

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. Stamp Duty applicable on Investors unit transaction as mentioned in the Amendments to Indian Stamp Act, 1899.

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

| NAV (as on August 31, 2020) | (₹/Unit) |
|--------------------------------|-----------|
| Growth Option | 1175.5140 |

| AUM ₹(In Crores) (as on August 31, 2020) | |
|---|--------------|
| Average AUM* | Absolute AUM |
| 7.37 | 7.42 |

*Cumulative Daily AuM /No of days in the month

August 2020

Key Statistics

^^Tracking Error
0.146%

Brokerages & Commissions Details

| | |
|---|----------|
| Brokerages on Investments for August 2020 | ₹ 639.36 |
| Distributor Commissions paid during August 2020 | NIL |
| Portfolio Turnover Ratio (Last one year): | 9.62% |

Quantum Nifty ETF Performance as on August 31, 2020

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

Performance of the scheme

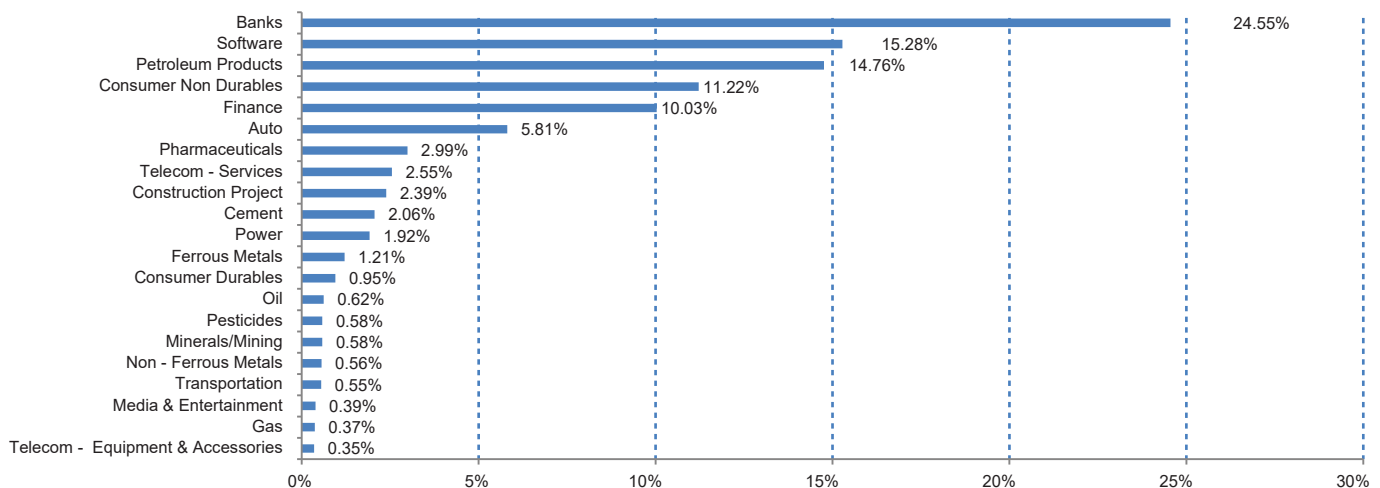
Quantum Nifty ETF

| Period | Scheme Returns (%) | Benchmark | | Current Value ₹10,000 Invested at the beginning of a given period | | |
|---|--------------------|----------------------------------|------------------------|---|--------------------------|------------------------|
| | | Nifty 50 Total Returns Index (%) | S&P BSE Sensex TRI (%) | Scheme (₹) | Nifty 50 Total Index (₹) | S&P BSE Sensex TRI (₹) |
| Since Inception (10th Jul 2008) | 9.92 | 9.96 | 10.30 | 31,550 | 31,705 | 32,904 |
| August 31, 2010 to August 31, 2020 (10 years) | 8.80 | 9.06 | 9.47 | 23,258 | 23,822 | 24,734 |
| August 30, 2013 to August 31, 2020 (7 years) | 12.12 | 12.39 | 12.46 | 22,296 | 22,679 | 22,771 |
| August 31, 2015 to August 31, 2020 (5 years) | 8.46 | 8.75 | 9.38 | 15,018 | 15,214 | 15,663 |
| August 31, 2017 to August 31, 2020 (3 years) | 5.73 | 6.01 | 8.03 | 11,821 | 11,915 | 12,612 |
| August 30, 2019 to August 31, 2020 (1 year) | 3.86 | 4.31 | 4.58 | 10,388 | 10,434 | 10,460 |

