

QUANTUM NIFTY ETF

An Open Ended Scheme Replicating / Tracking Nifty 50 Index



Investment Objective : The investment objective of the scheme is to invest in stocks of companies comprising Nifty 50 Index and endeavor to achieve return equivalent to Nifty by "Passive" investment. The Scheme will be managed by replicating the index in the same weightage as in the Nifty 50 Index with the intention of minimizing the performance differences between the scheme and the Nifty 50 Index in capital terms, subject to market liquidity, costs of trading, managing expenses and other factors which may cause tracking error.

Scheme Features



Fund Manager

Mr. Hitendra Parekh

Work experience: 28 years. He has been managing this fund since July 10, 2008



Category of Scheme

Exchange Traded Fund



Inception Date (Date of Allotment)

July 10, 2008



Declaration of Net Asset Value (NAV)

Every Business Day



Entry/ Sales Load

Not Applicable



Total Expense Ratio (As on month end)

TER specified are the actual expenses charged (i.e. effective rate) as at the end of the month.

Total TER = 0.094 %

(Base TER 0.0914% (Inclusive of 0.0145% Management Fees & 0.0769% Other Expenses) + 0.0026% GST (18% GST on 0.0145% Management Fees))



Benchmark Index

Nifty 50 TRI



Minimum Application Amount (Under each Option)

Directly with Fund: The investors can create / redeem in exchange of Portfolio Deposit and Cash Component in creation unit size at NAV based Price. On the Exchange: At prices which may be close to the NAV of QNIFTY Units. On NSE, the units can be purchased / sold in minimum lot of 1 unit and in multiples thereof. The units of QNIFTY issued under the scheme will be approximately equal to the price of 1/10 (one-tenth) of the Nifty 50 Index.



Investment Options

Growth



Redemption Proceeds

Processed through RTGS/NEFT mode on T+3 basis from the date of transaction where the investor's Bank details are available. Processed through cheque on T+3 basis from the date of transaction where the required Bank details of investor are not available.



Exit Load

NIL

(retail Investor can exit the scheme only through secondary market)



Taxation[#]

The amount of Long Term Capital Gain in excess of ₹ 1,00,000/- in a year will be taxable @ 10% Tax on Short Term Capital Gains - 15%

[#]The mentioned Tax Rates shall be increased by applicable surcharge, if any, Health and Education Cess @ 4% where ever as applicable. Equity oriented schemes will also attract Securities Transaction Tax (STT) @ 0.001% at the time of redemption and switch to other schemes.

TRANSACTION CHARGES: No Transaction Charges shall be deducted from the investment amount for applications received.

NAV (as on June 30, 2020)	(₹/Unit)
Growth Option	1060.3193

AUM ₹(In Crores) (as on June 30, 2020)	
Average AUM*	Absolute AUM
6.59	6.70

*Cumulative Daily AuM /No of days in the month

June 2020

Key Statistics

^^Tracking Error
0.146%

Brokerages & Commissions Details

Brokerages on Investments for June 2020	₹ 1,898.30
Distributor Commissions paid during June 2020	NIL
Portfolio Turnover Ratio (Last one year):	8.97%

Quantum Nifty ETF Performance as on June 30, 2020

Mr. Hitendra Parekh is the Fund Manager effective from July 10, 2008.

