

# Alchemy Alpha Small Cap

Alchemy Alpha Small Cap is one of the Portfolio Management Services products managed by M/s Alchemy Capital Management Pvt. Ltd., a SEBI registered Portfolio Manager.

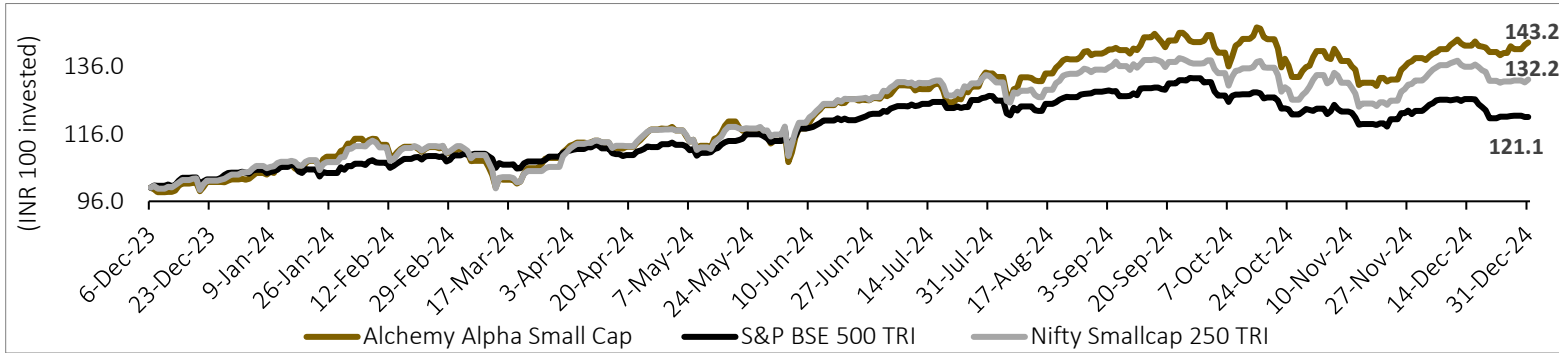
**Alchemy Alpha Small Cap** is a rule-based algorithm driven strategy that is sector agnostic, based on data and researched processes. A High-Risk High Return oriented strategy which aims at generating long term alpha consistently by investing in small cap companies.

## KEY STRATEGY TERMS\*

<b>Objective:</b>	To generate long term risk adjusted returns.
<b>Strategy:</b>	A High-Risk High Return oriented strategy which aims at generating long term alpha consistently by investing predominantly in smallcap companies with Growth at Reasonable Price/Premium (GARP) being the investment philosophy assisted by rule-based algorithms.
<b>Description of types of securities:</b>	Equity
<b>Basis of selection of types of Securities as part of the Product/ Investment Approach:</b>	Equity stocks are chosen for investment based on following factors: <ol style="list-style-type: none"> <li>1. The company fundamentals, as reflected in reported numbers</li> <li>2. Investment strategy research regarding various market cycles and</li> <li>3. Risk &amp; Reward ratios</li> </ol>
<b>Allocation of Portfolio across types of Securities:</b>	Upto 100% in equity (cash portion may be deployed in liquid funds/ debt securities).
<b>Portfolio Construct:</b>	A typical Portfolio may generally consist maximum of 50 stocks across sectors.
<b>Benchmark:</b>	BSE 500 TRI
<b>Basis for choice of benchmark:</b>	As per APMI Circular APMI/2022-23/02 dated March 23, 2023.
<b>Investment horizon:</b>	3 to 5 years
<b>Risk associated with Product/Investment Approach:</b>	High Risk
<b>Fund Manager:</b>	<b>Fund Manager:</b> Alok Agarwal   <b>Co-Fund Manager:</b> Deven Ved

