

The background of the top half of the slide is a blurred image of a financial candlestick chart with blue and yellow bars and a yellow trend line. The chart is overlaid on a dark background with some light blue and yellow highlights.

Abans Smart Beta Portfolio

(An Algorithm Powered PMS Strategy)

Abans Investment Managers
(A division of Abans Broking
Services Pvt. Ltd.)
SEBI Registration #INP000006484
June 2024

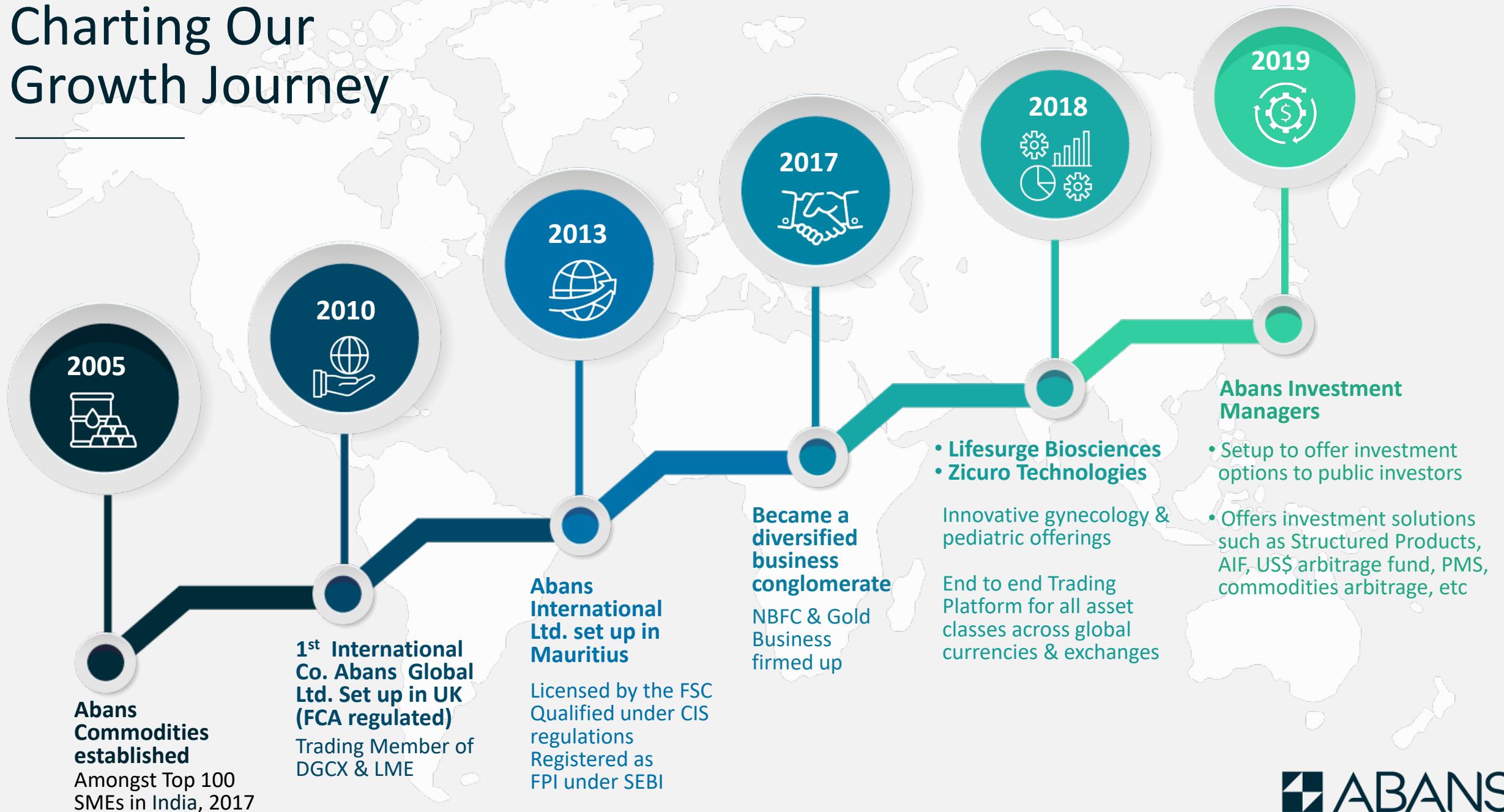
A world map in the background, colored in shades of green and teal, with a gradient from light green in the top right to darker teal in the bottom left.

