

**Invest in our philosophy**  
active | absolute | unconstrained



multi asset, multi manager

# QUANT & MENTAL FUND

**Adding alpha while subtracting beta**

(An open ended thematic Equity Scheme following a quant based investment theme)



## PLANS AND OPTIONS:

**Regular / Direct:** Growth and IDCW  
(Payout and Re-investment)

**LUMP SUM**  
Rs. 5,000/-

**SUBSEQUENT INVESTMENT**  
Rs. 1,000/-

**SYSTEMATIC INVESTMENT PLAN (SIP)**  
**Weekly:** Rs. 1,000/- (Wednesday)  
**Fortnightly:** Rs. 1,000/- (alternate Wednesday)  
**Monthly:** Rs. 1,000/-  
**Quarterly:** Rs. 3,000/-

and in multiples of Re. 1/- thereafter

## LOAD STRUCTURE:

**Entry:** Nil | **Exit:** 1% for 15 days

## BENCHMARK INDEX:

NIFTY 500 TRI

## FUND MANAGERS:

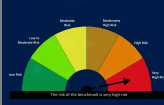
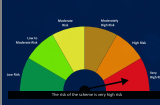
Sandeep Tandon, Ankit Pande, Varun Pattani,  
Ayusha Kumbhat, Yug Tibrewal, Sameer Kate,  
Sanjeev Sharma

**This Product is suitable for investors who are seeking\***

**Scheme Riskometer**

**Benchmark Riskometer**

- Capital appreciation over long term
- Investment in active portfolio of stocks screened, selected, weighed and rebalanced on the basis of a predefined fundamental factor model



**Disclaimer:** This brochure is for general reading purpose only and is not meant to serve as a professional guide. This document has been prepared on the basis of publicly available information, internally developed data and other sources believed to be reliable. The Sponsor, the Investment Manager, the Trustee or any of their respective directors, employees, affiliates or representatives ("entities & their affiliates") do not assume any responsibility for, or warrant the authenticity, accuracy, completeness, adequacy and reliability of such information. Whilst no action has been solicited based upon the information provided herein; due care has been taken to ensure that the facts are accurate and opinions given are fair and reasonable. This information is not intended to be an offer or solicitation for the purchase or sale of any financial product or instrument. Recipients of this information are advised to rely on their own analysis, interpretations & investigations. Readers are also advised to seek independent professional advice order to arrive at an informed investment decision. Entities & their affiliates shall not be liable for any direct, indirect, special, incidental, consequential, punitive or exemplary damages, including loss of profits, arising in any way from the information contained in this material. Entities & their affiliates including persons involved in the preparation or issuance of this material may from time to time have long or short positions in and buy or sell the securities there of, of company (ies)/ specific economic sectors mentioned herein. 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 brochure, 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.

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

## Dual Propellers – Predictive Analytics & Multivariate Models

quant Quantamental Fund is a quant-based thematic Fund and **uses only a subset of our VLRT Framework**, but the investment horizon of this scheme is managed from a near-term and medium-term perspective only. The investment process involves data analytics that processes the randomness from the interplay of multivariate factors including global macros.

It then **aims to build the best investment framework, using mathematical modeling via our Predictive Analytics tools** to decode that market randomness. The investment process keeps in mind that the risk needs to be mitigated in the near-term and medium-term by processing a vast amount of data points, something no human can match. **The money managers are tasked with monitoring and upgrading the model on a continuous basis** as data points are also evolving.

### Multivariate Models based on time tested Predictive Analytics indicators



A select set of our Predictive Analytics indicators are used to create multivariate models based on which the investment team makes its decisions.

