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MO 20 Quant Momentum

Model Portfolio - Aug 2026



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Quant
Equity Model Portfolio

Investment Philosophy

Data. Rules. Discipline

A signal-based, bias-free framework rigorously back-tested and systematically engineered for superior long-term wealth creation.

Portfolio Type	No. Of Stocks	Rebalancing
FlexiCap	**20**	**Monthly**
Large + Mid + Small	5% equal weight each	Momentum driven



Why Quant MP

Data-driven quantitative models adapt to real-time market shifts, automatically tilting portfolios toward winning styles cutting through noise and staying ahead of market cycles



Concentrated Portfolio

20 high-conviction stocks, each with equal 5% allocation designed to maximize upside potential while maintaining disciplined risk management.



How Quant MP works

Momentum factor drive our model with secondary factor Alpha which is a combination of Earnings Surprise, Value, Quality, and Institutional Holdings pinpointing stocks with the strongest potential.



Why this matter

Momentum with alpha evaluate every stock capturing trends early, eliminating bias, ensuring measurable conviction, and bringing hedge-fund discipline to your portfolio.



Monthly Rebalancing

Portfolio is reassessed every month to reflect new opportunities, evolving earnings trends & shifting macro dynamics staying always ahead of the curve.



Why this is the future

Rule-based, research backed quant investing is the global preference offering consistency, clarity, and a structured path to long term wealth creation.

"We combine the analytical depth of systematic research with the precision of quantitative discipline giving our clients access to data-driven ideas, free from bias, built for performance."

MO 20 QUANT MOMENTUM · INVESTMENT TEAM

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Portfolio Attributes

Ideal For Capturing Strong Market Trend

This strategy focuses entirely on trend durability, selecting securities that have consistently outperformed their peers and are positioned to continue their upward trajectory. By eliminating noise and concentrating on quantifiable price leadership, the Momentum Model ensures that the portfolio stays aligned with the market's strongest winners at any given time.

Designed for investors who seek a disciplined, data-led framework that adapts dynamically to market shifts, the Momentum Model offers a high-conviction approach to capturing sustained rallies, improving return potential while maintaining systematic risk control.

Methodology

1

Works on the top 500 listed companies by market cap

2

Evaluates short-term and long-term price trends to identify stocks with strong upward momentum, which is ranked as Momentum Score.

3

The strategy also integrates secondary filters: Quality, Earnings Surprise and Valuation to ensure fundamentally strong momentum stocks make it into the portfolio

4

Employs a systematic, repeatable, and forward looking approach to stock selection.

Portfolio Parameters

Parameters	Portfolio
Benchmark	Nifty 200 Momentum 30
Rebalance Frequency	Monthly
Investment Horizon	3-5 years
Risk	High
Launch Date	17 October 2025
Last Churn Date	30 June 2026

Portfolio Attributes

Know Your Factor



Momentum evaluates a stock's price strength across short (1–10 days), mid (10–90 days), and long-term (6–12 months) timeframes, alongside sector-relative performance. Stocks showing steady, consistent upward movement—particularly in outperforming industries—score higher, while volatile or erratic price action is penalised, ensuring trends reflect genuine underlying strength rather than short-term noise.



The Value factor identifies fundamentally undervalued companies by blending intrinsic valuation—discounting projected earnings to estimate fair value—with peer benchmarking using metrics like P/E, P/B, and EV/EBITDA. Sector-adjusted comparisons ensure fairness across industries, surfacing attractively priced, fundamentally strong businesses that the market has yet to fully recognise.



Quality assesses the credibility and sustainability of reported profits by favouring companies whose income is backed by strong operating cash flows, low accruals, consistent margins, and efficient asset use. One-time adjustments are identified and penalised, ensuring the model rewards genuinely repeatable performance over figures inflated by accounting distortions.



Earnings Surprise tracks how analyst forecasts and recommendations evolve over time, capturing upward estimate revisions and rating upgrades across multiple periods. Stocks where earnings expectations and analyst conviction move consistently in the same direction are rewarded, as coordinated shifts often signal improving fundamentals before the broader market fully reacts.



