

# QUANTUM DYNAMIC BOND FUND

An Open-ended Dynamic Debt Scheme Investing Across Duration. A relatively high interest rate risk and relatively low credit risk.

## Fact Sheet as on 02-Feb-2024

| Fund Size as on (Rs. in crores) 02-Feb-2024 | Absolute AUM   |
|---|----------------|
| DIRECT PLAN GROWTH OPTION                   | 92.3875        |
| DIRECT PLAN MONTHLY IDCW                    | 0.2499         |
| REGULAR PLAN GROWTH OPTION                  | 2.6683         |
| REGULAR PLAN MONTHLY IDCW                   | 0.0172         |
| <b>Total</b>                                | <b>95.3229</b> |

## Net Asset Value as on 02-Feb-2024 (Rs./Unit)

| Net Asset Value as on 02-Feb-2024 | NAV     |
|-----------------------------------|---------|
| DIRECT PLAN GROWTH OPTION         | 19.3395 |
| DIRECT PLAN MONTHLY IDCW          | 10.3519 |
| REGULAR PLAN GROWTH OPTION        | 19.1559 |
| REGULAR PLAN MONTHLY IDCW         | 10.4133 |

## Weighted Average Maturity (years)

|                        | No of years |
|------------------------|-------------|
| At the end of the week | 9.53        |
| Modified Duration      | 6.46        |
| Maculay's Duration     | 6.74        |



| Name of Instrument                                   | Rating     | Residual Maturity (in days) | Market Value (Rs Lakhs) | % to Net Asset |
|--|------------|-----------------------------|-------------------------|----------------|
| <b>DEBT INSTRUMENTS</b>                              |            |                             |                         |                |
| <b>a. Listed/awaiting listing on Stock Exchanges</b> |            |                             |                         |                |
| <b>i. Non-Convertible debentures / Bonds</b>         |            |                             |                         |                |
| 1. 7.4% NABARD Sr 23A NCD (MD 30/01/2026)            | ICRA AAA   | 728                         | 496.76                  | 5.21%          |
| 2. 6.9% IRFC Ltd NCD (MD 05/06/2035)                 | CRISIL AAA | 4141                        | 477.31                  | 5.01%          |
| <b>Total of NCD</b>                                  |            |                             | <b>974.07</b>           | <b>10.22%</b>  |
| <b>ii. Government Securities</b>                     |            |                             |                         |                |
| 1. 7.26% GOI (MD 06/02/2033)                         | Sovereign  | 3292                        | 3,034.34                | 31.83%         |
| 2. 7.18% GOI (MD 14/08/2033)                         | Sovereign  | 3481                        | 3,026.65                | 31.75%         |
| 3. 7.18% GOI (MD 24/07/2037)                         | Sovereign  | 4921                        | 1,007.33                | 10.57%         |
| 4. 7.72% Tamilnadu SDL (MD 10/01/2034)               | Sovereign  | 3630                        | 508.50                  | 5.33%          |
| 5. 7.7% Maharashtra SDL (MD 08/11/2034)              | Sovereign  | 3932                        | 507.84                  | 5.33%          |
| 6. 7.3% GOI (MD 19/06/2053)                          | Sovereign  | 10730                       | 51.29                   | 0.54%          |
| <b>Total of Government Securities</b>                |            |                             | <b>8,135.95</b>         | <b>85.35%</b>  |
| <b>b. Privately Placed/Unlisted</b>                  |            |                             | <b>NIL</b>              | <b>NIL</b>     |
| <b>c. Securitized Debt Instruments</b>               |            |                             | <b>NIL</b>              | <b>NIL</b>     |
| <b>Total of Debt instruments</b>                     |            |                             | <b>9,110.02</b>         | <b>95.57%</b>  |
| <b>MONEY MARKET INSTRUMENTS</b>                      |            |                             |                         |                |
| <b>A. Commercial Papers (CP)</b>                     |            |                             | <b>NIL</b>              | <b>NIL</b>     |
| <b>Total of CP</b>                                   |            |                             | <b>NIL</b>              | <b>NIL</b>     |
| <b>B. Certificate of Deposits (CD)</b>               |            |                             | <b>NIL</b>              | <b>NIL</b>     |
| <b>Total of CD</b>                                   |            |                             | <b>NIL</b>              | <b>NIL</b>     |
| <b>C. Treasury Bills (T-bill)</b>                    |            |                             | <b>NIL</b>              | <b>NIL</b>     |
| <b>Total of T-Bills</b>                              |            |                             | <b>NIL</b>              | <b>NIL</b>     |
| <b>D. TREPS *</b>                                    |            |                             | <b>276.31</b>           | <b>2.90%</b>   |
| <b>Total of Money Market Instruments</b>             |            |                             | <b>276.31</b>           | <b>2.90%</b>   |
| 1. Corporate Debt Market Development Fund Class A2   |            |                             | 23.61                   | 0.25%          |
| <b>Net Receivable/(payable)</b>                      |            |                             | <b>122.36</b>           | <b>1.28%</b>   |
| <b>Grand Total</b>                                   |            |                             | <b>9,532.30</b>         | <b>100.00%</b> |

\* Cash & cash Equivalents

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An Open-ended Dynamic Debt Scheme Investing Across Duration. A relatively high interest rate risk and relatively low credit risk.

## Product Labeling

| Name of the Scheme & Tier I Benchmark  | This product is suitable for investors who are seeking*  | Risk-o-meter of Scheme   | Risk-o-meter of Tier I Benchmark  |
|--|--|--|---|
| Quantum Dynamic Bond Fund<br>(An Open-ended Dynamic Debt Scheme Investing Across Duration. A relatively high interest rate risk and relatively low credit risk)<br>Tier I Benchmark: CRISIL Dynamic Bond A-III Index | <ul style="list-style-type: none"> <li>Regular income over short to medium term and capital appreciation</li> <li>Investment in Debt / Money Market Instruments / Government Securities</li> </ul> |  <p>Investors understand that their principal will be at Moderate Risk</p> |  |

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

### PRC Matrix – Quantum Dynamic Bond Fund

| Credit Risk →               | Relatively Low (Class A) | Moderate (Class B) | Relatively High (Class C) |
|-----------------------------|--------------------------|--------------------|---------------------------|
| Interest Rate Risk ↓        |                          |                    |                           |
| Relatively Low (Class I)    |                          |                    |                           |
| Moderate (Class II)         |                          |                    |                           |
| Relatively High (Class III) | <b>A-III</b>             |                    |                           |

## Disclaimer, Statutory Details & Risk Factors:

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