



## EMERGING STOCKS HIGH GROWTH LOW VALUATION STRATEGY

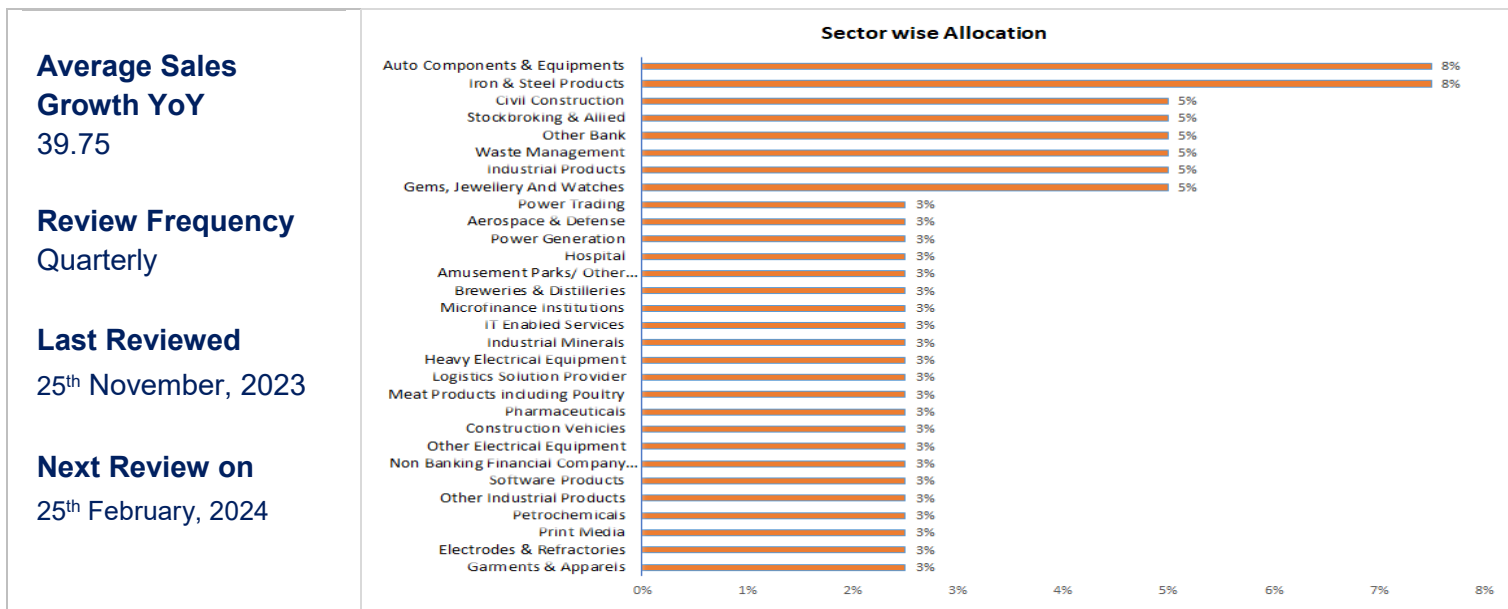
This Strategy has quality Micro Cap Stocks with high Sales & Profit growth and low valuation.

### METHODOLOGY

- Defining the Universe: Market Cap ranks 601 to 1100 on the National Stock Exchange of India are included in the universe.
- Research: The stocks are selected based on the criteria of High growth and Low valuation.
- Historical back testing: The Value Stocks research team conduct historical back testing to ensure that only consistently outperforming strategies are selected.
- Constituent Screening: The research team does individual stock picking after going through company reports and financials and decides on a host of qualitative and quantitative parameters.
- Weighting: Stocks are equally weighted to reduce risk and mitigate individual biases.

|                           |                      |
|---------------------------|----------------------|
| Market Cap Category       | Equity Micro Cap     |
| No. of Sectors& Subgroups | 16 &30               |
| Total No. of Shares       | 40                   |
| Average Market Cap        | 2,950 cr (40 Shares) |
| Average Price to Earning  | 26.50                |
| Average Price to Sales    | 2.90                 |
| Average Profit Growth YoY | 65.54                |

All Given Data Source: ACE Equity Software (By Accord Fintech Pvt Ltd)



**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.

## VOLATILITY MEASURES

|                    |      |
|--------------------|------|
| Standard Deviation | 6.29 |
| Beta               | 1.15 |
| Sharpe Ratio       | 0.49 |
| Treynor Ratio      | 2.67 |

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