qsif

cross asset, cross market

offered by quant mutual fund

qsif EQUITY LONG-SHORT FUND

An open-ended equity investment strategy investing in listed equity and equity related instruments including limited short exposure in equity through derivative instruments.

Powered By:
High Frequency Analytics (HFA)

A New Reality

Flexi Cap strategy with 25% short exposure

Based on Systematic Active Investing

PLANS AND OPTIONS:

Regular / Direct: Growth and IDCW (Payout and Re-investment)

MINIMUM INVESTMENT:

LUMPSUM
Rs. 10,00,000/-

SYSTEMATIC INVESTMENT PLAN (SIP)
Monthly: Rs. 10,000/-

SUBSEQUENT INVESTMENT
Rs. 10,000/-
and in multiples of Re. 1/- thereafter

LOAD STRUCTURE:

Entry: Nil

Exit: 1% if redeemed/switched out on or before completion of 15 days from the date of allotment of units.

BENCHMARK INDEX:

NIFTY 500 Total Return Index (TRI)

FUND MANAGERS:

Sandeep Tandon | Lokesh Garg
Sameer Kate | Ankit Pande | Sanjeev Sharma

This Product is suitable for investors who are seeking*	Risk-Band	Benchmark Risk-Band (as applicable)
To generate long-term capital appreciation by investing in a diversified portfolio of equity and equity-related instruments while employing limited short exposure through derivatives to enhance returns and manage risk efficiently		

*Investors should consult their financial advisors if in doubt about whether the product is suitable for them. The above product labelling assigned during the New Fund Offer (NFO) is based on internal assessment of the scheme characteristics or model portfolio and the same may vary post NFO when the actual investments are made

INVESTMENTS IN SPECIALIZED INVESTMENT FUND INVOLVES RELATIVELY HIGHER RISK INCLUDING POTENTIAL LOSS OF CAPITAL, LIQUIDITY RISK AND MARKET VOLATILITY. PLEASE READ ALL INVESTMENT STRATEGY RELATED DOCUMENTS CAREFULLY BEFORE MAKING THE INVESTMENT DECISION.

RTGS / NEFT details of our collection bank accounts

Account Name: **qsif Equity Long Short Fund**
Account Number: **57500001833313**
IFSC Code: **HDFC0000060**
Branch: **HDFC Bank Ltd., Fort, Mumbai 400001**

Links

NFO Application Form	:	Click here
Detailed qsif Presentation	:	Click here
NFO Presentation	:	Click here
Investment Strategy Information Document (ISID)	:	Click here

www.qsif.com

Flexi Cap Portfolio - Beta Management with 25% Shorting Option

A Flexi Cap long-short strategy with an objective of low volatility & lesser drawdowns that will benefit from an unconstrained flexi cap approach; constructing a market capitalization agnostic portfolio along with long & short option via extensive usage of derivative strategies within SEBI's prescribed regulatory limits.

The fund will employ a **Systematic Active Investing** approach designed for today's complex, data-saturated financial markets, where speed, scalability and structure are key to sustainable alpha generation.

Indicative* asset allocations, risk profiling & ranges

Instruments	Risk Profile	Range %
All cap cash equity / equity arbitrage	High / Low Risk	65 - 100
All cap unhedged derivative strategies (Long)	High Risk	0 - 35
All cap unhedged derivative strategies (Short)	High Risk	0 - 25
Hedging	Moderate Risk	0 - 100
Margins (Cash, T-bills, G-secs)	Minimal Risk	0 - 15

