

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 | 11 & 22 |
| Total No. of Shares | 30 |
| Average Market Cap | 3,150 Cr. (30 Shares) |
| Average Price to Earning | 27.40 |
| Average Price to Sales | 3.62 |
| Average Profit Growth YoY | 60.00 |

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

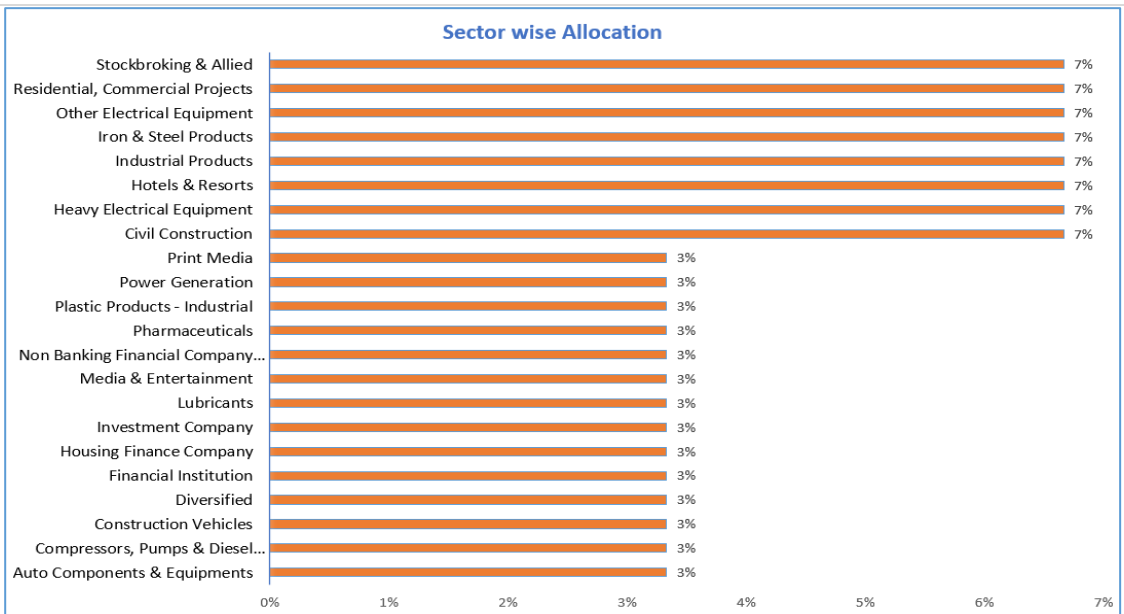
Average Sales Growth YoY

37.30

Review Frequency
Quarterly

Last Reviewed
25th February, 2024

Next Review on
10th June, 2024



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

VOLATILITY MEASURES

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|--------------------|------|
| Standard Deviation | 4.62 |
| Beta | 1.07 |
| Sharpe Ratio | 0.51 |
| Treynor Ratio | 2.19 |

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