August 14 ,2026

E&R India Blue Chip™

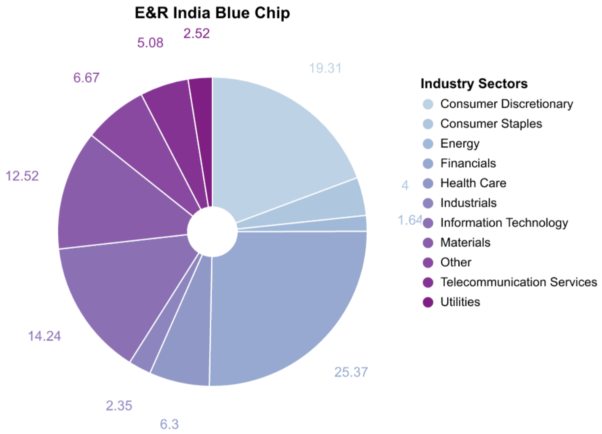
Inception date January 2020

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)

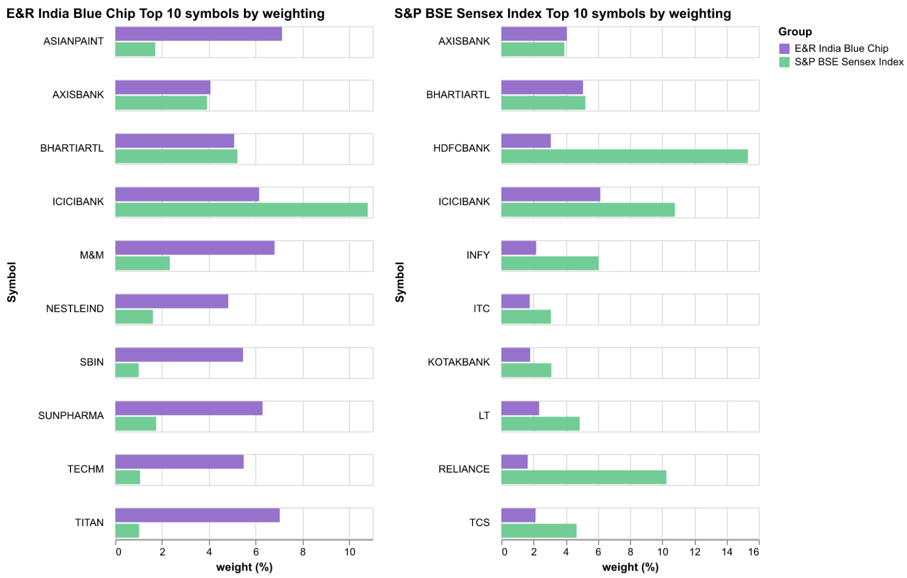


1.2. Top 10 Components

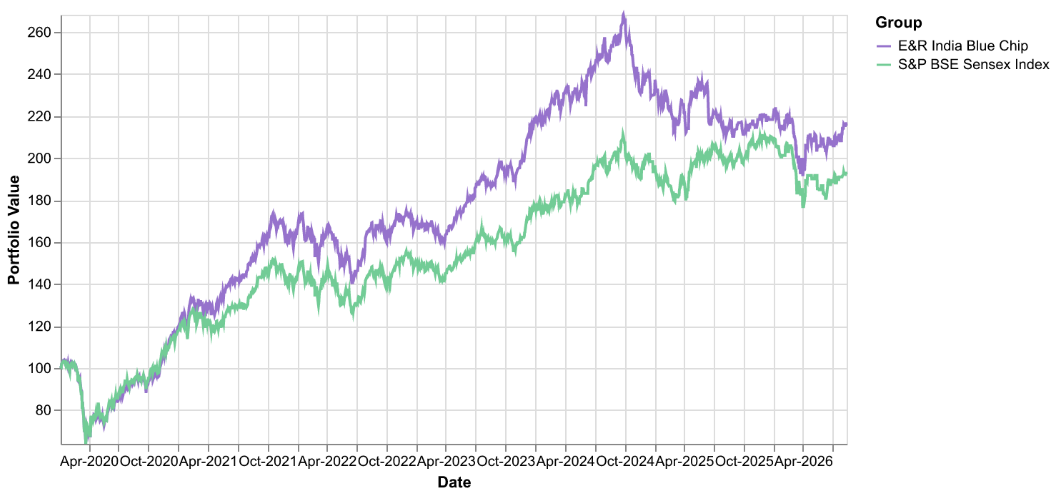
Nr./Symbol		Name	Current Price	P&L(%)	E&R India Blue Chip Proportion(%)
1	ASIANPAINT	ASIANPAINT.IN	2727.00	16.59	7.13
2	TITAN	TITANCOMPA	5115.00	14.12	7.03
3	M&M	Mahindra And Mahindra Ord Shs	3477.00	10.01	6.81
4	SUNPHARMA	Sun Pharma	1940.00	1.28	6.30
5	ICICIBANK	ICICIBANK	1427.00	-0.60	6.15
6	TECHM	Tech Mahindra	1635.00	12.73	5.49
7	SBIN	State Bank Ind	1066.00	22.95	5.46
8	BHARTIARTL	Bharti Airtel Ltd	1919.00	7.15	5.08
9	NESTLEIND	Nestle Ltd	1490.00	12.88	4.83
10	AXISBANK	Axis Bank	1229.00	-4.73	4.07

