

SMALLCAP HIGH GROWTH LOW VALUATION STRATEGY

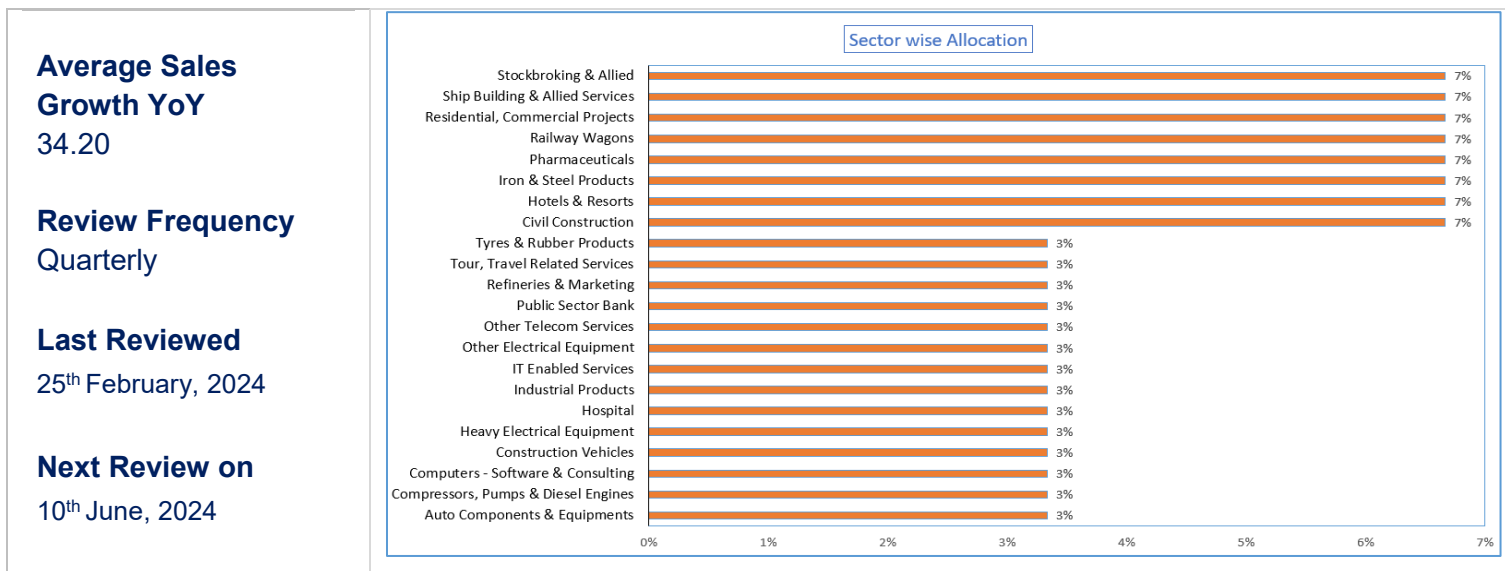
This Strategy has quality Small Cap Stocks with high Sales & Profit growth and low valuation.

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.

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|---------------------------|------------------------|
| 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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