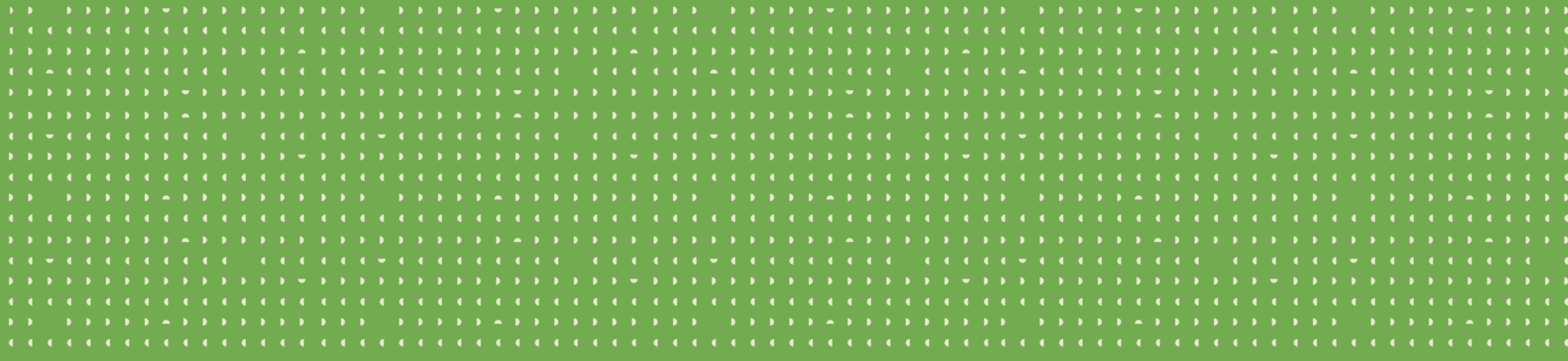


PriceBridge

PriceBridge Newsletter 023 – November 2024

#ResponsibleInvesting



PriceBridge Upswing



An absolute returns stock strategy that consists of a diversified portfolio of 20-30 low-risk and low-beta stocks. These portfolios follow a personalised/unique portfolio approach, which means each portfolio is tailor-made according to current market risk/reward scenarios. TimeMap along with rebalancing weights across sectors and market caps will play a crucial role in generating alpha consistently over the bench mark and delivering maximum returns with minimal risk

Portfolio Performance (as on 30th November 2024)

| PERIOD | PORTFOLIO | NIFTY 50 (TRI) | Nifty Equal 50 | Nifty 100 Quality 30 | Nifty 200 Momentum 30 | NIFTY 500 |
|---------------------------------|---------------|----------------|----------------|----------------------|-----------------------|-----------|
| 1 Month | 0.27% | -0.26% | -3.02% | -1.15% | -1.71% | -0.48% |
| 3 Months | -7.35% | -4.23% | -7.37% | -5.89% | -7.11% | -4.08% |
| 6 Months | 3.03% | 7.79% | 4.02% | 5.88% | -0.85% | 6.74% |
| 1 Year | 21.78% | 21.27% | 22.36% | 24.27% | 39% | 26.36% |
| Since Inception Date 12/12/2022 | 20.99% | 15.74% | 20.40% | 21.66% | 31.42% | 19.89% |

Portfolio Ratio (as on 30th November 2024)

| PERIOD | PORTFOLIO | NIFTY 50 (TRI) |
|---------------------------------|---------------|----------------|
| Down-side Risk – Semi Deviation | 2.70% | 2.28% |
| Sharpe Ratio | 1.53% | 1.36% |
| M – Squared | 16.99% | 15.11% |
| CAPM Beta | 1.01% | 1% |
| Treynor | 19.56% | 15.11% |
| Jensen’s Alpha | 4.5% | 0% |
| Since Inception Date 12/12/2022 | 20.99% | 15.74% |

PriceBridge Honeycomb (ETF)



An index-based ETF (Exchange-Traded Funds) strategy that primarily focuses on dynamic asset allocation across asset classes, sectors and market caps. ETFs are a great low-cost passive investment tool that can be used to invest in diversified portfolio baskets.

