

## **SMART BETA FUNDS**

| Scheme Name   Value   20 Index Fund   30 Ind   |                            |                               |                               |                                |                                 |                            |
|--|----------------------------|-------------------------------|-------------------------------|--------------------------------|---------------------------------|----------------------------|
| Scheller Care   20 Intel c Fund   20 Intel c F   |                            | Nippon India Nifty 50         | UTI Niftv 200 Momentum        | ICICI Pru Nifty 100 Low        | Bandhan Niftv Alpha 50          | Tata Nifty Midcap 150      |
| Author   Commerce      | <u>Scheme Name</u>         |                               |                               |                                |                                 | <u>Momentum 50 Index</u>   |
| The purple of    |                            | <u>20 Index Fund</u>          | <u> 50 macx r ana</u>         | <u> 30 ETF FOF</u>             | <u> </u>                        |                            |
| Pinel Returns (Na)   1973   1374   1306   1563   1.00      |                            |                               |                               | ,                              |                                 |                            |
| 1   17   |                            | 19 February 2021              | 10 March 2021                 | 12 April 2021                  | 09 November 2023                | 20 October 2022            |
| 3   3   3   3   3   3   3   3   3   3  |                            | 07.7                          | 22.24                         | 21.12                          | 10.11                           | 22.07                      |
| Street   |                            |                               |                               |                                |                                 |                            |
| Since   19:93   26:13   15:47   50:46   37:35     Penchmark Returns (%)  |                            | 17.37                         | 19.06                         |                                | -                               | -                          |
| Part      |                            |                               | <del>-</del>                  |                                | <u>-</u>                        | -                          |
| 1  | •                          |                               | 26.13                         | 15.47                          | 50.46                           | 37.35                      |
| Syr-   2338   1926   1765   3715   2391  | <u>Benchmark Returns (</u> | <u>%)</u>                     |                               |                                |                                 |                            |
| Main   Cap   Psychology   Psy   | 1 Yr -                     | 28.99                         | 24.11                         | 22.42                          | 44.58                           | 32.84                      |
| Mile   Cape   Po.9.06%   S4.3%   100.00%   25.37%   13.47%   | 3 Yr -                     | 18.54                         | 15.69                         | 14.16                          | 21.20                           | 23.92                      |
| Mile   Cape   Po.9.06%   S4.3%   100.00%   25.37%   13.47%   | 5 Yr -                     | 23.88                         | 19.26                         | 17.65                          | 37.15                           | 29.91                      |
| Mid Cap  |                            |                               | 27.20                         | 2,100                          |                                 |                            |
| Mild Cap   |                            | 99 96%                        | 84 3%                         | 100.00%                        | 25 37%                          | 13 47%                     |
| Cochin   C   |                            | -                             |                               |                                |                                 |                            |
| Small Cap  |                            | 0.04%                         |                               | -                              |                                 |                            |
