Scientific Alpha India Small 30

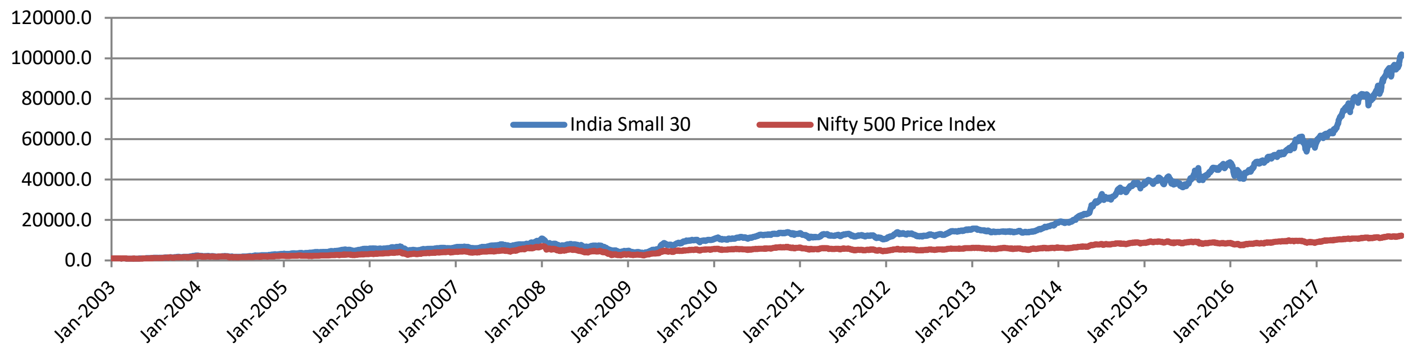
OMNISCIENCE
Science of Alpha from Safety

Strategy Snapshot

- A **structured value investing** Small-Cap strategy of 30 **equal-weighted, most undervalued, high quality stocks** in risk-mitigated & alpha generating **Scientific Alpha** framework.
- Small-cap universe consists of stocks with greater than INR 1000Cr market capitalization but not including the top 250 listed stocks (by market cap)

Index inception	1/3/2003
# of holdings	30
Investments	Small Cap
Benchmark	Nifty 500
Region	India
Use of income	Reinvestment

Cumulative Performance



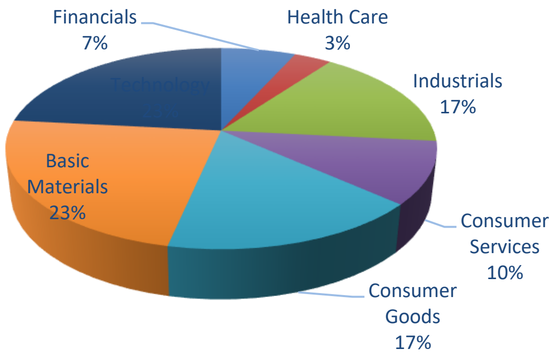
TR Performance (*as of Dec 29, 2017*)	Last 1Yr	Last 3Yr	Last 5Yr	Last 10Yr	Since Inception@
Portfolio	78.4%	39.9%	46.5%	25.9%	36.1%
Benchmark	37.2%	12.2%	14.9%	6.0%	18.2%
Excess Return	**41.2%**	**27.7%**	**31.6%**	**19.9%**	**17.9%**

Risk & Return	Benchmark	Portfolio
P.A. Return (inception@)	18.2%	36.1%
Beta^	1.0	0.77
Alpha (LT)[a]	-	20.3%
Std. Dev.+	21.8%	20.7%
Sharpe Ratio$ (LT)	0.51	1.41

as of Dec 29, 2017

Parameter~	Ratios	Benchmark	Portfolio
Valuations (As of Dec 29, *2017*)	P/E	28.8	**17.4**
	P/BV	3.0	**3.0**
	EV/EBITDA	12.0	**9.0**
	Dividend Yield	1.2%	**1.3%**
Fundamentals (As of Dec 29, *2017*)	ROE (%)	10.3%	**17.0%**
	ROCE (%)	13.5%	**21.1%**
	Sales to Asset	0.67	**1.17**
	Net Debt to Equity	0.69	**-0.09**

Sector Allocation~



As of Dec 29, 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.

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