



0 ← 100%  
EQUITY  
**REBALANCE**  
0 → 100%

**quant**<sup>®</sup>  
**D**  **NAMIC**  
**ASSET ALLOCATION**  
**FUND**

**quant DAAF – New Fund Offer (NFO) Period: March 23, 2023 – April 06, 2023**

LIFE IS LIKE

*Riding*

A BICYCLE  
TO KEEP YOUR

*Balance*  
YOU MUST KEEP

*Moving*



- Albert Einstein

As per SID	Asset Class	As per proposed framework
0-100%	Equity + Derivatives	0-100%
0-100%	Debt	0-35%

- To avail Equity Taxation – Minimum 65% equity exposure will maintained
- Derivatives instruments will be used to hedge equity exposure up to 100%
- Suitable for traditional long-term investors
- Nil Exit Load

- The **unique feature of the scheme stems from its mandate to dynamically rebalance equity exposure (0 to 100%) and debt exposure (0 to 35%),** in line with our view on Risk-On or Risk-Off environment, to earn superior risk-adjusted returns. quant money managers have full flexibility and can even hedge up to 100% equity exposure by using derivative instruments in extreme risk-off environment
- quant DAAF aims to **capture upside in the bull phase and limit the downside in the bear phase** and thus reducing the volatility of the overall portfolio
- The scheme provides the **widest scope for traditional investors who are prepared to invest for long-term and willing to take call on money managers, who can take calls in both normal as well as extreme environment** to generate superior risk-adjusted returns
- As an Adaptive Asset Allocator, we try to **gauge prevailing macro environment and try to understand the intensity of both Risk Appetite and Liquidity** for various asset classes and accordingly rebalance the portfolio dynamically.
- When both **Risk Appetite and Liquidity** are at elevated levels, we dynamically increase our equity exposure. Similarly, when **Risk Appetite and Liquidity** are at exhausted levels, we will increase debt exposure **substantially**
- Our money managers will take prudent steps to allocate towards **high quality debt instruments dynamically across maturities.** Similarly, **equity allocation will be managed dynamically across market caps**
- Our time trusted **risk-mitigation VLRT Framework and Predictive Analytics indicators will be used to dynamically maximize the opportunities** across the portfolio. We have demonstrated the same in the past and emerged as an outlier in most of the categories in which we operate

# quant DAAF investment process

## building a dynamic portfolio

### Why is Dynamic Asset Allocation needed?

In a dynamic world and highly volatile markets, it is not just a choice but a necessity to adopt a multi-dimensional approach

The world is becoming non-linear and parabolic and to stay relevant, money managers must think with an unconstrained mind, actively update their methods and earnestly search for absolute returns, considering all markets and asset classes

quant DAAF will dynamically readjust asset allocation on the basis of our “VLRT + Q<sup>2</sup>” (VLRT with Quantifiable Quality)

Framework and Predictive Analytics indicators, for superior risk-adjusted returns. The scheme is unconstrained – i.e., no market cap bias (equity) or maturity bias (debt)



