



**VALUE STOCKS**

*Growth lena hai, Sasta lena hai*

## SMALLCAP HIGH GROWTH LOW VALUATION STRATEGY

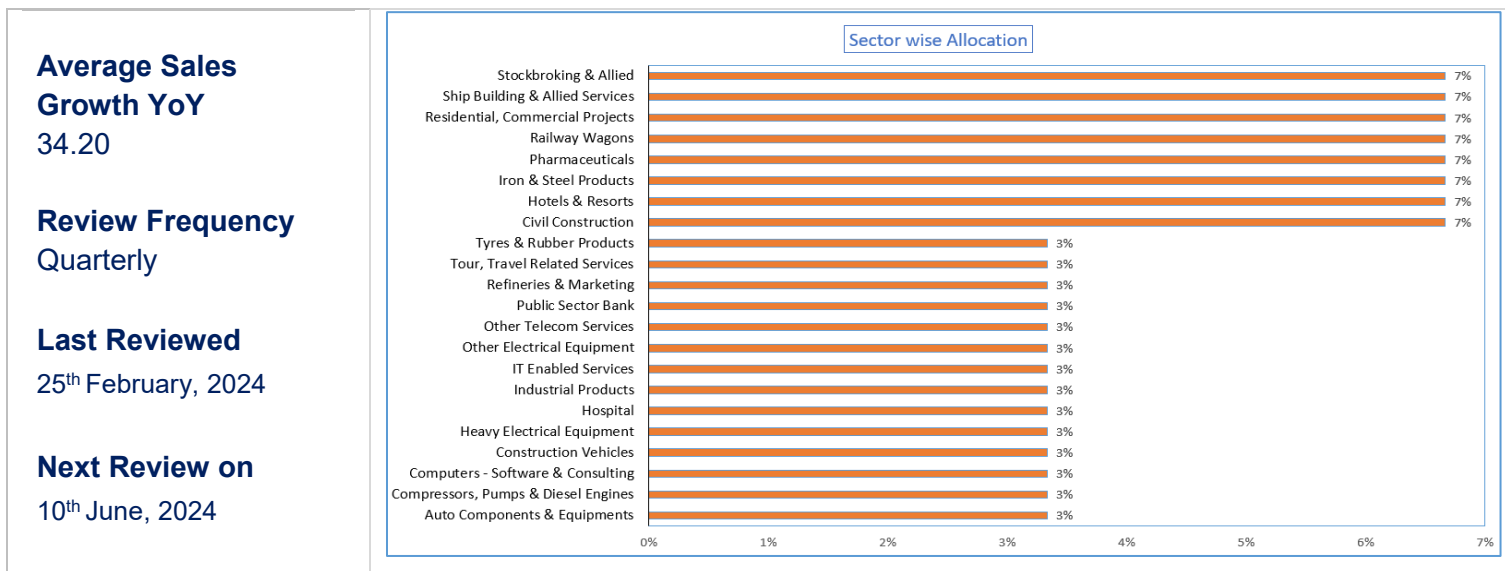
This Strategy has quality Small Cap Stocks with high Sales & Profit growth and low valuation.

### 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	10 & 22
Total No. of Shares	30
Average Market Cap	14,900 cr. (30 Shares)
Average Price to Earning	35.4
Average Price to Sales	4.7
Average Profit Growth YoY	62.10

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	6.15
Beta	1.08
Sharpe Ratio	0.56
Treynor Ratio	3.17

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