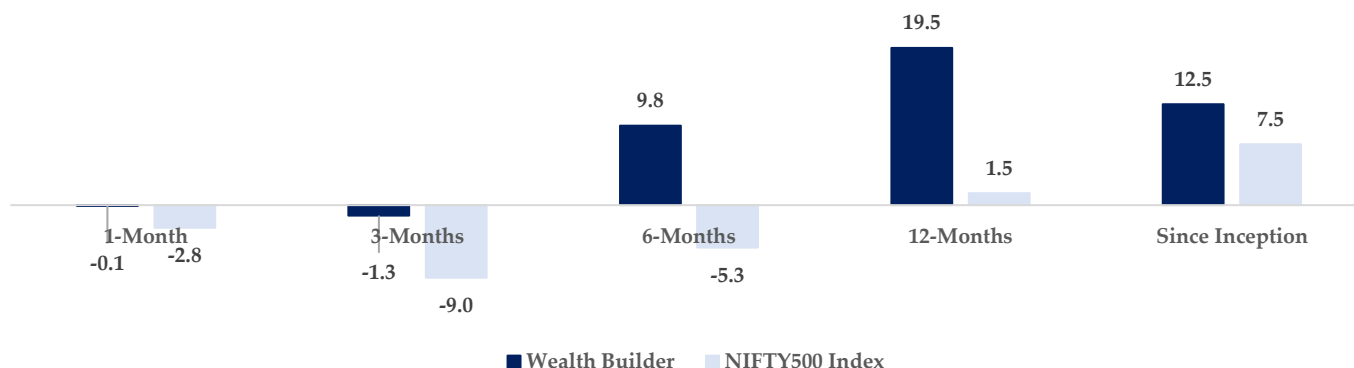


# FACTSHEET – Wealth Builder

## Investment Approach

Invest in a concentrated portfolio of Indian listed equities which are significantly below intrinsic value and with strong long-term prospects. As equity returns are non-linear, the objective is to stay invested till the return objectives are fully realized and avoid staying invested in an idea longer than required.

## Performance Summary<sup>1, 2</sup>



## Portfolio Fundamentals

Particulars	As on 28 <sup>th</sup> Feb 2023
1-Yr Fwd P/E	20.9x
P/BV	3.2x
RoE	16.8%
Std Deviation <sup>5</sup>	Portfolio: 13.63% / NSE 500: 18.77%
Beta <sup>5</sup>	0.72x
Alpha <sup>5</sup>	5.0%
Sharpe Ratio <sup>5</sup>	0.93

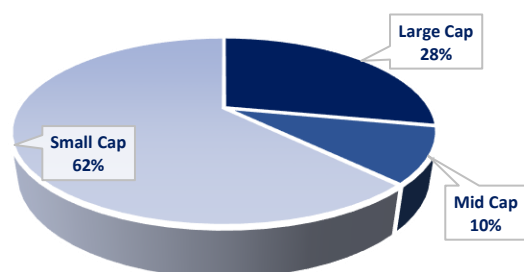
## Portfolio Concentration<sup>3</sup>

Particulars	Top-5	Top-10
Wealth Builder	41.1%	67.4%
NIFTY 500 Index	27.5%	39.9%

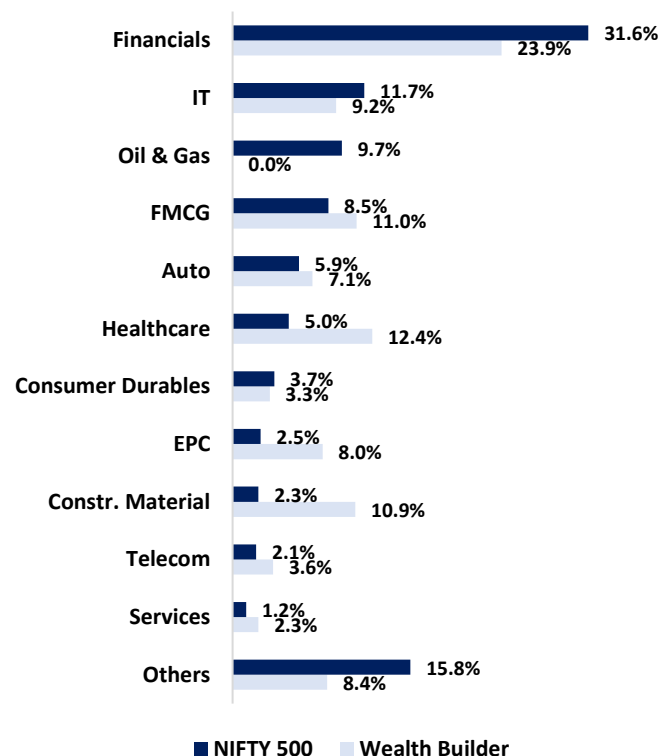
## Portfolio Characteristics

Structure	Discretionary PMS
Minimum Investment:	INR 50 Lakhs
Mkt. Cap. Orientation:	Multi Cap
Benchmark:	NIFTY 500 Index
Wtd. Avg. Mkt. Cap:	INR 121,731 Cr
Median Mkt. Cap:	INR 12,687 Cr

## Market Capitalization<sup>4</sup>



## Sector Allocation<sup>6</sup>



## Performance and Market Review

The portfolio was down 0.10% in February 2023, outperforming the NIFTY 500 Index benchmark by 270 bps. The allocation to small-cap increased by 3.9% while for mid-cap decreased by 4.5% as compared to 31<sup>st</sup> January 2023. The allocation to others & telecom increased by 213 bps and 171 bps respectively as compared to 31<sup>st</sup> January 2023, while allocation to financial services decreased by 295 bps.

In February 2023, NIFTY 500 index was down by 2.79% on the month-on-month basis. The large cap (NIFTY 100), mid cap (NIFTY Midcap 150) and small cap (Nifty Smallcap 250) indices were down by 2.94%, 1.60% and 3.64% respectively in February 2023.

Sector-wise, only FMCG index was up 1.09% on m-o-m basis. During the same period, Metal index, Energy index & PSU Bank index were down by 18.54%, 8.61% & 8.69% respectively.

Particulars	Feb 2023	YTD
Net FII flows, USD mn	(647)	(6,081)
Net DII Trading, USD mn	2,328	27,187
10-yr G-Sec Yield	7.45%	61 bps
INR/USD	82.65	-8.2%

## Notes:

1. Performance is calculated in INR terms using TWRR (Time Weighted Rate of Return) method as on 28<sup>th</sup> Feb 2023, net of all fees & expenses.
2. Returns for 1-year and less than 1-year are absolute returns, while returns for more than one year are on a CAGR basis.
3. As on 28<sup>th</sup> Feb 2023.
4. Market capitalization definition as per Association of Mutual Funds of India (AMFI).
5. As calculated using data since inception for the portfolio; Standard Deviation for the index over 5 years.
6. Sector classification as per NSE Indices Limited.

## Disclosures and Disclaimer

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## PORTFOLIO MANAGER: FRACTAL CAPITAL INVESTMENTS LLP

SEBI Registration Number for Portfolio Manager: INP000007146

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