# quant DAAF Investment scenarios

adaptive asset allocation

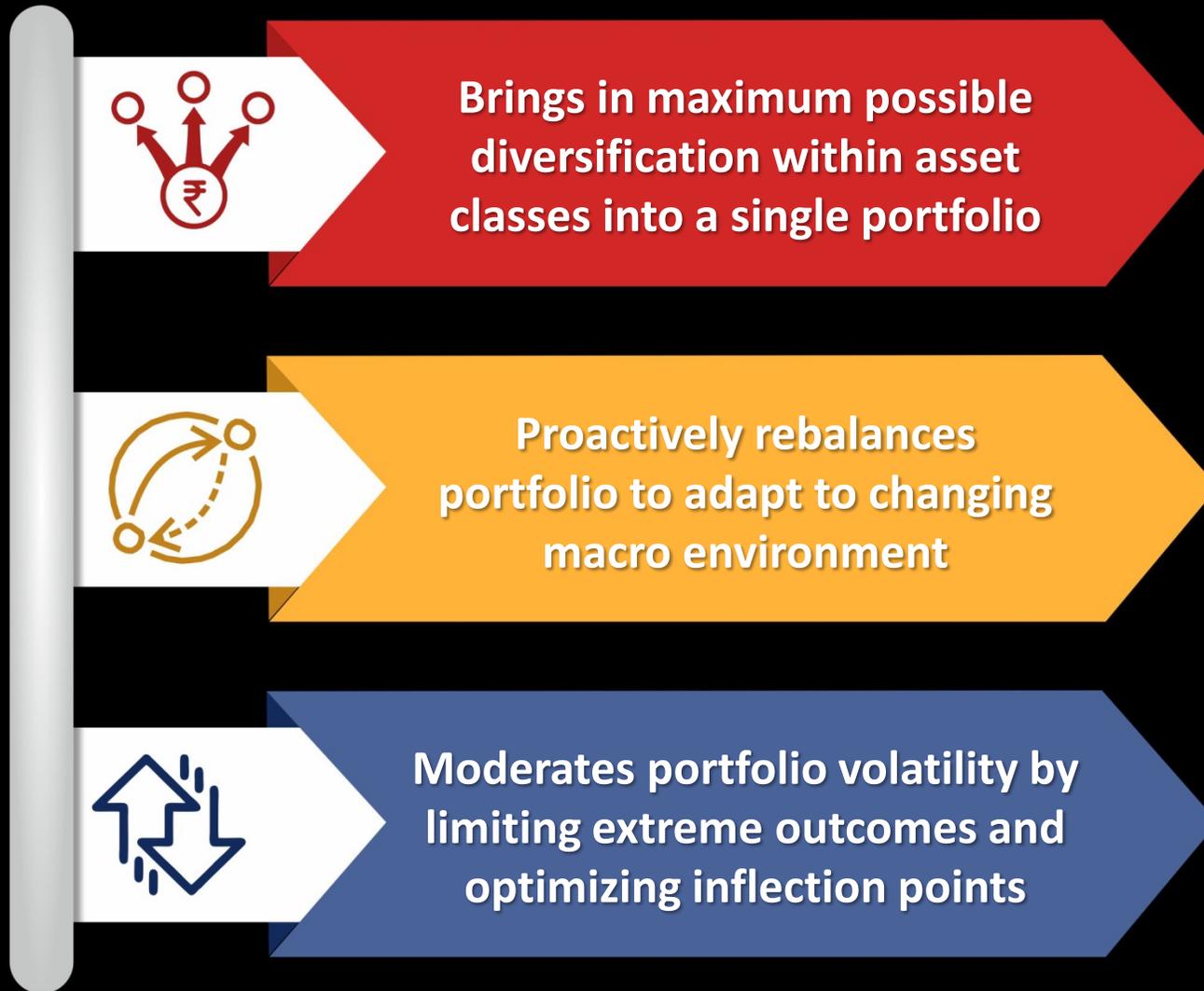


**Debt Exposure (0-35%)**

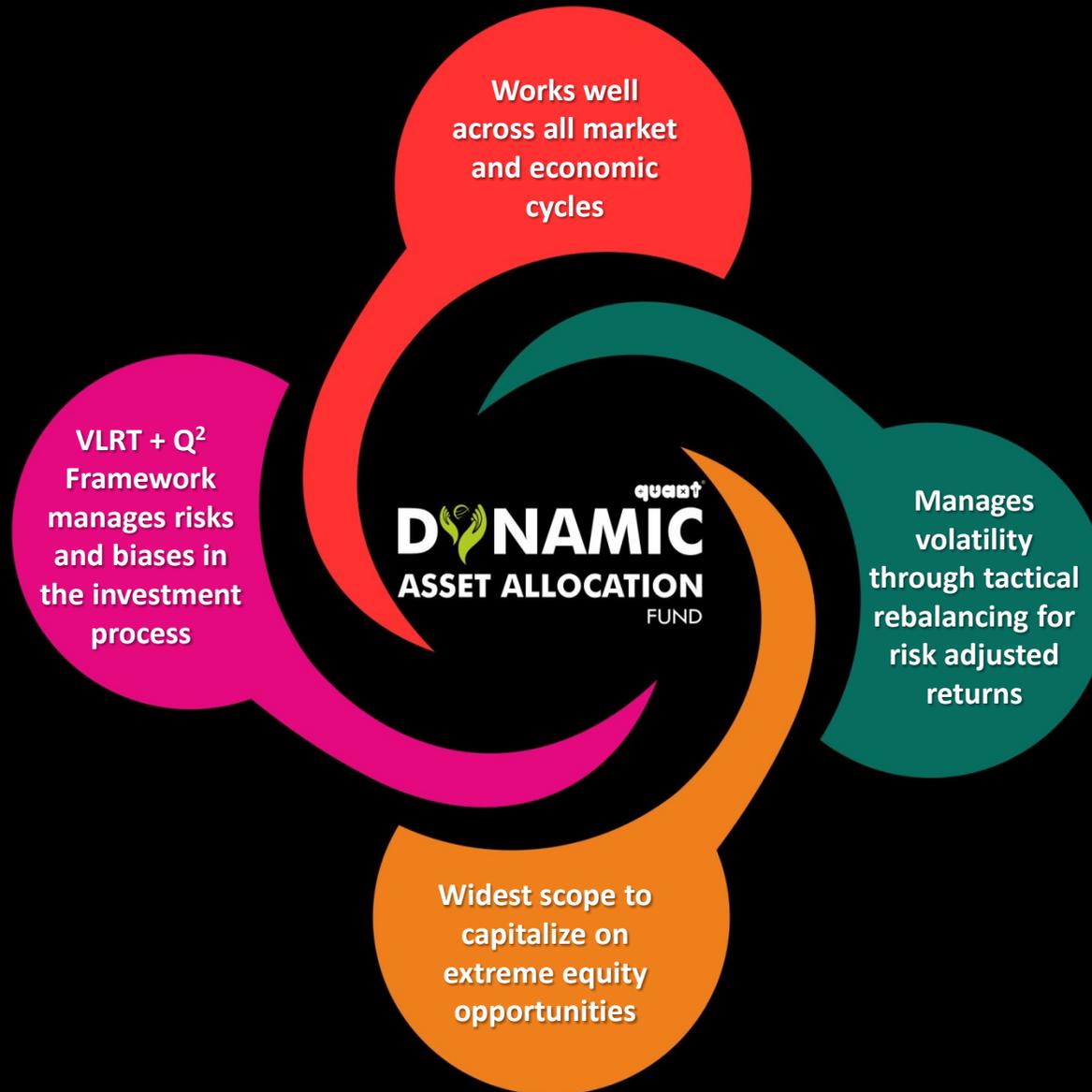
**Equity + Derivatives Exposure (0-100%)**