## PORTFOLIO PERFORMANCE

### NAV-Based Performance<sup>#</sup>



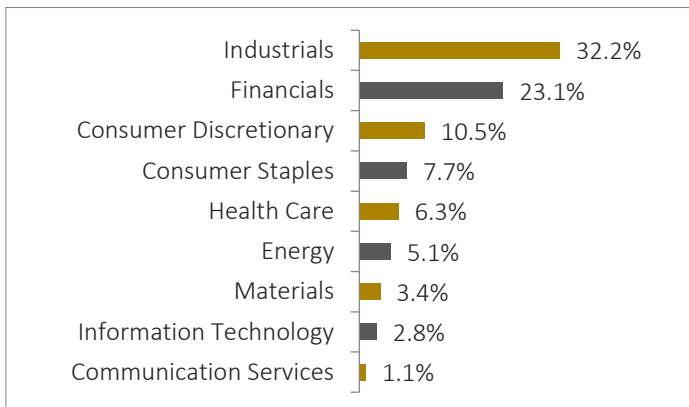
#### Periodic Returns

Period	Alchemy Alpha Small Cap <sup>#</sup>	BSE 500 TRI	Nifty Smallcap 250 - TRI	Alpha over relevant benchmark*
1 Month	3.3%	-1.5%	0.2%	3.1%
3 Months	-0.4%	-7.8%	-3.5%	3.1%
6 Months	13.2%	-0.7%	4.2%	9.0%
1 Year	39.8%	15.8%	27.2%	12.6%
Since Inception <sup>^^</sup>	39.7%	19.5%	29.7%	10.0%

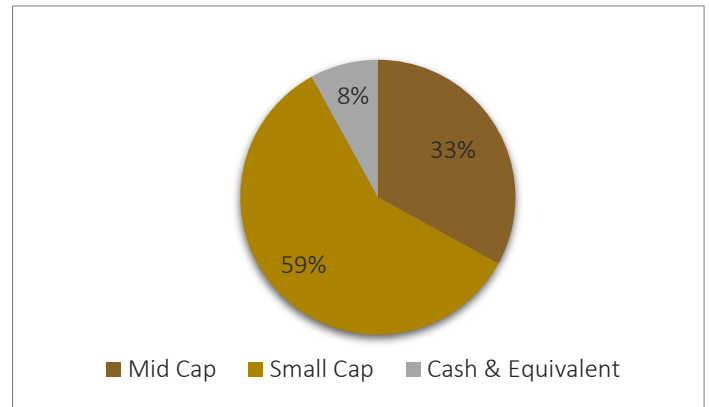
#### Top Holdings

Top 10 Stocks by Weight	% Weight
Blue Star Ltd	6.3%
Kalyan Jewellers India Ltd	6.2%
Nippon Life India Asset Management Ltd	6.1%
Kfin Technologies Ltd	5.8%
Apar Industries Ltd	5.8%
Motilal Oswal Financial Services Ltd	5.5%
Firstsource Solutions Ltd	5.4%
Aegis Logistics Ltd	5.1%
Cholamandalam Financial Holdings Ltd	4.3%
Godfrey Phillips India Ltd	4.1%

#### GICS Sector Allocation (%) †



#### Market Cap Allocation<sup>^</sup>



#### Ratio Analysis

Parameter	Alchemy Alpha Small cap (Since Inception <sup>^^</sup> )	BSE 500 TRI (Since Inception)
Std. Dev.	20.5%	14.7%
Sharpe	1.2	0.7
Beta	1.1	1.0

Data as on December 31, 2024 | <sup>^^</sup>Inception Date: December 6, 2023

\*Nifty Smallcap 250 TRI is more relevant benchmark for the strategy as the investable universe is bottom 750 out of 1000 stocks by market capitalisation.

**#Performance related information provided herein is not verified by SEBI.** | Returns are net of fees, expenses, and taxes (if applicable). | Returns less than 365 days is absolute, greater than 365 days is CAGR (Computed using TWRR method) | Past Performance is not indicative of future performance. | The above performance figures are aggregate of all discretionary clients; the investor's actual portfolio may differ. | Please refer the below link for viewing Performance relative to other portfolio managers: <https://www.apmiindia.org/apmi/welcomeiaperformance.htm?action=PMSmenu> | <sup>^</sup> Source: AMFI | † Source: Bloomberg

**Disclaimer:** Investments in securities market are subject to market risks. Please read all offer documents carefully before investing. To read complete disclaimer please visit: <https://www.alchemycapital.com/disclaimer-disclosure.aspx>

#### Regulatory Disclosures

- All clients have an option to invest in the above products / investment approach directly, without intermediation of persons engaged in distribution services.
- This document, its contents, especially the Performance related information, is not verified by SEBI or any regulator.

**Alchemym Capital Management Pvt. Ltd.**

B-4, Amerchand Mansion, 16 Madame Cama Road, Mumbai 400 001

Phone: +91-22-66171700 | Email ID: [contactus@alchemycapital.com](mailto:contactus@alchemycapital.com) | Website: [www.alchemycapital.com](http://www.alchemycapital.com)

CIN: U67120MH1999PTC119811 | SEBI Regn No.: INP00000365

Follow Us 