

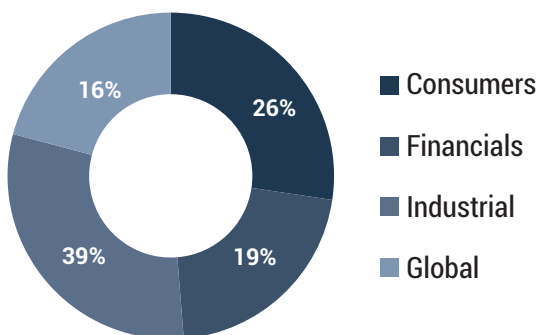
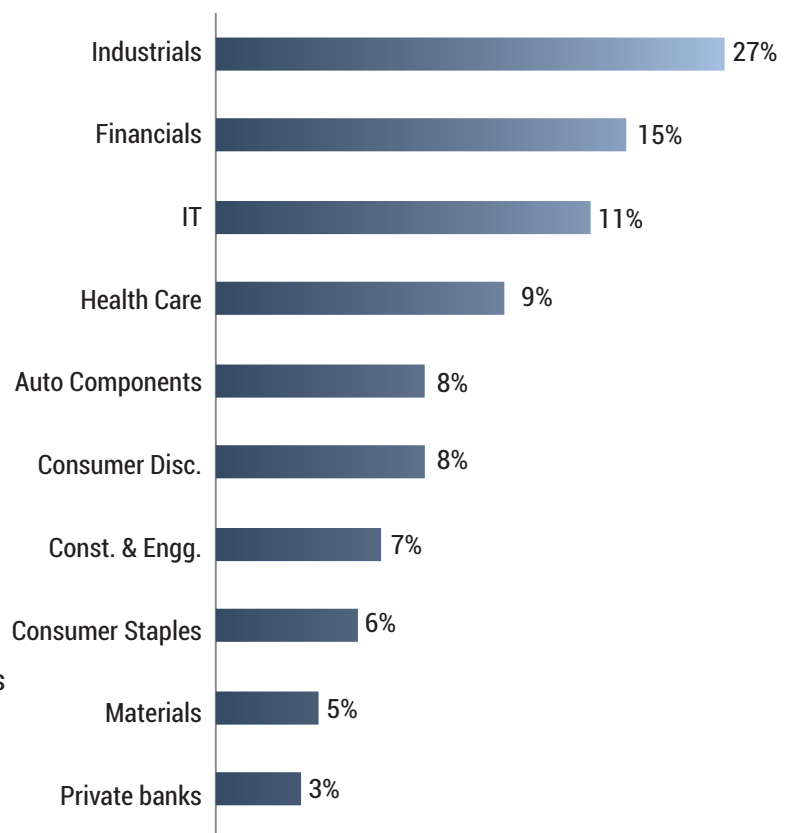
# MID & SMALL CAP STRATEGY

Mid and Small Cap Strategy as the name suggests comprises of companies that are mostly part of the Nifty Mid-small-cap 400 Index. In the market cycle when the expansion phase occurs these Mid & Small Cap provide higher returns. The strategy combines high quality moat companies with high growth companies.

**Stock Strategy:** The sub-strategy consists of 20-30 stocks to provide superior returns. Maximum Weight on any stock will be +10% of its weight in the in Nifty Mid-Small 400 Index

**Sector Strategy:** +/- 15% of its weight in Nifty Mid-Small 400 Index.

Top 10 Companies Holdings%		
STOCK	SECTOR	WEIGHT
PRAJIND	Industrial	6%
ZYDUSWELL	Consumers	6%
AIAENG	Industrial	5%
VRLLG	Industrial	5%
TIMETECHNO	Industrial	5%
NH	Consumers	5%
BALKRISIND	Consumers	5%
AJANTPHARM	Global	4%
KNRCON	Industrial	4%
ABSLAMC	Financials	4%



# MID & SMALL CAP STRATEGY

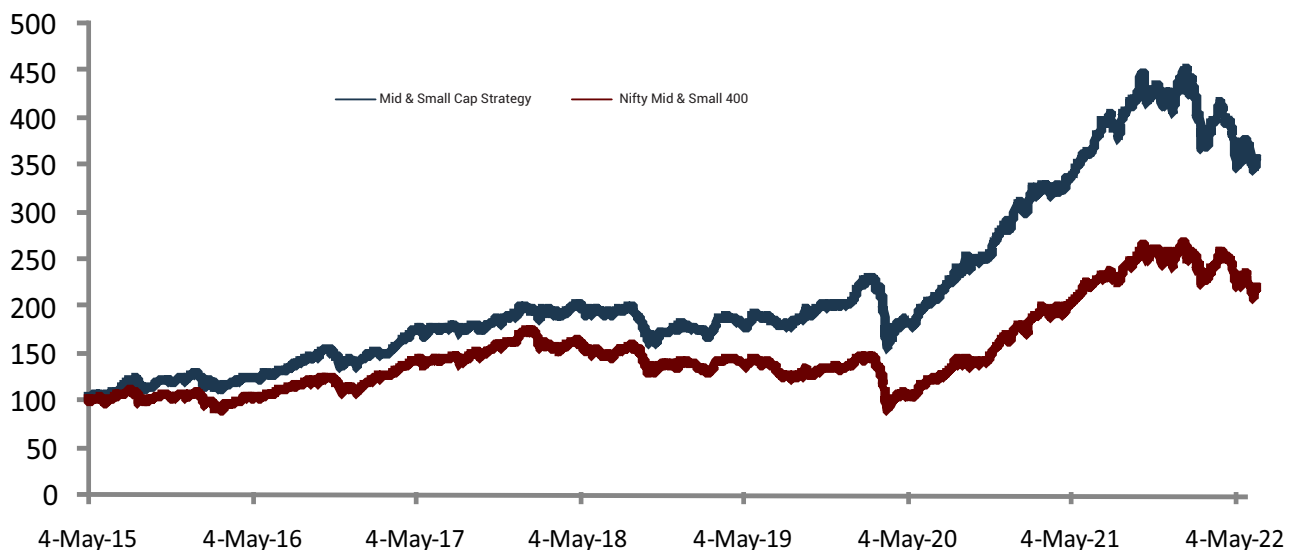
Fundamental Attributes	
Growth	30.1%
Return on Equity	18.6%
Valuation with percentage	44.6%

Portfolio Attributes	
No of Stocks	24
% Assets in top 10 holdings	50%
% Assets in Next 5 holdings	19%

Price Performance Vs Benchmark (June 2022)		
	Mid & Small Cap Portfolio	Nifty Mid & Small 400
1 Year	-2.6	-2.3
3 Years	25.3	16.4
4 Years	17.8	10.8
5 Years	16.2	9.4
<b>Since Inception</b> (4th May 2015)	19.8	11.6

Performance Attributes		
	Portfolio	Benchmark
Alpha	8.0	
Beta	0.83	
R - Square	85.6	
Sharpe	1.0	0.5
Standard Deviation	20.1	22.5
Max Drawdown	-33.3	-50.0
Price/Earnings Ratio	22.8	
Annual tracking Error	8.6	
Information Ratio	0.9	

Please note: 1yr - ABSOLUTE returns & the rest - CAGR returns



Rs.1 crore invested in Mid & Small cap Strategy at inception is worth Rs`3.7 Cr. as on 30th June 2022. For the same period Rs.1 Cr. invested in Nifty Mid & Small 400 Index is now worth Rs.2.1Cr.