# active management for unpredictable markets

adaptive alpha strategy across equity, fixed income and derivatives

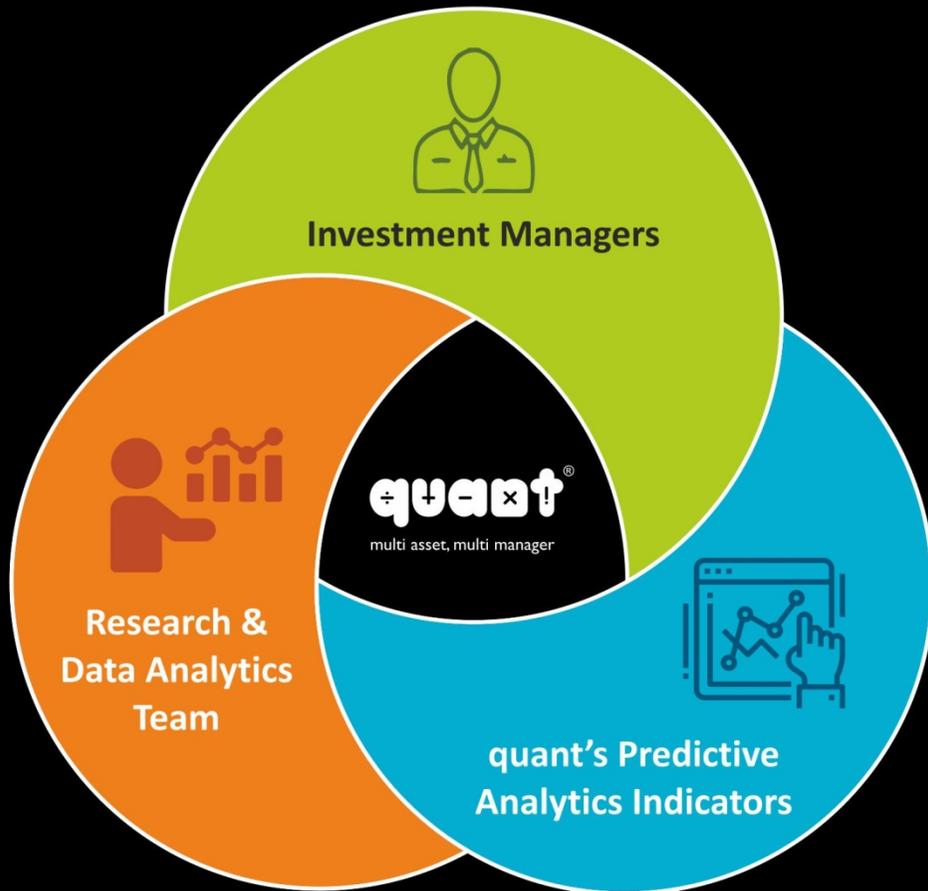


**Our Dynamic Asset Allocator strategy offers a superior solution for risk-averse investors**



# multi-dimensional research

multi asset, multi manager | multivariate analytics



## “Analysis Adds Up”

We believe safeguarding investor wealth is paramount. Apart from reducing risk by investing **across asset classes**, we take diversification to another dimension by ensuring every investment decision comes from a focused discussion **between investment managers, research analysts and analytics team** – each with **diverse sets of capabilities and experiences**

# qGR's VLRT investment framework

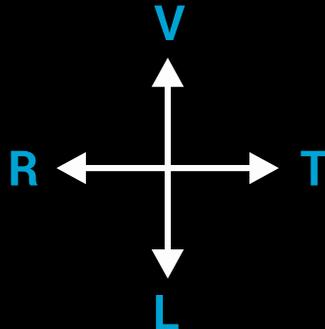
## dynamic money management

### VALUATION ANALYTICS

Knowing the difference between price and value.

