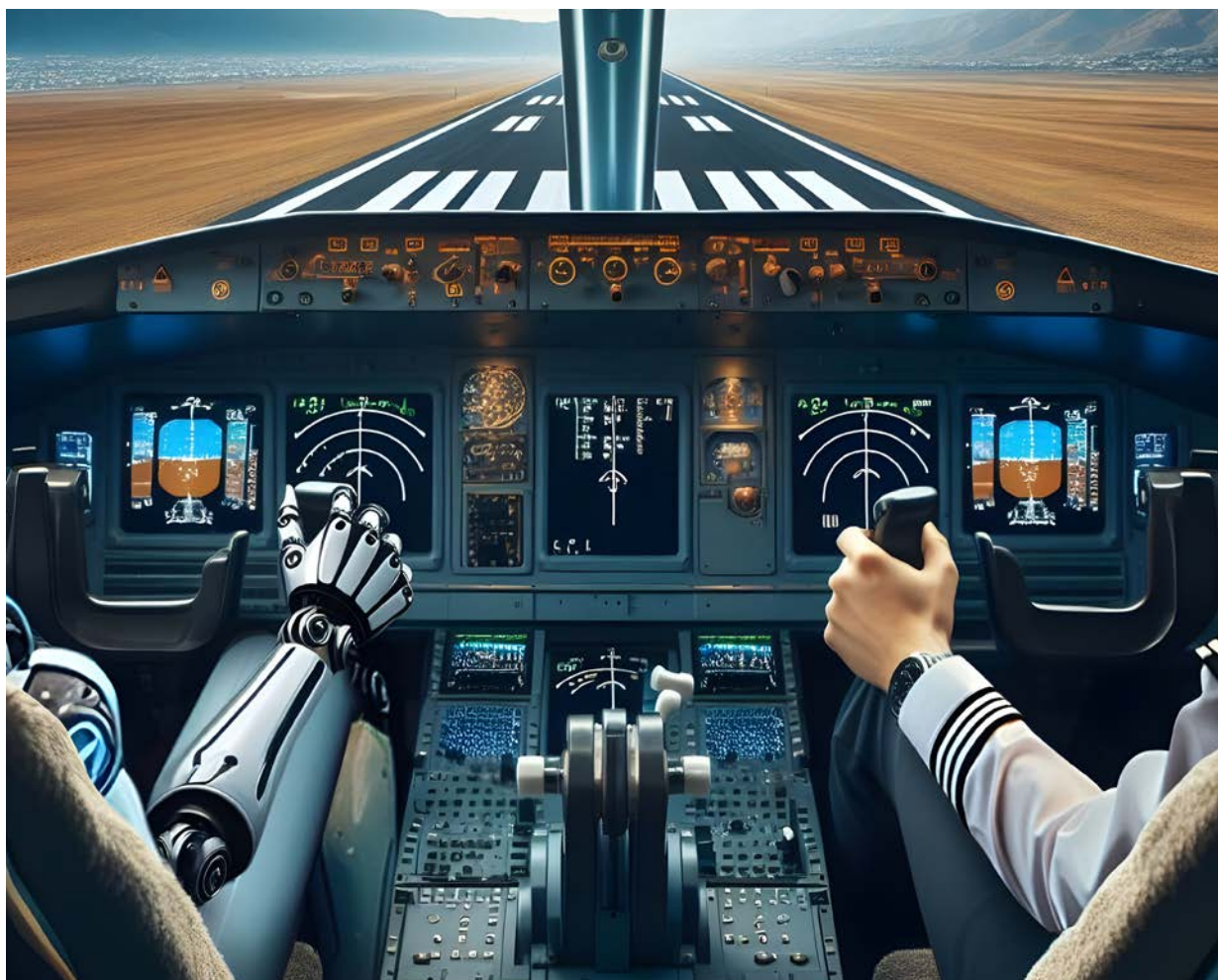




Aditya Birla Sun Life  
Mutual Fund



MUTUAL FUNDS



**Powered by Tech,  
Guided by Wisdom**

Introducing

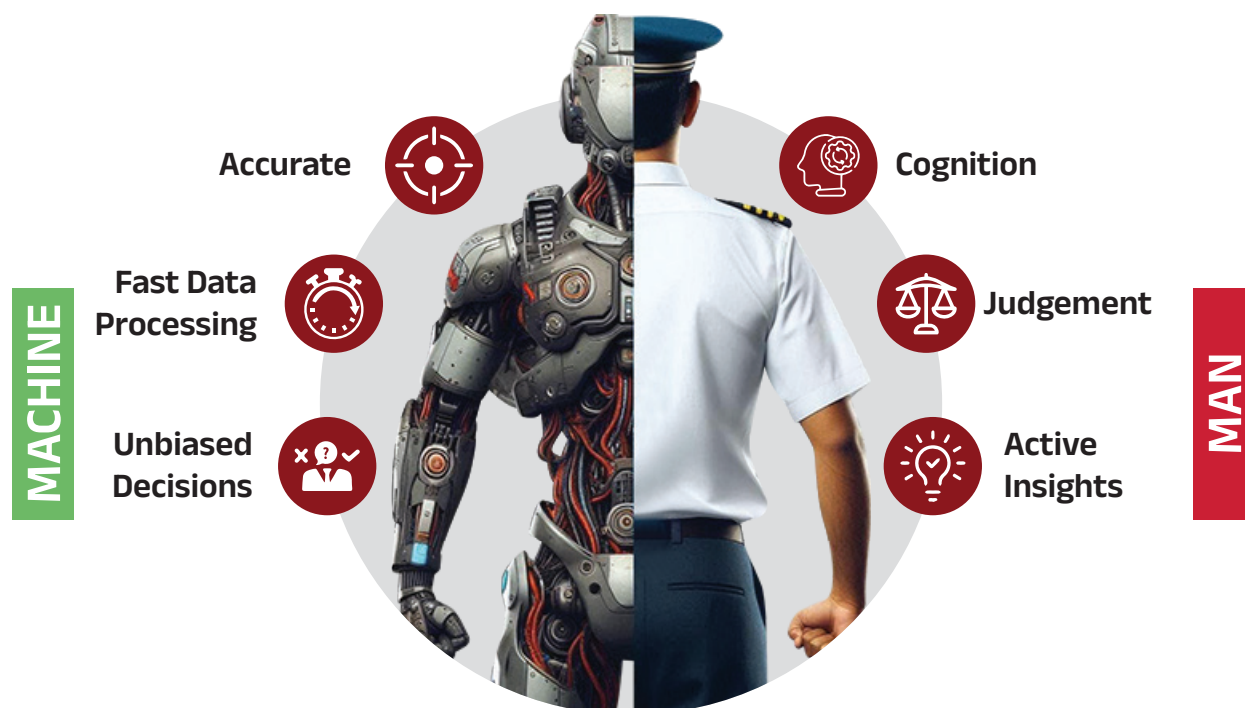
**Aditya Birla Sun Life Quant Fund**

(An open ended equity scheme following Quant based investment theme)

**NFO Period: 10<sup>th</sup> - 24<sup>th</sup> June, 2024**

## The Fusion of Machine and Man: The Future of Investing

In today's era, data has transformed into a valuable asset, driving innovation through advanced technologies. Machines are now enhancing human capabilities, thereby boosting efficiency and unlocking new potentials. Take the 'autopilot' feature, for example, which seamlessly integrates stored and real-time data to assist pilots for smooth and safer flight.



**Can investors benefit from this combination?**

**Absolutely! Enter Quant Investing**

### Quant Investing

Uses mathematical models & algorithms to make investment decisions

Employs systematic, objective & back-testable strategies to mitigate emotional biases

Uses factors like quality, momentum, low volatility & value

**Quant Investing has proven to be a game-changer especially in generating alpha for equity investors!**

### Benefits of Quant Investing



**Emotion-Free Investment**



**Proprietary Signals Offer Flexibility in Execution**



**Relies on Rule-Based Approaches**



**Constant Monitoring by Man & Machine**

Presenting

# Aditya Birla Sun Life Quant Fund

(An open ended equity scheme following Quant based investment theme)

## Investment Process

Large & Mid Cap Stocks

Top 75 stocks of Top 15+  
mutual fund houses

Quality Factor

- Focused on companies with past track record and experience of the stock in last 5 years

Momentum Factor

- Returns for the past 6 months are considered
- Consistency in return is preferred over quick return
- Signal based on historical price movement

Sell Side  
Revision  
Composite

- Change in future estimates of EPS, EBIDTA, Revenue
- Forward looking signal
- Change in recent Buy/Sell recommendation

Weighed in Low Volatility

40-50 Stocks

EPS: Earnings Per Share, EBIDTA: Earnings Before Interest Depreciation Tax and Amortization

## Key Highlights

### High Active Share

Sector & benchmark agnostic, offering a potential for high active share



### Portfolio Type

A mix of growth, momentum, & low volatility with a quality bias



