motilal oswal
think wealth creation

MO Quant Zodiac

Model Portfolio - Oct 2026



09 October 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
Large Cap	**12**	**Quarterly**
	8.3% equal weight each	Earnings driven



Why Quant MP

A structured, rule-based approach that removes emotion & subjectivity from stock selection applying the criteria across every market cycle to build portfolios grounded in data.



Concentrated Portfolio

12 high-conviction stocks, each with equal 8.3% allocation designed to maximize upside potential while maintaining disciplined risk management.



How Quant MP works

Stocks pass through price, sector and upside filters before the Ranking Engine evaluates each on five dimensions Upside, Sector, Momentum, EPS, and ROE to determine final selection.



Why this matter

Three rigorous layers evaluate every stock, removing weak signals early, rule-based discipline, and ranking high-conviction stocks bringing systematic precision to your portfolio.



Quarterly Rebalancing

Portfolio is reassessed every quarter, post results season, to reflect updated earnings, revised targets, and shifting analyst convictions systematically rebalancing.



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 QUANT ZODIAC- INVESTMENT TEAM

Portfolio Attributes

Ideal For High-Conviction, Analyst-Backed Alpha Generation

The Zodiac Portfolio is a research-driven, conviction-weighted strategy built on MOSL Research recommendation framework. Unlike pure factor models that rely solely on price-based signals, Zodiac blends fundamental strength, analyst conviction, sector stance, and disciplined risk filters to create a high-quality, large-cap–focused portfolio designed for stability and consistent alpha generation.

By integrating upside potential, earnings momentum, return on equity expansion, and stock–sector relative performance, the Zodiac Portfolio identifies fundamentally sound leaders that are not only favoured by research teams but are also outperforming their sectors in real time. This dual lens — analyst-backed fundamentals + quantitative price behaviour — positions Zodiac as a robust, forward-looking investment solution for investors seeking structured, high-conviction exposure across India's strongest sectors.

Methodology

1

Works on the top 50 listed companies by market cap.

2

Filters stocks by price, upside threshold, and overweight sector view; ranks survivors on EPS growth, ROE improvement, price strength, and sector outperformance.

3

Volatility-adjusted multiplier rewards stable performers over erratic movers; top 12 stocks selected with sector diversification caps applied.

4

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

Portfolio Parameters

Parameters	Portfolio
Benchmark	Nifty 50
Rebalance Frequency	Quarterly
Investment Horizon	3-5 years
Risk	High
Launch Date	25 September 2025
Last Churn Date	18 Aug 2026

Portfolio Attributes

Know Your Factor

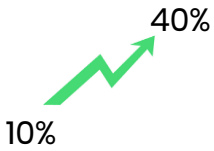
Entry Gate

1) **BUY**

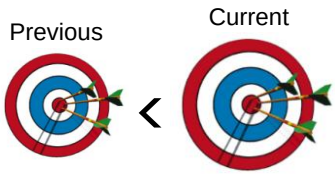
Buy Recommendation

2) 

Overweight / Neutral on Sector

3) 

Upside 10%–40%

4) 

No reduction in TP

Ranking Metrics



Upside Rank
Higher Upside, Higher Rank

Stock-Sector Rank
Higher Outperformance, Higher Rank

Momentum Rank
Higher Upward Movement, Higher Rank

EPS Rank
Higher EPS Growth, Higher Rank

ROE Rank
Higher ROE Growth, Higher Rank

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Quant Equity Model Portfolio

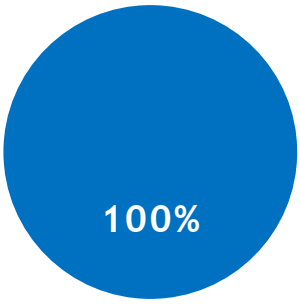
Portfolio Data Points

Portfolio Snapshot

As of: 31 Aug 2026 | Benchmark: Nifty 50 | Inception: September 2025

Universe	Avg. Market Cap	Portfolio ROE	Est EPS
Nifty 50	**₹3,60,000 Cr**	**18.3%** FY26 basis	**23%** FY27E basis

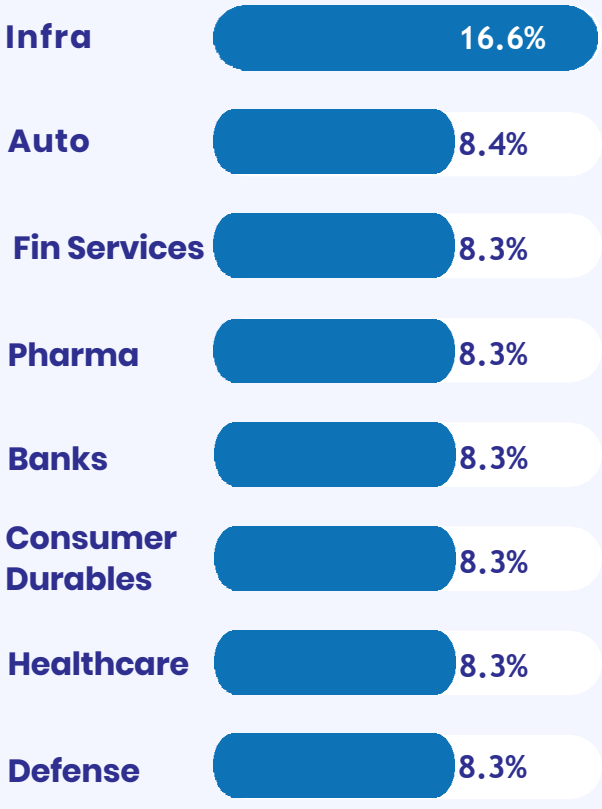
Market Cap Allocation



Large Cap
Mid Cap
Small Cap

Cash	Fees
0% (Fully Invested)	**Nil**
Brokerage Fees	**Minimum Investment**
1%	**₹ 1,50,000**

Sector Holdings



Past performance is not indicative of future results. All data as of 30 September 2026.

