## **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.

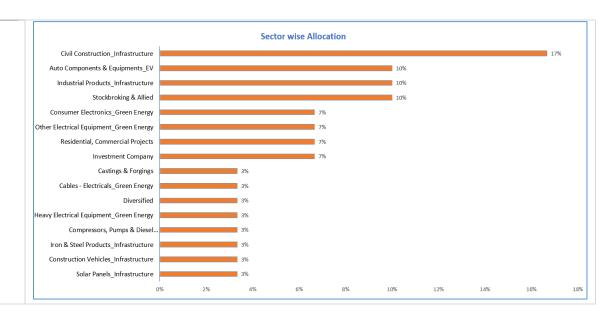
| Market Cap Category        | Equity Micro Cap      |
|----------------------------|-----------------------|
| No. of Sectors & Subgroups | 7 & 16                |
| Total No. of Shares        | 30                    |
| Average Market Cap         | 3,850 Cr. (30 Shares) |
| Average Price to Earning   | 27.83                 |
| Average Price to Sales     | 4.02                  |
| Average Profit Growth YoY  | 68.16                 |

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

## Average Sales Growth YoY 39.33 Review Frequency Quarterly Last Reviewed 2nd June, 2024

**Next Review on** 

25th August, 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 |      |  |
|---------------------|------|--|
| Standard Deviation  | 4.99 |  |
| Beta                | 1.12 |  |
| Sharpe Ratio        | 0.40 |  |
| Treynor Ratio       | 1.79 |  |

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