

MOTILAL OSWAL HEDGED EQUITY MULTIFACTOR STRATEGY

March 2023

INVESTMENT APPROACH

Fund Characteristics:

To create a focused portfolio of 20-30 stocks on the principles of 'Factor Investing'. The equity portfolio shall be constructed using a 'Multi-factor' investment framework that seeks to capture the premia from the factors like 'Quality', 'Value' and 'Momentum'. Moreover, the scheme shall take long/short positions in index derivatives to protect against steep downside events by following a cost-efficient hedging strategy.

Data as on 28 February 2023
Inception date – 14 February 2022

FUND NAV

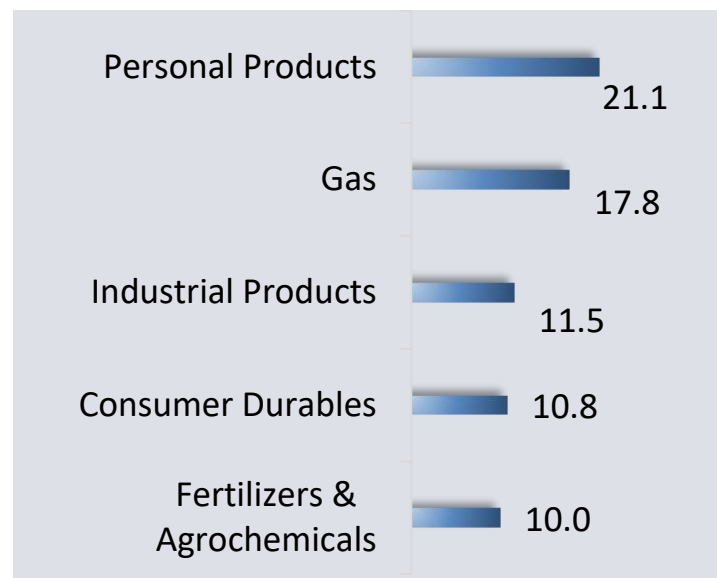
Class	NAV
Class B1	9.08

FUND FACTS

Benchmark:	Nifty 500 TRI
Fund Type:	Open Ended Scheme
Fund Manager:	Sankaranarayanan Krishnan
AUM (INR Crs.):	88.9

TOP 5 HOLDINGS AND SECTOR ALLOCATION

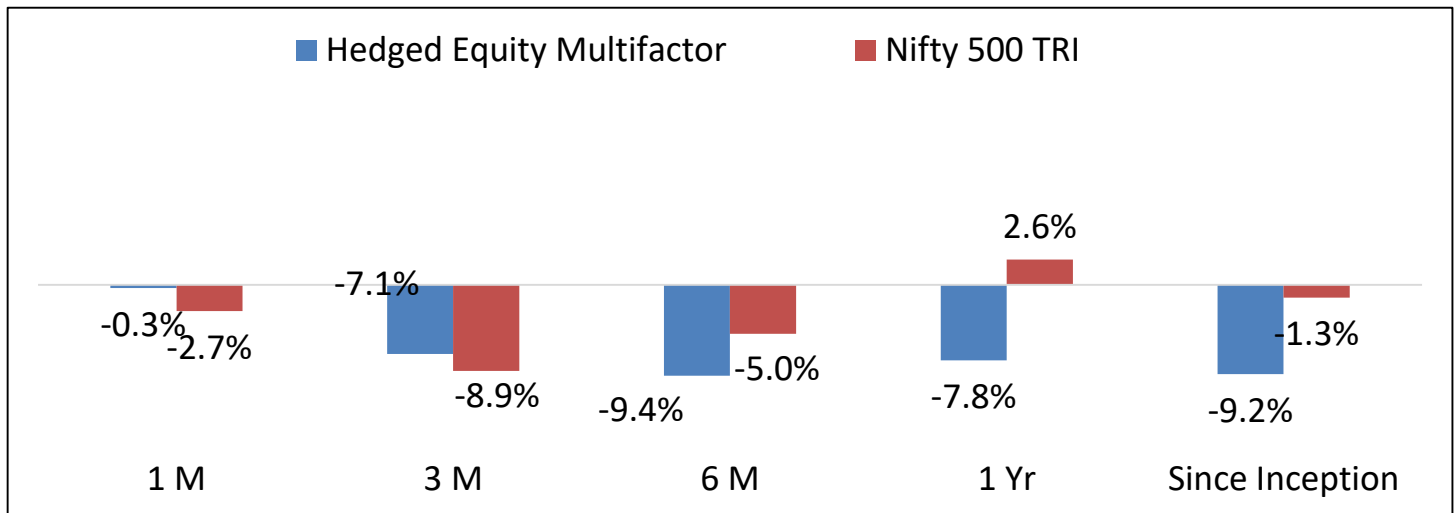
Scrip Name	(%) of Holding
INDRAPRASTHA GAS LIMITED	6.0
CUMMINS INDIA LTD.	6.0
BRITANNIA INDUSTRIES LIMITED	6.0
GUJARAT STATE PETRONET LIMITED	5.9
PETRONET LNG LIMITED	5.9



FUND DETAILS

Standard Deviation – Fund	13.2%	Standard Deviation – Benchmark	16.6%
Max Drawdown – Fund	-17.5%	Max Drawdown – Benchmark	-15.5%
Leverage	1.87	Beta	0.66

FUND PERFORMANCE



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