

## MULTICAP SUPER GROWTH HIGH MOMENTUM STRATEGY

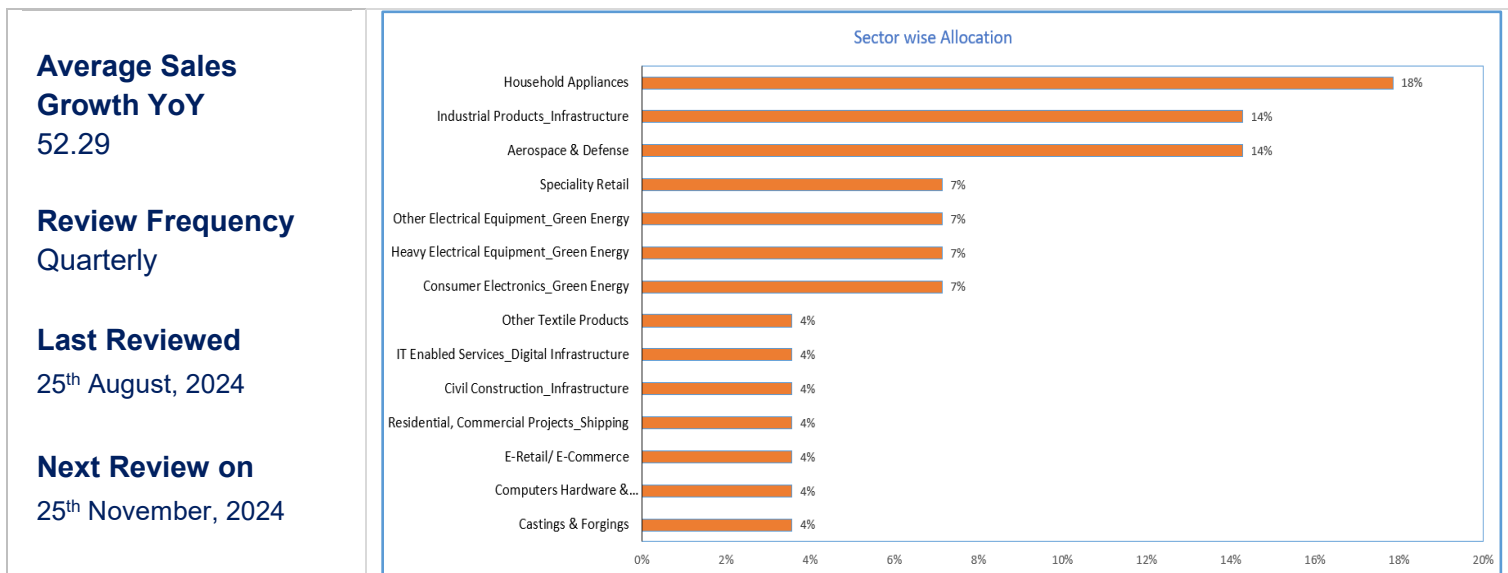
This Strategy has quality Multi Cap Stocks with Super Sales & Profit growth and high momentum.

### METHODOLOGY

- Defining the Universe: Market Cap ranks 1 to 1,100 on the National Stock Exchange of India are included in the universe.
- Research: The stocks are selected based on the criteria of Super growth and High Momentum.
- 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 Multicap        |
| No. of Sectors& Subgroups | 7 & 14                 |
| Total No. of Shares       | 28                     |
| Average Market Cap        | 43,250 cr. (30 Shares) |
| Average Price to Earning  | 104.80                 |
| Average Price to Sales    | 9.60                   |
| Average Profit Growth YoY | 92.95                  |
| Portfolio PEG             | 1.13                   |

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 | 3.61 |
| Beta               | 0.96 |
| Treynor Ratio      | 4.21 |

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