*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 2020

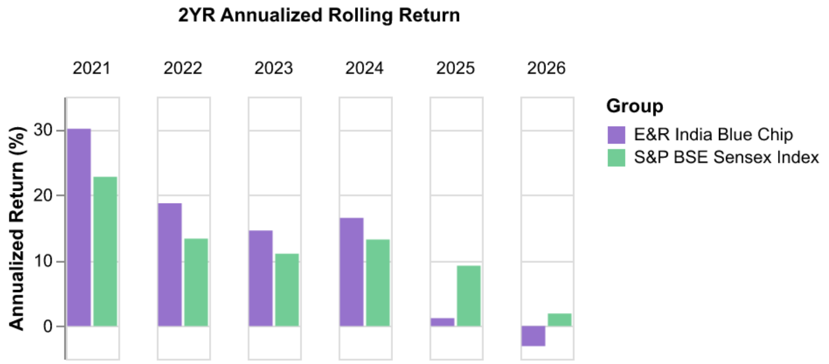


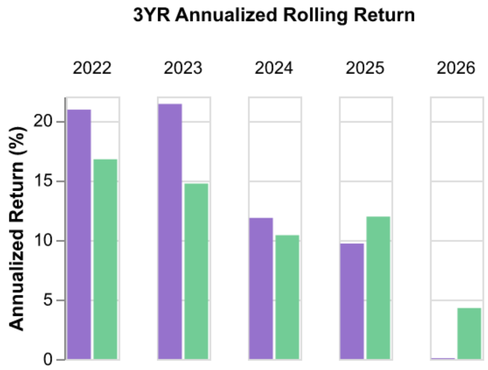
1.5. Performance Metrics

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 2021	80.27	63.27
2	Performance (%) since January 2023	27.13	27.77
3	Performance (%) since January 2026	-2.63	-8.87
4	Current Portfolio Value (Invested in January 2020)	215.41	192.14
5	Annualized (%) Return (Since January 2020)	12.32	10.39
6	Annualized Std. Deviation (%)	17.73	17.82
7	Average Tracking Error (%)	5.12	-
8	Average Information Ratio	0.86	-

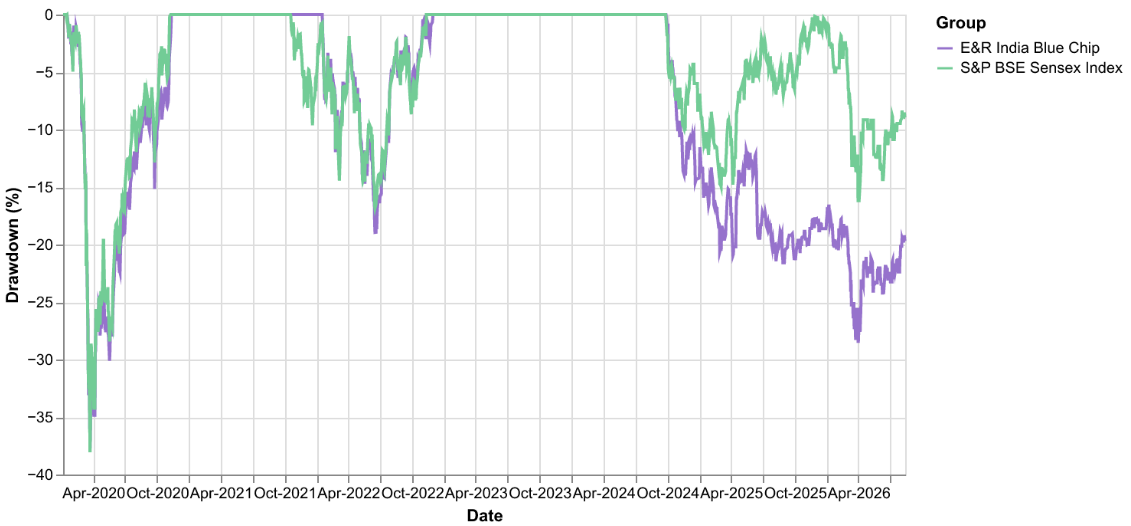
1.6. Annualized Rolling Return





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	-	17-Jan-20	11-Nov-20	-37.71	299
2	-	17-Jan-22	30-Nov-22	-18.94	317
3	-	27-Sep-24	13-Aug-26	-28.41	685

Nr./Benchmark Drawdowns (%)		Start date	End date	Maximum (%)	Days
1	-	14-Jan-20	9-Nov-20	-38.07	300
2	-	18-Oct-21	11-Nov-22	-16.85	389
3	-	26-Sep-24	13-Aug-26	-16.18	686

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