

## Mutual Fund Risk Analysis Report

Fund Symbol: ICICI Prudential BHARAT 22 FOF Direct Growth

Standard Deviation: 17.65 vs 13.57 (Category Avg)

Beta: 0.92 vs 0.53 (Category Avg)

Sharpe Ratio: 1.77 vs 0.29 (Category Avg)

Treynor's Ratio: 0.34 vs -0.22 (Category Avg)

Jensen's Alpha: 1.72 vs -1.39 (Category Avg)