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 August 31, 2020



August 2020

Portfolio as on August 31, 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 | 4,863 | 101.18 | 13.63% |
| 2. HDFC Bank Limited | Banks | 6,649 | 74.19 | 10.00% |
| 3. Infosys Limited | Software | 5,619 | 52.18 | 7.03% |
| 4. Housing Development Finance Corporation Limited | Finance | 2,653 | 48.62 | 6.55% |
| 5. ICICI Bank Limited | Banks | 10,148 | 40.04 | 5.39% |
| 6. Tata Consultancy Services Limited | Software | 1,612 | 36.39 | 4.90% |
| 7. Kotak Mahindra Bank Limited | Banks | 2,246 | 31.47 | 4.24% |
| 8. Hindustan Unilever Limited | Consumer Non Durables | 1,370 | 29.01 | 3.91% |
| 9. ITC Limited | Consumer Non Durables | 13,388 | 25.58 | 3.45% |
| 10. Bharti Airtel Limited | Telecom - Services | 3,682 | 18.89 | 2.55% |
| 11. Axis Bank Limited | Banks | 3,652 | 18.14 | 2.44% |
| 12. Larsen & Toubro Limited | Construction Project | 1,874 | 17.71 | 2.39% |
| 13. Bajaj Finance Limited | Finance | 406 | 14.16 | 1.91% |
| 14. Maruti Suzuki India Limited | Auto | 204 | 13.95 | 1.88% |
| 15. Asian Paints Limited | Consumer Non Durables | 692 | 13.14 | 1.77% |
| 16. State Bank of India | Banks | 5,910 | 12.53 | 1.69% |
| 17. HCL Technologies Limited | Software | 1,665 | 11.56 | 1.56% |
| 18. Mahindra & Mahindra Limited | Auto | 1,468 | 8.91 | 1.20% |
| 19. Nestle India Limited | Consumer Non Durables | 55 | 8.77 | 1.18% |
| 20. Sun Pharmaceutical Industries Limited | Pharmaceuticals | 1,663 | 8.65 | 1.17% |
| 21. Dr. Reddy's Laboratories Limited | Pharmaceuticals | 187 | 7.97 | 1.07% |
| 22. NTPC Limited | Power | 7,438 | 7.17 | 0.97% |
| 23. Titan Company Limited | Consumer Durables | 643 | 7.08 | 0.95% |
| 24. Power Grid Corporation of India Limited | Power | 3,948 | 7.06 | 0.95% |
| 25. Tech Mahindra Limited | Software | 952 | 7.05 | 0.95% |
| 26. UltraTech Cement Limited | Cement | 178 | 6.95 | 0.94% |
| 27. Britannia Industries Limited | Consumer Non Durables | 181 | 6.74 | 0.91% |
| 28. Wipro Limited | Software | 2,288 | 6.21 | 0.84% |
| 29. Hero MotoCorp Limited | Auto | 200 | 6.01 | 0.81% |
| 30. Bajaj Auto Limited | Auto | 201 | 5.96 | 0.80% |
| 31. HDFC Life Insurance Company Limited | Finance | 1,025 | 5.89 | 0.79% |
| 32. IndusInd Bank Limited | Banks | 929 | 5.85 | 0.79% |
| 33. Bajaj Finserv Limited | Finance | 93 | 5.76 | 0.78% |
| 34. Cipla Limited | Pharmaceuticals | 782 | 5.58 | 0.75% |
| 35. Bharat Petroleum Corporation Limited | Petroleum Products | 1,236 | 5.04 | 0.68% |
| 36. Tata Steel Limited | Ferrous Metals | 1,145 | 4.73 | 0.64% |
| 37. Oil & Natural Gas Corporation Limited | Oil | 5,618 | 4.60 | 0.62% |
| 38. Eicher Motors Limited | Auto | 210 | 4.39 | 0.59% |
| 39. Coal India Limited | Minerals/Mining | 3,227 | 4.34 | 0.58% |
| 40. UPL Limited | Pesticides | 847 | 4.29 | 0.58% |
| 41. Shree Cement Limited | Cement | 21 | 4.26 | 0.57% |
| 42. JSW Steel Limited | Ferrous Metals | 1,563 | 4.22 | 0.57% |
| 43. Hindalco Industries Limited | Non - Ferrous Metals | 2,249 | 4.17 | 0.56% |
| 44. Adani Ports and Special Economic Zone Limited | Transportation | 1,158 | 4.12 | 0.55% |
| 45. Grasim Industries Limited | Cement | 608 | 4.10 | 0.55% |
| 46. Tata Motors Limited | Auto | 2,759 | 3.95 | 0.53% |
| 47. Indian Oil Corporation Limited | Petroleum Products | 3,914 | 3.36 | 0.45% |
| 48. Zee Entertainment Enterprises Limited | Media & Entertainment | 1,405 | 2.86 | 0.39% |
| 49. GAIL (India) Limited | Gas | 2,848 | 2.72 | 0.37% |
| 50. Bharti Infratel Limited | Telecom - Equipment & Accessories | 1,310 | 2.60 | 0.35% |
| 51. Tata Steel Limited - Partly Paid Share | Ferrous Metals | 55 | 0.03 | 0.00% |
| 52. Yes Bank Limited** | Banks | 2,453 | 0.00 | 0.00% |
| B) Unlisted | | | NIL | NIL |
| Total of all Equity | | | 740.13 | 99.72% |
| MONEY MARKET INSTRUMENTS | | | | |
| Net Receivable/(payable) | | | 2.16 | 0.28% |
| Grand Total | | | 742.29 | 100.00% |

**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.