### RISK APPETITE ANALYTICS

Perceiving what drives market participants to certain actions and reactions.



### TIMING

Being in sync with the waves of value and behaviour

### LIQUIDITY ANALYTICS

Understanding the flow of money across asset classes.

The core engine that drives us and sets us apart is a robust and differentiated investment framework that enables us to see beyond the horizon and stay relevant. Our unique analytical framework for enabling 'predictive analytics' encompasses all available asset classes and sectors, formulating a multi-dimensional research perspective

#### Why multi-dimensional?

The markets are a complex, dynamic system. There is no one formula or strategy or perspective that can consistently outperform

A diverse set of variables and participants are continuously interacting with each other in myriad ways. In the face of this uncertainty and complexity, instead of limiting ourselves to any one school of thought we have found consistent success by studying markets along four dimensions: Valuation, Liquidity, Risk Appetite, and Time [VLRT]

*Being Relevant with 'predictive analytics'*

# performance of quant MF schemes managed by the fund manager

Fund	Fund Manager	6 Months		1 Year		3 Years		5 Years		Since Inception	
		Fund	BM	Fund	BM	Fund	BM	Fund	BM	Fund	BM
<b>quant Small Cap Fund</b> (Inception Date: Oct. 29, 1996)	Ankit Pande, Vasav Sahgal, Sanjeev Sharma	2.96%	-4.33%	5.25%	-6.13%	67.41%	41.16%	22.93%	8.04%	29.94%	13.19%
<b>quant Tax Plan</b> (Inception Date: Apr. 13, 2000)	Ankit Pande, Vasav Sahgal	-6.78%	-3.24%	-1.16%	-2.86%	50.48%	28.25%	22.10%	11.18%	36.72%	12.51%
<b>quant Mid Cap Fund</b> (Inception Date: Mar. 20, 2001)	Ankit Pande, Vasav Sahgal, Sanjeev Sharma	-3.14%	-3.35%	0.45%	1.79%	45.32%	36.90%	19.47%	12.25%	29.20%	16.10%
<b>quant Multi Asset Fund</b> (Inception Date: Apr. 17, 2001)	Sandeep Tandon, Ankit Pande, Sanjeev Sharma, Vasav Sahgal, Varun Pattani	1.29%	-1.06%	5.82%	-3.30%	41.64%	17.12%	20.25%	8.11%	23.73%	N.A.
<b>quant Absolute Fund</b> (Inception Date: Apr. 17, 2001)	Sanjeev Sharma, Ankit Pande, Vasav Sahgal	-4.67%	-0.79%	2.11%	-0.17%	38.21%	19.90%	18.92%	10.64%	39.63%	11.33%
<b>quant Active Fund</b> (Inception Date: Apr. 17, 2001)	Ankit Pande, Vasav Sahgal, Sanjeev Sharma	-6.76%	-3.47%	-4.12%	-2.78%	45.27%	32.45%	19.57%	10.88%	44.57%	13.55%
<b>quant Liquid Fund</b> (Inception Date: Oct. 03, 2005)	Sanjeev Sharma	3.01%	3.10%	5.42%	5.59%	4.82%	4.45%	5.83%	5.46%	13.43%	6.82%
<b>quant Large &amp; Mid Cap Fund</b> (Inception Date: Jan. 08, 2007)	Ankit Pande, Vasav Sahgal, Sanjeev Sharma	-2.56%	-3.22%	-1.00%	-0.83%	32.60%	31.34%	13.90%	11.83%	21.35%	14.25%
<b>quant Infrastructure Fund</b> (Inception Date: Sep. 20, 2007)	Ankit Pande, Vasav Sahgal	-4.27%	2.04%	2.54%	1.63%	56.50%	30.67%	20.59%	10.53%	8.43%	8.28%
<b>quant Focused Fund</b> (Inception Date: Aug. 28, 2008)	Ankit Pande, Vasav Sahgal, Sanjeev Sharma	-4.00%	-3.24%	-0.46%	-2.86%	33.78%	28.25%	12.88%	11.18%	18.66%	12.51%
<b>quant Flexi Cap Fund</b> (Inception Date: Oct. 17, 2008)	Sandeep Tandon, Ankit Pande, Sanjeev Sharma, Vasav Sahgal	-3.46%	-3.24%	1.27%	-2.86%	46.39%	28.25%	18.14%	11.18%	19.76%	12.51%
<b>quant ESG Equity Fund</b> (Inception Date: Nov. 05, 2020)	Ankit Pande, Sanjeev Sharma, Vasav Sahgal	-6.45%	-6.16%	-1.05%	-8.04%	N.A.	N.A.	N.A.	N.A.	35.84%	13.72%
<b>quant Quantamental Fund</b> (Inception Date: May. 03, 2021)	Ankit Pande, Sandeep Tandon, Sanjeev Sharma, Vasav Sahgal	4.03%	-3.24%	10.52%	-2.86%	N.A.	N.A.	N.A.	N.A.	17.67%	9.19%
<b>quant Value Fund</b> (Inception Date: Nov. 30, 2021)	Sandeep Tandon, Ankit Pande, Sanjeev Sharma, Vasav Sahgal	1.35%	-3.24%	3.74%	-2.86%	N.A.	N.A.	N.A.	N.A.	6.33%	-0.73%
<b>quant Large Cap Fund</b> (Inception Date: Aug. 11, 2022)	Sandeep Tandon, Ankit Pande, Sanjeev Sharma, Vasav Sahgal	-6.71%	-3.14%	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	-12.60%	-9.14%
<b>quant Overnight Fund</b> (Inception Date: Dec. 05, 2022)	Sanjeev Sharma	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	6.44%	6.48%
<b>quant Gilt Fund</b> (Inception Date: Dec. 21, 2022)	Sanjeev Sharma	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	N.A.	6.61%	7.18%