Minimum equity exposure (Long + Short) will be 80%

*Please refer ISID for standard asset allocations

Tactical Longs, Opportunistic Shorts

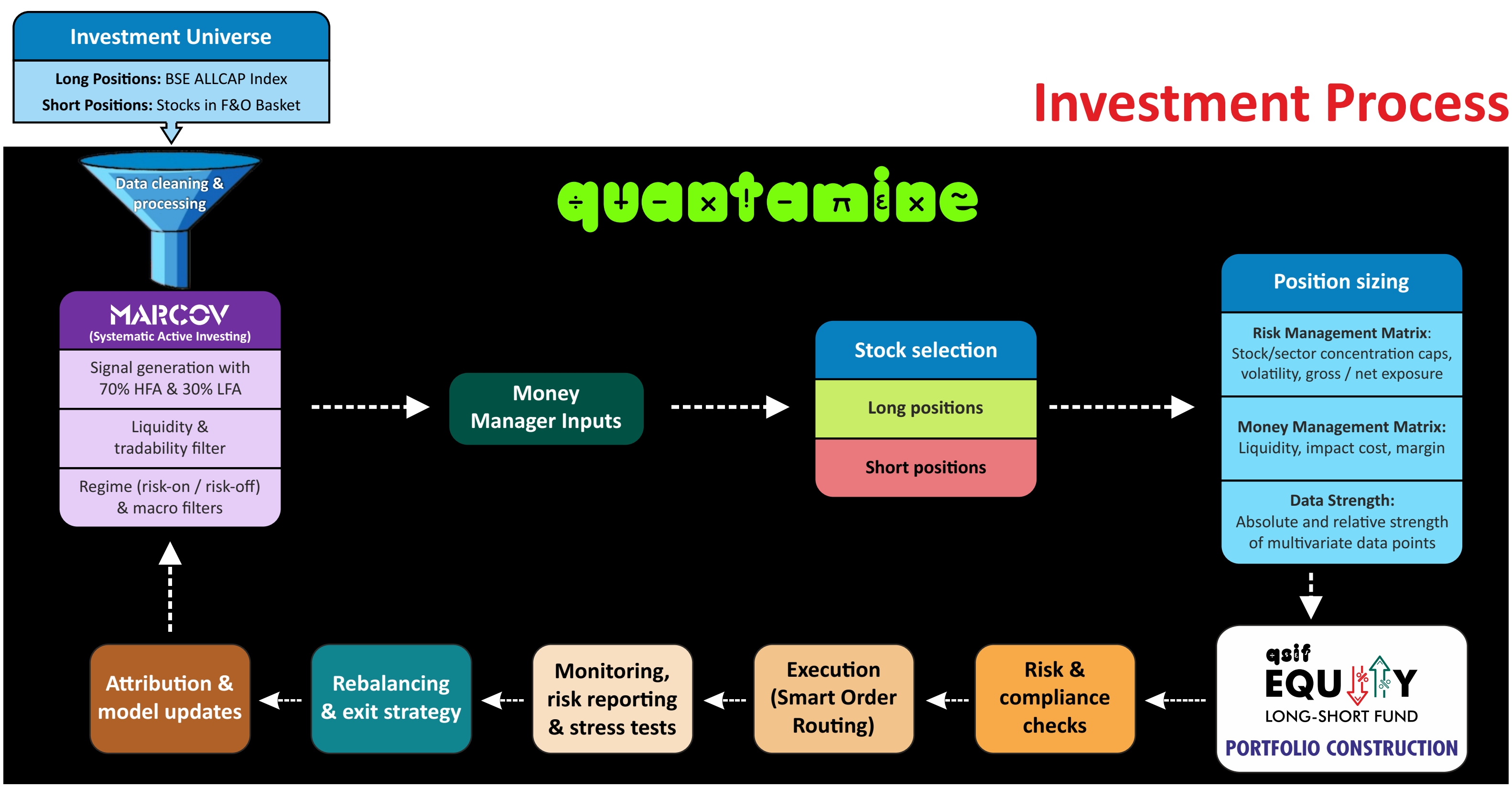
Tactical longs and opportunistic short positions along with robust risk management to generate alpha rather than a permanent allocation of long-shorts. This flexibility allows the fund manager to:

