August 14 ,2026

E&R India Blue Chip™

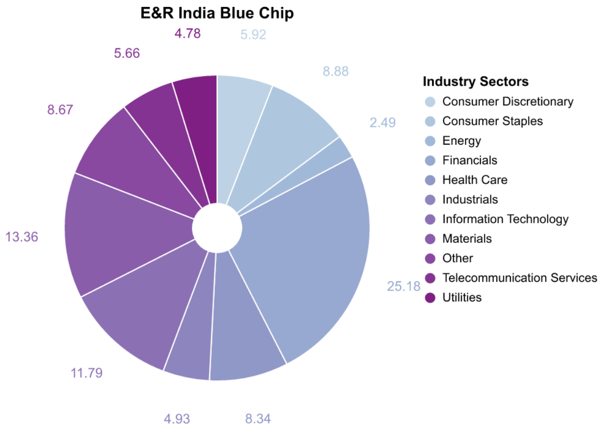
Inception date January 2016

Description

This model has been created to improve the statistical and scientific design flaws of the market capitalization methodology used in the benchmark, which is concentrated and weight obsessive. Unlike market capitalization methodology, which is risk-increasing and return-reducing due to its concentration, the 3N methodology developed by AlphaBlock is designed to deliver higher risk-weighted excess returns while maintaining low tracking error versus the respective benchmark.

1.Exceptional & Rich India Blue Chip

1.1. Sector Breakdown (percentage)

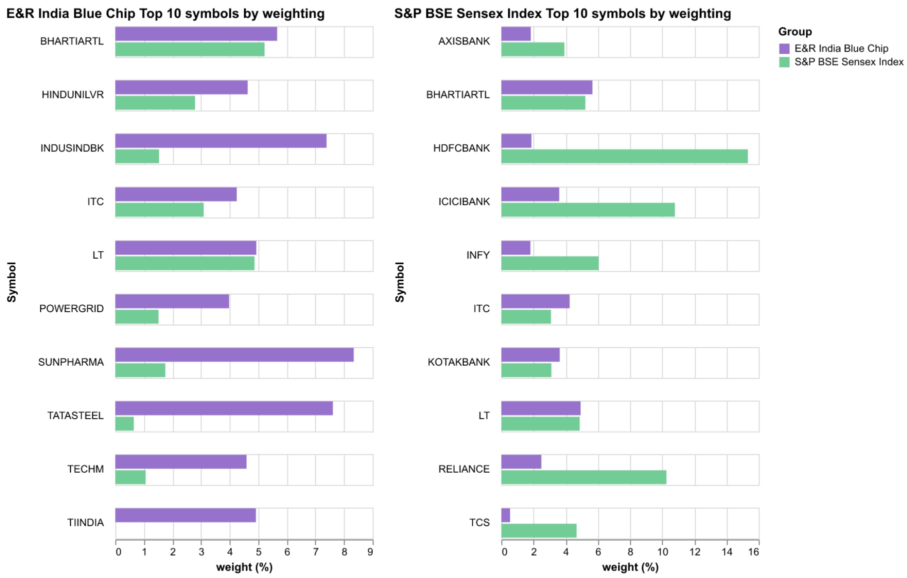


1.2. Top 10 Components

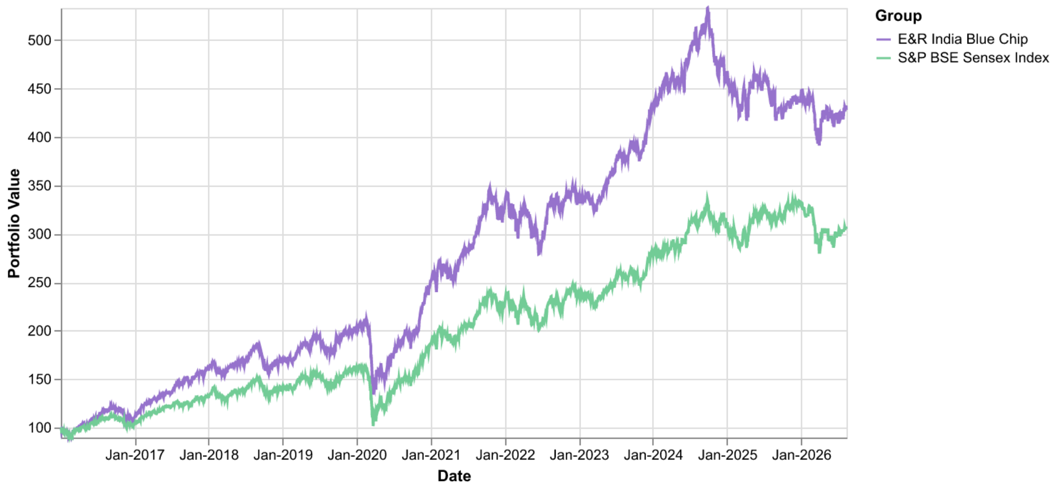
	Nr./Symbol	Name	Current Price	P&L(%)	E&R India Blue Chip Proportion(%)
1	SUNPHARMA	Sun Pharma	1940.00	19.20	8.34
2	TATASTEEL	Tata Steel	188.40	8.78	7.61
3	INDUSINDBK	Indusind Bank Ord Shs	1008.20	16.90	7.39
4	BHARTIARTL	Bharti Airtel Ltd	1919.00	59.00	5.66
5	LT	LARSEN&TOU	4040.00	12.77	4.93
6	TIINDIA	Tube Investment of India Ltd	2770.60	9.56	4.92
7	HINDUNILVR	Hindustan Unilever Limited	2070.00	-28.50	4.63
8	TECHM	Tech Mahindra	1635.00	2.19	4.59
9	ITC	ITC	279.40	-5.22	4.25
10	POWERGRID	Power Grid Of India Ord Shs	267.90	-8.78	3.98

*In case components hit maximum weight constraints they are rebalanced back to lower inception weights.

