

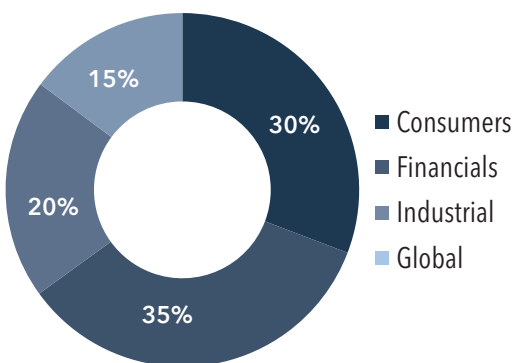
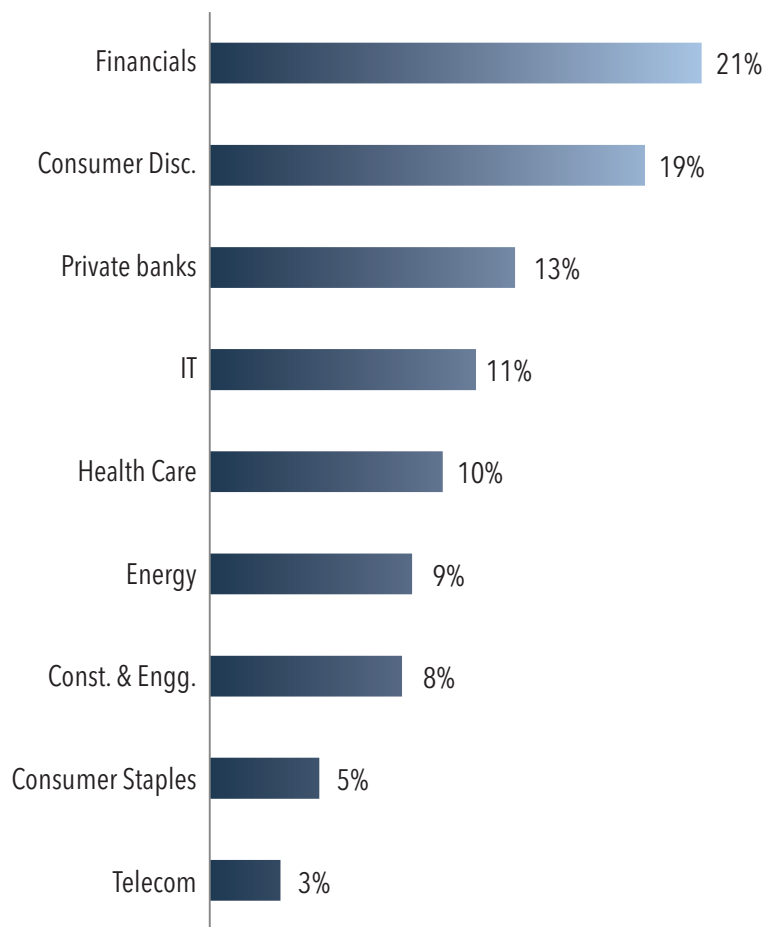
# LARGE CAP STRATEGY

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	11%
DMART	Consumers	11%
RELIANCE	Industrial	9%
LT	Industrial	8%
HDFCBANK	Financials	8%
MCDOWELL-N	Consumers	8%
ISEC	Financials	7%
BAJFINANCE	Financials	7%
APOLLOHOSP	Consumers	6%
SBILIFE	Financials	6%



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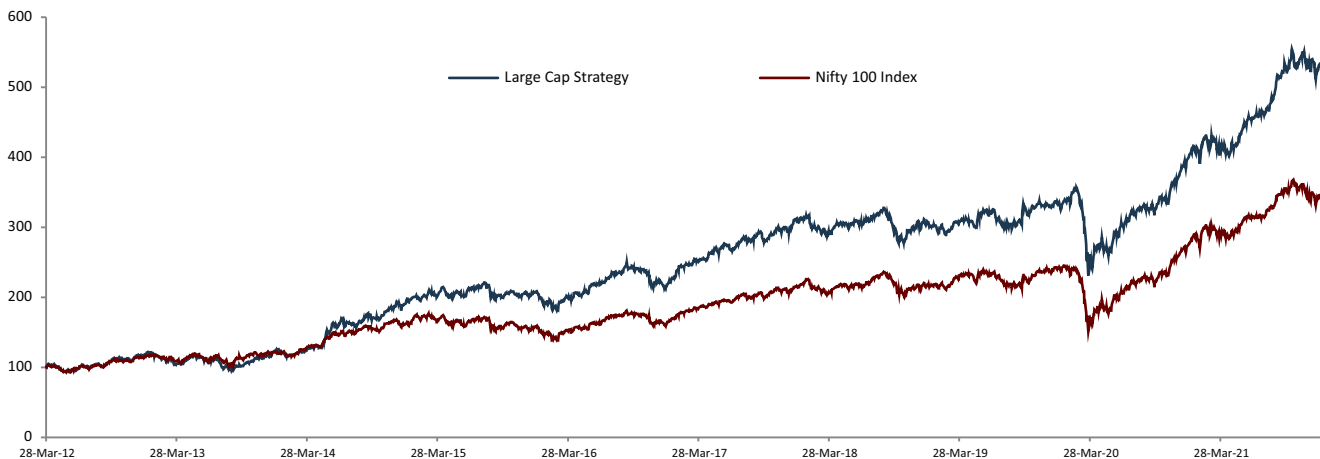
Fundamental Attributes	
Growth #	18.99%
Return On Equity @	21.97%
Valuation ^	10.10%

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

Price Performance Vs Benchmark (December)		
	Large cap Portfolio	Nifty 100
1 month	1.1	2.0
3 months	1.9	-1.3
6 months	17.1	10.4
1 year	32.3	25.0
2 Years	26.8	19.8
3 Years	20.3	16.6
4 Years	14.5	12.5
5 Years	19.6	16.0
7 years	15.5	11.4
Since Inception (28 march 2012)	18.7	13.6

Performance Attributes		
	Portfolio	Benchmark
Alpha	5.2	
Beta	0.97	
R - Square	82.8	
Sharpe	1.1	0.8
Standard Deviation	17.8	16.7
Max Drawdown	-35.3	-38.1
Price/Earnings Ratio	47.9	
Annual tracking Error	7.4	
Information Ratio	0.7	

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



Rs.1 crore invested in Large cap Strategy at inception is worth Rs. 5.3Cr. as on 31st December 2021. For the same period Rs.1 Cr. invested in Nifty 100 Index is now worth Rs.3.4 Cr.