

# Plutus Legacy

Opportunity to invest in businesses with established leadership and growth

February 2023



## Investment Strategy

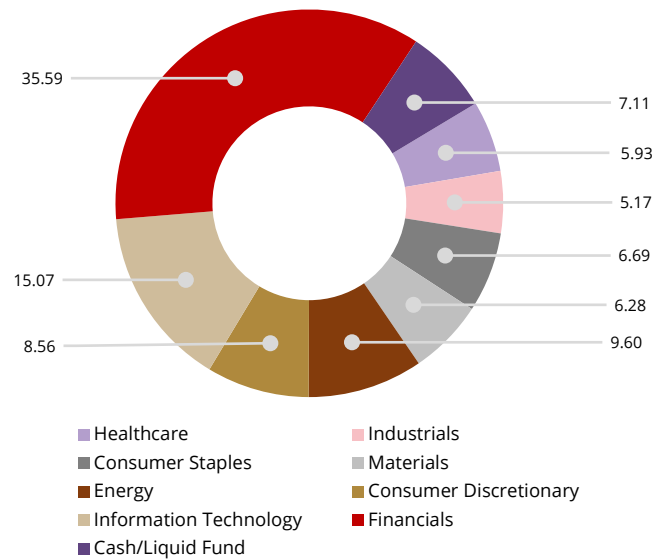
Portfolio strategy focused on investing into businesses with established leadership, operating in industries with a large addressable opportunity that presents an opportunity for sustainable, profitable growth.

### Top 10 Holdings: Model Portfolio (28 February 2023)

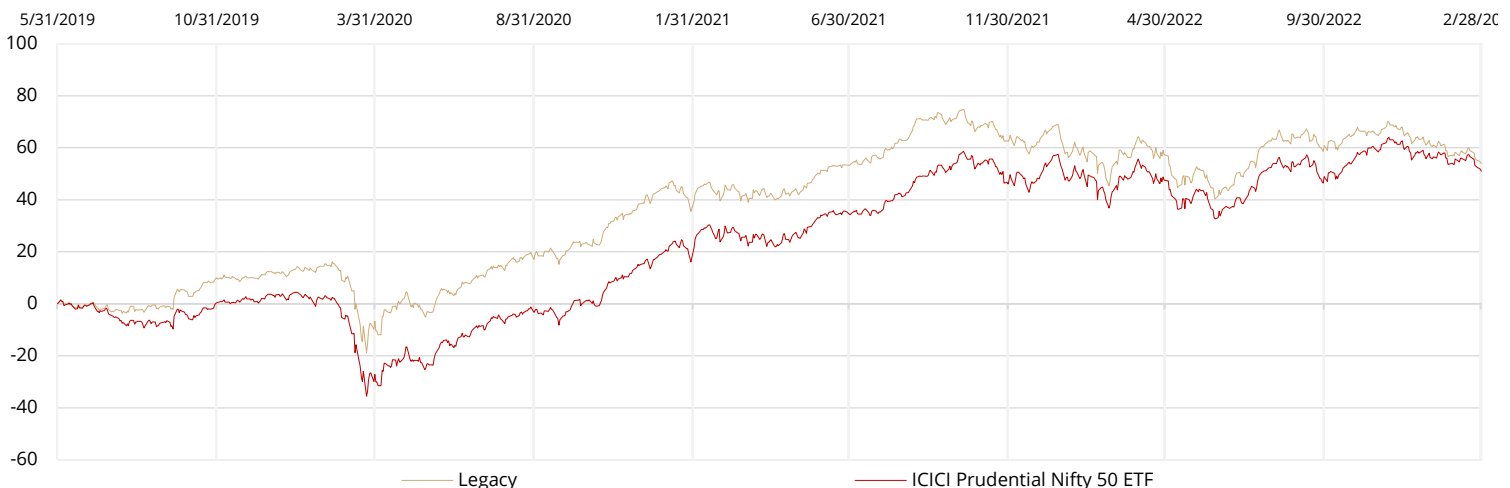
Company Name	Industry
ICICI Bank Ltd	Financials
HDFC Bank Ltd	Financials
Reliance Industries Ltd	Energy
Infosys Ltd	Information Technology
Axis Bank Ltd	Financials
State Bank of India	Financials
Hindustan Unilever Ltd	Consumer Staples
Tata Consultancy Services Ltd	Information Technology
HCL Technologies Ltd	Information Technology
Larsen & Toubro Ltd	Industrials

