

A fund with Intelligence Inside.

## Nippon India Quant Fund

(An open ended equity scheme investing in quant model theme)

Works on a quantitative model that selects stocks from BSE 200 universe by considering company performance, its valuation and the price momentum.  
A fund that selects stocks with no human bias.

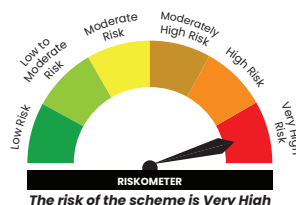
Contact your Mutual Fund Distributor | Customer Care: 1860 266 0111#, 91-22-68334800# (For investors outside India) | Visit [mf.nipponindiaim.com](http://mf.nipponindiaim.com)

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

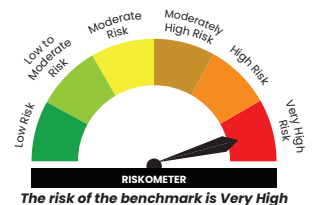
- Long term capital growth.
- Investment in active portfolio of stocks selected on the basis of a mathematical model.

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

Nippon India Quant Fund



AMFI Tier I Benchmark -BSE 200 TRI



#Charges applicable.

## Investment Objective

The investment objective of the Scheme is to generate capital appreciation through investment in equity and equity related instruments. The Scheme will seek to generate capital appreciation by investing in an active portfolio of stocks selected on the basis of a Quant model. There is no assurance or guarantee that the investment objective of the scheme will be achieved

<b>Inception Date</b>	18th Apr 2008
<b>Fund Manager</b>	Ashutosh Bhargava
<b>Benchmark</b>	AMFI Tier I Benchmark – BSE 200 TRI
<b>Month end AUM as on December 31, 2024</b>	Rs. 91.04 Crs

## Current Investment Philosophy

### Actively managed fund + Scientific approach + Expertise + Back test = Nippon India Quant Fund

- ▶ It is an actively managed investment fund that approaches stock selection process based on a proprietary system-based model.
- ▶ The model would shortlist 30–35 BSE 200 stocks through a screening mechanism at pre-determined intervals, i.e. on quarterly basis.
- ▶ Stocks are selected on basis of parameters like valuation, earnings, price, momentum & quality.

## Investment Style: As on December 31, 2024

Value	Blend	Growth	
			Large
			Mid
			Small

## Key Portfolio Attributes: As on December 31, 2024

<b>Sharpe Ratio<sup>s</sup></b>	0.90
<b>Portfolio Turnover (times)</b>	0.96

**\$Note:** The above measures have been calculated using monthly rolling returns for 36 months period with 7.15% risk free return (FBIL Overnight MIBOR as on 31/12/2024).

**Risk factor & Disclaimer:** Trading volumes and settlement periods may restrict liquidity in equity and debt investments. Investment in Debt is subject to price, credit, and interest rate risk. The NAV of the Scheme may be affected, inter alia, by changes in the market conditions, interest rates, trading volumes, settlement periods and transfer procedures. The NAV may also be subjected to risk associated with investment in derivatives, foreign securities or script lending as may be permissible by the Scheme Information Document. For further details, please refer Scheme Information Document (SID).

The views being expressed only constitute opinions and therefore cannot be considered as guidelines, recommendations or as a professional guide for the readers. Before making any investments, the readers are advised to seek independent professional advice, verify the contents in order to arrive at an informed investment decision. None of the Sponsor, the Investment Manager, the Trustee, their respective directors, employees, associates or representatives shall be liable in any way for any direct, indirect, special, incidental, consequential, punitive or exemplary damages, including on account of lost profits arising from the information contained in this material.

## Asset Allocation: As on December 31, 2024

<b>Equities</b>	99.04%
<b>Cash and Other Receivables</b>	0.96%

## Top 10 Stock Holdings: As on December 31, 2024

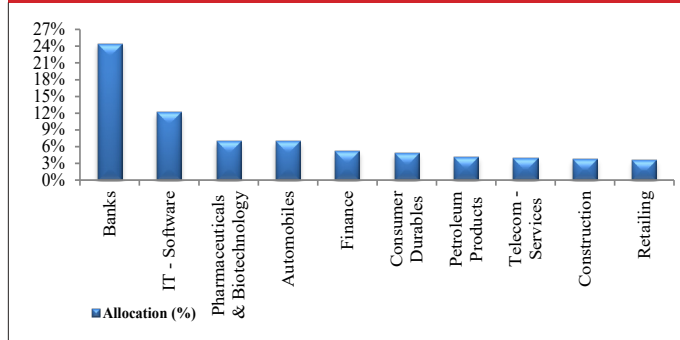
Stocks	Allocation (%)
ICICI Bank Limited	8.45
HDFC Bank Limited	7.40
Infosys Limited	5.16
State Bank of India	4.63
Reliance Industries Limited	4.14
Bharti Airtel Limited	3.84
Larsen & Toubro Limited	3.76
Tata Consultancy Services Limited	3.60
Mahindra & Mahindra Limited	3.47
Sun Pharmaceutical Industries Limited	2.90

**Note:** For complete portfolio, please refer website mf.nipponindiaim.com. Current Portfolio Allocation is based on the prevailing market conditions and is subject to changes depending on the fund manager's view of the equity markets. Sector(s) / Stock(s) / Issuer(s) mentioned above are for the purpose of disclosure of the portfolio of the Scheme(s) and should not be construed as recommendation.

## Concentration Analysis: As on December 31, 2024

<b>Top 5 Sector</b>	55.80%
<b>Top 5 Stock</b>	29.78%
<b>Top 10 Stock</b>	47.34%

## Top 10 Sector Holdings: As on December 31, 2024



Common Source: MFI

**Mutual Fund Investments are subject to market risks, read all scheme related documents carefully.**