VALUE STOCKS
Growth lena hai, Sasta lena hai
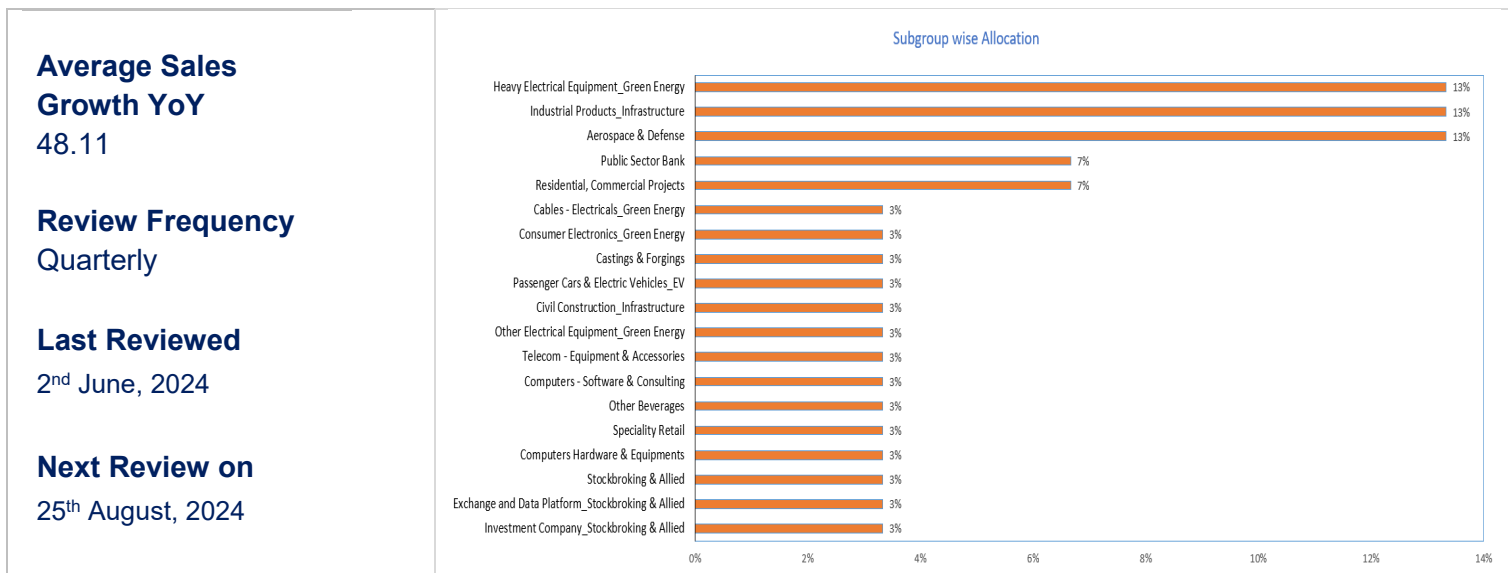
MULTICAP SUPER GROWTH HIGH MOMENTUM STRATEGY

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	10 & 19
Total No. of Shares	30
Average Market Cap	52,300 cr. (30 Shares)
Average Price to Earning	98.12
Average Price to Sales	9.01
Average Profit Growth YoY	93.39

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

		Subgroup wise Allocation	

Average Sales Growth YoY
48.11

Review Frequency
Quarterly

Last Reviewed
2nd June, 2024

Next Review on
25th August, 2024

Subgroup wise Allocation chart:
- Heavy Electrical Equipment_Green Energy — 13%
- Industrial Products_Infrastructure — 13%
- Aerospace & Defense — 13%
- Public Sector Bank — 7%
- Residential, Commercial Projects — 7%
- Cables - Electricals_Green Energy — 3%
- Consumer Electronics_Green Energy — 3%
- Castings & Forgings — 3%
- Passenger Cars & Electric Vehicles_EV — 3%
- Civil Construction_Infrastructure — 3%
- Other Electrical Equipment_Green Energy — 3%
- Telecom - Equipment & Accessories — 3%
- Computers - Software & Consulting — 3%
- Other Beverages — 3%
- Speciality Retail — 3%
- Computers Hardware & Equipments — 3%
- Stockbroking & Allied — 3%
- Exchange and Data Platform_Stockbroking & Allied — 3%
- Investment Company_Stockbroking & Allied — 3%

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	
Beta	
Sharpe Ratio	
Treynor Ratio	