

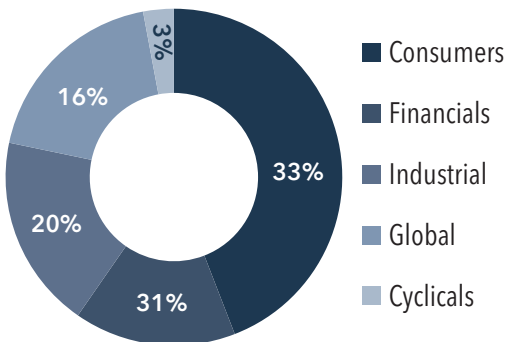
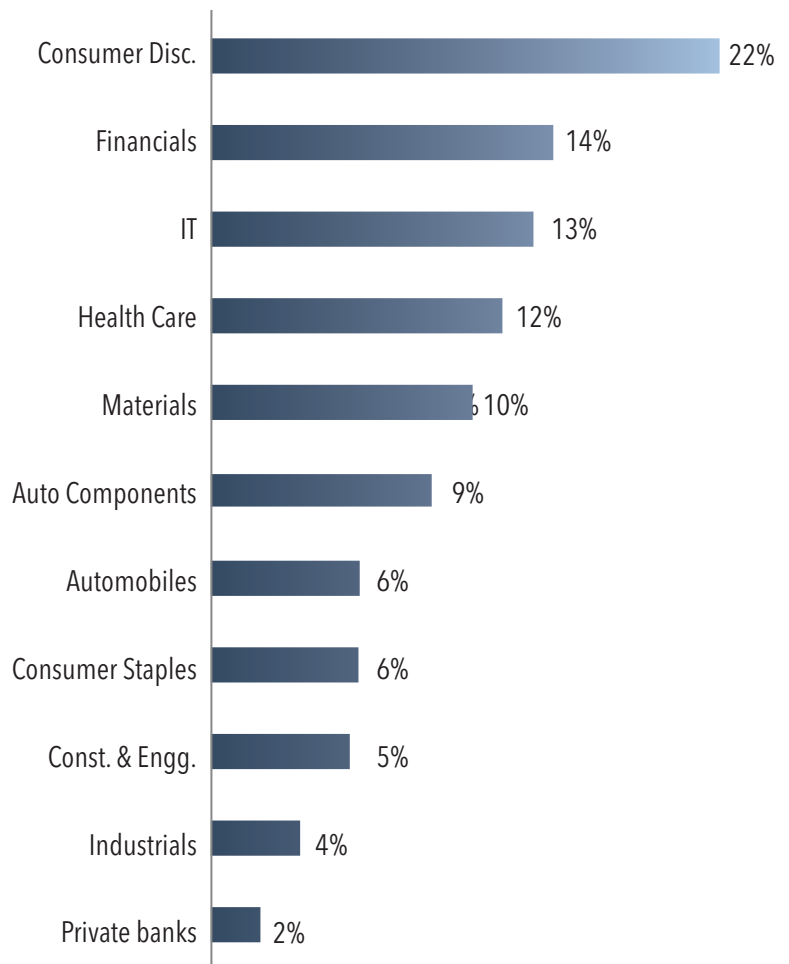
# MID & SMALL CAP STRATEGY

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
VMART	Consumers	6%
AJANTPHARM	Global	6%
ESCORTS	Consumers	6%
ZYDUSWELL	Consumers	6%
NH	Consumers	6%
ISEC	Financials	6%
CAMS	Financials	5%
KNRCON	Industrial	5%
WELSPUNIND	Industrial	5%
TATAELXSI	Global	5%



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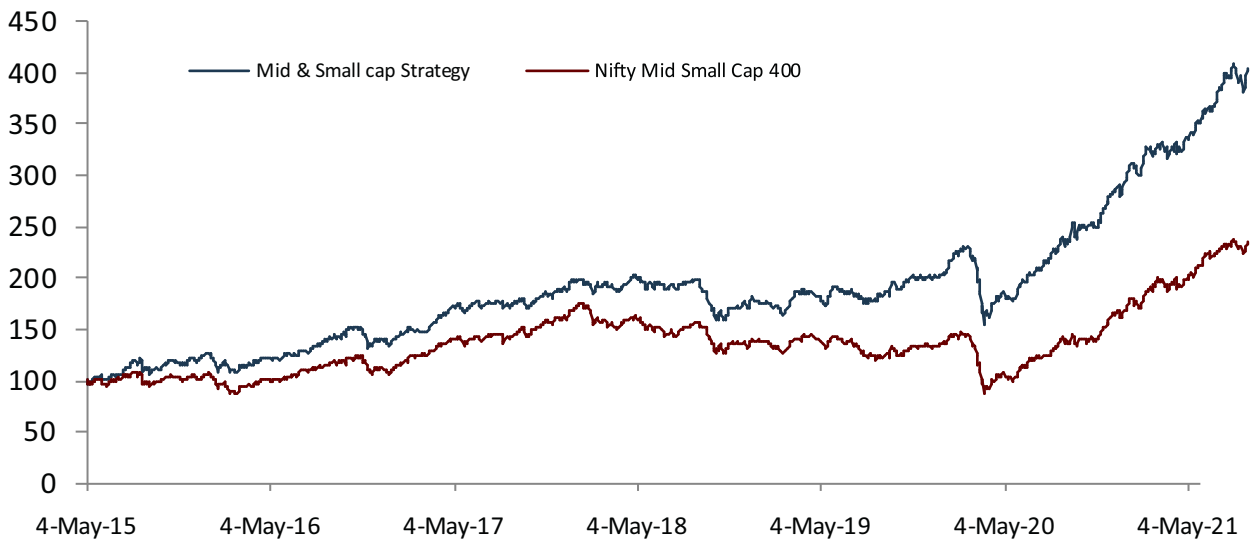
Fundamental Attributes	
Growth	23.60%
Return on Equity	19.70%
Valuation with percentage	28.10%

Portfolio Attributes	
No of Stocks	22
% Assets in top 10 holdings	57%
% Assets in Next 5 holdings	22%

Price Performance Vs Benchmark (August)		
	Mid & Small Cap Portfolio	Nifty Mid & Small 400
1 month	0.2	0.4
3 months	12.7	10.5
6 months	25.9	23.7
1 year	75.5	72.9
2 Years	48.2	38.1
3 Years	26.6	14.3
4 Years	23.2	12.9
5 Years	23.3	15.0
Since Inception (4th May 2015)	24.7	14.5

Performance Attributes		
	Portfolio	Benchmark
Alpha	10.2	
Beta	0.80	
R - Square	85.5	
Sharpe	1.3	0.6
Standard Deviation	19.6	22.6
Max Drawdown	-33.3	-50.0
Price/Earnings Ratio	43.4	
Annual tracking Error	8.7	
Information Ratio	1.2	

Please note: 1mth/3mth/6mth/1yr - ABSOLUTE returns & the rest - CAGR returns



Rs.1 crore invested in Mid & Small cap Strategy at inception is worth Rs`4.04 Cr. as on 31st August 2021. For the same period Rs.1 Cr. invested in Nifty Mid & Small 400 Index is now worth Rs.2.3Cr.