Portfolio Performance (as on 30th November 2024)

| PERIOD | PORTFOLIO | NIFTY 50 (TRI) | Nifty Equal 50 | Nifty 100 Quality 30 | Nifty 200 Momentum 30 | NIFTY 500 |
|---------------------------------|-----------|----------------|----------------|----------------------|-----------------------|-----------|
| 1 Month | -0.03% | -0.26% | -3.02% | -1.15% | -1.71% | -0.48% |
| 3 Months | -2.25% | -4.23% | -7.37% | -5.89% | -7.11% | -4.08% |
| 6 Months | 6.22% | 7.79% | 4.02% | 5.88% | -0.85% | 6.74% |
| 1 Year | 23.94% | 21.27% | 22.36% | 24.27% | 39% | 26.36% |
| Since Inception Date 27/01/2023 | 19.40% | 19.02% | 24.71% | 25.37% | 41.80% | 25.63% |

Portfolio Ratio (as on 30th November 2024)

| PERIOD | PORTFOLIO | NIFTY 50 (TRI) |
|---------------------------------|-----------|----------------|
| Down-side Risk – Semi Deviation | 2.00% | 2.25% |
| Sharpe Ratio | 1.95% | 1.60% |
| M – Squared | 21.29% | 17.47% |
| CAPM Beta | 0.74% | 1% |
| Treynor | 23.85% | 17.47% |
| Jensen’s Alpha | 4.70% | 0% |
| Since Inception Date 27/01/2023 | 19.40% | 19.02% |

PriceBridge Direct MF



A mutual fund-based (active and passive) investment strategy that focuses on low-cost Direct Mutual Funds, as compared to higher-cost Regular Mutual Funds. This strategy helps beat the returns of traditional buy-and-hold mutual fund investments as it focuses on dynamic asset allocation across asset classes, sectors and market caps

Portfolio Performance (as on 30th November 2024)

| PERIOD | PORTFOLIO | NIFTY 50 (TRI) | Nifty Equal 50 | Nifty 100 Quality 30 | Nifty 200 Momentum 30 | NIFTY 500 |
|------------------------------------|---------------|----------------|----------------|----------------------|-----------------------|-----------|
| 1 Month | 0.12% | -0.26% | -3.02% | -1.15% | -1.71% | -0.48% |
| 3 Months | -4.76% | -4.23% | -7.37% | -5.89% | -7.11% | -4.08% |
| 6 Months | 7.27% | 7.79% | 4.02% | 5.88% | -0.85% | 6.74% |
| 1 Year | 24.91% | 21.27% | 22.36% | 24.27% | 39% | 26.36% |
| Since Inception Date 04/05/2023 | 28.47% | 21.61% | 26.69% | 27.08% | 43.31% | 27.79% |

Portfolio Ratio (as on 30th November 2024)

| PERIOD | PORTFOLIO | NIFTY 50 (TRI) |
|------------------------------------|---------------|----------------|
| Down-side Risk – Semi Deviation | 2.15% | 2.37% |
| Sharpe Ratio | 2.53% | 1.81% |
| M – Squared | 28.39% | 20.3% |
| CAPM Beta | 0.79% | 1% |
| Treynor | 32.62% | 20.3% |
| Jensen’s Alpha | 9.73% | 0% |
| Since Inception Date 04/05/2023 | 28.47% | 21.61% |

PriceBridge Eternal-Long Life



An absolute returns stock strategy that consists of a diversified portfolio of 30-50 stocks primarily from Mid and Small 400 index. These portfolios follow a personalised/unique portfolio approach, which means each portfolio is tailor-made according to current market risk/reward scenarios. TimeMap along with rebalancing weights will play a crucial role in generating alpha consistently over the bench mark and delivering maximum returns with minimal risk

Portfolio Performance (as on 30th November 2024)

| PERIOD | PORTFOLIO | BSE 500 (TRI) |
|---------------------------------|-----------|---------------|
| 1 Month | -0.21% | 0.06% |
| 3 Months | -1.83% | -4.44% |
| 6 Months | 12.43% | 7.87% |
| 1 Year | 27.94% | 27.01% |
| Since Inception Date 01/12/2023 | 27.94% | 27.01% |

