Plutus Legacy

Opportunity to invest in businesses with established leadership and growth

July 2022

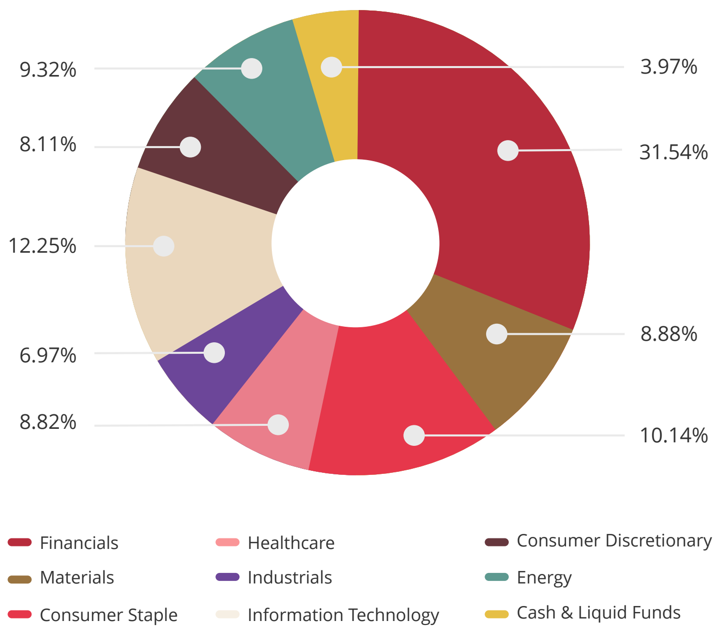
Investment Strategy

Portfolio strategy focused on investing into businesses with established leadership, operating in industries with a large addressable opportunity that presents an opportunity for sustainable, profitable growth.

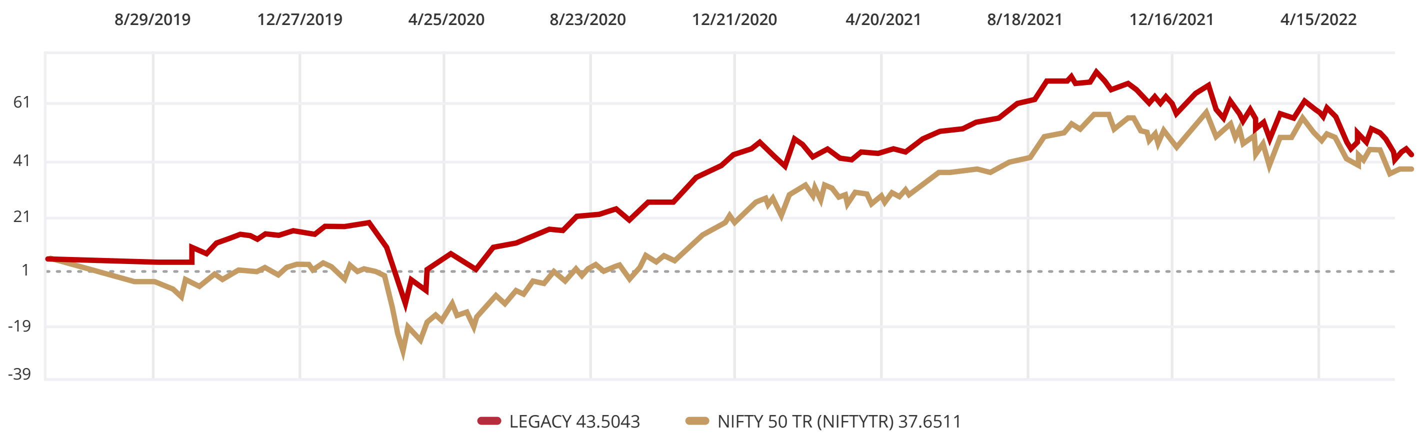
Top 10 Holdings: Model Portfolio (30 June, 2022)

Company Name	Industry
Reliance Industries Ltd.	Energy
Infosys Ltd.	Information Technology
HDFC Bank Ltd.	Financials
HDFC Ltd.	Financials
Tata Consultancy Services	Information Technology
Divi's Laboratories Ltd.	Healthcare
Axis Bank Ltd.	Financials
Cipla Ltd.	Healthcare
Larsen & Toubro Ltd.	Industrials
Kotak Mahindra Bank Ltd.	Financials

