

LARGE CAP STRATEGY

Narnolia

Fundamental Attributes	
Growth #	21.4%
Return On Equity @	16.8%
Valuation ^	28.6%

Portfolio Attributes	
No of Stocks	17
% Assets in top 10 holdings	74%
% Assets in Next 5 holdings	20%

Price Performance Vs Benchmark (CAGR) (Aug 2022)		
	Large Cap Portfolio	Nifty 100
1 Year	0.2	4.3
3 Years	18.1	17.5
4 Years	11.7	10.8
5 Years	12.2	12.0
7 Years	13.9	12.1
Since Inception (28 March 2012)	16.9	12.9

Performance Attributes		
	Portfolio	Benchmark
Alpha	3.9	
Beta	0.97	
R - Square	83.5	
Sharpe	0.9	0.8
Standard Deviation	18.0	16.9
Max Drawdown	-35.3	-38.1
Price/Earnings Ratio	28.8	
Annual tracking Error	7.3	
Information Ratio	0.5	

Please note: 1yr - ABSOLUTE returns & the rest - CAGR returns



Rs.1 Cr. Invested in Large Cap Strategy at inception is worth Rs.5.0 Cr. as on 31st August 2022. For the same period Rs.1 Cr. invested in Nifty 100 Index is now worth Rs.3.5 Cr.

Large Cap Return Profile vis a vis Nifty 100 (Rolling Returns*)

Year	Current	Average	Best	Worst
3 Month	7.25 / 8.02	4.38 / 3.37	34.37 / 32.88	-31.15 / -37.3
6 Month	0.67 / 6.44	8.98 / 6.86	46.33 / 47.26	-30.78 / -34.28
1 Year	0.15 / 4.26	19.64 / 14.5	80.05 / 93.7	-24.82 / -33.53
2 Year	25.05 / 25.52	19.4 / 13.67	50.58 / 50.34	-10.3 / -13.67
3 Year	18.11 / 17.54	17.36 / 11.58	36.23 / 21.69	-2.92 / -6.33
4 Year	11.66 / 10.83	16.76 / 11.35	31.01 / 18.07	3.43 / -0.28
5 Year	12.16 / 11.98	16.97 / 11.82	27.85 / 18.32	2.68 / -2.02

Please Note: Data as on 31st August, 2022. The 1 year and less than one year returns are ABSOLUTE returns & rest are CAGR returns.

*Rolling return is the average annualized return on a particular date. Rolling return is used to eliminate the bias present in point-to-point return. As financial markets are volatile, rolling returns provide a clearer picture of performance than the point-to-point return.