1.3. Top 10 Comparisons



1.4. Performance Plot Since January 2016

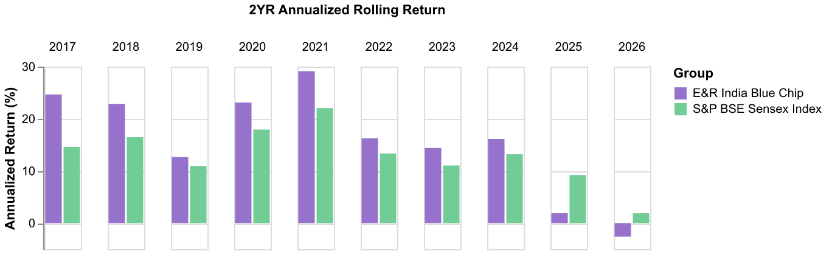


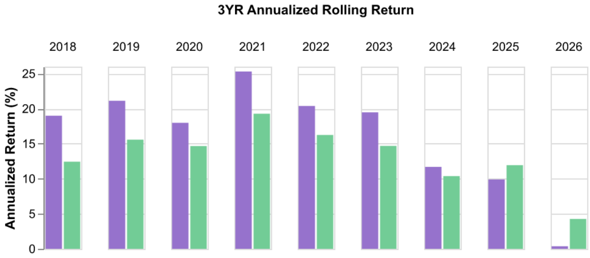
1.5. Performance Metrics

The table illustrates the performance across various parameters. The Performance (%) of Portfolio from different starting points, Current portfolio value of the funds invested at inception, Annualized (%) Returns, Annualized Standard Deviation (%), Average Tracking Error (%) and Average Information Ratio (%).

	NAME	E&R India Blue Chip	S&P BSE Sensex Index
1	Performance (%) since January 2017	286.08	193.86
2	Performance (%) since January 2020	111.48	89.21
3	Performance (%) since January 2022	28.23	32.05
4	Performance (%) since January 2026	-3.73	-8.87
5	Current Portfolio Value (Invested in January 2016)	427.91	305.01
6	Annualized (%) Return (Since January 2016)	14.68	11.08
7	Annualized Std. Deviation (%)	16.35	15.97
8	Average Tracking Error (%)	5.00	-
9	Average Information Ratio	0.82	-

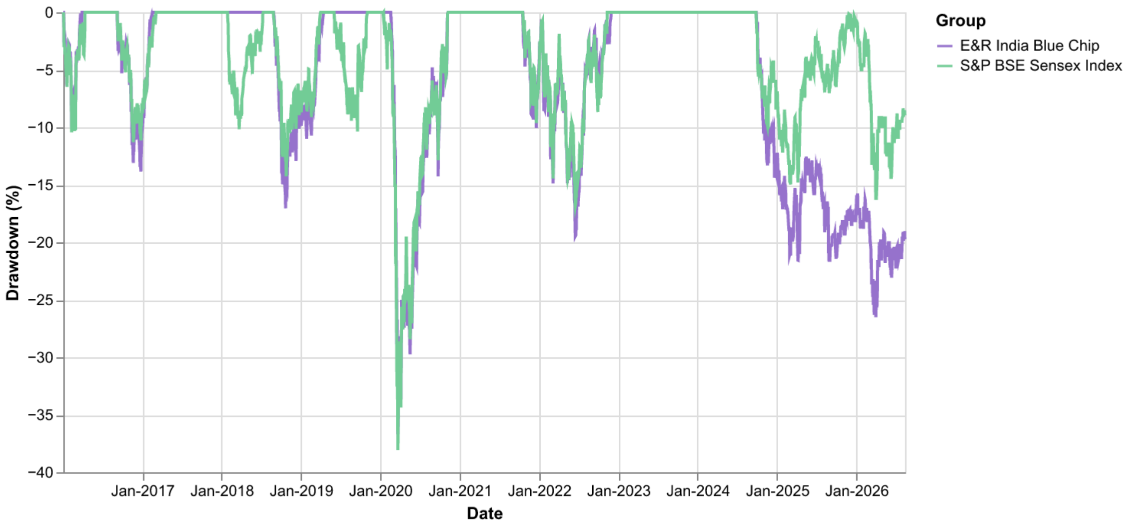
1.6. Annualized Rolling Return





1.7. Drawdown Analysis

A daily time series plot illustrating drawdowns of more than 10% from peak equity.



	Nr./Portfolio Drawdowns (%)	Start date	End date	Maximum (%)	Days
1	-	5-Jan-16	30-Mar-16	-10.23	85
2	-	8-Sep-16	17-Feb-17	-13.84	162
3	-	28-Aug-18	16-Apr-19	-17.04	231
4	-	19-Feb-20	9-Nov-20	-36.69	264
5	-	18-Oct-21	30-Nov-22	-19.47	408
6	-	27-Sep-24	13-Aug-26	-26.39	685

	Nr./Benchmark Drawdowns (%)	Start date	End date	Maximum (%)	Days
1	-	4-Jan-16	13-Apr-16	-10.43	100
2	-	8-Sep-16	6-Mar-17	-11.29	179
3	-	29-Jan-18	12-Jul-18	-10.16	164
4	-	28-Aug-18	2-Apr-19	-14.26	217
5	-	3-Jun-19	4-Nov-19	-10.37	154
6	-	14-Jan-20	9-Nov-20	-38.07	300
7	-	18-Oct-21	11-Nov-22	-16.85	389
8	-	26-Sep-24	13-Aug-26	-16.18	686

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