Active Index Portfolio
A Multi Factor Index Strategy
Introducing ICICI Securities Active Index Portfolio

A concentrated portfolio of 30 stocks mirroring the NIFTY Alpha Low Volatility 30 index. Alpha generates superior return; low volatility factor keeps the downside in check.

Get the benefit of Lower Volatility along with Alpha Creation

Benefits of Passive Strategy

- Rule based approach for disciplined investing
- Very Low expense ratio due to lower operating expenses
- Benchmark based strategy mitigating most unsystematic risks
- Well diversified across sectors to reduce sudden shocks

Investment Philosophy

Objective

It is a passive investment strategy where it replicates Nifty Alpha Low-Volatility Index 30 in the same proportion as in the index with the objective of achieving returns equivalent to the returns of the index by minimizing the performance difference between the selected index and the portfolio.

Portfolio Performance vs. Benchmarks

<table>
<thead>
<tr>
<th>Benchmark</th>
<th>1M</th>
<th>3M</th>
<th>6M</th>
<th>1Y</th>
<th>3Y</th>
<th>5Y</th>
</tr>
</thead>
<tbody>
<tr>
<td>NIFTY 200 - TRI</td>
<td>-1.07</td>
<td>0.21</td>
<td>1.07</td>
<td>7.11</td>
<td>13.26</td>
<td>10.72</td>
</tr>
<tr>
<td>NIFTY Alpha Low-Vol 30 TRI</td>
<td>-0.76</td>
<td>0.29</td>
<td>0.36</td>
<td>4.7</td>
<td>16.2</td>
<td>19.21</td>
</tr>
</tbody>
</table>

Source: NSE, data as on June 30th 2019
Minimum Investment: 25 Lakhs

Key portfolio features

<table>
<thead>
<tr>
<th>Investment Horizon</th>
<th>Long Term Capital Appreciation (3 Years +)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Benchmark</td>
<td>Nifty 200</td>
</tr>
<tr>
<td>Fund Manager</td>
<td>Mr. Azeem Ahmad</td>
</tr>
<tr>
<td>Custodians</td>
<td>ICICI Bank Ltd.</td>
</tr>
<tr>
<td>Depository Participant</td>
<td>ICICI Bank Ltd.</td>
</tr>
</tbody>
</table>

About ICICI Securities

- **Pioneers of online broking in India** – Started in 2000
- **Leading equity broker in India** powered by ICICIdirect
- **2nd largest non-bank mutual fund distributor**
- **Leading investment bank in equity capital market**
- **Active research coverage of 250 companies across 16 sectors**

1. By brokerage revenue: Sources: Investor presentations, Annual reports & Estimates
2. Source: AMFI (in terms of revenue), period: FY18
3. Equity Capital Market (ECM): IPO/FPO/InvIT, QIP/IPP, Rights issue, Offer for sale
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Contact your Relationship Manager for any clarification regarding the product

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