

SMALLCAP HIGH GROWTH LOW VALUATION STRATEGY

This Strategy has quality Small Cap Stocks from Nifty SmallCap 250 Index with high Sales & Profit growth and low valuation.

METHODOLOGY

Multi-factor investing is an investment strategy where you build and manage a portfolio based on multiple factors. Instead of relying on just one style—like “value investing” or “growth investing”—you blend several factors to improve diversification and potentially enhance risk-adjusted returns.

Key Factors Commonly Used

1. Value –Stocks trading at low prices relative to fundamentals-like P/E ratio, Future P/E, TTM PEG, Future PEG
2. Momentum – Stocks with strong recent performance tend to continue doing well
3. Quality – Stocks with strong balance sheets, stable earnings, and good profitability.
4. Market Share – Stocks are continuously increasing market share with high sales growth
5. Smart Money – Domestic and Foreign institutional Investors are continuously buying the stocks
5. Basket – Nifty Smallcap 250

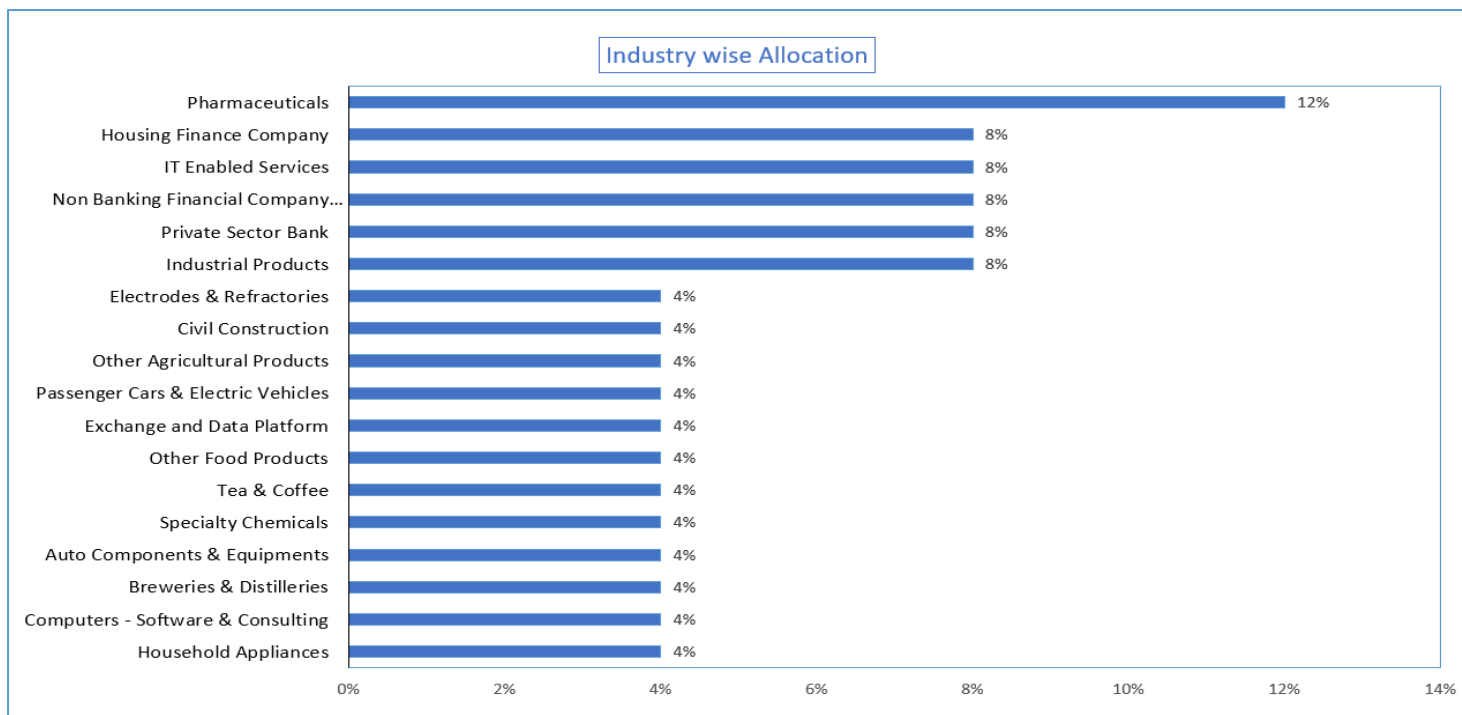
How It Works:

Portfolio Construction: Stocks are screened and ranked according to those factor scores and weighted equally.

Diversification: By blending multiple factors, the strategy reduces the risk that any single factor underperforms for too long.

Market Cap Category - Equity Small Cap	Average Profit Growth YoY - 48.60
No. of Sectors & Subgroups – 9 & 18	Average Sales Growth YoY - 30.08
Average Market Cap - 24,500 cr. (25 Stocks)	Review Frequency - Quarterly
Average Price to Earning – 40.07	Last Reviewed - 25th Nov, 2025
Average TTM Future Price to Earning – 29.20	Next Review on - 25th Feb, 2026
Average Price to Sales - 4.99	Portfolio PEG - 0.82
VOLATILITY MEASURES	
Standard Deviation– 24.07%	Beta– 1.12
Treynor Ratio– 2.11	Sharpe Ratio– 0.96

Note: The above measures have been calculated using monthly rolling returns for 61 months period with 5.63% risk free return (FBIL Overnight MIBOR as on 25/12/2025)



Big Shark Investment in 25 Stocks

- HSBC Mutual Fund 12 stocks
- SBI MF 9 stocks
- Nippon India Mutual Fund 9 stocks
- Axis Mutual Fund 8 stocks
- Kotak Mutual Fund 8 stocks
- TATA Mutual Fund 6 stocks
- Smallcap World Fund 5 stocks
- Goldman Sachs India Limited 4 stocks
- HDFC Mutual Fund 4 stocks
- Motilal Oswal Fund 4 stocks, Mukul Mahavir Agrawal 4 stocks, Akash Bhanshali 2 stocks

Recommended Investment Horizon: At least 3 Years

FUND MANAGER



Mr. Shailesh Saraf

Managing Director - Dynamic Equities Pvt Limited, Certification on Value Investing from Columbia University More than 25 Years' Experience.

Mr. Shailesh Saraf focuses on generating high alpha at substantially lower risk through his excellently devised strategies and stocks. His emphasis on long term quality and growth as foundational principles for equity investing has greatly benefited the investor community.

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STANDARD WARNING

Investment in securities market is subject to market risks. Read all the related documents carefully before investing.

DISCLAIMER

The performance data presented herein are not verified by Past Risk and Return Verification Agency (PaRRVA) or any other agency recognized by SEBI for this purpose. The performance data presented herein may not be comparable to performance data of any other IA/ RA. Computation of the performance may vary across the industry. Users are requested to apply their due diligence before making investment decisions on the basis of the given past performance data. Past performance is no guarantee of future results. Investment in securities is subject to market risk. Registration with SEBI or enlistment with IAASB or RAASB (as the case may be) is not a guarantee or assurance of future returns.