Portfolio Data Points

Portfolio Snapshot

As of: 30 Sep 2026 | Benchmark: Nifty 50 | Inception: September 2025

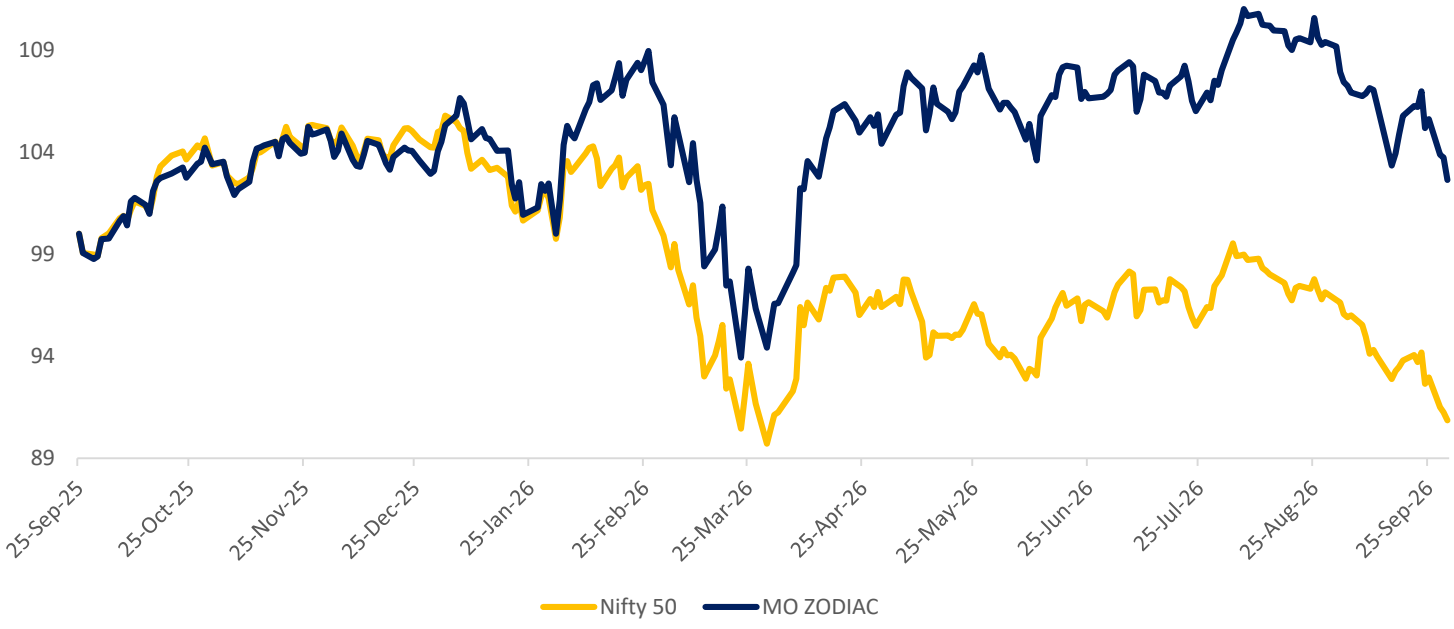
Top 5 performers

Company	Sector
TITAN	**Cons Durables**
APOLLOHOSP	**Healthcare**
HINDALCO	**Metals**
SUNPHARMA	**Pharma**
LT	**Infrastructure**

Portfolio Attributes

Attribute	Portfolio	Benchmark
Beta	**1.06**	**1**
Alpha (SI)	**12.2%**	
Std Deviation	**16%**	**14%**
Max Drawdown	**-13.8%**	**-15.2%**

Cumulative Performance



Portfolio Disclosure

Market Risks

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

- Market volatility, General market conditions
- Trading volumes/liquidity and settlement periods
- Interest rates, Rate of inflation
- Domestic and/or global political, economic and financial developments
- Policies and/or legal and regulatory frameworks by government and other appropriate authorities

Portfolio Risks

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

- High exposure to specific sectors or industries can increase volatility and risk if adverse conditions affect those sectors disproportionately.
- Individual stocks within the portfolio may experience price volatility due to company-specific events such as earnings results, management changes, regulatory actions, or competitive developments.
- Certain stocks in the model portfolio may have limited liquidity, which could affect the ability to enter or exit positions without materially impacting the market price.
- The portfolio construction relies on models and assumptions that may not accurately predict future market movements. Any errors or limitations in data, inputs, or modeling techniques could impact portfolio performance.

Determination of Benchmark index

- As the portfolio has exposure to Large caps, the comparable index has been determined as Nifty 50.
- The model portfolio's performance may differ from that of the benchmark index due to differences in holdings, timing, and weighting decisions.

Rebalancing and Implementation Risks

- Differences in execution timing, transaction costs, and client-specific constraints may cause actual returns to deviate from the model portfolio's theoretical performance.

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.
- The returns shown are pre-expense but includes dividend. Actual results may differ due to transaction costs, timing, or other factors.

Notes

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