



## BLUECHIP HIGH GROWTH LOW VALUATION STRATEGY

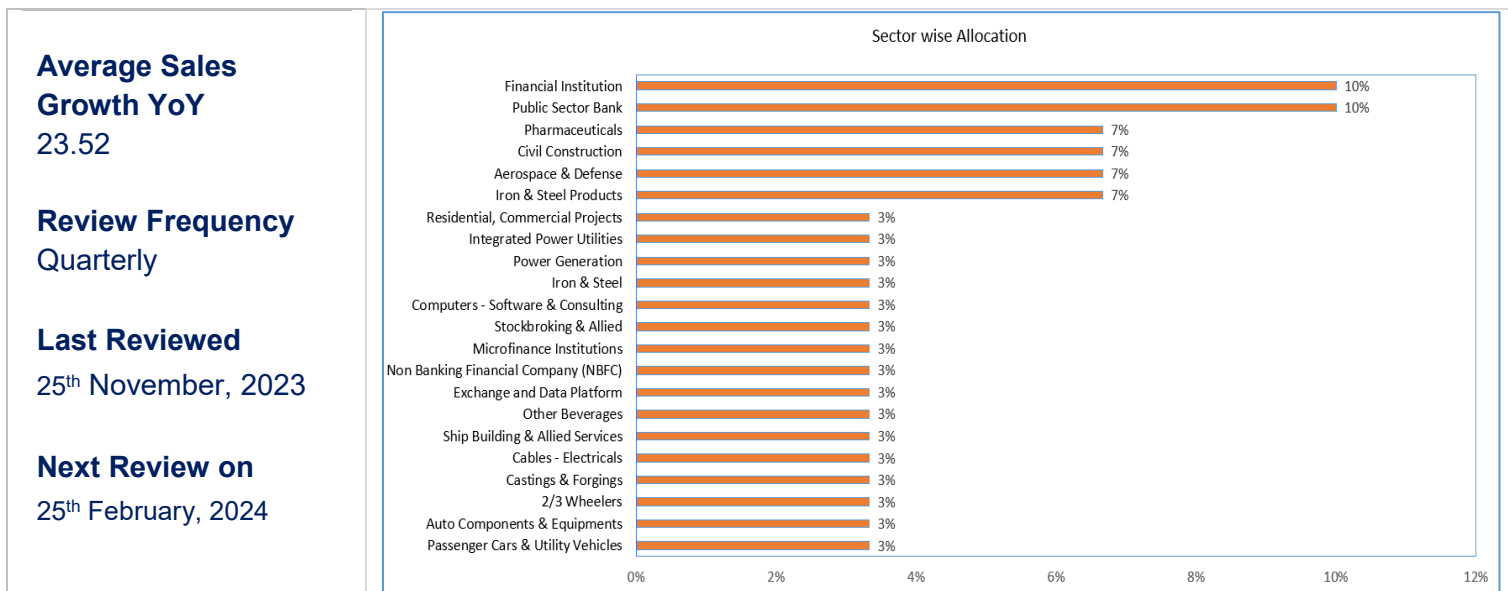
This Strategy has quality Large & Mid Cap Stocks with high Sales & Profit growth and low valuation.

### METHODOLOGY

- Defining the Universe: Market Cap ranks 1 to 250 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 Large &MidCap   |
| No. of Sectors& Subgroups | 10 & 22                |
| Total No. of Shares       | 30                     |
| Average Market Cap        | 81,000 cr. (30 Shares) |
| Average Price to Earning  | 30.70                  |
| Average Price to Sales    | 4.90                   |
| Average Profit Growth YoY | 48.20                  |

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 | 4.69 |
| Beta               | 1.13 |
| Sharpe Ratio       | 0.38 |
| Treynor Ratio      | 1.58 |

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