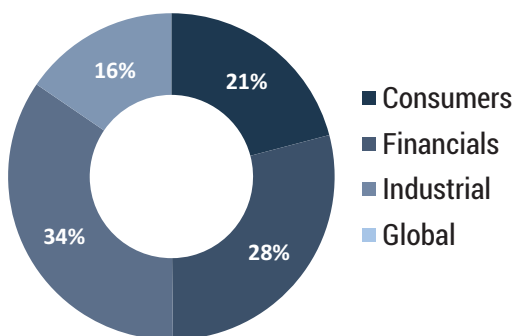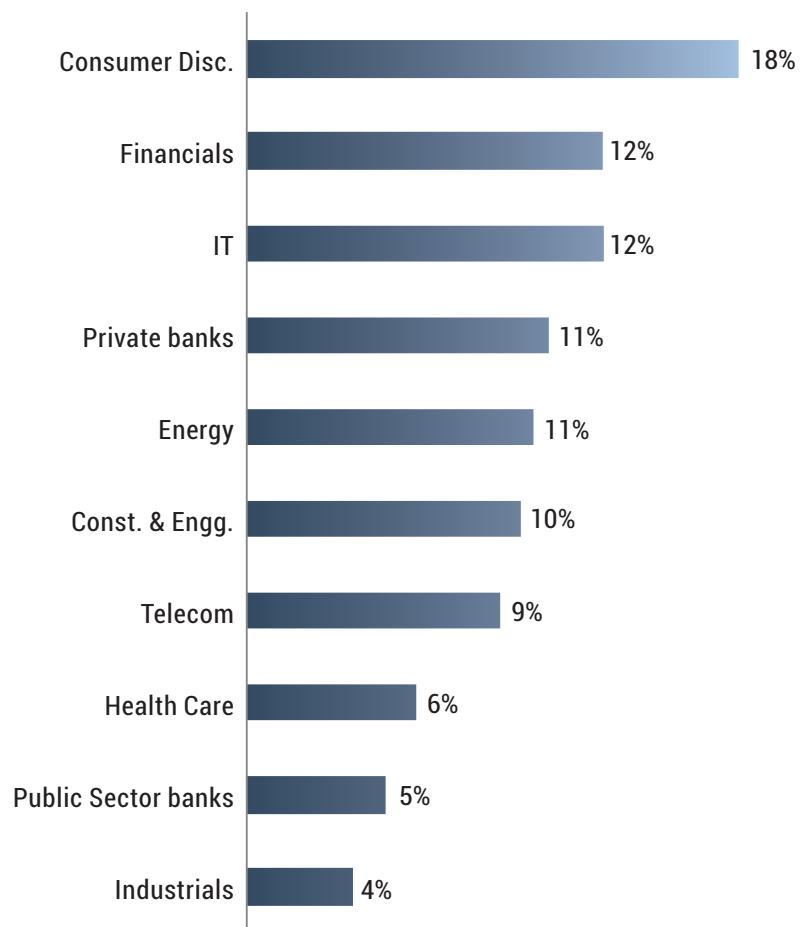# LARGE CAP
STRATEGY

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**
TCS	Global	12%
RELIANCE	Industrial	11%
DMART	Consumers	11%
LT	Industrial	10%
BHARTIARTL	Industrial	9%
MCDOWELL-N	Consumers	8%
ICICIBANK	Financials	6%
HDFCBANK	Financials	5%
SBIN	Financials	5%
ISEC	Financials	4%

Donut chart:
- Consumers 21%
- Financials 28%
- Industrial 34%
- Global 16%

Bar chart:
- Consumer Disc. 18%
- Financials 12%
- IT 12%
- Private banks 11%
- Energy 11%
- Const. & Engg. 10%
- Telecom 9%
- Health Care 6%
- Public Sector banks 5%
- Industrials 4%

LARGE CAP
STRATEGY

Fundamental Attributes	
Growth #	19.7%
Return On Equity @	18.3%
Valuation ^	39.8%

Portfolio Attributes	
No of Stocks	15
% Assets in top 10 holdings	81%
% Assets in Next 5 holdings	18%

Price Performance Vs Benchmark (May 2022)	Large Cap Portfolio	Nifty 100
1 Year	6.6	6.1
3 Years	14.0	11.7
4 Years	11.6	11.0
5 Years	11.8	11.1
7 Years	12.6	10.2
Since Inception (28 March 2012)	16.5	12.4

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

Performance Attributes	Portfolio	Benchmark
Alpha	4.1	
Beta	0.98	
R - Square	83.3	
Sharpe	0.9	0.7
Standard Deviation	18.1	16.8
Max Drawdown	-35.3	-38.1
Price/Earnings Ratio	29.2	
Annual tracking Error	7.4	
Information Ratio	0.6	
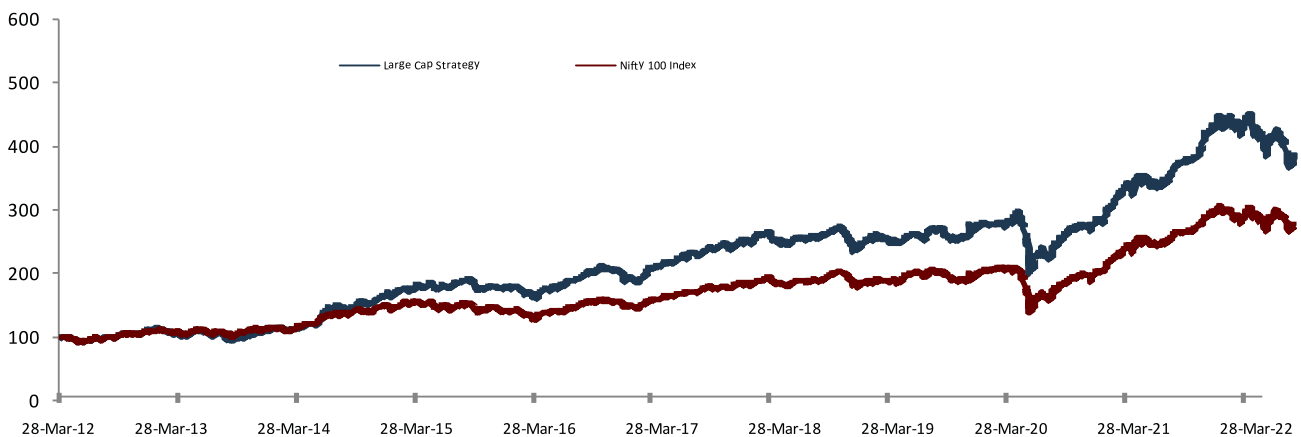
Rs.1 crore invested in Large cap Strategy at inception is worth Rs.4.7Cr. as on 31st May 2022. For the same period Rs.1 Cr. invested in Nifty 100 Index is now worth Rs.3.2 Cr.