Note: Data as on 20 March 2023; Past performance may or may not be sustained in future. Returns less than 1 year are simple annualised and above 1 year are CAGR.

\*BM – Benchmark of the scheme. Please [click here](#) for complete disclosures

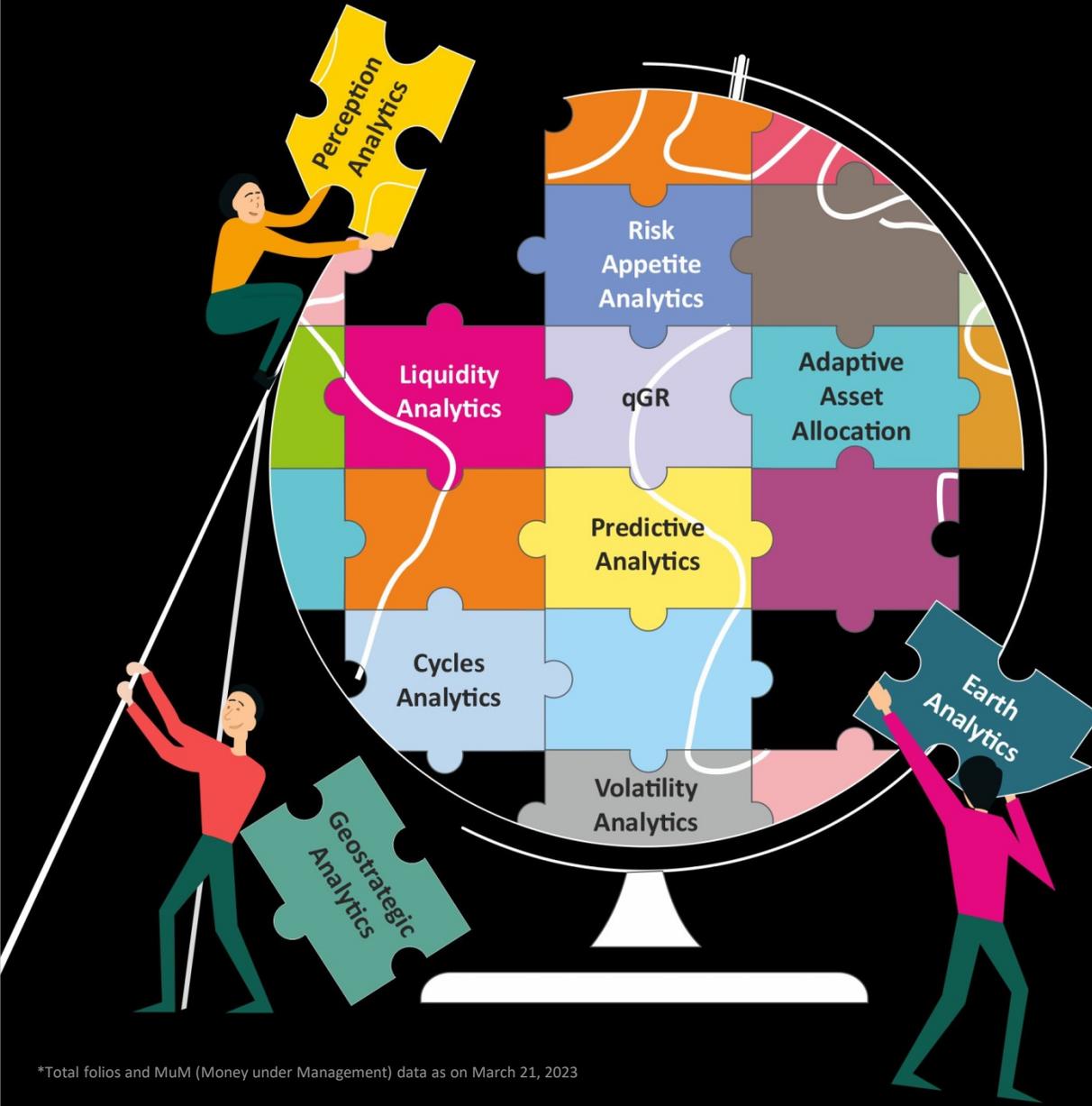
# performance of quant MF schemes

## outperformance across all categories

quant MF Schemes	AUM (in Crore)	Scheme Returns (Mar 24,2020-Mar 20,2023)	quant MF Schemes Outperformance Relative to Respective Benchmark Indices (Mar 24,2020-Mar 20,2023)	quant MF Schemes Outperformance Relative to Nifty (Mar 24,2020-Mar 20,2023)	Industry Ranking (3 years Returns)	Industry Ranking (5 years Returns)	Sharpe ratio (category average)	Ranking (based on Sharpe ratio)	Sortino ratio (category average)	Ranking (based on Sortino Ratio)	Jensen's Alpha (in %) (category average)	Ranking (based on Jensen's Alpha)
quant Active Fund*	3565	238%	84%	120%	No. 1	No. 1	1.15 (0.76)	No. 1	1.55 (0.87)	No. 1	12.70 (2.73)	No. 1
quant Small Cap Fund*	3435	404%	201%	286%	No. 1	No. 1	1.60 (1.01)	No. 1	1.75 (1.05)	No. 1	21.07 (7.05)	No. 1
quant Tax Plan*	2969	275%	143%	157%	No. 1	No. 1	1.35 (0.73)	No. 1	1.65 (0.71)	No. 1	17.69 (4.01)	No. 1
quant Infrastructure Fund*	834	322%	174%	204%	No. 1	No. 1	1.25 (0.78)	No. 1	1.23 (1.01)	No. 1	16.83 (9.25)	No. 1
