Invest in our philosophy
active | absolute | unconstrained

quant®
multi asset, multi manager

quant®
QUANT**A**MENTAL
FUND

Adding αlpha while subtracting βeta

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

MINIMUM INVESTMENT:

PLANS AND OPTIONS:

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

LUMPSUM
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:

Ankit Pande | Sandeep Tandon
Sanjeev Sharma | Vasav Sahgal

This Product is suitable for investors who are seeking*

• 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

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

Scheme Riskometer

low to moderate | moderate | moderately high | high | very high
Investors understand that their principal will be at very high risk

Benchmark Riskometer

low to moderate | moderate | moderately high | high | very high
Investors understand that their principal will be at very high risk

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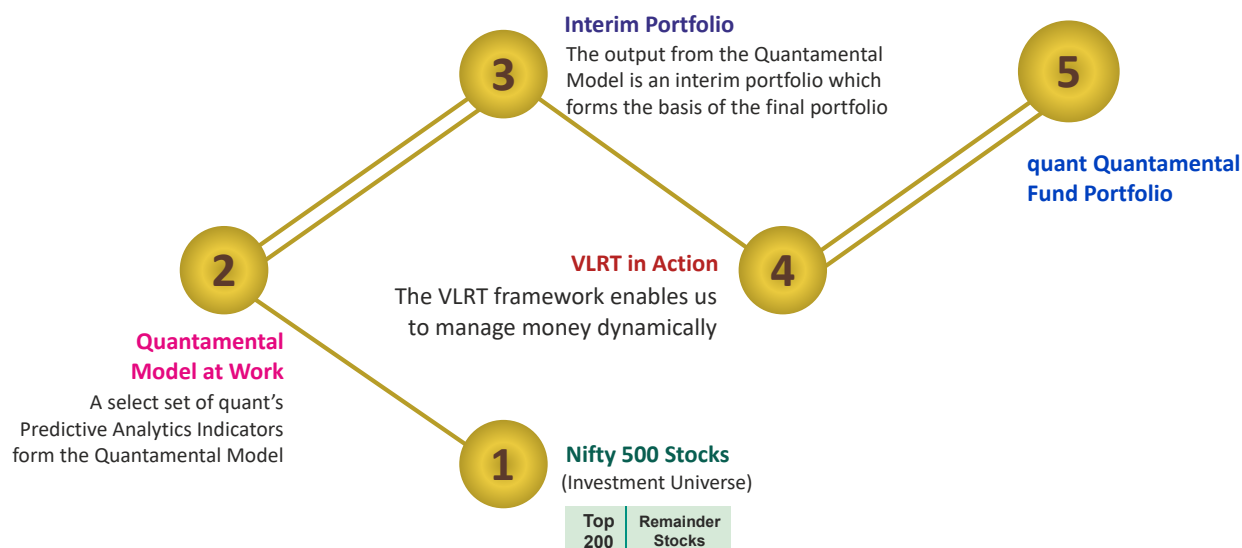
The underlying theme driving the relative allocation will be our 'quantamental' investment strategies. We believe that a **quantitative approach to money management yields optimal results when combined with the value of human judgement**; as rules or factors can behave differently when the entire market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

3 Interim Portfolio
The output from the Quantamental Model is an interim portfolio which forms the basis of the final portfolio

5 quant Quantamental Fund Portfolio

2 Quantamental Model at Work
A select set of quant's Predictive Analytics Indicators form the Quantamental Model

4 VLRT in Action
The VLRT framework enables us to manage money dynamically

1 Nifty 500 Stocks
(Investment Universe)

| Top 200 | Remainder Stocks |

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**.
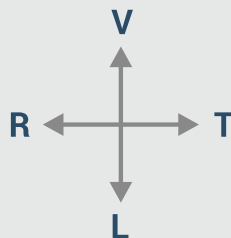
VLRT Framework | Adaptive Money Management

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.

(V R L T diagram)

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
Larsen & Toubro Limited	9.79
Reliance Industries Limited	9.67
Life Insurance Corporation Of India	9.04
ITC Limited	8.91
Bajaj Finance Limited	8.60
Jio Financial Services Limited	6.55
Piramal Enterprises Limited	5.24
Adani Power Limited	5.19
Britannia Industries Limited	4.95
Hindustan Unilever Limited	4.20
Total of Top 10 Holdings	**72.14**

Top 10 Sectors

Sectors	% Weightage
Finance	20.39
Diversified FMCG	13.11
Insurance	12.59
Construction	9.79
Petroleum Products	9.67
Power	6.58
Pharmaceuticals & Biotechnology	5.14
Food Products	4.95
Banks	4.08
Auto Components	3.50

(Data as on December 31, 2024)