SHUBHAANG
Leveraging Investments with Quants & Algos

Update: 2026-1-4

Model Portfolio Report

Scripts with Assigned Weights	Use the command **/cef_20_4160000_d_20** in the Telegram Bot **@ShubhaangBot** to access the most recent Model Portfolio Composition, including the list of scripts and their respective investment weightages, specific to this subscription plan.	
Bot Command Parameters		
/	Character to recognise the text as a Command in Telegram Bots	**Mandatory - Static**
cef	Code specific to the Stocks Group as per the subscription plan	**Mandatory - Static**
20	Number of scripts needed in the portfolio as per the subscription plan	**Mandatory - Static**
4160000	Portfolio Investment Value	**Mandatory - Dynamic**
d	ETFs composition code specific to the subscription plan. ‘d’ for Debt ETFs, ‘e’ for Equity ETFs, ‘n’ for all other scripts.	**Optional - Static**
20	ETFs composition percentage value specific to the subscription plan.	**Optional - Static**

Factsheet

Model Portfolio Title	20 Equity and ETF Scripts Long Term Growth Model Portfolio | Theme - CapitalEfficiency | Rebalancing Monthly | Future Risk may Exceed 45% | Debt ETFs Composition is 20% | 12 Months Subscription Plan
Launch Date	2025-11-23
Portfolio Type	Thematic Portfolio
Portfolio Constituents	Equities and ETFs
Asset Class	Multi Asset
Stocks Group	Theme - CapitalEfficiency
Investment in ETFs	Debt ETFs Composition is 20%
Number of Scripts In the Portfolio	20 Scripts (16 Equities and 4 Debt ETFs)
Portfolio Risk	Future Risk may Exceed 45% (Indicating potential risk exposure from a forward-looking perspective, while accounting for additional risk margin to accommodate unforeseen extreme volatile scenarios.)
Optimal Investment Horizon	9 or more years (A higher risk exposure in the portfolio necessitates a longer investment commitment to achieve optimal growth.)
Rebalancing Frequency	Rebalancing Monthly (Last Rebalance: 2026-1-5; Next Rebalance: 2026-2-9) (Monthly rebalancing typically occurs on the first Monday following the 3rd of each month. If this schedule is missed, the rebalancing will be initiated on the subsequent Monday.)
Minimum Investment	Capital above Rs. 4160000
Subscription Fee	Rs. 104000 per annum (Excluding Taxes)

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Investment Objective	Invest in companies that maximize output from available capital, driving higher margins and superior return on investment.
Investment Rationale	Enhanced Profitability and Return on Capital: Capital efficiency companies optimize resource utilization, leading to higher margins and superior return on invested capital compared to less efficient industries. Resilience During Economic Cycles: Their ability to generate strong cash flows even in challenging economic environments makes them more stable and capable of sustaining growth across market conditions. Attractive Valuations and Growth Potential: High capital efficiency enables these companies to reinvest earnings effectively, fueling long-term growth and resulting in compelling valuation upside relative to other sectors or asset classes.
Investment Methodology	1. The broad universe for securities comprises of listed companies within the NSE 500 Index and all ETFs, which are meticulously filtered qualitatively in accordance with the predefined investment objective and investment rationale. 2. Proprietary algorithms, advanced quantitative models, and technical analysis are applied to systematically identify securities with the highest likelihood of delivering superior returns. 3. These models, extensively validated across various asset classes and time horizons, incorporate customized proprietary indicators of momentum, volume, volatility, and trend, ensuring that portfolio construction is entirely driven by objective data and high-quality signals, free from biases, prejudices, or emotional influence. 4. The selection of securities and their respective weightings within the model portfolio is further optimized based on factors including the target portfolio size, ETF allocation, average daily trading turnover, available investment capital, rebalancing frequency, as well as the number of quantitative and technical criteria met by each security.

Backtest Results of this Model Portfolio as per my Investment Model

(Equities - over the data of last 16 years between 5th Oct 2009 to 26th Dec 2025)

(ETFs - over the data of last 4 years between 15th Dec 2021 to 26th Dec 2025)

Average Monthly Returns	2.84%	**Annualised Returns**	39.96%
Maximum Drawdown	24.54%	**Annualised Risk**	21.75%
Maximum Recovery Period from Downturns	19 months	**Sharpe Ratio**	1.539

- This information does not represent actual past performance of this model portfolio and should never be used as a basis for comparing the actual performance of other intermediaries.
- This information is presented solely as factual data derived from the back-tested results of my quantitative and technical model, intended for educational purposes only. It highlights the model's potential according to the above mentioned methodology and parameters.
- This model have employed various assumptions throughout the back-testing process.
- It should not be interpreted as an endorsement, advertisement, or prediction of future performance.
- This information should not be relied upon for decision-making purpose.

- Users are strongly encouraged to exercise extreme caution and perform thorough due diligence when utilizing this information.
- **"Back-test results are not indicative of future performance and do not guarantee any future returns."**
- These back-test results have not been verified by PaRRVA (Past Risk and Return Verification Agency) or any other SEBI-recognized agency.
- The impact of periodic portfolio rebalancing and transaction costs has been factored into these back-test results.

Portolio Actual Past Performance Vs Benchmark Index

In accordance with the SEBI circular SEBI/HO/MIRSD/MIRSD-PoD-1/P/CIR/2025/004 dated 8/Jan/2025 on “Model Portfolio Framework” for Research Analysts

Portfolio Returns (Since Launch Date)	This data shall be disclosed once SEBI-approved PaRRVA becomes operational and has certified the actual past performance of this Model Portfolio. However, upon request, all previous rebalancing changes related to this Model Portfolio can be shared with its subscribers. (From 2025-11-24 to 2026-1-2; Invested for 5 weeks)
Nifty 500 Index Returns (Benchmark Index)	-1.36% (From 2025-11-24 to 2026-1-2)

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Important Links: https://shubhaang.com/StandardDisclosures.pdf

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