The Institutional Activity factor monitors how mutual funds, insurers, pension funds, and asset managers allocate capital over time. Rising institutional ownership particularly when aligned with broader investment themes signals deep researched conviction. Early accumulation patterns,, often provide valuable leading indicators of future price leadership.

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Portfolio Data Points

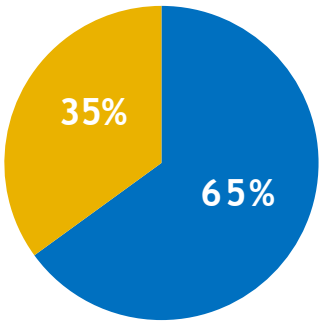
Portfolio Snapshot

As of: 31 July 2026 | Benchmark: Nifty 200 Momentum 30 | Inception: October 2025

Portfolio Factor Score

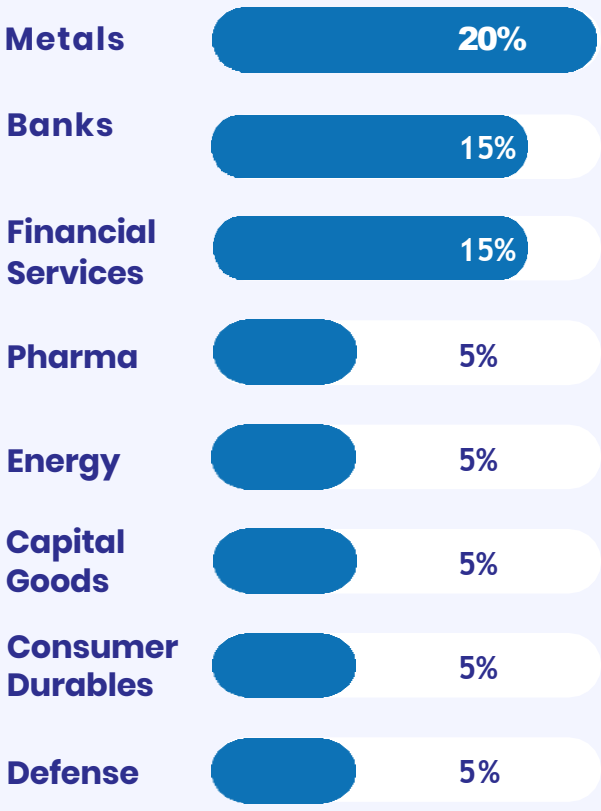
Momentum	Quality	Value	Institutional Holding	Earnings Surprise
4.18	3.45	1.19	3.63	3.26

Market Cap Allocation



Large Cap
Mid Cap
Small Cap

Sector Holdings



Cash
0%
(Fully Invested)

Fees
Nil

Brokerage Fees
0.2%

Minimum Investment
₹2,50,000

Past performance is not indicative of future results. All data as of 31 July 2026.

