

 **MOJO INFINITY**

# Infinity Power Portfolio

MARCH 2022

# INFINITY POWER

www.mojoinfinity.com

## PORTFOLIO OBJECTIVE

To generate long term alpha from a portfolio by investing based on our IP in select 10 companies. However, there can be no assurance or guarantee that the investment objective of the strategy would be achieved. The strategy will invest up to 20 percent in small cap but no restriction on sector allocation.

## PORTFOLIO SUMMARY

### Portfolio vs Benchmark

Portfolio Benchmark

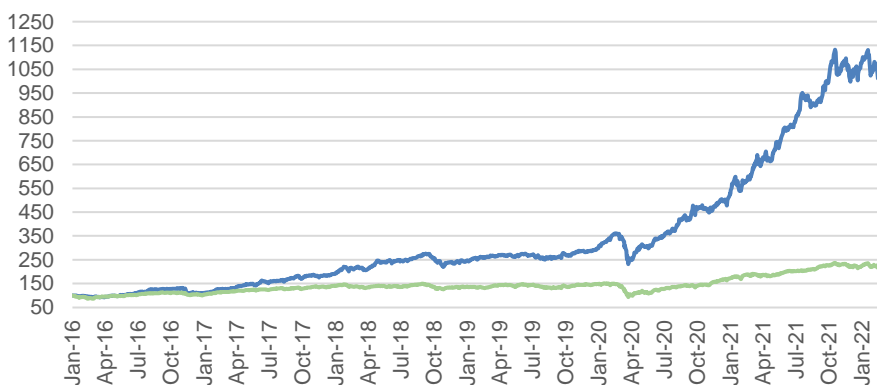
Portfolio Return\*

**892.7%**

BSE 500 Return\*

**122.8%**

\*Absolute Returns between 31<sup>st</sup> Dec 15 and 31<sup>st</sup> Mar 22



^As on 31<sup>st</sup> Mar 22

PERIODIC RETURNS (CAGR)^			
Period	Portfolio	BSE 500	Alpha
1 Year	61.5%	20.9%	40.6%
2 Years	98.8%	46.1%	52.7%
3 Years	55.0%	15.7%	39.3%
4 Years	46.5%	13.8%	32.7%
5 Years	47.5%	13.4%	34.1%
6 Years	48.2%	15.1%	33.0%
Since Inception	44.4%	13.7%	30.7%

## PORTFOLIO FACTS

Period of Evaluation  
**31 Dec'15 to 31 Mar'22**

Avg. Annual Churn  
**2.1 times**

Beta with BSE 500  
**0.9**

Volatility (Standard Deviation)  
**Portfolio: 21.4%**  
**BSE 500: 17.5%**

Draw Down  
**Portfolio: -36.8%**  
**BSE 500: -38.4%**

Sharpe Ratio\*\*  
**Portfolio: 1.8**  
**BSE 500: 0.4**

Treynor Ratio  
**0.4**

Jensen Alpha  
**31.4%**

\*\*Risk-free return = 6.84% (10-year G-sec yield on 31<sup>st</sup> Mar '22)

# INFINITY POWER

Performance Analysis								
Calendar Year	Return		Volatility		Drawdown		Risk Adjusted Return	
	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark	Portfolio	Benchmark
2016	10.6%	3.8%	19.0%	15.2%	-21.0%	-14.0%	0.6	0.2
2017	73.6%	35.9%	15.6%	9.6%	-7.9%	-4.9%	4.7	3.7
2018	28.6%	-3.1%	18.6%	13.1%	-20.4%	-15.7%	1.5	-0.2
2019	21.7%	7.8%	14.9%	13.5%	-9.2%	-12.0%	1.5	0.6
2020	75.4%	16.8%	30.7%	29.5%	-36.0%	-38.4%	2.5	0.6
2021	105.2%	30.1%	22.7%	15.1%	-11.9%	-10.1%	4.6	2.0
2022	-3.9%	-4.5%	12.7%	9.6%	-14.2%	-12.6%	-0.3	-0.5
Overall (CAGR)	44.4%	13.7%	21.4%	17.5%	-36.8%	-38.4%	2.1	0.8

Number of Stocks

**10**

Highest Stock Allocation

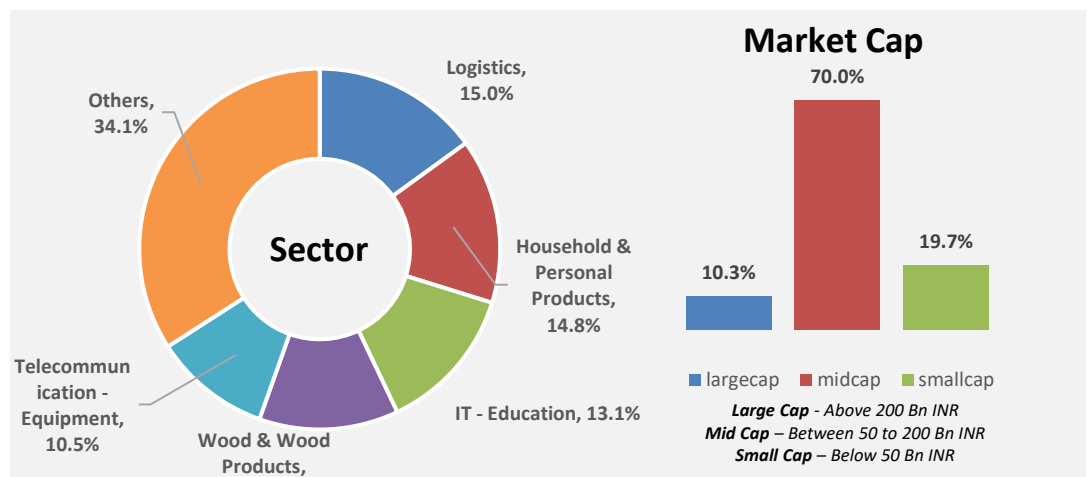
**15.0%**

Highest Sector **Logistics**

**(15.0%)**

Cash in Portfolio

**0.0%**



## PORTFOLIO CONSTRUCT

Benchmark	BSE 500
Number of Stocks	10 to 15
Sector Allocation	None
Min Investment Value	INR 50 Lacs
Market Cap Allocation	Large and Mid Cap - Dynamic Small Cap – Upto 20%
Stock Allocation	Equal initially

## STOCK ENTRY CRITERIA

Highest rated stock calculated basis a combination of **Quality, Valuation, Financial Trend and Technicals**

## STOCK EXIT CRITERIA

If the Stock's score falls below **pre-defined threshold limit**