### Size

40 -50 stocks, reasonably equal weighted



### Dynamic Rebalancing

Signals are used for rebalancing, typically on a quarterly basis



### Cash Levels

Fully invested with minimal cash for redemptions



### Sell Discipline

Machine based, eliminating human bias



## Investment Approach



### Equity Allocation

80-100% within the investment theme, 0-20% outside of the theme



### Quant based investment framework

Bottom-up approach for portfolio construction



### Optimized Portfolio

Factors help fund managers maintain disciplined buy and sell decisions

## Fund Positioning



- An open-ended equity scheme following Quant based investment theme.
- The equity portion of the portfolio will blend momentum, low volatility, and earnings, weighted by low volatility.

## Fund Suitability



Ideal for long-term investors with an investment horizon of 3-5 years & more

Scheme Name	This product is suitable for investors who are seeking*:	Riskometer	Benchmark Riskometer NIFTY 200 TRI
<b>Aditya Birla Sun Life Quant Fund</b> (An open ended equity scheme following Quant based investment theme)	<ul style="list-style-type: none"> <li>• Long Term Capital Appreciation</li> <li>• Investment in equity and equity related instruments selected based on quant model</li> </ul>	<p>Investors understand that their principal will be at <b>Very High</b> risk</p>	<p>Investors understand that their principal will be at <b>Very High</b> risk</p>
*Investors should consult their financial advisors if in doubt whether the product is suitable for them.			

The product labelling assigned during the NFO is based on internal assessment of the Scheme characteristics or model portfolio and the same may vary post NFO when the actual investments are made.

Aditya Birla Sun Life AMC Limited/Aditya Birla Sun Life Mutual Fund is not guaranteeing/offering/communicating any indicative yield/returns on investments.

This document is solely for the information and understanding of intended recipients only.

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

Past Performance may or may not be sustained in the future. For more details, please refer the SID / KIM of the scheme.

# Aditya Birla Sun Life Mutual Fund



# ADITYA BIRLA CAPITAL

## MUTUAL FUNDS

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