

## SMALLCAP HIGH GROWTH LOW VALUATION STRATEGY

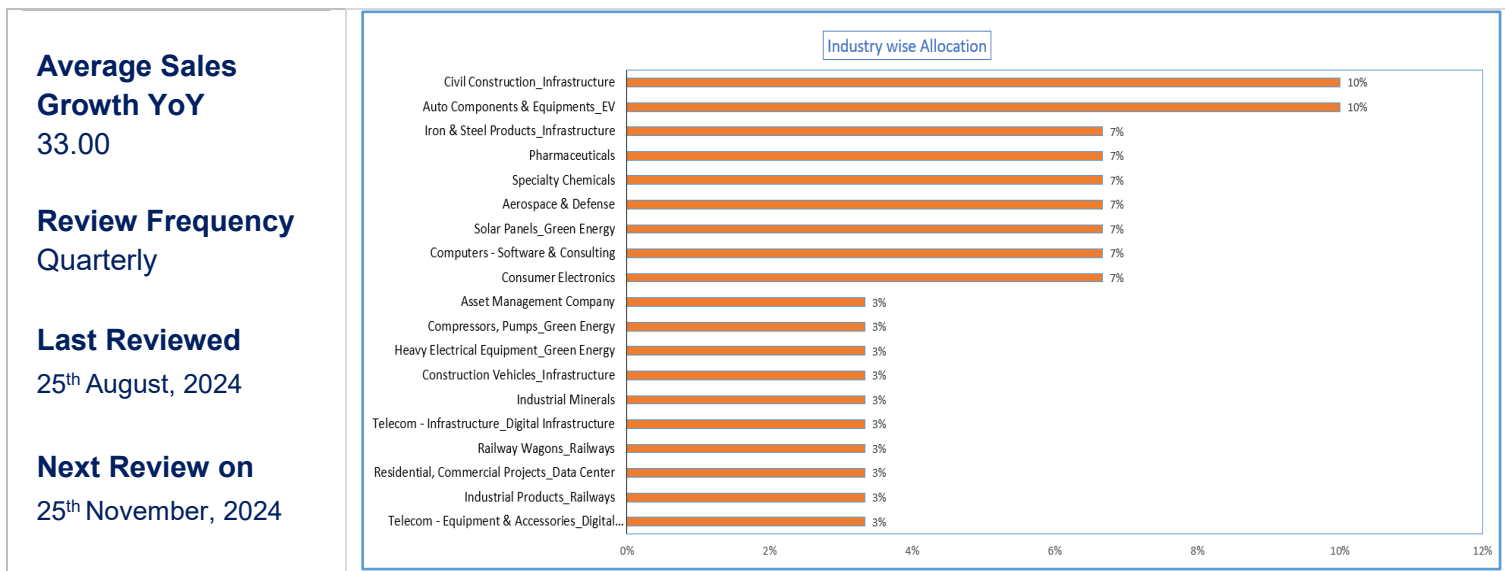
This Strategy has quality Small Cap Stocks with high Sales & Profit growth and low valuation.

### METHODOLOGY

- Defining the Universe: Market Cap ranks 251 to 600 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 Small Cap       |
| No. of Sectors & Subgroups | 12 & 19                |
| Total No. of Shares        | 30                     |
| Average Market Cap         | 16,900 cr. (30 Shares) |
| Average Price to Earning   | 48.74                  |
| Average Price to Sales     | 5.87                   |
| Average Profit Growth YoY  | 72.04                  |
| Portfolio PEG              | 0.68                   |

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



**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

|                    |      |
|--------------------|------|
| Standard Deviation | 6.21 |
| Beta               | 1.16 |
| Treynor Ratio      | 3.13 |

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