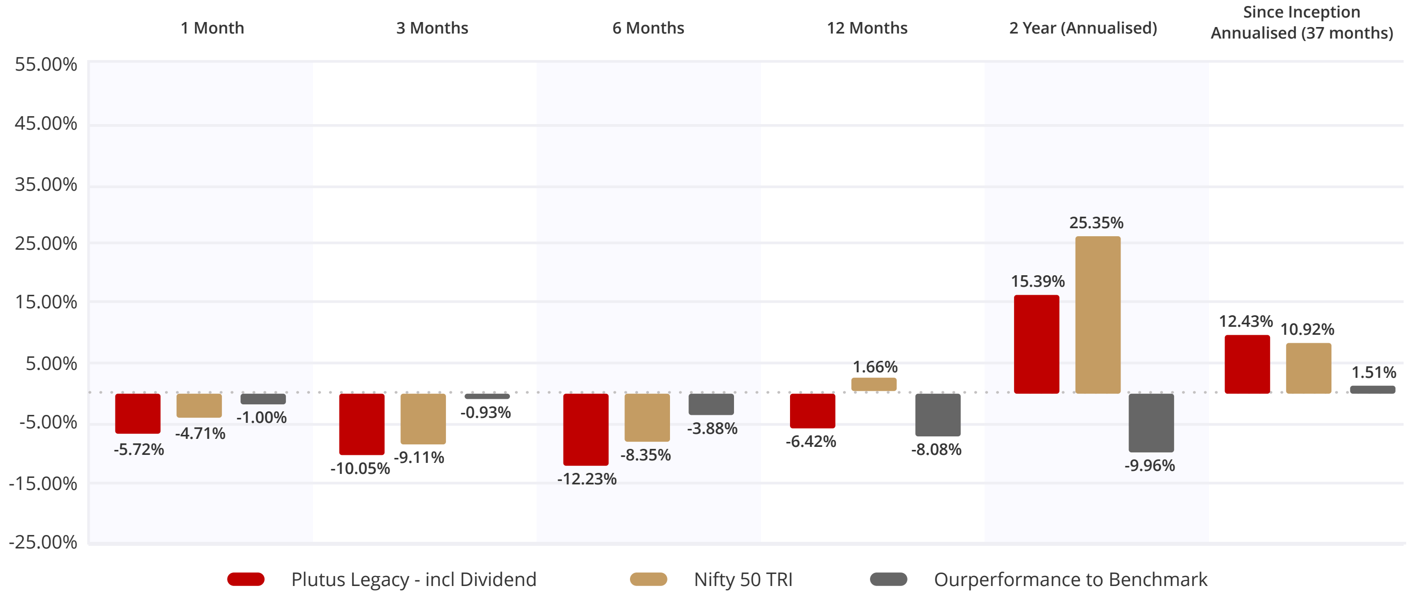
Sector* Allocation
Model Portfolio weight: 30 June, 2022.



Performance Graph since Inception (30 June, 2022)



Performance: Model Portfolio : 30 June, 2022

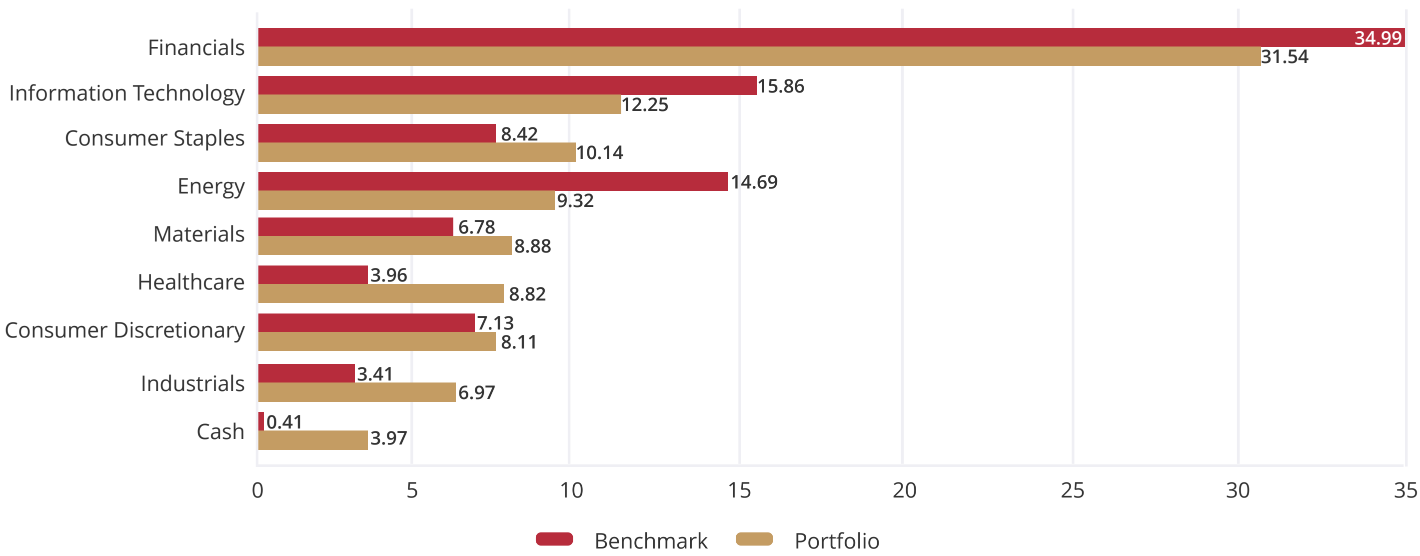


Risk Ratios (As on 30 June, 2022)

