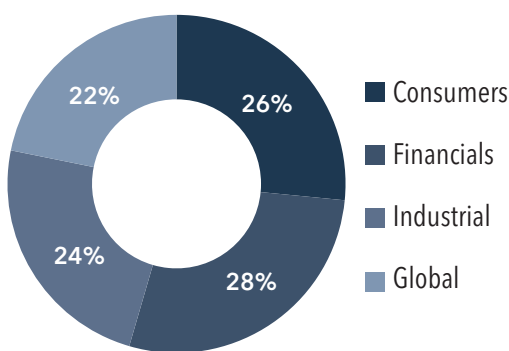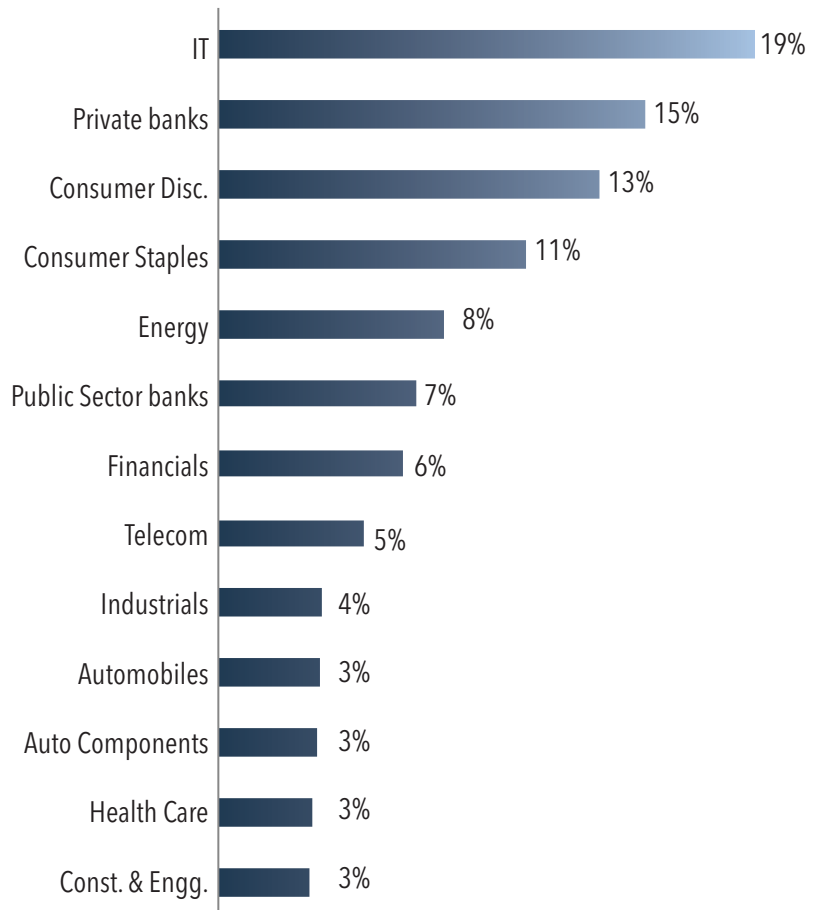# Narnolia®

MULTI CAP
GROWTH-IN-VALUE STRATEGY

Multi cap investing provides the opportunity to take an optimum investment exposure across various market capitalization of Indian listed companies along with diversified industries' representation inside the investment basket. 80% weightage in this strategy is to companies those that are a part of the Nifty 500 Index.

Stock Strategy:	The sub-strategy consists of 20-30 stocks to provide superior returns. Maximum Weight on any stock will be +10% of its weight in the in Nifty 500 Index
Sector Strategy:	+/(-) 10% of its weight in Nifty 500 Index.