Performance of the scheme

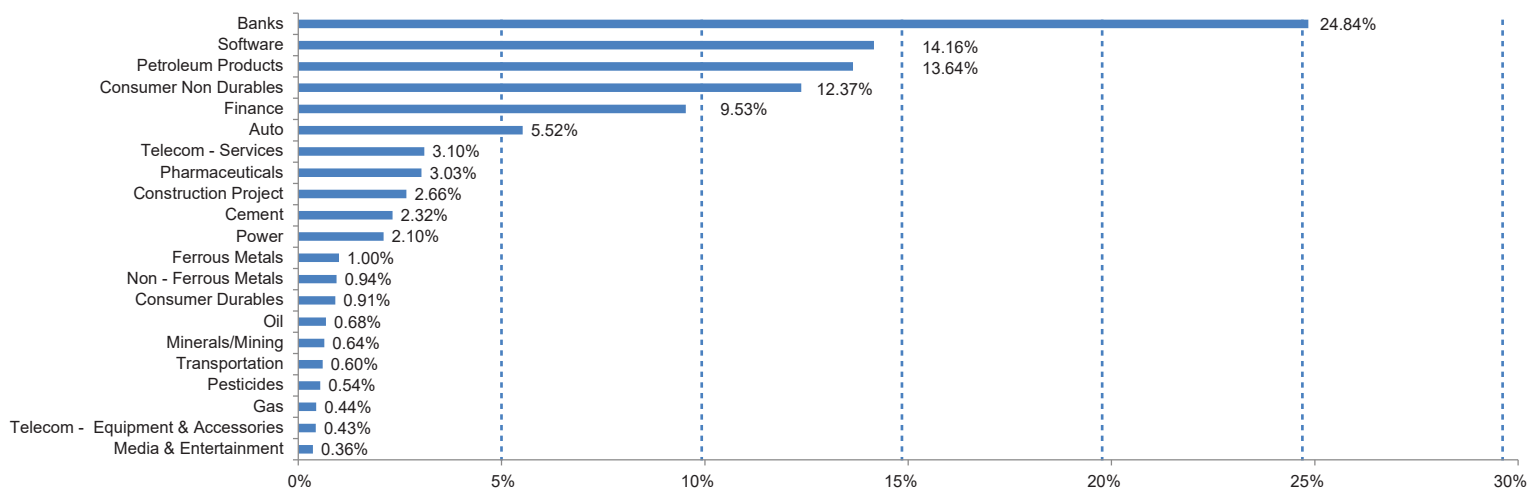
Quantum Nifty ETF

Period	Scheme Returns (%)	Benchmark Nifty 50 Total Returns Index (%)	Additional Benchmark S&P BSE Sensex TRI (%)	Current Value ₹10,000 Invested at the beginning of a given period		
				Scheme (₹)	Benchmark Nifty 50 Total Index (₹)	Additional Benchmark S&P BSE Sensex TRI (₹)
Since Inception (10th Jul 2008)	9.12	9.16	9.48	28,459	28,589	29,590
June 30, 2010 to June 30, 2020 (10 years)	7.87	8.14	8.51	21,350	21,889	22,642
June 28, 2013 to June 30, 2020 (7 years)	9.49	9.76	10.17	18,886	19,208	19,716
June 30, 2015 to June 30, 2020 (5 years)	5.28	5.55	5.98	12,939	13,104	13,372
June 30, 2017 to June 30, 2020 (3 years)	3.66	3.95	5.31	11,141	11,233	11,681
June 28, 2019 to June 30, 2020 (1 year)	-11.88	-11.51	-10.40	8,803	8,840	8,952

Past performance may or may not be sustained in the future.

Returns are net of total expenses and are calculated on the basis of Compounded Annualized Growth Rate (CAGR). The Scheme being Exchange Traded Fund has one plan to invest through stock exchange and having a single expense structure. Dividend of Rs. 80 was declared on 9 March 2018. Scheme return calculated above is inclusive of dividend amount. Refer to the section "GIPS Compliance" on Page 4 for GIPS related disclosure.

