ICICI Pru Multicap Gr

Investment Objective
To generate capital appreciation through investments in equity & equity related instrument across large cap, mid cap and small cap stocks of various industries. However, there can be no assurance or guarantee that the investment objective of the Scheme would be achieved.

Manager Biography
Sankaran Naren since 10/5/2018

Operations
Inception Date 10/1/1994
Minimum Initial 5,000
Annual Report Net Expense Ratio 2.29
Turnover Ratio % 173.21
NAV (Mo-End) 235.39

Risk Reward
Std Dev 20.87
Alpha -3.57
Sharpe Ratio -0.19
Treynor Ratio -6.45
R-Squared 95.28

Asset Allocation
Portfolio Date: 4/30/2020
Stock 92.0
Bond 0.0
Cash 8.0
Other 0.0
Total 100.0

Market Capitalization
Portfolio Date: 4/30/2020
Giant 35.7
Large 41.5
Mid 14.6
Small 6.3
Micro 1.9
Total 100.0

Past performance is not a guarantee of future returns. The value of investments may fall as well as rise and investors may not get back the full amount invested. Any decision to invest should be based on a full reading of the offer document. In case of any discrepancy between this sheet and the offer document in force, the offer document shall prevail.

Category Equity - Multi Cap

Trailing Returns
Period Inv Bmk1
3 months -21.17 -18.75
6 months -20.10 -17.30
1 Year -20.39 -17.09
2 Years -8.06 -8.14
3 Years -2.93 -0.82
5 Years 3.62 3.49

Suggested Horizon 3 Years and above

Investment Growth
Time Period: 5/1/2015 to 4/30/2020

Risk Reward
Std Dev 20.87
Alpha -3.57
Sharpe Ratio -0.19
Treynor Ratio -6.45
R-Squared 95.28

Returns
Calculation Benchmark: IISL Nifty 500 PR INR

Leading Detractors
Time Period: 5/1/2019 to 4/30/2020
Rescaled Weight Return Contribution
Oil & Natural Gas Corp Ltd 3.95 -48.47 -2.35
NTPC Ltd 6.54 -26.64 -1.91
ITC Ltd 3.86 -38.37 -1.70
Vedanta Ltd 2.41 -44.44 -1.28
Indian Oil Corp Ltd 1.99 -43.39 -0.99

Leading Contributors
Time Period: 5/1/2019 to 4/30/2020
Rescaled Weight Return Contribution
Bharti Airtel Ltd 6.03 60.41 2.55
Infosys Ltd 4.12 -2.23 0.43
Asian Paints Ltd 1.13 15.20 0.42
Alkem Laboratories Ltd 0.61 44.21 0.32
HDFC Life Insurance Co Ltd 0.47 41.81 0.31

Sector Allocation
Portfolio Date: 4/30/2020
Basic Materials %
Consumer Cyclical %
Financial Services %
Real Estate %
Consumer Defensive %
Healthcare %
Utilities %
Communication Services %
Energy %
Industrials %
Technology %

Portfolio Holdings
Portfolio Date: 4/30/2020
Bharti Airtel Ltd 8.5
NTPC Ltd 7.2
NITC Bank Ltd 6.9
ICICI Bank Ltd 6.4
Infosys Ltd 4.1
Oil & Natural Gas Corp Ltd 3.9
State Bank of India 3.6
Axis Bank Ltd 2.9
Cipla Ltd 2.8
SBI Life Insurance Co Ltd 2.5
Other 51.2
Total 100.0