



CARNELIAN SHIFT STRATEGY

AUG, 2021

Shift strategy portfolio attributes

Performance chart since inception



Cumulative Performance (%)

Return	1M	3M	Inception*
SHIFT	5.0%	32.3%	98.5%
BSE 500	1.4%	10.5%	43.8%

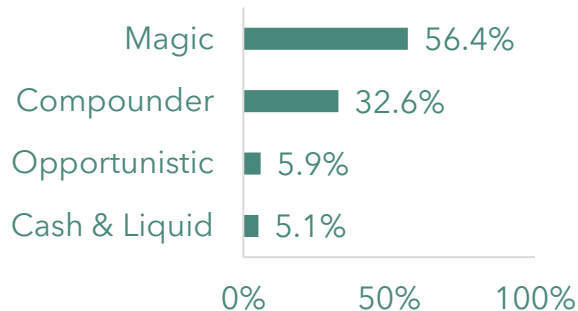
Absolute, non-annualised

Above mentioned returns are at strategy level, post management fees and pre tax.

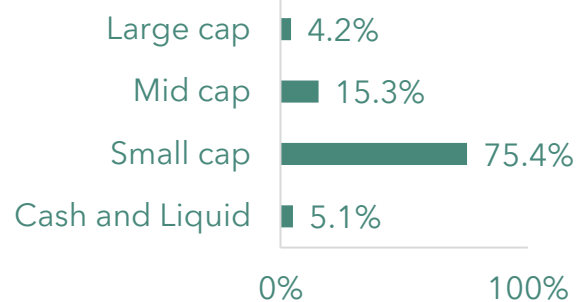
Portfolio Fundamentals

Portfolio ROE FY23E	20%
Portfolio Earning CAGR (FY21-23)	40%
Portfolio PE FY23E	25X
Portfolio Beta	0.8
PEG Ratio	0.6
Positive alpha / total month	80%
Max. Drawdown	-0.6%

Basket Allocation



Market cap allocation



Size	% Deployed	Average Market Cap*
Large cap	4.2%	30,261
Mid cap	15.3%	4,452
Small cap	75.4%	1,029
Cash and Liquid	5.1%	-
Total	100%	2,725

* Market cap is in USD mn.