| Infosys Ltd-15.68%   |                            |                               |                               | -                              |                                 |                            |
| Top 5 Holdings(%)   Itc Ltd10.99%   Tata Consultancy Services Ltd.   10.81%   State Bank Of India-8%   Bharat Electronics Ltd5.19%   Bank-25.24%   Fings 12.43%   Capital Goods-19.96%   Power-8.83%   Fings-25.24%   Fings-24.33%   Capital Goods-19.96%   Power-8.83%   Finance-8.37%   Automobile & Ancillaries-25.62%   Power-8.83%   Finance-8.37%   Automobile & Ancillaries-11.29%   Automobile & Ancillaries-11.29%   Finance-15.09%   Finance-9.96%   Capital Goods-16.89%   Finance-9.96%   Capital Goods-16.89%   Finance-9.96%   Finance-8.37%   Automobile & Ancillaries-11.29%   Automobile & Ancillaries-12.35%   Finance-13.79%   Finance-13.79%   Finance-13.79%   Automobile & Ancillaries-12.35%   Finance-13.79%   Finance-13.79%   Finance-13.09%   Finance-9.96%   Capital Goods-16.89%   Finance-9.96%   Capital Goods-16.89%   Finance-9.96%   Capital Goods-16.89%   Finance-17.35%   Finance-13.79%   Automobile & Ancillaries-12.29%   Finance-13.79%   Finance-13.79%   Finance-13.79%   Finance-13.79%   Automobile & Ancillaries-12.29%   Finance-13.79%   Finance-13.79%   Finance-13.79%   Finance-13.09%   Finance-13.09%   Finance-13.09%   Finance-15.09%   Finan       |                            | Icici Bank Ltd15.61%          | Trent Ltd6.53%                |                                | Cochin Shipyard Ltd3.62%        |                            |
| Tata Consultancy Services Ltd.   10.81%   State Bank Of India-8%   State Bank Of India-8%   Bharat Electronics Ltd5.1%   Hindustan Unilever Ltd3.87%   Bse Ltd3.38%   Bharat Electronics Ltd5.1%   Hindustan Unilever Ltd3.87%   Bse Ltd3.38%   Bharat Electronics Ltd5.1%   Hindustan Unilever Ltd3.87%   Bse Ltd3.38%   Bharat Heavy Electricals Ltd3.46%   Bharat Heavy Electricals Ltd3.45%   Bh   |                            | Infosys Ltd15.58%             | Bharti Airtel Ltd5.9%         | Icici Bank Ltd3.98%            | Rail Vikas Nigam Ltd3.5%        | Bse Ltd5.95%               |
| State Bank Of India-8%  State Bank Of India-8%  Bharat Electronics Ltd5.1%  Bharat Electronics Ltd3.37%  Bharat Heavy Electricals Ltd3.46%  Beat Ld3.38%  Bharat Heavy Electricals Ltd3.46%  Beat Ld3.38%  Bharat Heavy Electricals Ltd3.46%  Realty-10.02%  Finance-9.96%  Capital Goods-16.89%  Finance-15.09%  Realty-7.8%  Automobile & Ancillaries-11.29%  Automobile & Ancillaries-11.29%  Bank-10.96%  Healthcare-17.98%  Automobile & Ancillaries-6.82%  4.01%  Bank-10.96%  Healthcare-6.68%  Consumer Durables-8.96%  Consumer Durables-8.96%  Consumer Durables-8.96%  Consumer Durables-8.96%  Consumer Durables-8.96%  Consumer Durables-8.96%  Tops Sortion Ratio (3 Yrs)  Do 2.28  Do 2.2  Do 5.3  Do 7. 1.14  SD (%) (3 Yrs)  1) This index captures 20 stocks from the universe of Nifty 50 that are more fairby valued than their peers based on Noc. 1.00  Short In Ratio (1 Yrs)  Do 3.30  | Top 5 Holdings(%)          | Itc Ltd10.99%                 |                               | Itc Ltd3.93%                   | Trent Ltd3.45%                  | Cummins India Ltd4.25%     |
| It-35.95%   Automobile & Ancillaries-25.24%   Finge 12.43%   Power-8.83%   Finance-8.37%   Finance-17.35%   Finance-15.09%   Finance-15.09%   Finance-9.69%   Capital Goods-18.99%   Finance-17.35%   Finance-15.09%   Finance-9.69%   Capital Goods-18.99%   Finance-9.69%   Capital Goods-9.15%   Automobile & Ancillaries-11.29%   Finance-9.69%   Capital Goods-9.15%   Finance-9.69%   Capital Goods-9.15%   Finance-9.69%   Capital Goods-9.15%   Finance-9.69%   Capital Goods-18.99%   Finance-9.69%   Finance-9   |                            | _                             | Ntpc Ltd5.17%                 |                                | Oil India Ltd3.39%              | Pb Fintech Ltd3.75%        |
| Realty-10.02%   Realty-10.02   |                            | State Bank Of India-8%        | Bharat Electronics Ltd5.1%    | Hindustan Unilever Ltd3.87%    | Bse Ltd3.38%                    | =                          |
| Fings 12.43%   Power - 8.83%   Automobile & Ancillaries - 4.01%   Automobile & Ancillaries - 4.01%   Telecom - 7.54%   Bank - 10.96%   Healthcare - 6.68%   Consumer Durables-8.96%   Automobile & Ancillaries - 4.01%   Telecom - 7.54%   Bank - 10.96%   Healthcare - 6.68%   Consumer Durables-8.96%   Automobile & Ancillaries - 6.88%   Automobile & Ancillaries - 6.88%   Consumer Durables-8.96%   Automobile & Ancillaries - 6.88%   Consumer Durables-8.96%   Automobile & Ancillaries - 6.88%   Consumer Durables-8.96%   Automobile & Ancillaries - 6.88%   Automobile & Ancillaries - 6.88%   Automobile & Ancillaries - 6.88%   Page 14  |                            | It-35.95%                     |                               | Fmcg-17.98%                    | Capital Goods-16.89%            | Realty-10.02%              |
