Factsheet – Dec 2017

Global Security Sector (GLOSEC)

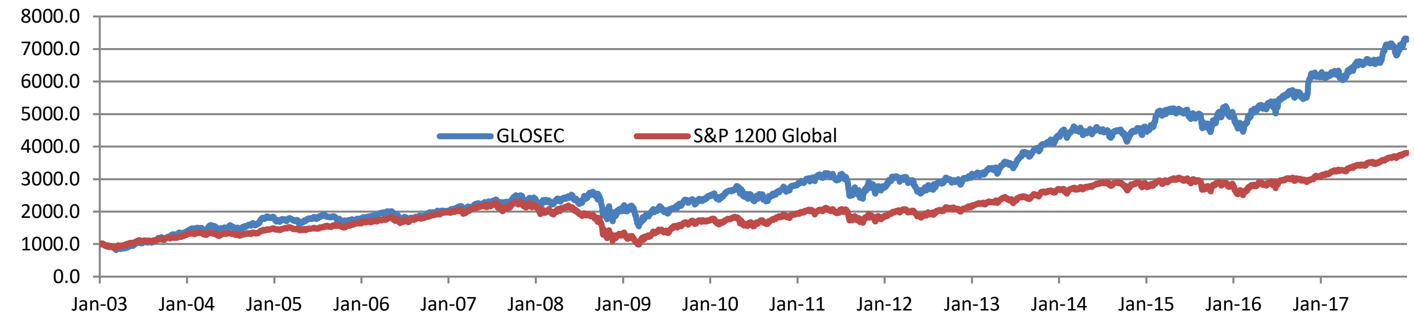
OMNISCIENCE
Science of Alpha from Safety

Strategy Snapshot

- A **structured value investing**, multi-cap strategy of **25 equal-weighted,** most **undervalued, high quality security stocks** in risk-mitigated & alpha generating framework
- The universe consists of global developed world companies whose core business is security, including defence, weapons, aerospace, cyber-security, biometric products and services, including Original Equipment Manufacturers (OEMs) for such firms.

Index inception	1/3/2003
# of holdings	25
Investments	Total Cap
Benchmark	S&P 1200 Global
Region	Global
Use of income	Reinvestment

Cumulative Performance



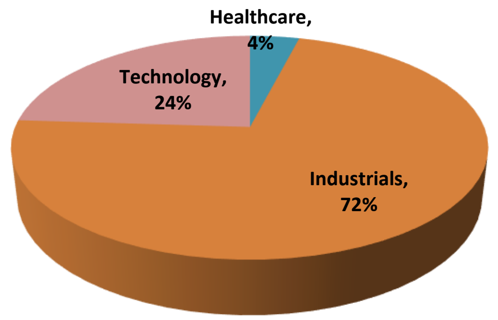
TR Performance (*as of Dec 30, 2017*)	**Last 1Yr**	**Last 3Yr**	**Last 5Yr**	**Last 10Yr**	**Since Inception@**
Portfolio	18.1%	16.4%	19.1%	11.7%	14.2%
Benchmark	23.6%	9.7%	12.3%	5.6%	9.3%
Excess Return	**-5.5%**	**6.7%**	**6.8%**	**6.1%**	**4.8%**

Risk & Return	**Benchmark**	**Portfolio**
P.A. Return (inception@)	9.3%	14.2%
Beta^	1.0	0.95
Alpha (LT)[a]	-	5.2%
Std. Dev.+	15.7%	17.8%
Sharpe Ratio$ (LT)	0.53	0.74

as of Dec 30, 2017

Parameter~	**Ratios**	**S&P 1200**	**Portfolio**
Valuations (As of Dec *30, 2017*)	P/E	20.0	**20.1**
	P/BV	2.2	**3.9**
	EV/EBITDA	8.0	**12.4**
	Dividend Yield	2.3%	**1.4%**
Fundamentals (As of Dec 30, *2017*)	ROE (%)	11.3%	**19.3%**
	ROCE (%)	9.6%	**14.3%**
	Sales to Asset	0.65	**1.04**
	Net Debt to Equity	0.65	**0.46**

Country Allocation~



As of Dec 30, 2017

Disclaimers

@Strategy Inception date is Jan 3, 2003. ^Beta is a measure of volatility that compares how an index moves relative to benchmark. + Standard deviation: Calculation is based on daily returns since inception. a Alpha calculation for the products is based on long term returns with respect to that of benchmark. $ Sharpe Ratio is a measure calculated to determine reward per unit of risk, using long term standard deviation and long-term excess returns in an index. ~Parameter & Allocation of the fresh model portfolio created on the mentioned date.

Above performance & returns are based on historical evaluation of simulated and back-tested model portfolios. Above portfolio performances are pre-expenses. Individual returns of Clients for a particular portfolio may vary significantly from the performance of the other portfolios. No claims may be made or entertained for any variances between the performance depictions and individual portfolio performance. No guarantee about the accuracy and/or completeness of the performance, no express or implied warranties with respect to the Indices and shall have no liability for any damages, claims, losses or expenses caused by errors in the calculation. Neither the investment adviser nor its Directors or Employees shall be in any way liable for any variations noticed in the returns of individual portfolios. No claims may be made or entertained for any variances between the performance depictions and individual portfolio performance. Due to the compounding of daily returns, returns over periods other than one day will likely differ in amount and possibly direction from the target return for the same period. These effects may be more pronounced in funds with larger or inverse multiples and in funds with volatile benchmarks.

Investments in equity markets are subjected to market risk and there is no guarantee that the investment objective of the strategy will be achieved. Past historical equity market returns are not a guarantee of and may not reflect future performance. Actual results may differ materially from those suggested by the forward-looking statements due to risk or uncertainties associated with our expectations with respect to, but not limited to, exposure to market risks, general economic and political conditions of countries globally. Investing in equities is inherently risky and an investor stands the risk of 100% capital loss. An investor should consider the investment objectives, risks, and charges and expenses carefully before investing. Should this fall outside the risk capacity of the investor, this document automatically does not cater to the investor's investment requirements and profile. It is mandatory to go through detailed Disclaimers on the website.

This communication is confidential and is intended solely for the addressee. This document and any communication within it are void 30-days from the date of this presentation. It is not to be forwarded to any other person or copied without the permission of the sender. Please notify the sender in the event you have received this communication in error. OmniScience Capital Advisors Private Limited make no representation as to the accuracy or completeness of information contained in this communication. This material is intended for informational purposes only. It is not an invitation or offer to purchase investments or any type of solicitation. Any representation to the contrary is not permitted.

Omniscience Capital Advisors Private Limited is a SEBI registered Investment Advisory firm with registration no. INA000007623.