quant Mid Cap Fund*	1591	234%	60%	117%	No. 1	No. 1	1.23 (0.79)	No. 1	1.17 (0.66)	No. 1	9.87 (0.87)	No. 1
quant Flexicap Fund*	1112	256%	124%	139%	No. 1	No. 1	1.26 (0.66)	No. 1	1.41 (0.51)	No. 1	16.61 (0.56)	No. 1
quant Absolute Fund*	1045	184%	100%	66%	No. 1	No. 1	1.23 (0.55)	No. 1	1.37 (0.76)	No. 1	15.87 (3.19)	No. 1
quant Multi Asset Fund*	665	209%	116%	92%	No. 1	No. 1	1.22 (0.57)	No. 1	1.31 (0.59)	No. 1	14.10 (4.10)	No. 1
quant Large & Mid Cap Fund*	680	157%	11%	39%	No. 3	No. 2	1.06 (0.80)	No. 1	1.01 (0.81)	No. 1	7.19 (5.05)	No. 1
quant Focused Fund* (large cap)	228	164%	32%	46%	No. 2	No. 2	1.03 (0.76)	No. 1	1.24 (0.86)	No. 2	6.26 (2.01)	No. 1
quant ESG Fund**	153	107%	71%	66%	N/A	No. 1 (1 & 2 years)	N/A	N/A	N/A	N/A	N/A	N/A
quant Quantamental Fund***	477	36%	18%	20%	N/A	No. 1 (1 year)	N/A	N/A	N/A	N/A	N/A	N/A
quant Value Fund****	604	8%	9%	8%	N/A	No. 3 (1 year)	N/A	N/A	N/A	N/A	N/A	N/A
quant Large Cap Fund#	253	-8%	-2%	-4%	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A

\*NAV for both Growth & IDCW options recorded as 20 Mar 2023 | AUM as on 20 Mar 2023 | Risk Measures have been calculated using monthly returns for the last three years. \*\*1st NAV 05 Nov 2020-quant ESG Fund;\*\*\*1st NAV 03 May 2021-quant Quantamental Fund;\*\*\*\*1st NAV 30 Nov 2021-quant Value Fund;#1st NAV 11 Aug 2022-quant Large Cap Fund; | Source: AMFI ACE Equities quant Global Research (qGR)

