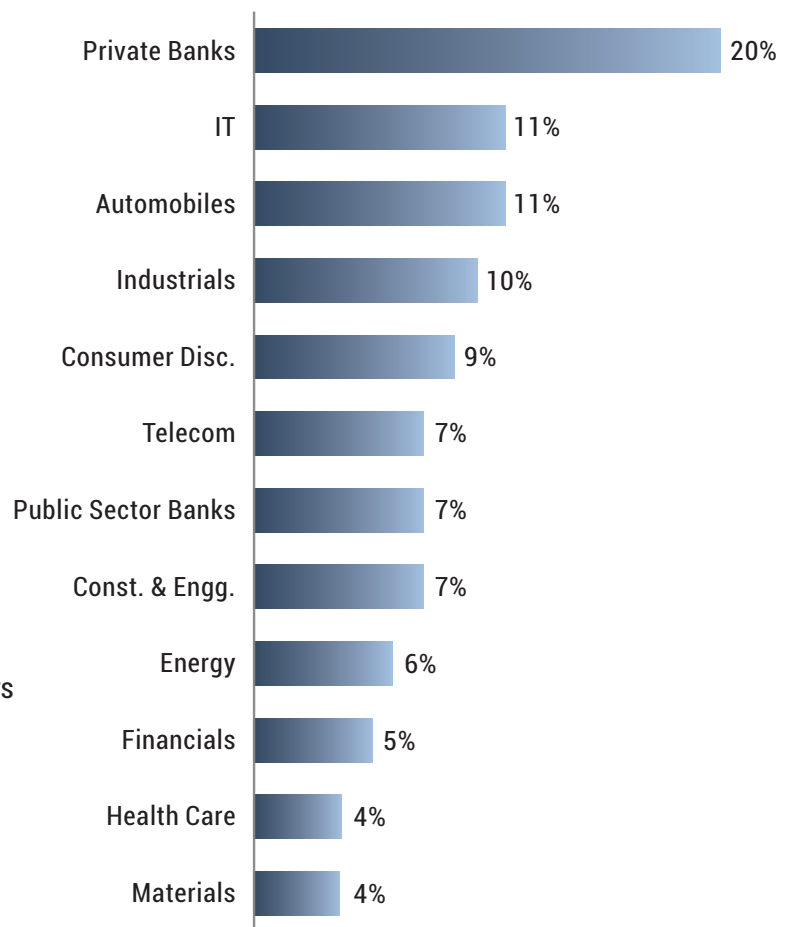
# LARGE CAP STRATEGY

Large cap strategy comprises of companies those are leaders in the respective industry in which they operate. 80% weightage in this scheme is to companies those are part of Nifty Large cap 100 Index. This index constituents have high correlation (0.94) with Nifty 50 Index.

**Stock Strategy:** The sub-strategy consists of 15-25 stocks to provide superior returns. Maximum Weight on any stock will be +7% of its weight in the in Nifty 100 Index

**Sector Strategy:** +/- 10% of its weight in Nifty 100 Index

Top 10 Companies Holdings%		
STOCK	SECTOR	WEIGHT
HDFCBANK	Financials	8%
ICICIBANK	Financials	7%
BHARTIARTL	Industrial	7%
SBIN	Financials	7%
LT	Industrial	7%
TCS	Global	6%
RELIANCE	Industrial	6%
M&M	Consumers	6%
DMART	Consumers	5%
BAJFINANCE	Financials	5%



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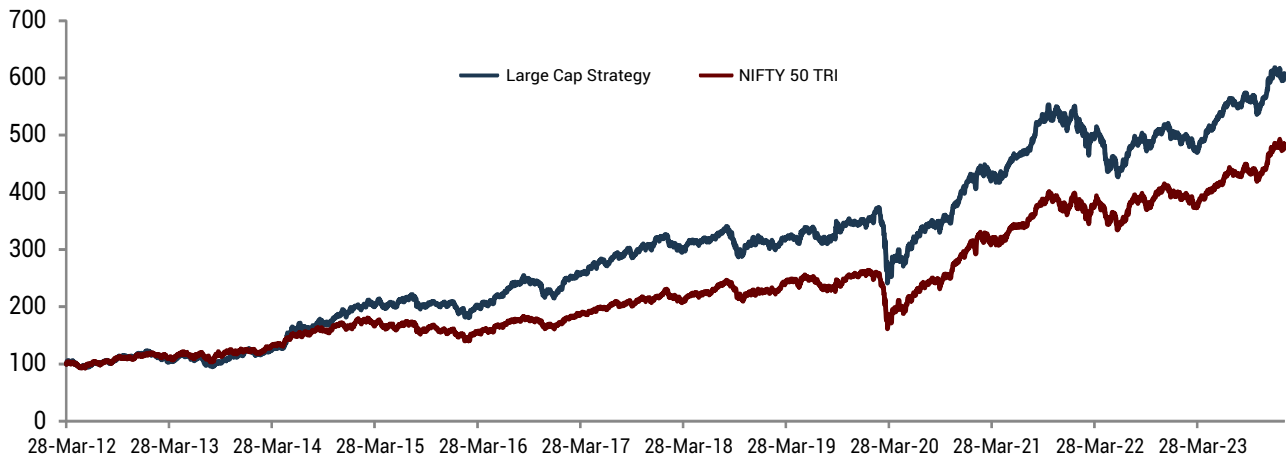
Fundamental Attributes	
Growth	23.1%
Return On Equity	16.7%
Valuation Margin <i>(Based on FY25E)</i>	28.2%

Portfolio Attributes	
No of Stocks	19
% Assets in top 10 holdings	66%
% Assets in Next 5 holdings	21%

Price Performance Vs Benchmark (CAGR) (Jan 2024)		
	Large Cap Portfolio	NIFTY 50 TRI
1 Month	-1.5	0.0
3 Months	12.3	14.0
6 Months	7.8	10.5
1 Year	24.4	24.3
3 Years	14.3	18.2
4 Years	14.3	17.4
5 Years	14.6	16.3
7 Years	14.0	15.6
<b>Since Inception</b> <i>(28 Mar 2012)</i>	16.4	14.2

Performance Attributes		
	Portfolio	Benchmark
Alpha	2.2	
Beta	0.9	
R - Square	79.9	
Sharpe	1.2	1.1
Standard Deviation	13.9	13.3
Max Drawdown	-35.2	-38.3
Price/Earnings Ratio	27.2	
Annual tracking Error	6.3	
Information Ratio	0.3	

Please note: 1mth/3mth/6mth/1yr - ABSOLUTE returns & the rest - CAGR returns



Rs.1 Cr. Invested in Large Cap Strategy at inception is worth Rs. 6.1 Cr. as on 31st January 2024. For the same period Rs.1 Cr. invested in NIFTY 50 TRI is now worth Rs. 4.8 Cr.

## Large Cap Return Profile vis a vis NIFTY 50 TRI (Rolling Returns\*)

Years	3 Months	6 Months	1 Year	2 Years	3 Years	4 Years	5 Years
<b>Average</b>	4.27	8.69	17.73	17.93	17.42	16.52	16.31
<b>NIFTY 50 TRI</b>	3.68	7.36	14.72	14.42	13.79	12.84	12.96

Please Note: Data as on 31st January 2024. 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.

For detailed peer comparison please visit the following link: <https://www.apmiindia.org/apmi/welcome.htm>  
All return are calculated on TWRR basis