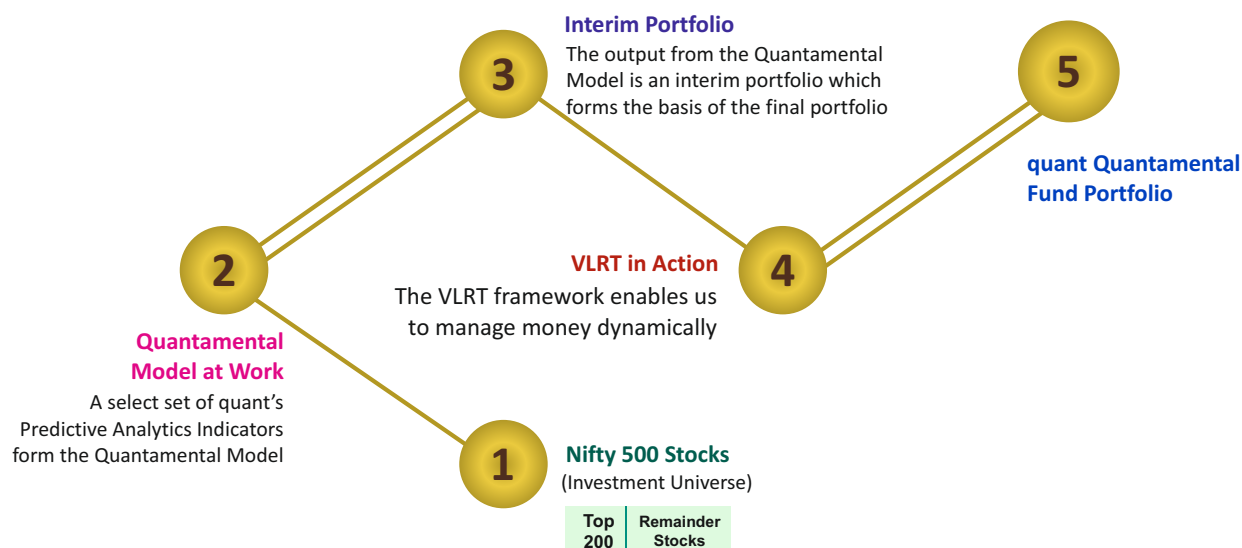
The underlying theme driving the relative allocation will be our 'quantamental' investment strategies. We believe that a **quantitative approach to money management yields optimal results when combined with the value of human judgement**; as rules or factors can behave differently when the entire market environment changes, such as our predictive analytics tools suggest.

Thus, our quantamental approach seeks to find the harmony between objectivity and subjectivity.

### Portfolio Construction

The Fund invests in benchmark stocks from the Nifty 500 TRI, and quantitative methods are used to screen and choose best picks and make the stock selection universe smaller. These 200 stocks then go through our quantamental model for further shortlisting and inclusion into the portfolio. **The fund seeks to provide the best possible returns and capital preservation. The quantamental approach goes beyond purely factor-based, smart beta or algorithmic strategies.** We believe that a rules-based mechanical approach needs to be combined with the value of years of human judgement and experience to yield 'adaptive alpha' - the outperformance generated by an ability to adapt investment rules/factors to novel market phases.

Thus, we augment traditional quantitative and qualitative methods along with sentiments data - a deep knowledge of market structure dynamics, micro level stock selection and inflexion point identification between bouts of greed and fear through analysis of the larger, ever-changing macro environment.



## Investment Approach



Selection of stocks from the NIFTY 500 TRI universe on the basis of **in-house 'quantamental' (quant based) models**.



Stock selection will be based on **stock price movement & financial/ valuation aspects**.



Debt investments in investment grade papers to primarily **generate income and minimize return volatility**.



**Ongoing review** of relevant market, industry, sector and economic parameters.

## Reasons to Buy



Quantification of factors **minimises the effect of cognitive biases** making investment decisions more effective.



Suited for investors seeking **capital appreciation over the medium/long term**.



Reap the benefits of **growing indian economy** and the financial markets.



Stock selection process uses **unconstrained approach, allowing exploration of better returns potential**.

## VLRT Framework| Adaptive Money Management

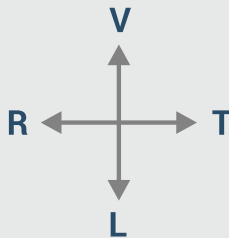
*Being Relevant with 'predictive analytics'*

### 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].**

## Top 10 Holdings

| Stocks                              | % of Net Assets |
|-------------------------------------|-----------------|
| Life Insurance Corporation Of India | 10.87           |
| Reliance Industries Limited         | 9.66            |
| Jio Financial Services Limited      | 7.07            |
| Adani Power Limited                 | 6.00            |
| Larsen & Toubro Limited             | 5.92            |
| Piramal Enterprises Limited         | 5.91            |
| DLF Limited                         | 5.71            |
| HDFC Life Insurance Co Ltd          | 5.03            |
| Adani Enterprises Limited           | 4.12            |
| Hero MotoCorp Limited               | 3.39            |
| <b>Total of Top 10 Holdings</b>     | <b>63.67</b>    |

## Top 10 Sectors

| Sectors                         | % Weightage |
|---------------------------------|-------------|
| Insurance                       | 15.90       |
| Finance                         | 13.95       |
| Petroleum Products              | 12.15       |
| Power                           | 6.00        |
| Automobiles                     | 5.93        |
| Construction                    | 5.92        |
| Realty                          | 5.71        |
| Metals & Minerals Trading       | 4.12        |
| Pharmaceuticals & Biotechnology | 3.90        |
| Diversified FMCG                | 2.74        |

(Data as on May 30, 2025)

**quant Mutual Fund** | 6th floor, sea breeze building, appasaheb marathe marg, prabhadevi, mumbai - 400 025.  
tel: +91 22 6295 5000 | whatsapp message: +91 99 20 21 22 23 | help.investor@quant.in | help.distributor@quant.in

**Mutual funds are subject to market risk, please read all scheme related documents carefully.**