**quant mutual**  
money under management (MuM)



MuM  
Rs. 19,500 Crores<sup>+</sup>

Folios\*  
23 Lacs<sup>+</sup>

\*Total folios and MuM (Money under Management) data as on March 21, 2023



## **Sandeep Tandon | Founder & Chief Investment Officer**

Sandeep is the founder & chief investment officer of the quant Group and has a vast experience of over 27 years in the capital markets. His journey in the money management business started in FY 1992-93 with GIC mutual fund (a JV partner with George Soros in India) where he was a trainee. He later joined IDBI Asset Management (now Principal Asset Management), where he was a founding member and was part of the core team that initialized the asset management business. He played a key role in devising, conceptualizing and marketing one of India's most successful mutual fund schemes: IDBI I-NITS 95. Furthermore, Sandeep worked in pivotal positions at several reputed financial services firms including ICICI Securities (a JV partner with J P Morgan in India), Kotak Securities (a J V partner with Goldman Sachs in India) and REFCO (erstwhile global derivatives firm). He has also worked at the Economic Times Research Bureau (a research wing of Bennett, Coleman and Company Limited)

Sandeep's credentials as a Global Macro Strategist are well established. He has channeled his vast experiences, interests and novel thinking into build the predictive analytics framework and the dynamic VLRT investment framework of the quant group. It is these frameworks coupled with his deep understanding of various asset classes at a global level, including, credit, commodities, equities and now digital currencies that enable Sandeep in definitive identification of market inflexion points and arrive at conclusive micro and macro calls

Sandeep has a strong belief in quant Group's role as a knowledge partner in creating awareness about latest developments in investment philosophy and ideas, such as behavioral research. It is for this reason that he believes investor education is of utmost importance and the group, under his leadership, has undertaken many initiatives in this regard. Based on this belief Sandeep authored a book titled 'Being Relevant' which was published in May 2019. This book builds on research covering decades, even centuries of data points, distilled through quant's VLRT framework and predictive analytics indicators. The book further outlines the potential trajectory for the world in the coming decades that can help money managers and investors prepare for volatile times which will upend the conventional analytical methods and beliefs of the past decades



**Ankit Pande, CFA | Money Manager**

Ankit has an experience of over 9 years in Indian equities and over 3 years in software products. He started his career in core banking software with Infosys' Finacle, nurturing the product with large banking clients in APAC and small and mid-sized banks in India. He then moved in to equity research, along the way picking up the (U.S. based) CFA charter and a masters in business administration from The Chinese University of Hong Kong in 2017, being placed on the school's Dean List. He won the Thomson Reuters StarMine Award for best stock picker in the IT sector in 2014 and is a lifetime member of the Beta Gamma Sigma academic honour society. Over 2015-2019, Ankit ventured into seed stage fund raising, equity sales & relationship management in APAC. In his spare time, Ankit likes to read books on business cycle theory, macroeconomics & geopolitics



**Sanjeev Sharma | Money Manager**

Sanjeev brings along a rich and diverse experience in the Capital Markets of over 18 years to his role of a Money Manager. He has obtained an M.Com, PG Diploma in Business Administration (Finance) and Certified Treasury Manager (Forex & Risk Management). He has been associated with various schemes of quant mutual fund since 2005. Sanjeev specializes in analysis of credit risk and is responsible for monitoring and assessing investment opportunities across asset classes. He has a deep understanding of macroeconomic policies and its impact on the credit markets. Over the years, Sanjeev has built formidable relationships with key treasurers in the industry. In his spare time, Sanjeev enjoys reading, listening to music and traveling.



**Vasav Sahgal, CFA | Money Manager**

Vasav is one of the youngest and most dynamic top rated Money Manager in the Mutual fund Industry. After clearing 3 levels of the CFA program, he started his journey with the quant Group as an investment analyst for equity as well as fixed income instruments. On a day to day basis, he is primarily responsible for equity asset allocation and credit research. Vasav is passionate about developing models using coding and has been deploying advanced data analytics in python for improved valuation analytics. Given his role, Vasav is the embodiment of our strategy – Adaptive Asset Allocation. In his spare time, Vasav enjoys drumming and reading financial literature extensively