Top 10 Companies Holdings%		
STOCK	**SECTOR**	**WEIGHT**
RELIANCE	Industrial	8%
HDFCBANK	Financials	8%
ICICIBANK	Financials	7%
SBIN	Financials	7%
TECHM	Global	7%
INFY	Global	6%
SBILIFE	Financials	6%
TATAELXSI	Global	5%
BHARTIARTL	Industrial	5%
MCDOWELL-N	Consumers	5%

Bar chart:
- IT: 19%
- Private banks: 15%
- Consumer Disc.: 13%
- Consumer Staples: 11%
- Energy: 8%
- Public Sector banks: 7%
- Financials: 6%
- Telecom: 5%
- Industrials: 4%
- Automobiles: 3%
- Auto Components: 3%
- Health Care: 3%
- Const. & Engg.: 3%

Donut chart:
- Consumers: 26%
- Financials: 28%
- Industrial: 24%
- Global: 22%

MULTI CAP
GROWTH-IN-VALUE STRATEGY

Fundamental Attributes	
Growth	20.49%
Return on Equity	16.69%
Valuation with percentage	13.90%

Portfolio Attributes	
No of Stocks	20
% Assets in top 10 holdings	64%
% Assets in Next 5 holdings	20%

Price Performance Vs Benchmark (Oct.)		
	Multi Cap Portfolio	Nifty 500
1 month	1.4	0.2
3 months	12.4	10.4
6 months	27.1	22.0
1 year	62.1	57.5
2 Years	35.3	24.8
3 Years	26.6	19.9
4 Years	19.2	13.3
5 Years	19.6	15.0
7 years	19.4	12.3
Since Inception (28 March 2012)	22.1	14.5

Please note:1mth/3mth/6mth/1yr - ABSOLUTE returns & the rest - CAGR returns

Performance Attributes		
	Portfolio	Benchmark
Alpha	7.6	
Beta	0.93	
R - Square	83.6	
Sharpe	1.3	0.8
Standard Deviation	17.6	17.3
Max Drawdown	-34.3	-38.3
Price/Earnings Ratio	35.4	
Annual tracking Error	7.2	
Information Ratio	1.1	
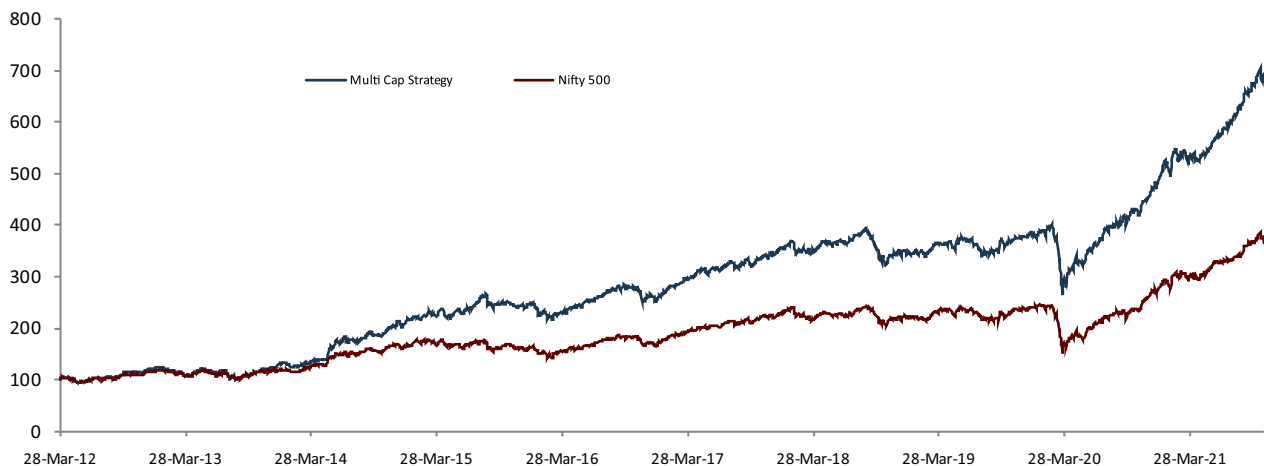
Rs.1 crore invested in Multi Cap Strategy at inception is worth Rs.6.7Cr. as on 31st October 2021. For the same period Rs.1 Cr. invested in Nifty 500 Index is now worth Rs.3.6 cr.