### Sector\* Allocation

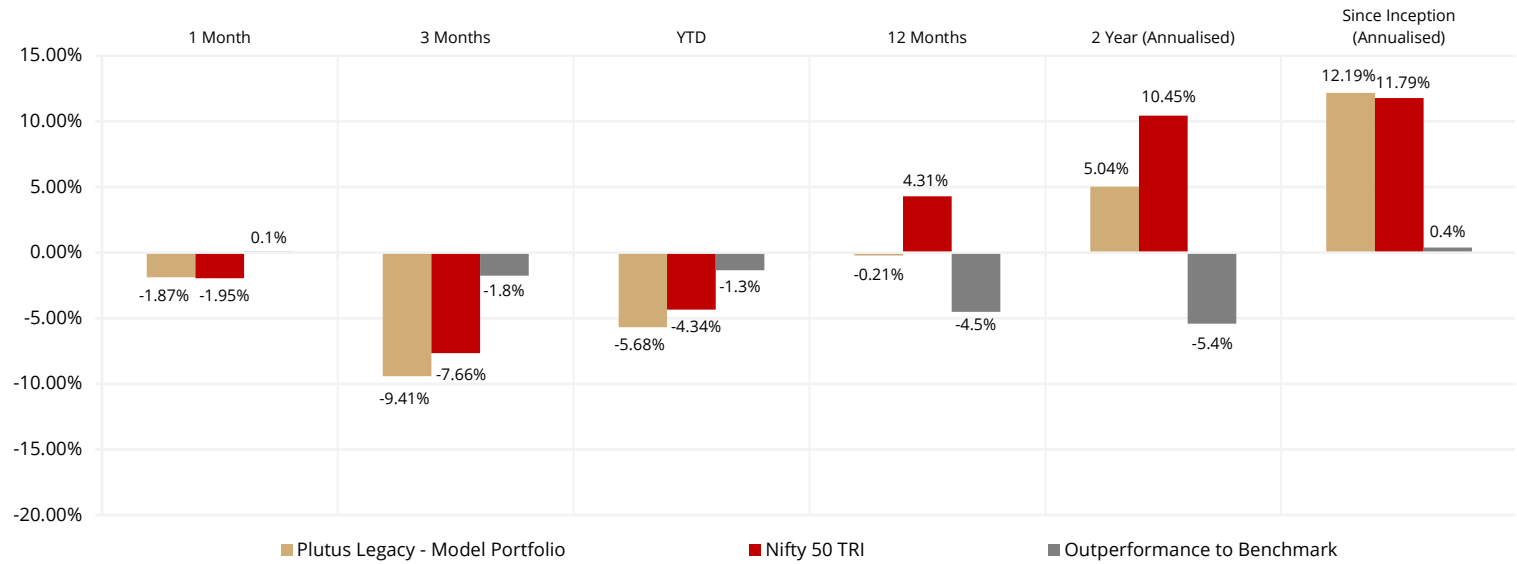
Model Portfolio weight: 28 February 2023