| Automobile & Ancillaries- 4.01% Alutomobile & Ancillaries- 4.01% Beta (3 Yrs)  | Ton 5 Sectors(%)           |                               |                               | It-14.25%                      |                                 |                            |
| Allpha (%) (3 Yrs)   -0.08   -0.05   -0.04   -0.20   -0.17   |                            |                               | Finance-8.37%                 |                                | Automobile & Ancillaries-6.82%  | Healthcare-9.07%           |
| Sharpe (3 Yrs) 0.28 0.22 0.25 0.51 0.53  Sortino Ratio (3 Yrs) 0.60 0.42 0.53 0.97 1.14  SD (%) (3 Yrs) 13.53 19.30 12.75 18.22 15.31  Shortlisting Parameters  Shortlisting Parameters  Shortlisting Parameters  Shortlisting Parameters  Fund Managers  Himanshu Mange  Fund Managers  Himanshu Mange  Sharwan Kumar Goyal  Nil  |                            | 4.01%                         |                               |                                |                                 |                            |
| Sharpe (3 Yrs) 0.60 0.42 0.53 0.97 1.14  SD (%) (3 Yrs) 13.53 19.30 12.75 18.22 15.31  1) This index captures 20 stocks from the universe of Nifty 50 that are more fairly valued than their peers based on ROCE, PB, PE & D/E.  Shortlisting Parameters  Shortlisting Parameters  Parameters  Parameters  Parameters  Parameters  Shortlisting Parameters  Parameters  Parameters  Parameters  Parameters  Shortlisting Parameters  Parameters  Parameters  Parameters  Shortlisting Parameters  Parameters  Parameters  Parameters  Parameters  Shortlisting Parameters  Parameters  Parameters  Parameters  Shortlisting Parameters  Parameters  Parameters  Parameters  Parameters  Parameters  Parameters  Shortlisting Parameters  P |                            |                               |                               |                                |                                 |                            |
| Sortino Ratio (3 Yrs)  SD (%) (3 Yrs)  13.53  19.30  12.75  18.22  15.31  17 This index captures 20 stocks from the universe of Nifty 200 (Large Amountum in past 1 year from the universe of Nifty 50 that are more fairly valued than their peers based on ROCE, PB, PE & D/E.  2) Historically, this index has consistently outperformed its parent index over 3-year, 5-year, and 10-year rolling return periods, with significantly lower volatility.  Fund Managers  Himanshu Mange  Sharwan Kumar Goyal  Nil  Nil  Nil  Nil  Nil  Nil  1.14  1.14  1.14  1.15  1.17 This Index Captures 30 stocks from the Nifty 100, which have historically outperformed the Nifty 100, which have historically outperformed the Nifty 50 with lower volatility and a higher Sharpe ratio.  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling returns. This Fund without compromising potential returns, providing a balanced approach to risk management.  Fund Managers  Himanshu Mange  Sharwan Kumar Goyal  Nil  Nil  Nil  Nil  Nil  1.17 This index captures 30 stocks from the Nifty 100, which have historically outperformed the Nifty 50 with lower volatility and a higher Sharpe ratio.  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year politic without compromising potential returns, providing a balanced approach to risk management.  Nil  Nil  Nil  Nil  Nil  Nil  1.17 This Index selects 50 stocks from the Nifty 100 which have historically outperformed the Nifty 50 with lower volatility and a higher Sharpe ratio.  2) Historically, the index has consistently outperformed and help reduce the overall was a help r |                            |                               |                               |                                |                                 |                            |
