

## 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)

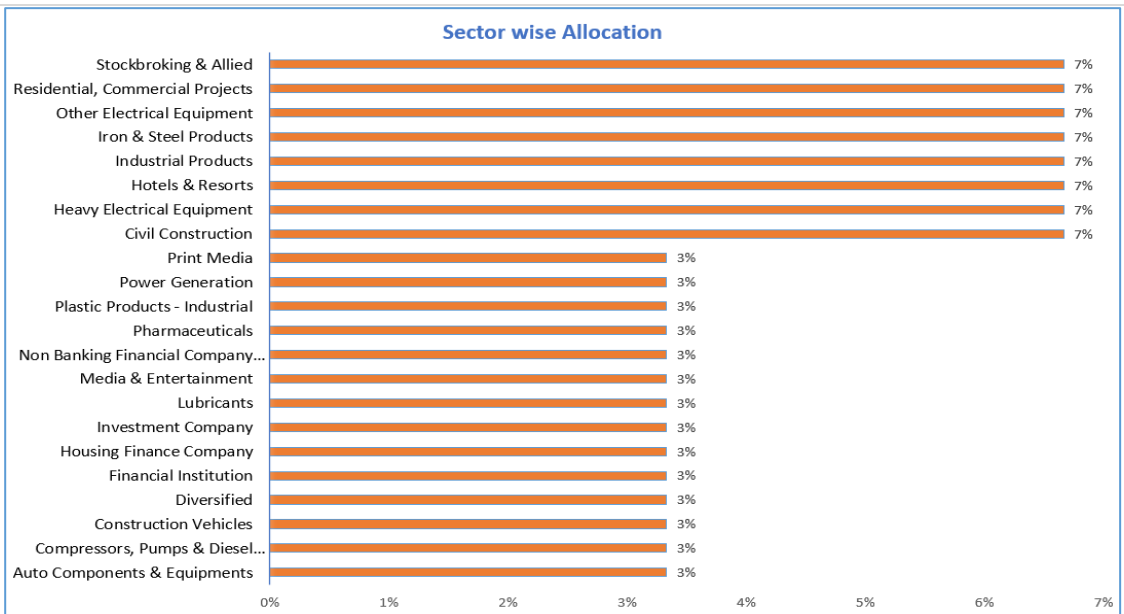
## Average Sales Growth YoY

37.30

**Review Frequency**  
Quarterly

**Last Reviewed**  
25<sup>th</sup> February, 2024

**Next Review on**  
10<sup>th</sup> 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

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

**Dynamic Equities Pvt. Ltd, SEBI REG. NO: INA300002022. Type of Registration- Non-Individual. BASL Member ID- BASL1505.**

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