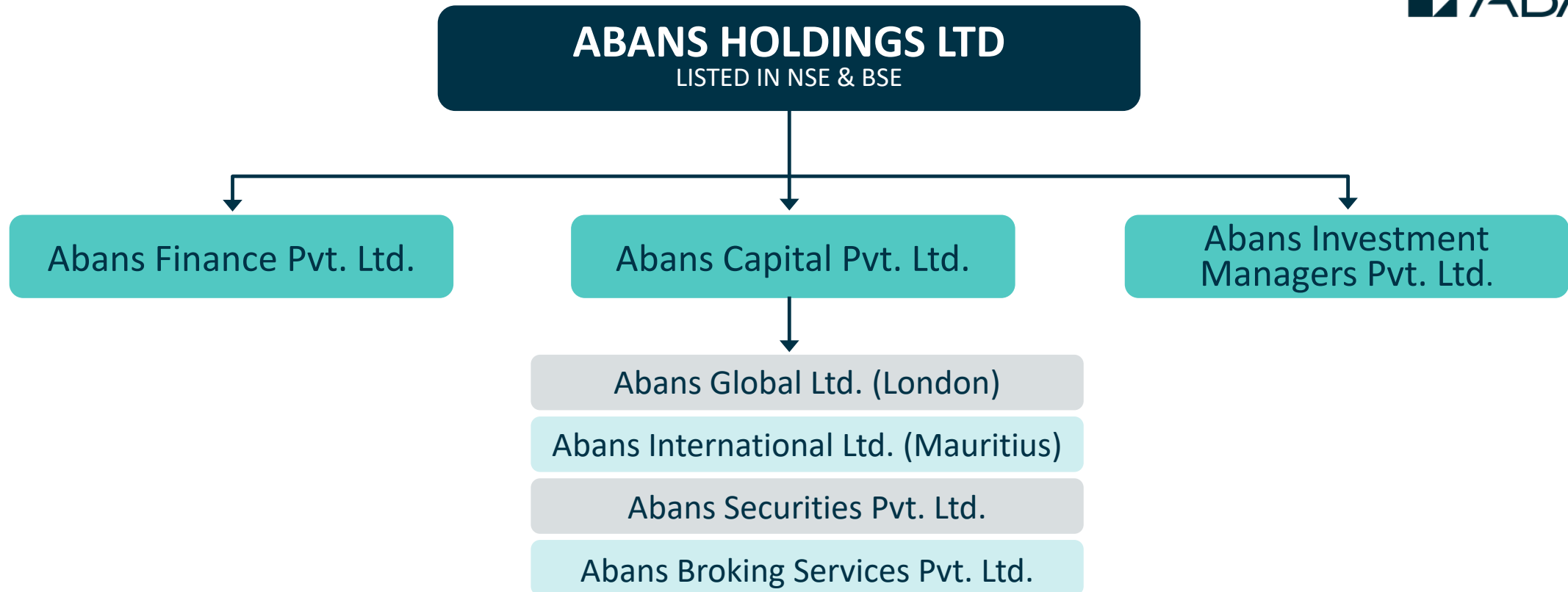
ABANS GROUP

- ▲ Since 2005, Abans Group of Companies has grown from being a commodities trading house to a dynamic and diversified business group. Under leadership of its promoter Mr. Abhishek Bansal, Abans has gone from strength to strength and has diversified its business interests into different sectors like Broking services, Warehousing, Realty & Infrastructure, Precious Metal, Merchant Banking, NBFC, Gems & Jewelry, Pharmaceuticals, Investment Management employing more than 250 people now including professionals, dealers & traders specializing in the craft of arbitrage.
- ▲ Abans Group developed many investment strategies across derivatives and arbitrage transactions through proprietary fund management in INR and US\$ denominated transactions. On the strength of strong talent pool and deep understanding of products, the group ventured into asset management business through Abans Investment Managers.
- ▲ The group has found its strength in deep understanding of Arbitrage opportunities across asset classes, exchanges, geographies. Capitalizing on the same, the group has built a strong financial net-worth along with talent pool. Abans Group is now taking the expertise to public markets by offering various financial products through its arm Abans Investment Managers.

