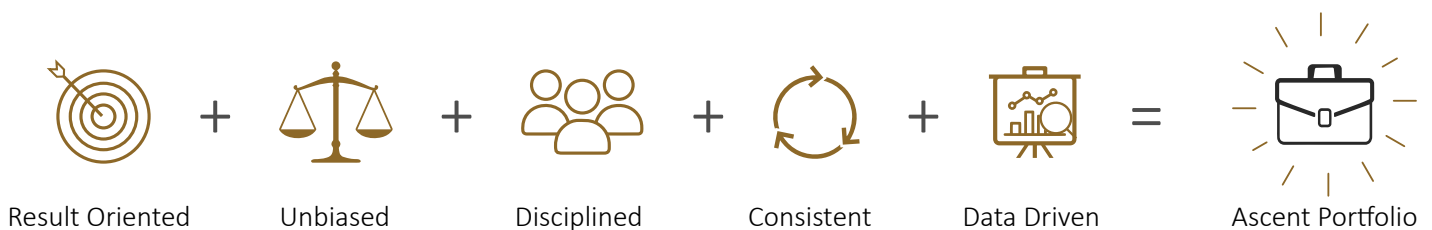




# Alchemy Ascent

## An Algorithm-Based Investment Approach

Alchemy Ascent\* endeavors to provide a consistent "high alpha" investment strategy which builds portfolios to deliver consistent outperformance over the long term, using an objective, back tested and data driven approach devoid of any biases. Stock allocation, its relative ranking in the portfolio and timing along with risk controls, also play a very important part of the alpha generation process. We believe in strong data-based research process, which considers all sources of alpha generation comprehensively, thus helps in creating an unbiased and disciplined investment approach – a key to successful and consistent investment outcomes.



### Portfolio Performance

Period	1 Month	3 Months	6 Months	1 Year	3 Years	Since Inception <sup>^</sup>
Portfolio Returns (%)**	1.6%	7.4%	22.6%	66.8%	22.8%	21.9%
Benchmark S&P BSE 500 TRI (%)#	0.9%	4.5%	17.4%	40.2%	19.3%	21.4%

\* Alchemy Ascent is one of the Portfolio Management Services products managed by M/s Alchemy Capital Management Pvt. Ltd., a SEBI registered Portfolio Manager.

<sup>^</sup> Inception Date: 03<sup>rd</sup> September 2019.

\*\* Data as on 31<sup>st</sup> March 2024. | The Performance figures are aggregate of all clients under discretionary portfolio; the investor's actual portfolio may differ. | Past Performance is no assurance for future returns. | Returns less than 365 days is absolute, greater than 365 days is CAGR (Computed using TWRR method). | Returns are net of fees, expenses, and taxes. | Please refer to the link for viewing Performance relative to other portfolio managers: <https://www.apmiindia.org/apmi/welcomeiaperformance.htm?action=PMSmenu> | Performance related information provided herein is not verified by SEBI.

# To meet regulatory requirements, we have changed the benchmark of the product from S&P 200 to S&P BSE 500 TRI, effective 01<sup>st</sup> April 2023.

## Investment Process<sup>##</sup>



### Stock Selection

- Market Capitalization Cut-off: INR 4,000 Crores.
- Investible stocks have to pass a stringent system of eliminating value destroying factors & are sometimes *vetoed* based on risk and fundamental forensic analysis.
- Over 50 Quantified fundamental parameters and their combinations used for screening of investible universe.
- Highest Ranked Stocks based on points filtered.



### Capital Allocation

- Portfolio on an average holds 25 stocks- 30 stocks.
- Weight per stock may range from 3% to 6% @cost, exceptional stocks may get an allocation of 10% @cost.
- Ranking system optimizes stock to be held in the portfolio and creates allocation for the same.



### Risk Management

- Prohibitive Risk.
  - Quality Filters.
  - Negative Marking for Unfavourable factors such as Balance Sheet ratios.
- Participative Risk/Exit Strategy.
  - Daily change in Rank/Score of Individual Stock (Using Fundamental Data).
  - Draw-Down/CAGR non performer.
  - Multiple rules based on above scenarios.
- Operational risk minimized using automation of processes.

<sup>##</sup>Note: The investment objectives and allocation are indicative and there are no assurances that they will be achieved.

**STP (Systematic Transfer Plan) and Top-up Facility Available.**

## Disclaimer

### General Risk Factors:

- All products/investment approach attract various kinds of risks. Please read the relevant Disclosure Document/Client Agreement/Offer Documents (includes Private Placement Memorandum and Contribution Agreement) carefully before investing.

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