

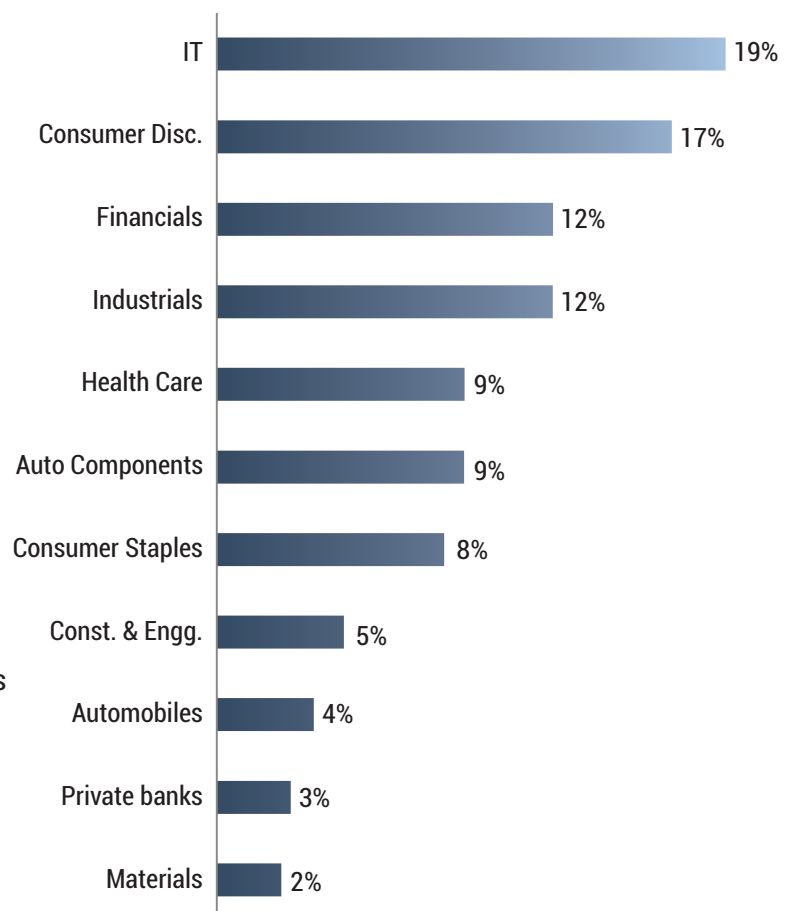
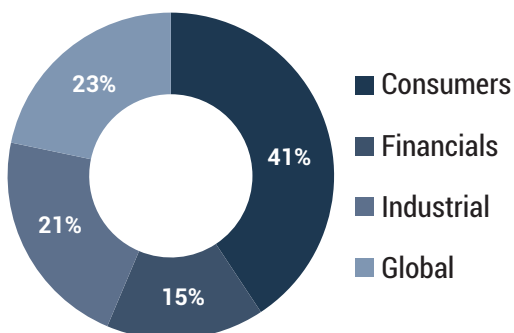
MID & SMALL CAP STRATEGY

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 Nifty Mid-Small 400 Index

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

Top 10 Companies Holdings%		
STOCK	SECTOR	WEIGHT
TATAELXSI	Global	10%
PRAJIND	Industrial	6%
VMART	Consumers	6%
NH	Consumers	5%
ISEC	Financials	5%
KNRCON	Industrial	5%
INTELLECT	Global	5%
CCL	Consumers	5%
SUPRAJIT	Consumers	4%
BALKRISIND	Consumers	4%



MID & SMALL CAP STRATEGY

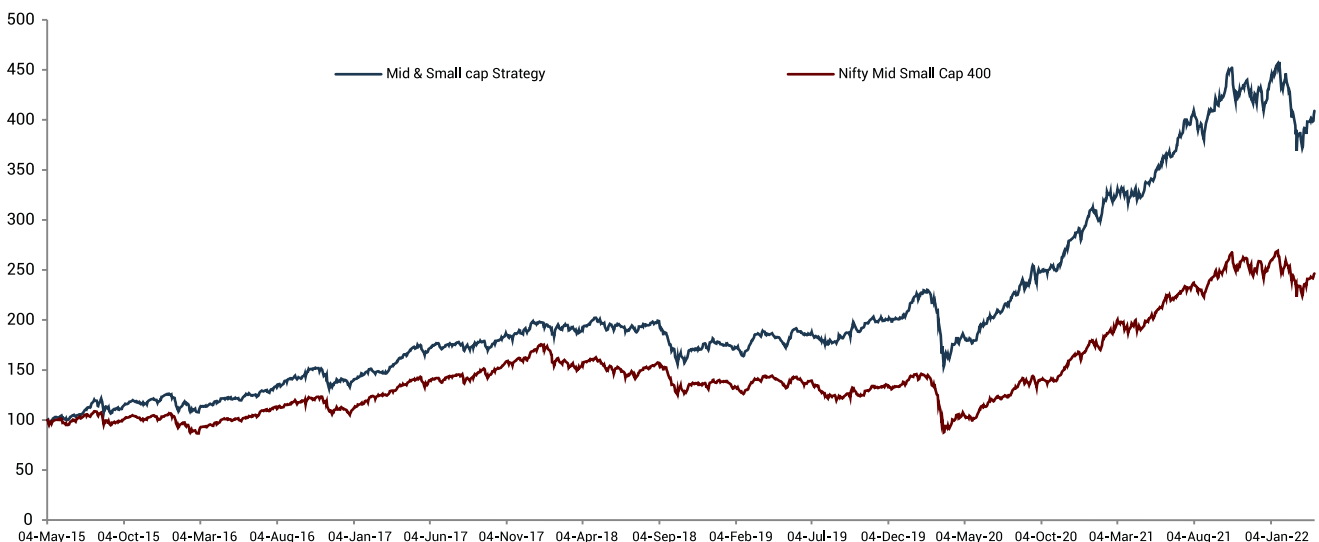
Fundamental Attributes	
Growth	28.2%
Return on Equity	20.6%
Valuation with percentage	49.5%

Portfolio Attributes	
No of Stocks	23
% Assets in top 10 holdings	53%
% Assets in Next 5 holdings	20%

Price Performance Vs Benchmark (March 2022)		
	Mid & Small Cap Portfolio	Nifty Mid & Small 400
1 month	6.0	5.3
3 months	-6.1	-3.7
6 months	-3.2	-1.1
1 year	26.0	27.4
2 Years	57.1	61.6
3 Years	29.5	19.7
4 Years	21.6	12.9
5 Years	20.9	13.2
Since Inception (4th May 2015)	22.6	13.9

Performance Attributes		
	Portfolio	Benchmark
Alpha	8.7	
Beta	0.82	
R - Square	85.2	
Sharpe	1.1	0.6
Standard Deviation	19.8	22.3
Max Drawdown	-33.3	-50.0
Price/Earnings Ratio	30.9	
Annual tracking Error	8.6	
Information Ratio	1.0	

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`4.0Cr. as on 31st march 2022. For the same period Rs.1 Cr. invested in Nifty Mid & Small 400 Index is now worth Rs.2.4Cr.