| 1) This index captures 20 stocks from the universe of Nifty 50 that are more fairly valued than their peers based on ROCE, PB, PE & D/E.  Shortlisting Parameters  2) Historically, this index has consistently outperformed its parent index over 3-year, 5-year, and 10-year rolling return periods, with significantly lower volatility.  Fund Managers  Himanshu Mange  1) This index Captures 30 stocks that have been in high momentum in past 1 year from the universe of Nifty 200 (Large & Mid).  2) Historically, this index has consistently outperformed its parent index over 3-year, 5-year, and 10-year rolling returns will help the portfolio to generate higher alpha in the long term.  Shortlisting  Parameters  2) Historically, this index has consistently outperformed its parent index over 3-year, 5-year, and 10-year rolling returns. This Fund will help the portfolio to generate higher alpha in the long term.  Sharwan Kumar Goyal  Nil  Nil  Nil  1) This index tracks the 30 least volatile stocks from the top 300 companies based on high alpha achieved over the past year, following a multi-cap fund approach.  1) This index selects 50 stocks from the top 300 companies based on high alpha achieved over the past year, following a multi-cap fund approach.  2) Historically, the index has consistently outperformed its parent index over 3-year, 5-year, and 10-year rolling returns. This Fund will help the portfolio to generate higher alpha in the long term.  2) Investing in this fund can help reduce the overall volatility of your portfolio without compromising potential returns, providing a balanced approach to risk management.  2) Historically, the index has generated an alpha of will near the Nifty 50, based on trailing returns over a 10-year period.  2) The fund has significantly outperformed the Nifty 50, based on trailing returns over a 10-year period.  3- and 5-year periods.  4- Will year from the top 300 companies based on high alpha achieved over the past year, following a multi-cap fund approximately 12% above the Nifty 50,  |                            |                               |                               |                                |                                 |                            |
| 1) This index captures 20 stocks from the universe of Nifty 50 that are more fairly valued than their peers based on ROCE, PB, PE & D/E.  Shortlisting Parameters  2) Historically, this index has consistently outperformed its parent index over 3-year, 5-year, and 10-year rolling return periods, with significantly lower volatility.  Fund Managers  Himanshu Mange  1) This Index Captures 30 stocks from the universe of Nifty 200 (Large & Mid).  1) This Index Captures 30 stocks from the universe of Nifty 200 (Large & Mid).  1) This index captures 20 stocks from the universe of Nifty Midcap 150 companies based on high alpha achieved over the past year, following a multi-cap fund approach.  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling returns. This Fund without compromising potential returns, providing a balanced approach to risk management.  1) This index captures 30 stocks from the only Mifty Midcap 150 companies based on high alpha achieved over the past year, following a multi-cap fund approach.  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling returns. This Fund without compromising potential returns, providing a balanced approach to risk management.  2) Ilistorically, the index has generated an alpha of approximately 12% above the Nifty 50, based on trailing returns over a 10-year period.  2) The fund has significantly outperformed both the Nifty 50, based on trailing returns over a 10-year period.  2) The fund has significantly outperformed both the Nifty 50, based on trailing returns over a 10-year period.  Nil Nil Nil Nil Nil 0.25% on or before 90D, Nil after 90D   | ` ,                        |                               |                               |                                |                                 |                            |
| 1) This index captures 20 stocks from the universe of Nifty 50 that are more fairly valued than their peers based on ROCE, PB, PE & D/E.  Shortlisting Parameters  2) Historically, this index has consistently outperformed its parent index over 3-year, 5-year, and 10-year rolling return periods, with significantly lower volatility.  Exit Load  1) This index captures 20 stocks from the universe of Nifty 200 (Large & Mid).  2) Historically, this index has consistently outperformed its parent index over 3-year, 5-year, and 10-year rolling return periods, with significantly lower volatility.  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling returns. This Fund will help the portfolio to generate higher alpha in the long term.  Shortlisting Parameters  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling returns. This Fund will help the portfolio to generate higher alpha in the long term.  Shortlisting Parameters  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling returns. This Fund will help the portfolio to generate higher alpha in the long term.  