# Scheme Details

<b>NFO Period</b>	New Fund Offer Opens on: <b>23<sup>rd</sup> March 2023</b> New Fund Offer Closes on: <b>06<sup>th</sup> April 2023</b>
<b>Investment Objective</b>	The primary investment objective of the scheme is to provide capital appreciation by investing in equity and equity related instruments including derivatives and debt and money market instruments. However, there can be no assurance that the investment objective of the Scheme will be realized, as actual market movements may be at variance with anticipated trends.
<b>Benchmark Index</b>	CRISIL Hybrid 50+50 Moderate Index
<b>Investment Category</b>	An Open Ended Dynamic Asset Allocation Fund
<b>Plans Available</b>	<b>quant Dynamic Asset Allocation Fund (quant DAAF)</b> – Growth Option – Direct & Regular <b>quant Dynamic Asset Allocation Fund (quant DAAF)</b> – Income Distribution cum Capital Withdrawal Option (Payout & Re-investment facility)– Direct & Regular
<b>Entry Load</b>	<b>Nil</b>
<b>Exit Load</b>	<b>Nil</b>
<b>Fund Managers</b>	Mr. Sandeep Tandon   Mr. Ankit Pande   Mr. Sanjeev Sharma   Mr. Vasav Sahgal
<b>Minimum Application</b>	Purchase: Rs.5,000/- plus in multiple of Re.1 thereafter
<b>Amount during the NFO and onwards</b>	Additional Purchase: Rs. 1,000/- and in multiples of Rs. 1/- thereafter Repurchase: Rs. 1,000/-
<b>Systematic Investment Plan (SIP)</b>	Rs. 1000/- and multiple of Re. 1/-
<b>Switches</b>	Switch-in requests from equity schemes and other schemes will be accepted up to 06 <sup>th</sup> April 2023 till the cut-off time applicable for switches.
<b>Bank Details</b>	<b>Account Name:</b> QUANT DYNAMIC ASSET ALLOCATION FUND <b>Account Number:</b> 57500001183710 <b>IFSC Code:</b> HDFC0000060, Branch: HDFC, Fort, Mumbai 400001
<b>RTGS and Transfer</b>	Till the end of business hours on: <b>06<sup>th</sup> April 2023</b>
<b>MICR</b>	Till the end of business hours on: <b>06<sup>th</sup> April 2023</b>

# Riskometer, Links & Disclaimer

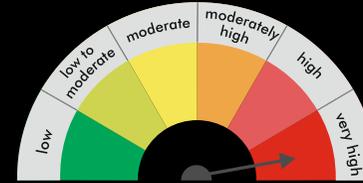
This product is suitable for investors who are seeking\*:

Capital appreciation over long term

Investment in equity and equity related instruments as well as debt and money market instruments while managing risk through active asset allocation

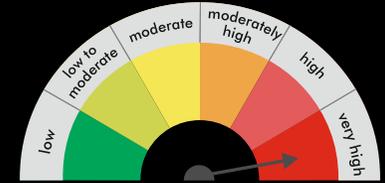
\*Investors should consult their financial advisors if in doubt about whether the product is suitable for them.

## Scheme Riskometer



Investors understand that their principal will be at moderately high risk.

## Benchmark Riskometer



Investors understand that their principal will be at moderately high risk.

## LINKS



Scheme Information Document

[Click here](#)



NFO Application Form

[Click here](#)



quant Mutual Fund Website

[Click here](#)

## ALSO AVAILABLE ON



**Disclaimer:** All figures and data given in the document are dated unless stated otherwise. In the preparation of the material contained in this document, the AMC has used information that is publicly available, including information developed in-house. Some of the material used in the document may have been obtained from members/persons other than the AMC and/or its affiliates and which may have been made available to the AMC and/or to its affiliates. Information gathered and material used in this document is believed to be from reliable sources. The AMC however does not warrant the accuracy, reasonableness and / or completeness of any information. We have included statements / opinions / recommendations in this document, which contain words, or phrases such as "will", "expect", "should", "believe" and similar expressions or variations of such expressions, that are "forward looking statements". Actual results may differ materially from those suggested by the forward looking statements due to risk or uncertainties associated with our expectations with respect to, but not limited to, exposure to market risks, general economic and political conditions in India and other countries globally, which have an impact on our services and / or investments, the monetary and interest policies of India, inflation, deflation, unanticipated turbulence in interest rates, foreign exchange rates, equity prices or other rates or prices etc. The AMC (including its affiliates), the Mutual Fund, the trust and any of its officers, directors, personnel and employees, shall not liable for any loss, damage of any nature, including but not limited to direct, indirect, punitive, special, exemplary, consequential, as also any loss of profit in any way arising from the use of this material in any manner. The recipient alone shall be fully responsible/are liable for any decision taken on this material. Investors are advised to consult their own legal, tax and financial advisors to determine possible tax, legal and other financial implication or consequence of subscribing to the units of quant Mutual Fund. quant Money Managers Ltd. has no duty or obligation to update the information contained herein. Past performance may or may not be sustained in the future. This presentation, including the information contained herein, may not be copied, reproduced, republished, or posted in whole or in part, in any form without the prior written consent of quant Money Managers Ltd.

**quant**<sup>®</sup>

**D**  **NAMIC**

**ASSET ALLOCATION**

**FUND**

**quant Money Managers Limited**

Corporate Office: 6th Floor, Sea Breeze Building, Appasaheb Marathe Marg, Prabhadevi, Mumbai - 400 025.

Tel: +91 22 6295 5000 | Whatsapp: +91 9920 21 22 23 | E-mail: [help.investor@quant.in](mailto:help.investor@quant.in) | [help.distributor@quant.in](mailto:help.distributor@quant.in) | [www.quantmutual.com](http://www.quantmutual.com)