For more information on Abans Investment Managers, refer www.abansim.com

Charting Our Growth Journey





Abans Holdings Ltd – Key Financials as on 31st March, 2024

NET-WORTH INR 1000 CRS (US\$ 120 MIO)	REVENUE INR 1164 CRS (US\$ 140 MIO)	PROFIT AFTER TAX INR 89 CRS (US \$ 10.6 MIO)	Net BORROWINGS INR 180 CRS (US \$ 21.5 MIO)	Net DEBT/EQUITY 0.18
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INDIA AN INVESTMENT OPPORTUNITY

- ▲ India is the world's fastest growing major economy and set to become a \$5 Trillion economy in next 6-8 years. That's not a wild guess but an imperative to take care of our 1.3 billion people. Looking at the big picture, Indian economy is too small at \$2 trillion; Strong leadership, prospects of better governance, favorable demography, consumption boom, trillion dollar infrastructure investment and political stability are solid reasons to invest in India.
- ▲ India is in a 'sweet spot' as lower global commodity prices and declining subsidies are very important for us to contain inflation, reduce interest rates and improve fiscal health. Indian families, who are conservative, less leveraged and high savers, contribute to the economic stability. Our financial, banking and capital market systems are structurally stable and well regulated.
- ▲ Equity investors can comfortably take advantage of the India growth story to create wealth by owning selective Indian business managed by honest and visionary leaders.



WHY EQUITIES?

- Equity is neither a piece of paper nor the ticker symbols you see on business channels. Simply put, it is an ownership interest in the underlying business. It is an opportunity to create wealth, by partnering with smart entrepreneurs, without the hassles of setting up and nurturing a business. Equity investing has outperformed other asset classes for more than a century and will continue to do so.
- Participating in equities through broker tips or media noise is not investing; its like gambling on ticker symbols and not buying underlying businesses. They might turn lucky now and then, but will never generate wealth in the long run; majority of them will eventually succumb to market gyrations when their luck runs out.
- Wealth creation through the power of compounding is best experienced by long term value investing. If you think beyond gambling and want to accumulate long term wealth through value investing, we can help.



Nifty 50 V/S Midcap 100





WHY PMS?

- ▲ Investors today have a wide range of options. Among them, equities have historically offered the highest returns. However, equities as an asset class pose a great challenge to select and manage. Most individuals are simply incapable of devoting enough time and developing adequate expertise to manage their equity assets optimally.
- ▲ Globalization and integration of world economies have altered the market ecology and complicated the decision-making process. Furthermore with the surfeit of information available to investors from various sources like the internet and broker research an investor often gets more confused. The rate of economic, political and technological changes have been accelerating, leading to compressed business cycles and volatile stock markets. Casual investing is not ideal in the given scenario. Create wealth through our expertise and decades of accumulated wisdom; leave investing to us.



WHAT IS SMART BETA?

- Smart beta focuses to obtain alpha, lower risk or increase diversification at a cost lower than traditional active management and marginally higher than straight index investing. It seeks the best construction of an optimally diversified portfolio. Smart beta defines a set of investment strategies that emphasize the use of alternative index construction rules to traditional market capitalization-based indices. Smart beta emphasizes capturing investment factors or market inefficiencies in a rules-based and transparent way. The increased popularity of smart beta is linked to a desire for portfolio risk management and diversification along factor dimensions, as well as seeking to enhance risk-adjusted returns above cap-weighted indices.

PMS Profile

Investment Universe	CNX Midcap 100
Investment Style	Long Only
Active / Passive	Active Rebalancing
Decision Making	Weight allocation through quant model (algorithm) under supervision of Investment Committee

INVESTMENT THESIS



FUNDAMENTAL ANALYSIS

The indicators used to assess company fundamentals include:



TECHNICAL ANALYSIS

Technical parameters reviewed for stock picking



STOCK OUTLOOK



DIFFERENTIATOR

WHAT IT IS?