Portfolio Ratio (as on 30th November 2024)

| PERIOD | PORTFOLIO | BSE 500 (TRI) |
|---------------------------------|-----------|---------------|
| Down-side Risk – Semi Deviation | 2.22% | 2.6% |
| Sharpe Ratio | 2.18% | 2.04% |
| M – Squared | 26.56% | 24.89% |
| CAPM Beta | 0.68% | 1% |
| Treynor | 37.66% | 24.89% |
| Jensen’s Alpha | 8.67% | 0% |
| Since Inception Date 01/12/2023 | 27.94% | 27.01% |

PriceBridge Top 100 Equity



An index like stock strategy on Nifty 100 stocks. Custom weight rebalanced at regular intervals based on TimeMap will play a crucial role in generating alpha consistently over the bench mark and delivering optimal returns.

Portfolio Performance (as on 30th November 2024)

| PERIOD | PORTFOLIO | NIFTY 50 (TRI) | HDFC NIFTY 100 |
|---------------------------------|-----------|----------------|----------------|
| 1 Month | -0.13% | -0.26% | -1.03% |
| 3 Months | -5.08% | -4.23% | -4.28% |
| 6 Months | 6.51% | 7.79% | 6.26% |
| 1 Year | NA | NA | NA |
| Since Inception Date 01/01/2024 | 12.65% | 12.35% | 18.64% |

Portfolio Ratio (as on 30th November 2024)

| PERIOD | PORTFOLIO | NIFTY 50 (TRI) |
|---------------------------------|-----------|----------------|
| Down-side Risk – Semi Deviation | 2.6% | 2.27% |
| Sharpe Ratio | 1.23% | 1.28% |
| M – Squared | 12.72% | 13.31% |
| CAPM Beta | 1.06% | 1% |
| Treynor | 12.92% | 13.31% |
| Jensen’s Alpha | -0.42% | 0% |
| Since Inception Date 01/01/2024 | 12.65% | 12.35% |

PriceBridge vs MF Peer Comparison



| NOTABLE MF | 1 Month | 3 Months | 6 Months | 1 Year |
|-------------------------------------------------------------|---------|----------|----------|--------|
| Quant Focused Fund | -2.07% | -6.95% | 1.53% | 28.43% |
| Canara Robeco Bluechip | -0.09% | -1.92% | 10.1% | 29.87% |
| Mirae Asset Large & Midcap Fund | 0.43% | -4.1% | 8.05% | 27.39% |
| ICICI Pru Focused Equity Fund | -1.47% | -3.22% | 10.28% | 37.91% |
| Kotak Equity Opportunities | 0.46% | -1.31% | 3.63% | 35.32% |
| Mirae Asset Focused Fund | 0.59% | 1.92% | 16.66% | 24.13% |
| (IIFL) 360 ONE Focused Equity | -0.1% | -5.35% | 6.26% | 27.51% |
| PGIM India Flexicap | -0.05% | -2.16% | 11.39% | 24.44% |
| Motilal Oswal Flexi Cap Fund | 2.96% | 5.54% | 22.41% | 51.82% |
| Parag Parikh | -0.53% | 0.91% | 10.23% | 29.05% |
| PriceBridge Upswing (Since Dec 2022) | 0.27% | -7.35% | 3.03% | 21.78% |
| PriceBridge Honeycomb (Since Jan 2023) | -0.03% | -2.25% | 6.22% | 23.94% |
| PriceBridge Direct MF (Since 1 Dec 2023) | 0.12% | -4.76% | 7.27% | 24.91% |
| PriceBridge Eternal-Long Life (Since May 2023) | -0.21% | -1.83% | 12.43% | 27.94% |
| PriceBridge Top 100 Equity (Since 1 st Jan 2024) | -0.13% | -5.08% | 6.51% | NA |

UPSWING TOP 5 BEST PERFORMING STOCKS

| |
|--------------|
| REC LTD |
| ASHOKLEYLAND |
| HDFCBANK |
| NMDC |
| CRISIL |

| | |
|-----------------|--------|
| AUM (IN CRORES) | 296.97 |
| NO. OF CLIENTS | 319 |

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