Industry Allocation (% of Net Assets) as on June 30, 2020



June 2020

Portfolio as on June 30, 2020
QUANTUM NIFTY ETF

Name of Instrument	Industry+	Quantity	Market Value In Lakhs	% to Net Assets
EQUITY & EQUITY RELATED				
A) Listed /Awaiting listing on Stock Exchanges				
1. Reliance Industries Limited	Petroleum Products	4,891	83.35	12.45%
2. HDFC Bank Limited	Banks	6,688	71.28	10.65%
3. Housing Development Finance Corporation Limited	Finance	2,669	46.83	6.99%
4. Infosys Limited	Software	5,652	41.60	6.21%
5. ICICI Bank Limited	Banks	9,992	35.12	5.24%
6. Tata Consultancy Services Limited	Software	1,621	33.75	5.04%
7. Kotak Mahindra Bank Limited	Banks	2,259	30.73	4.59%
8. Hindustan Unilever Limited	Consumer Non Durables	1,325	28.89	4.31%
9. ITC Limited	Consumer Non Durables	13,467	26.21	3.92%
10. Bharti Airtel Limited	Telecom - Services	3,704	20.74	3.10%
11. Larsen & Toubro Limited	Construction Project	1,885	17.79	2.66%
12. Axis Bank Limited	Banks	3,484	14.17	2.12%
13. Maruti Suzuki India Limited	Auto	205	11.97	1.79%
14. Asian Paints Limited	Consumer Non Durables	696	11.74	1.75%
15. Bajaj Finance Limited	Finance	409	11.58	1.73%
16. State Bank of India	Banks	5,922	10.57	1.58%
17. Nestle India Limited	Consumer Non Durables	55	9.45	1.41%
18. HCL Technologies Limited	Software	1,675	9.33	1.39%
19. Sun Pharmaceutical Industries Limited	Pharmaceuticals	1,666	7.88	1.18%
20. Mahindra & Mahindra Limited	Auto	1,477	7.54	1.13%
21. Dr. Reddy's Laboratories Limited	Pharmaceuticals	187	7.38	1.10%
22. NTPC Limited	Power	7,481	7.17	1.07%
23. UltraTech Cement Limited	Cement	178	6.93	1.04%
24. Power Grid Corporation of India Limited	Power	3,956	6.92	1.03%
25. Britannia Industries Limited	Consumer Non Durables	182	6.56	0.98%
26. Titan Company Limited	Consumer Durables	644	6.12	0.91%
27. Bajaj Auto Limited	Auto	201	5.68	0.85%
28. Bajaj Finserv Limited	Finance	93	5.44	0.81%
29. Tech Mahindra Limited	Software	954	5.18	0.77%
30. Hero MotoCorp Limited	Auto	200	5.09	0.76%
31. Wipro Limited	Software	2,293	5.04	0.75%
32. Cipla Limited	Pharmaceuticals	784	5.02	0.75%
33. Shree Cement Limited	Cement	21	4.84	0.72%
34. Bharat Petroleum Corporation Limited	Petroleum Products	1,238	4.63	0.69%
35. Oil & Natural Gas Corporation Limited	Oil	5,629	4.58	0.68%
36. IndusInd Bank Limited	Banks	931	4.42	0.66%
37. Coal India Limited	Minerals/Mining	3,233	4.30	0.64%
38. Adani Ports and Special Economic Zone Limited	Transportation	1,160	3.99	0.60%
39. Eicher Motors Limited	Auto	21	3.85	0.58%
40. Grasim Industries Limited	Cement	609	3.77	0.56%
41. Tata Steel Limited	Ferrous Metals	1,147	3.75	0.56%
42. UPL Limited	Pesticides	849	3.61	0.54%
43. Indian Oil Corporation Limited	Petroleum Products	3,922	3.35	0.50%
44. Hindalco Industries Limited	Non - Ferrous Metals	2,253	3.29	0.49%
45. Vedanta Limited	Non - Ferrous Metals	2,811	2.99	0.45%
46. JSW Steel Limited	Ferrous Metals	1,567	2.97	0.44%
47. GAIL (India) Limited	Gas	2,853	2.91	0.44%
48. Bharti Infratel Limited	Telecom - Equipment & Accessories	1,313	2.91	0.43%
49. Tata Motors Limited	Auto	2,765	2.72	0.41%
50. Zee Entertainment Enterprises Limited	Media & Entertainment	1,408	2.41	0.36%
51. Tata Steel Limited - Partly Paid Share	Ferrous Metals	55	0.02	0.00%
52. Yes Bank Limited**	Banks	2,453	0.00	0.00%
B) Unlisted			NIL	NIL
Total of all Equity			668.36	99.81%
MONEY MARKET INSTRUMENTS				
A) TREPS*				
Net Receivable/(payable)			0.33	0.05%
			0.86	0.14%
Grand Total			669.55	100.00%

* Cash & Cash Equivalents

**Ministry of Finance had come out with Reconstruction Plan for Yes Bank in which it was mentioned there shall be a lock-in period of 3 years from the commencement of the scheme to the extent of 75% of equity shares held in Yes Bank as on 13th June 2020. Scheme had 3,269 Yes Bank shares out of which 25% of holding was sold and balance 75% of holding i.e.2,453 shares are under lock in period for 3 years till 12th March , 2023. As approved by Valuation Committee, same will be valued at Zero price till lock in period. Post completion of 3 years period, any realisation value from the sale of 2,453 shares shall be distributed proportionately to the Unit Holder(s) as per their unit balance appearing in unit holder register/Benpos as on 13th June 2020.

^^ Note: Tracking Error is calculated on Annualised basis using 3 years history of daily returns.

Definitions
Tracking Error is a measure of how closely a fund follows the index to which it is benchmarked. The more passively the fund is managed, the smaller the tracking error. In the case of Exchange Traded Funds, the lower the Tracking Error, the better.

Portfolio Turnover Ratio is the percentage of a funds assets that have changed over the course of a year.

GIPS Compliance

A) Quantum Asset Management Company Pvt. Ltd. claims compliance with the Global Investment Performance Standards (GIPS®). GIPS® is a registered trademark of CFA Institute. CFA Institute does not endorse or promote this organization, nor does it warrant the accuracy or quality of the content contained herein.

B) Indian Rupee (INR) is the currency used to express performance and other statistics.

Product Labeling

Name of the Scheme	This product is suitable for investors who are seeking*	Riskometer
Quantum Nifty ETF (An Open Ended Scheme Replicating / Tracking Nifty 50 Index)	<ul style="list-style-type: none"> • Long term capital appreciation • Investments in equity and equity related securities of companies in Nifty 50 Index. 	<p>Investors understand that their principal will be at Moderately High Risk</p>

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