- Combine tactical longs with opportunistic shorts in Indian equities
- Systematic Active Investing via our MARCOV investment framework to optimise long–short portfolios for asymmetric returns
- Hedge against market downturns
- Short overvalued securities within the existing F&O stocks
- Generate alpha during volatile periods
- Reduce portfolio beta during uncertain times
- Flexible long positions in large, mid, small cap segments
- Flexible short positions (up to 25%) across market caps
- Gross exposure can't exceed 100%, implies no leverage positions
- Controlled volatility and adaptive risk modulation
- Predominantly based on our High Frequency Analytics (HFA) to validate directional biases through a layered convergence model before capital is committed

quantamine | Data Analytics & Risk Management Platform

quantamine is a fully integrated, in-house intelligence and execution architecture engineered for latency-sensitive multi-asset strategies. Designed as the central nervous system of the firm's investment operations, it unifies risk, compliance, investments, and operations into a frictionless, coordinated workflow. It ingests heterogeneous, high-dimensional datasets on macro-economy, microstructure, sentiment, liquidity, and volatility into a single actionable layer. Its architecture deploys advanced pattern recognition models to detect regime shifts, liquidity stress points, and market microstructure anomalies, dynamically recalibrating risk exposure in real time

Investment Process



Introducing 'MARCOV'- Adaptive Precision

To implement the Systematic Active Investing with precision and depth, we have developed MARCOV, a proprietary investment framework that combines High Frequency Analytics (70%) and Low Frequency Analytics (30%).

Microstructure Analytics: Provides a high-resolution view of capital flows by analysing order book depth, liquidity conditions, volatility surfaces, term structures and impact costs. This helps us detect short-term imbalances, refine timing, and reduce overall cost, making it essential for both signal generation and trade execution.

Alternate Data Analytics: Expands our information edge by integrating non-traditional datasets such as web search trends, mobility flows, public registries, trade statistics, and geospatial/environmental feeds. These inputs help capture early indicators of behavioural shifts, supply–demand changes, and capital allocation patterns that conventional financial data often misses.

Risk Analytics: Acts as the guardrail of the process by measuring exposures across credit, liquidity, currency, duration, and derivatives. Using tools like VaR, Greeks, and stress tests, it ensures that position sizing, leverage, and portfolio construction remain robust across market regimes and tail events.

Cycles Analytics: Places every decision in temporal context by mapping economic, market, business, and credit cycles. By identifying where we are in broader rhythms, it enables anticipatory positioning, helping portfolios align with turning points rather than reacting after the fact.

Objectivity Analytics: Maintains discipline by validating models, filtering noise, and mapping perception–reality gaps. It works to minimise the impact of behavioural and narrative biases, ensuring that conviction is consistently grounded in evidence and not distorted by market sentiment or storytelling.

Volatility Analytics: Provides the framework to adapt exposure dynamically; by identifying volatility regimes, clustering, and dispersion, it guides hedging, drawdown control, and opportunistic positioning, turning turbulence into a tool for both protection and alpha generation.

Investment Allocation - Dual-approval Mechanism

- We fuse machine intelligence from the 'quantamine' platform with human expertise to embed narrative depth and risk discipline into every allocation decision
- Predominantly based on our High Frequency Analytics (HFA), MARCOV validates directional biases through a layered convergence model before capital is committed
- The result is an integrated, forward-looking positioning model that can systematically pivot between offensive and defensive stances, ensuring that capital is consistently aligned with the prevailing and emerging market regime

Long/Short Strategy - Proven Tool for Managing Volatility and Capturing Asymmetric Returns

Risk Management

- The short positions can potentially offset some losses during market downturns, reducing overall portfolio volatility
- When long positions decline, profitable shorts can cushion the impact
- Less dependent on bull markets for returns

Return

- Ability to generate returns from overvalued securities or sectors in decline
- Can potentially generate returns in sideways or volatile markets
- Short positions based on fundamental analysis can add value beyond market beta

Flexibility

- 25% short allocation to express negative views on market caps, sectors or securities
- Ability to go fully long (potentially up to 100%) during extreme bull markets
- Can adjust the short book based on market conditions and opportunities

No Leverage

- Eliminates risk of margin calls and forced liquidations
- No borrowing costs or margin interest
- Less stress from potential leverage-induced losses

Relative Performance in Different Market Phases

Different Phase of Equity Markets	Relative Performance	
	quant MF Equity Centric	qsif Equity Centric
Raging Bull Market	Out-performance	Under-performance
Bull Market	Out-performance	Moderate-performance
Correction & Consolidation	Moderate-performance	Out-performance
Rangebound market	Moderate-performance	Out-performance
Bear Market	Under-performance	Out-performance
Volatile Market	Moderate-performance	Out-performance

fusion of high and low-frequency analytics