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

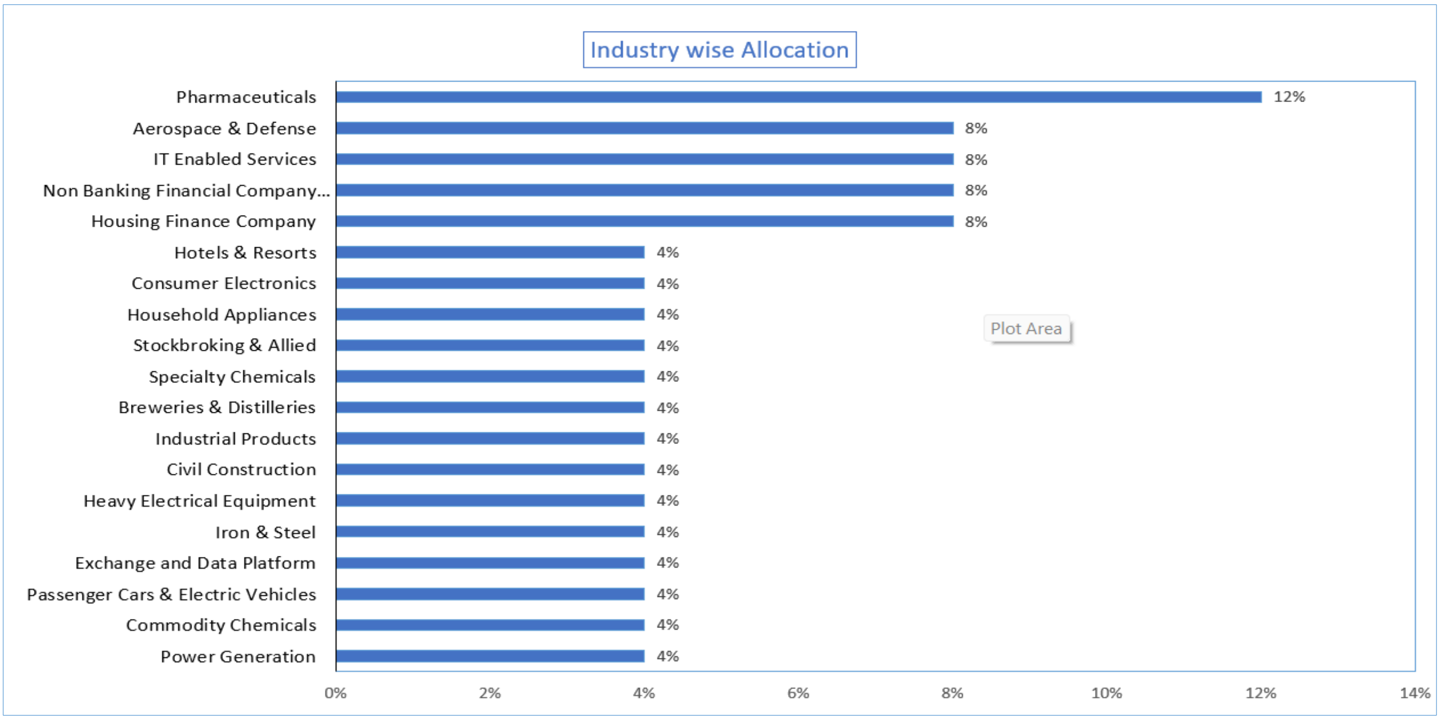
How It Works:

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

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 - **53.22**
No. of Sectors & Subgroups – **12 & 19**	Average Sales Growth YoY - **35.96**
Average Market Cap - **23,200 cr. (25 Stocks)**	Review Frequency - **Quarterly**
Average Price to Earning – **46.07**	Last Reviewed - **25th Aug, 2025**
Average TTM Future Price to Earning – **29.60**	Next Review on - **25th Nov, 2025**
Average Price to Sales - **6.14**	Portfolio PEG - **0.77**
VOLATILITY MEASURES	
Standard Deviation– 24.49**%**	Beta– 1.07
Treynor Ratio– 2.34	Sharpe Ratio– 0.94

Note: The above measures have been calculated using monthly rolling returns for 58 months period with 5.63% risk free return (FBIL Overnight MIBOR as on 25/9/2025)



Big Shark Investment in 25 Stocks

- HSBC Mutual Fund 10 stocks
- Kotak Mutual Fund 10 stocks
- Nippon India Mutual Fund 9 stocks
- Axis Mutual Fund 6 stocks
- SBI MF 6 stocks
- Goldman Sachs India Limited 5 stocks
- HDFC Mutual Fund 5 stocks
- Smallcap World Fund 5 stocks
- Government Pension Fund Global 5 stocks
- Motilal Oswal Fund 5 stocks, Mukul Mahavir Agrawal 4 stocks, Akash Bhanshali 2 stocks

Rebalance: This small case has a quarterly rebalance schedule. Once every quarter, the research team reviews this small case to add or drop stock if applicable.

Recommended Investment Horizon: At least 3 Years

FUND MANAGER

Mr. Shailesh Saraf

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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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