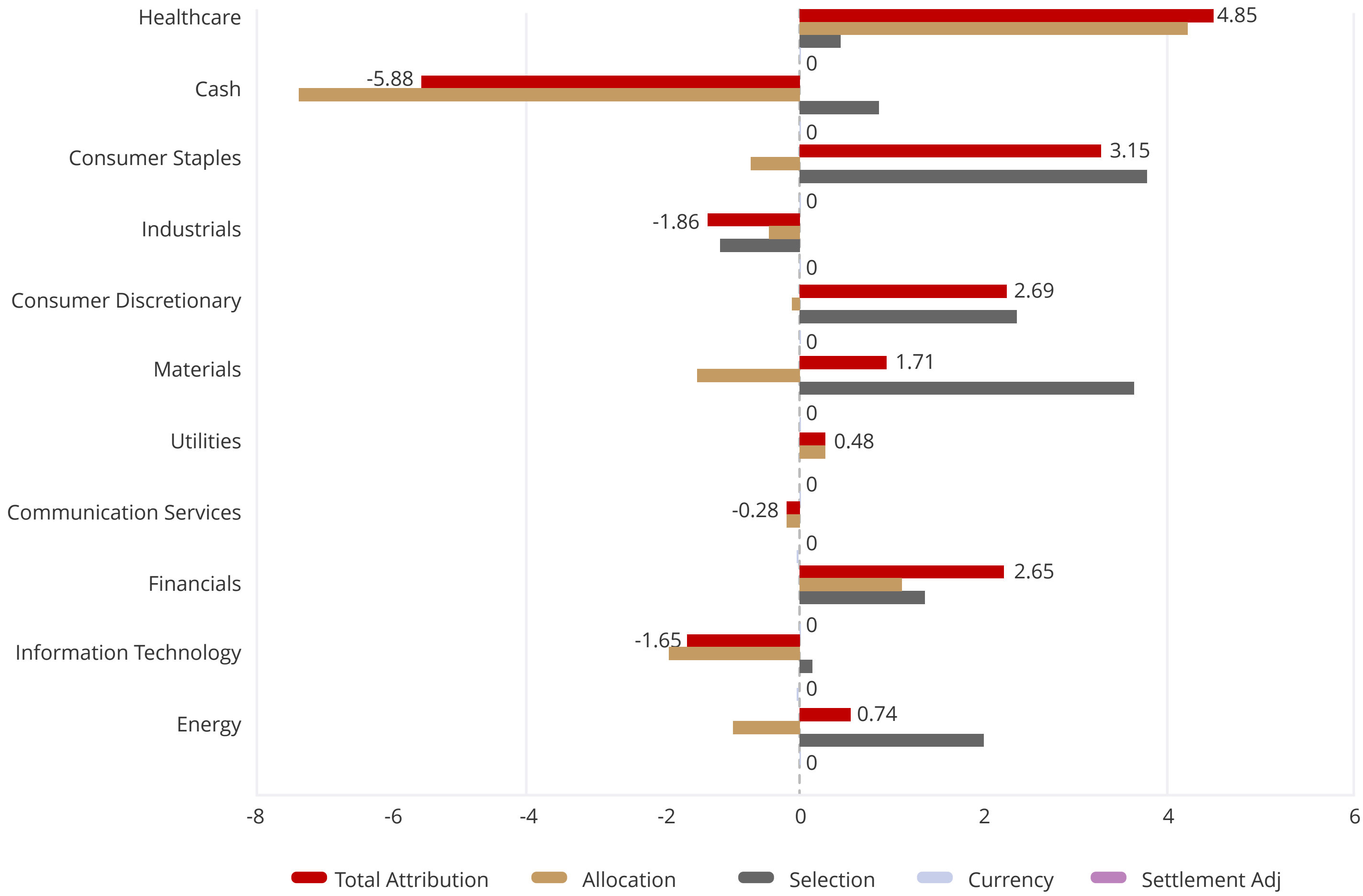
	3 month		6 month		1 year	
Ratio	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Standard Deviation (Annualized)	20.22	21.18	17.52	19.33	14.78	16.90
Downside Risk (Annualized)	14.49	15.23	12.73	14.05	10.98	12.61
Sharpe Ratio	-1.23	-0.99	-1.46	-1.05	-0.19	0.21
Jensen Alpha	-5.29	-	-7.89	-	-5.77	-
Information Ratio	-0.88	-	-1.22	-	-1.12	-
Treynor Measure	-0.27	-	-0.29	-	-0.03	-
Beta	0.93	-	0.87	-	0.83	-
Correlation	0.97	-	0.96	-	0.95	-

Comparison with NIFTY**

Sector Allocation – Model Portfolio V/s Nifty 50 as on 30 June 2022



Sectoral Attribution Analysis** (Since inception till June 30, 2022)



Portfolio Attribution Summary** (Since inception till June 30,2022)

Active Returns	Allocation Effect	Selection Effect
6.60	-8.02	14.62

Notes: *Sectors have been classified as per GICS performance standards. **The ICICI Nifty ETF has been used as a proxy index for 'Comparison with Nifty' and 'Attribution Analysis' tables. Investors should evaluate the risks of investing in investment products and should consult with their investment advisor(s) before considering an investment.