Shortlisting Parameters  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling returns, providing a balanced approach to risk management.  Shortlisting Parameters  1) This Index selects 50 stocks from the Mifty 100, which have historically outperformed the Nifty 50 with lower volatility and a higher Sharpe ratio.  2) Investing in this fund can help reduce the overall volatility of your portfolio without compromising potential returns, providing a balanced approach to risk management.  Shortlisting Parameters  Nifty Midcap 150 companies based on high alpha achieved wonth Nifty 50 with lower volatility.  Nighty Midcap 150 companies histo | SD (%) (3 Yrs)             | 13.53                         |                               |                                | 18.22                           |                            |
| Shortlisting Parameters  Shortlisting Parameters  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling return periods, with significantly lower volatility.  Fund Managers  Himanshu Mange  Nifty 50 that are more fairly valued than their peers based on ROCE, PB, PE & D/E.  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling returns. This Fund will help the portfolio to generate higher alpha in the long term.  Sharwan Kumar Goyal  Kayzad Eghlim  Nemish Sheth  Kapil Menon  Nil  Nil  Nil  Nil  Nil  Nil  Nil  Ni   |                            |                               | stocks that have been in high | least volatile stocks from the |                                 | Nifty Midcap 150 companies |
| Shortlisting Parameters  2) Historically, this index has consistently outperformed alts parent index over 3-year, 5-year, and 10-year rolling return periods, with significantly lower volatility.  Fund Managers  Himanshu Mange  Mid).  Nifty 50 with lower volatility and a higher Sharpe ratio.  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling returns. This Fund will help the portfolio to generate higher alpha in the long term.  Nifty 50 with lower volatility and a higher Sharpe ratio.  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling returns. This Fund will help the portfolio to generate higher alpha in the long term.  Nifty 50 with lower volatility and a higher Sharpe ratio.  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year politic without compromising potential returns, providing a balanced approach to risk management.  Fund Managers  Himanshu Mange  Sharwan Kumar Goyal  Nil  Nil  Nil  Nil  Nil  Nil  Nil  N   |                            |                               |                               |                                |                                 |                            |
| Shortlisting Parameters  2) Historically, this index has consistently outperformed its parent index over 3-year, 5-year, and 10-year rolling return periods, with significantly lower volatility.  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling returns. This Fund will help the portfolio to generate higher alpha in the long term.  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling returns. This Fund will help the portfolio to generate higher alpha in the long term.  2) Historically, the index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year portfolio without compromising potential returns, providing a balanced approach to risk management.  2) Historically, the index has generated an alpha of approximately 12% above the Nifty 50, based on trailing returns over a 10-year period.  8 Himanshu Mange  Sharwan Kumar Goyal  Nil  Nil  Nil  Nil  Nil  Nil  0.25% on or before 90D, Nil after 90D   |                            | valued than their peers based | & Mid).                       | Nifty 50 with lower volatility | over the past year, following a |                            |
| Parameters  2) Historically, this index has consistently outperformed its parent index over 3-year, 5-year, and 10-year rolling return periods, with significantly lower volatility.  Fund Managers  2) Historically, this index has consistently outperformed all major indices, including Midcap and Small Cap, in 3-year and 5-year rolling returns. This Fund will help the portfolio to generate higher alpha in the long term.  2) Investing in this fund can help reduce the overall volatility of your portfolio without compromising potential returns, providing a balanced approach to risk management.  2) Historically, the index has generated an alpha of approximately 12% above the Nifty 50, based on trailing returns over a 10-year period.  8 Himanshu Mange  Sharwan Kumar Goyal  Kayzad Eghlim  Nemish Sheth  Kapil Menon  0.25% on or before 90D, Nil after 90D  |                            | on ROCE, PB, PE & D/E.        |                               | and a higher Sharpe ratio.     | multi-cap fund approach.        | j *                        |