Portfolio Data Points

Portfolio Snapshot

As of: 31 July 2026 | Benchmark: Nifty 200 Momentum 30 | Inception: October 2025

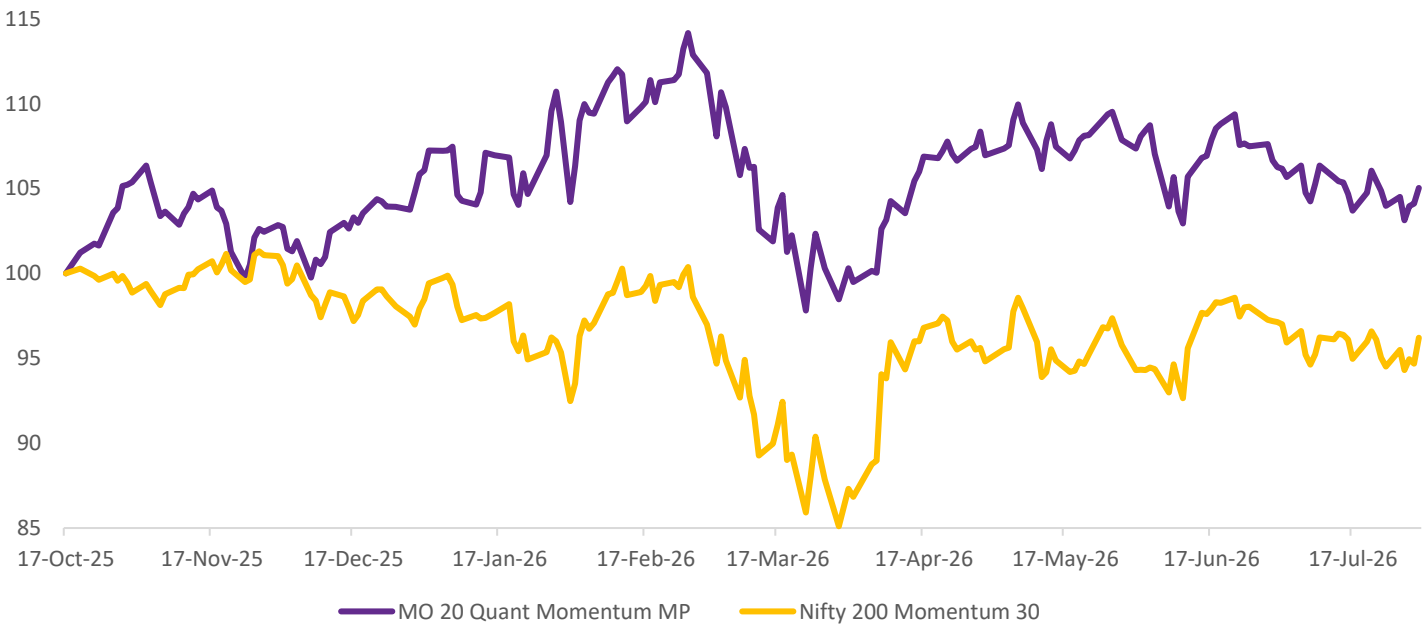
Top 5 performers

Company	Sector
SYRMA	Electronics
RRKABEL	Cons Durables
CUMMINSIND	Cap Goods
HINDALCO	Metals
MCX	Metals

Portfolio Attributes

Attribute	Portfolio	Benchmark
Beta	0.8	1
Alpha (SI)	9.5%	
Std Deviation	20.9%	20.6%
Max Drawdown	-14.3%	-14.9%

Cumulative Performance



Past performance is not indicative of future results. All data as of 31 July 2026.

Portfolio Disclosure

Market Risks

Key equity market risks that can affect the model portfolio include changes in:

- Overall market volatility and general market conditions
- Trading volumes, liquidity conditions, and settlement cycles
- Interest rates, inflation trends, and monetary policy actions
- Domestic and/or global political, economic, and financial developments
- Changes in government policies, taxation, or legal and regulatory frameworks

Portfolio Risks

Key portfolio level risks that can affect the model portfolio include changes in:

- Concentration risk arising from higher exposure to specific sectors, factors, or themes as determined by the quantitative model, which may increase volatility during adverse market conditions.
- Stock-specific price volatility driven by company-level events such as earnings surprises, regulatory actions, corporate governance issues, or competitive dynamics.
- Liquidity risk, as certain securities identified by the model may have lower trading volumes, potentially impacting execution prices and exit timing.
- Model risk, wherein the portfolio construction is based on predefined quantitative rules, historical data, statistical relationships, and assumptions that may not hold true in all market conditions.
- Data risk, including inaccuracies, delays, or changes in underlying data inputs, which may impact stock selection, weighting, or rebalancing outcomes.
- The quantitative strategy may underperform during certain market regimes, including periods of sharp reversals, structural changes, or prolonged deviations from historical patterns.

Determination of Benchmark index

- Considering the portfolio's predominant exposure to large- and mid-cap equities, Nifty 200 Momentum 30 has been selected as the benchmark index.
- The model portfolio's performance may differ materially from the benchmark due to differences in stock selection, factor exposures, portfolio weights, and rebalancing frequency.

Rebalancing and Implementation Risks

- The Quant Model Portfolio is rebalanced periodically based on predefined rules and signals. Differences in execution timing, transaction costs, market impact, liquidity conditions, and client-specific constraints may result in actual returns deviating from the model's indicative or back-tested performance.
- Rebalancing may lead to higher portfolio churn, which could increase transaction costs and short-term volatility.

Past Performance Disclaimer

- Past performance should not be relied upon as a guarantee of future results. The returns shown are model portfolio returns and do not represent actual trading.
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