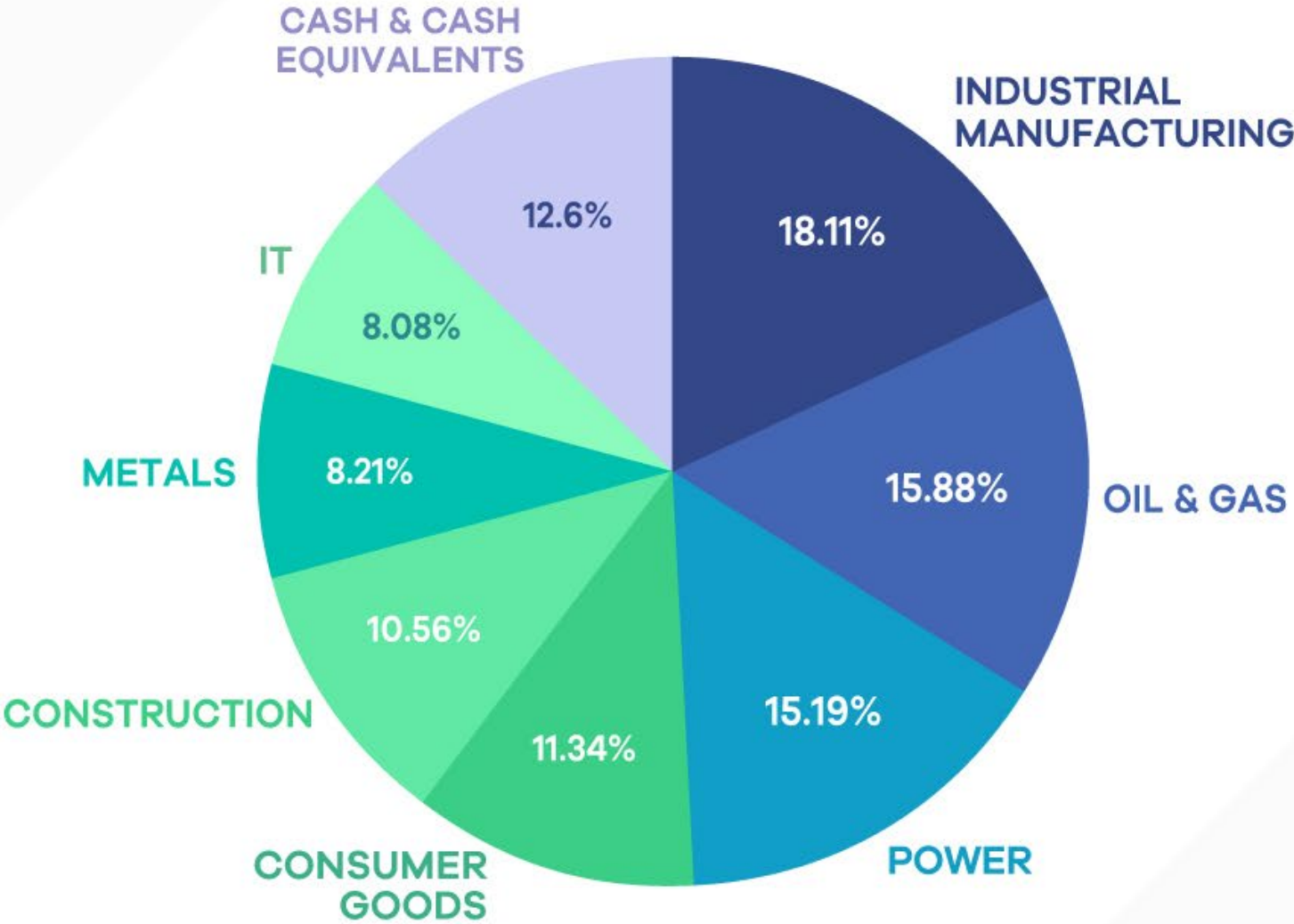
- Algorithm Based portfolio selection
- Allocation across 10 stocks
- 10% allocation to each stock
- First aim is wealth protection with risk free approach
- Eliminates pre conceived biases through scientific data driven analysis

WHAT IT IS NOT?

- Algo trading platform
- Portfolio aiming to discover unknown stocks in the mid-cap space
- Manager taking a multi year view on each stock in search of extra ordinary returns
- A portfolio of high conviction ideas with value unlocking phylosophy
- Traditional apporach of investing - relying on human expertise (fund manager) to analyse stocks

PORTFOLIO ALLOCATION

Sector Allocation



PERFORMANCE

	PERIOD							
	1 MO	3 MO	6 MO	9 MO	1 YR	2 YR	3 YR	SINCE INCEPTION
ABANS SMART BETA PORTFOLIO	5.49%	18.95%	19.88%	32.83%	58.02%	43.89%	22.69%	22.17%
BENCHMARK- S&P BSE 500 TRI INDEX	7.05%	11.66%	16.68%	31.09%	38.28%	30.98%	19.97%	19.24%
ALPHA	-1.56%	7.29%	3.20%	1.74%	19.74%	12.91%	2.73%	2.93%

All Data as on 30th June 2024. Inception Date 29th April 2019

Performance is post all expenses.

Performance calculation as per SEBI guideline of TWRR since Sept'20.

TERM SHEET

Minimum Investment	INR 50,00,000
Management Fees*	2.50% p.a
Exit Load*	Nil
Custody Partner	Orbis Financial Corporation Ltd
Eligible Investors**	Resident Indian, Proprietorship, Partnership, Companies

*Rates quoted above are excluding GST

**NRI Investors cannot invest

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