| consistently outperformed its parent index over 3-year, 5-year, and 10-year rolling return periods, with significantly lower volatility.    Fund Managers  |                            |                               |                               |                                |                                 | volatility.                |
| parent index over 3-year, 5- year, and 10-year rolling return periods, with significantly lower volatility.  Fund Managers  Himanshu Mange  Sharwan Kumar Goyal  Nil  Nil  Nil  Nil  Small Cap, in 3-year and 5- year rolling returns. This Fund will help the portfolio to generate higher alpha in the long term.  Volatility of your portfolio without compromising potential returns, providing a balanced approach to risk management.  Nil  Nil  Nil  Nil  Nil  Nil  Nil  Outperformed both the Nifty Midcap 150 and the average of the top 10 mid-cap funds, based on rolling returns over 3- and 5-year periods.  Kapil Menon  0.25% on or before 90D, Nil after 90D   | Parameters                 |                               | , i                           |                                | D. H                            | 2) ml 6 11 · · · · · ·     |
| year, and 10-year rolling return periods, with significantly lower volatility.  Fund Managers  Himanshu Mange  Sharwan Kumar Goyal  Nil  Nil  without compromising potential returns, providing a balanced approach to risk management.  without compromising potential returns, providing a balanced approach to risk management.  Nil  Nil  Nil  Nil  Nil  Nil  Nil  Ni  |                            |                               |                               | *                              |                                 |                            |
| return periods, with significantly lower volatility.  will help the portfolio to generate higher alpha in the long term.  will help the portfolio to generate higher alpha in the long term.  potential returns, providing a balanced approach to risk management.  Nifty 50, based on trailing returns over a 10-year period. based on rolling returns over 3- and 5-year periods.  Fund Managers  Himanshu Mange  Sharwan Kumar Goyal  Nil  Nil  Nil  Nil  Nil  Nil  0.25% on or before 90D, Nil after 90D   |                            |                               |                               |                                |                                 |                            |
| significantly lower volatility. generate higher alpha in the long term. balanced approach to risk management. returns over a 10-year period. based on rolling returns over 3- and 5-year periods.  Fund Managers Himanshu Mange Sharwan Kumar Goyal Kayzad Eghlim Nemish Sheth Kapil Menon  Exit Load Nil Nil Nil Nil Nil 0.25% on or before 90D, Nil after 90D  |                            |                               |                               |                                |                                 | 1                          |
| Iong term.   management.   3- and 5-year periods.  |                            |                               |                               |                                |                                 |                            |
| Exit Load Nil Nil Nil Nil 0.25% on or before 90D, Nil after 90D  |                            | , and the second              |                               |                                |                                 |                            |
| Exit Load Nil Nil Nil Nil after 90D  | Fund Managers              | Himanshu Mange                | Sharwan Kumar Goyal           | Kayzad Eghlim                  | Nemish Sheth                    | Kapil Menon                |
| <b>Expense Ratio</b> 0.76% 0.92% 0.41% 1.02% 1.05%   | Exit Load                  | Nil                           | Nil                           | Nil                            | Nil                             |                            |
|  | Expense Ratio              | 0.76%                         | 0.92%                         | 0.41%                          | 1.02%                           | 1.05%                      |

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