



*Risk.Return.Optimized.*



# ESTEE'S PORTFOLIO MANAGEMENT SERVICES

Use Power Of Systematic Investing  
To Build Wealth



**Institutional Member**  
of the Year Award 2019

## Estee Group

Estee is a quant and analytics driven firm that was founded in 2008 when algorithmic trading was permitted by SEBI in India. Estee mastered the art of applying quant to investment approach and pioneered algorithmic investment products

- Pioneers in quant investing in India
- Strong performance track record
- Trusted by 18000+ Clients-(PMS & Investment advisory)
- INR 1500CR+ Assets Under Management.

## Our Core Investment Beliefs

- Purely systematic approach
- No human intervention
- Huge focus on research and backtesting before making the portfolios open to external investors
- Ongoing research to update the model as per changing market conditions approach

# LONG ALPHA

Long only Equity Strategy



Successful track record of 5+ years



Delivered active annualised return of 20% since inception



Lower volatility as compared to BSE 500 Index

| Min. Subscription Amount | Hurdle   | Expected Returns | Gross Returns (Annualized) |
|--------------------------|----------|------------------|----------------------------|
| 50 Lacs                  | Nifty 50 | S&P BSE 500 + 5% | 33.2%                      |

## Fund Performance:

|      | JAN    | FEB    | MARCH  | APRIL   | MAY    | JUNE   | JULY   | AUG  | SEP    | OCT    | NOV    | DEC    | Returns Long Alpha | Returns BSE 500 TRI |
|------|--------|--------|--------|---------|--------|--------|--------|------|--------|--------|--------|--------|--------------------|---------------------|
| 2018 |        |        |        |         |        |        |        |      | (8.3%) | (2.8%) | (0.9%) | 1.2%   | (10.7%)            | (7.9%)              |
| 2019 | (4.1%) | (3.5%) | 4.8%   | (0.03%) | 5.2%   | 0.3%   | (8.4%) | 1.7% | 6.3%   | 7.1%   | (0.8%) | 1.8%   | 9.7%               | 8.9%                |
| 2020 | 5.3%   | (3.1%) | (9.9%) | 11.2%   | (0.3%) | 5.0%   | 7.8%   | 5.2% | 10.7%  | (1.9%) | 3.9%   | 5.8%   | 45.2%              | 18.4%               |
| 2021 | 0.05%  | 8.3%   | 6.0%   | 4.3%    | 5.2%   | 5.6%   | 4.7%   | 2.2% | 2.5%   | (0.1%) | 1.7%   | 4.7%   | 55.8%              | 31.6%               |
| 2022 | (2.1%) | (7.0%) | 6.3%   | (0.01%) | (9.1%) | (5.8%) | 9.7%   | 4.0% | 0.7%   | 0.2%   | 3.1%   | (2.0%) | (3.5%)             | 4.7%                |
| 2023 | (3.2%) | (2.1%) | 0.6%   | 6.6%    | 5.0%   | 3.7%   | 8.1%   | 4.4% | 8.2%   | (2.6%) | 9.17%  | 9.82%  | 57.9%              | 26.6%               |
| 2024 | 9.9%   | (1.9%) | (1.4%) | 5.9%    | 2.0%   | 7.89%  | 8.5%   | 0.8% | 0.7%   | (8.9%) |        |        | 24.2%              | 17.5%               |

| Measure (Since Revamp-May'19)   | Estee Long Alpha | S&P BSE 500 TRI |
|---------------------------------|------------------|-----------------|
| Gross Return                    | 33.2%            | 18.2%           |
| Standard Deviation (Annualized) | 17.7%            | 18.6%           |
| Max Drawdown                    | -17.7%           | -30.3%          |

## Standard Fee Plan:

- 2.4 % Fixed Fee p.a.
- 1.5 % Fixed Fee p.a. & 15% Performance fee over hurdle (Nifty 50)
- 0 % Fixed Fee p.a. & 40% Performance fee over hurdle (Nifty 50)

60% Off on standard fees for lifetime\*

# I-ALPHA

Market neutral arbitrage product



Successful track record of 15+ years



Delivered annual returns of 11.8% since inception



ZERO negative months since inception

| Min. Subscription Amount | Hurdle        | Expected Returns | Active Returns (Annualized) | CAGR (Since Launch) |
|--------------------------|---------------|------------------|-----------------------------|---------------------|
| 1 Crore                  | RBI Repo Rate | FD + 2%          | 3.7%                        | 11.8%               |

## Fund Performance:

| Measure   | Since Inception (Sep 2009) | 12 Months | 6 Months |
|---|----------------------------|-----------|----------|
| Annualized Net Returns                              | 11.8%                      | 13.0%     | 12.3%    |
| Excess Return Over Risk Free                        | 4.7%                       | 5.5%      | 5.0%     |
| Excess Return Over Crisil Composite Bond Fund Index | 3.7%                       | 3.0%      | 1.6%     |
| Standard Deviation                                  | 1.7%                       | 2.0%      | 2.4%     |
| Sharpe Ratio  | 2.2                        | 1.5       | 0.7      |

## Standard Fee Plan:

|  | Option 1                           | Option 2                           |
|--|------------------------------------|------------------------------------|
| Fixed Fees                             | 1.00% Per Annum (Charge Quarterly) | 2.50% Per Annum (Charge Quarterly) |
| Hurdle                                 | Deposit Rate                       | Not Applicable                     |
| Estee's Performance Share Above Hurdle | 35%                                | NIL                                |

25% Off on standard fees for lifetime\*


# About Management



## Mr. Sandeep Tyagi

Founder & CEO Estee Advisors

Sandeep has 30+ years of experience in portfolio management, analytics, and consulting. He is an alumni of IIT Delhi and Columbia Business School.

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## Mr. Vivek Sharma

Head- India Asset Management

Vivek has 20+ years of experience in trading and investment management. He pursued Bachelors and Masters in Technology from IIT Kharagpur.

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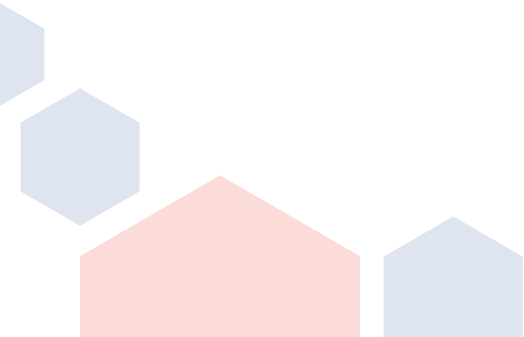
## Disclosures

Expected return numbers may be based on back test data or historical performance, and actual returns may vary significantly and may include extended periods of losses.

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Any investment in these products is for sophisticated investors and requires the financial ability and willingness to accept the high risks of trading in futures instruments and lack of liquidity inherent in such a transaction. The fund invests in derivatives which by construct employ leverage and can lead to magnified losses or gains on the base capital deployed. The information provided herein is for the informational purposes only. It does not replace a private placement memorandum which must be consulted by any investor or potential investor before deciding to make any investments with Estee Advisors Private Limited.





# Thank You

## For your interest!

For any information about Estee,  
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