### Performance Graph Since Inception (28 February 2023)



## Performance: Model Portfolio: 28 February 2023

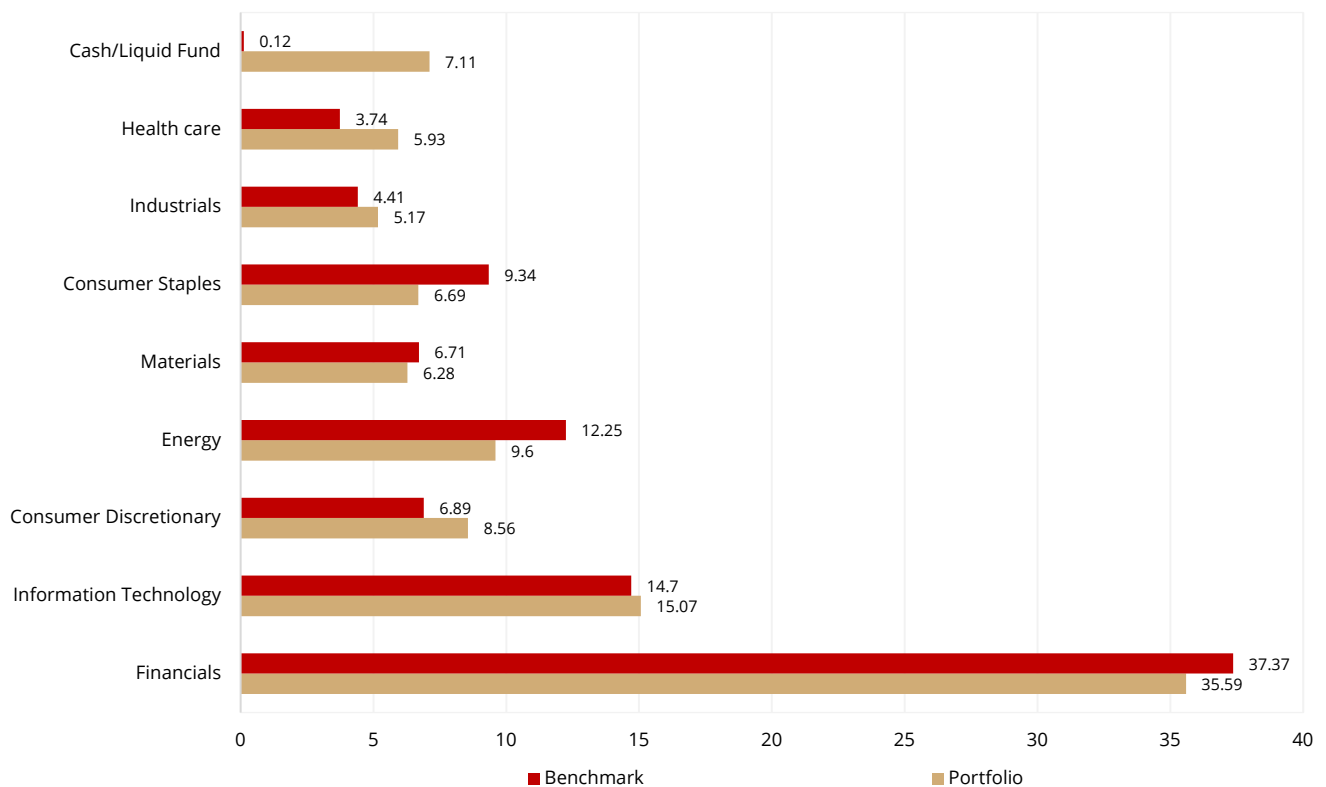


## Risk Ratios\*\* (As on 28 February 2023)

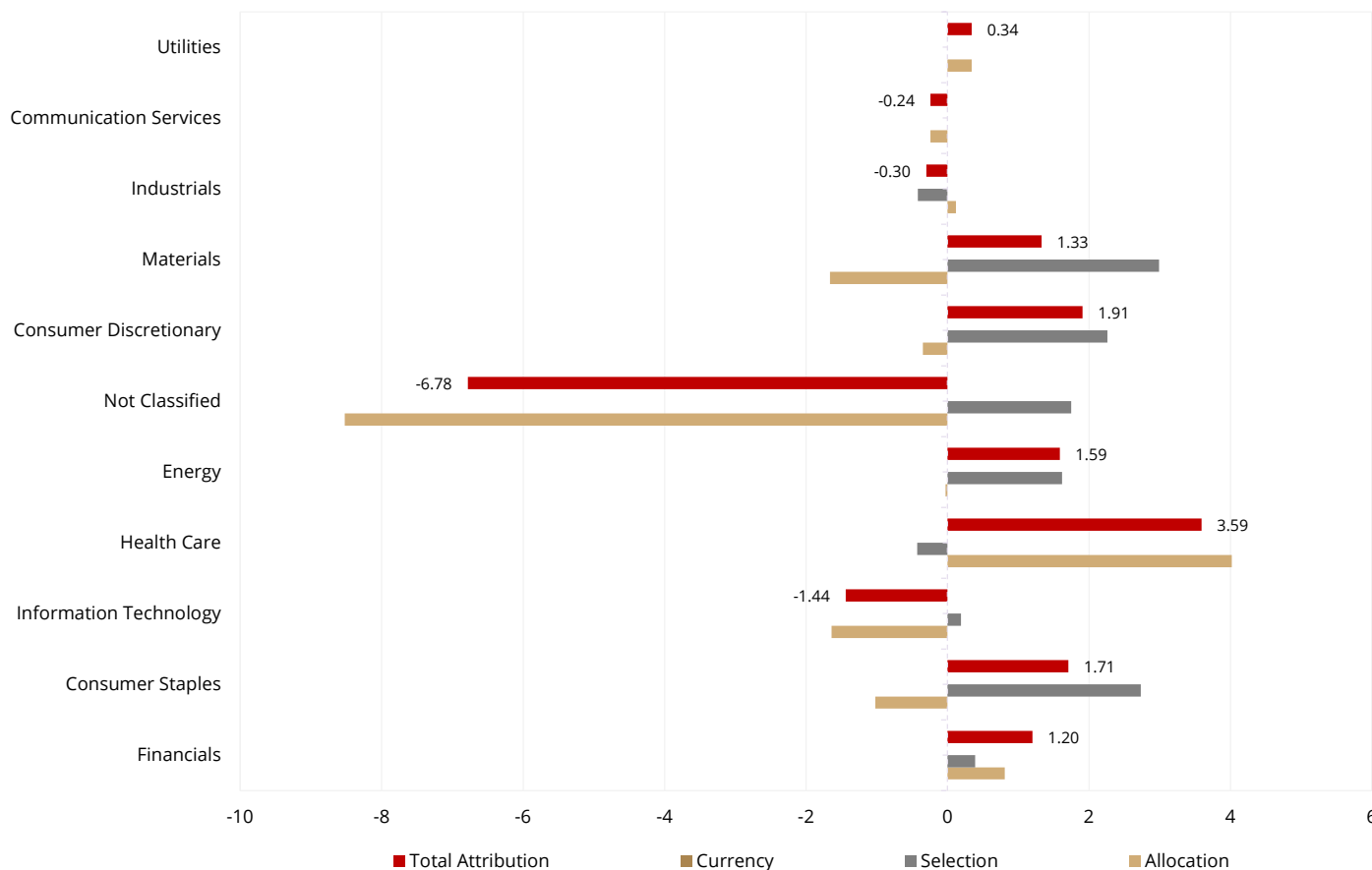
Ratio	3 month		6 month		1 year	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
Standard Deviation (Annualized)	9.56	10.90	11.83	12.80	14.87	16.27
Downside Risk (Annualized)	6.75	7.68	8.24	9.05	10.81	11.87
Sharpe Ratio	-2.45	-1.00	0.66	1.17	-0.76	-0.28
Jensen Alpha	-14.26	-	-5.46	-	-7.35	-
Information Ratio	-3.99	-	-1.56	-	-1.46	-
Treynor Measure	-0.28	-	0.09	-	-0.13	-
Beta	0.84	-	0.88	-	0.88	-
Correlation	0.96	-	0.95	-	0.96	-

## Comparison with NIFTY 50\*\*

### Sector Allocation – Model Portfolio V/s Nifty 50 as on 28 February 2023



## Sectoral Attribution Analysis\*\* (Since inception till 28 February 2023)



## Portfolio Attribution Summary\*\* (Since inception till 28 February 2023)

Active Returns (Absolute)

2.91

Allocation Effect

-8.17

Selection Effect

11.08

Notes: \*Sectors have been classified as per GICS performance standards. \*\*The ICICI Nifty 50 ETF has been used as a proxy index for 'Risk Ratios', 'Comparison with Nifty 50' 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.

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