Dolat Quantum Leap (DQL)

DOLAT CAPITAL
PORTFOLIO MANAGEMENT

Strategy Snapshot

Inception Date	16th January, 2026
Minimum Investment	INR 50 Lakhs
Benchmark	BSE 500 TRI
Stock Universe	Nifty 500 TRI
No. of Holdings	20 – 25
Rebalance	Monthly
Cash Calls	Yes
Investment Horizon	3-5 Years

Investment Strategy

A long-only quantitative PMS designed to capture opportunities across sectors and market cycles. DQL combines data, mathematical precision, and linear, parallel analytics through an unadulterated quant framework designed to deliver alpha over Nifty 500 TRI across market regimes on a 3-Year CAGR basis.

Core Competencies

- Systematic Alpha generation through statistically robust strategy
- Predictive Analysis using complex patterns
- Mathematical precision backed by historical simulation and validation
- Proactive drawdown mitigation via dynamic allocation
- Efficient diversification across securities, sizing, and rebalancing frequency

Live Performance Snapshot

Performance	1 Month	3 Months	6 Month	Since inception 16 Jan 2026
DQL	-0.71%	4.56%	12.60%	11.03%
BSE 500 TRI	-0.87%	-6.49%	-2.95%	-6.21%

Dolat Quantum Leap Live + Back tested Performance

Particulars	1 Month	3 Month	6 Month	1 Year	2 Year	3 Year	5 Year	Since 01 May 2001
DQL	-0.71%	4.56%	12.60%	12.07%	8.85%	23.41%	24.86%	30.32%
Nifty 500 TRI	-0.75%	-6.51%	-2.83%	-6.83%	-0.83%	10.27%	8.81%	15.78%
BSE 500 TRI	-0.87%	-6.49%	-2.95%	-7.15%	-1.11%	9.94%	8.65%	

Commentary

Dolat Quantum Leap maintained its relative resilience in October, declining 0.71% against a 0.87% fall in the S&P BSE 500 TRI. The strategy maintained a defensive stance with approximately 30% cash allocation, amid evolving market conditions. Outperformance remains significant across longer periods, with DQL delivering 4.56% over three months and 12.60% over six months, against benchmark returns of -6.49% and -2.95%, respectively. Since inception, DQL has generated 11.03% versus -6.21% for the benchmark, translating into 17.24% of outperformance, reinforcing the strategy's ability to navigate changing market conditions through disciplined, signal-driven portfolio construction. adaptive positioning and disciplined capital deployment.

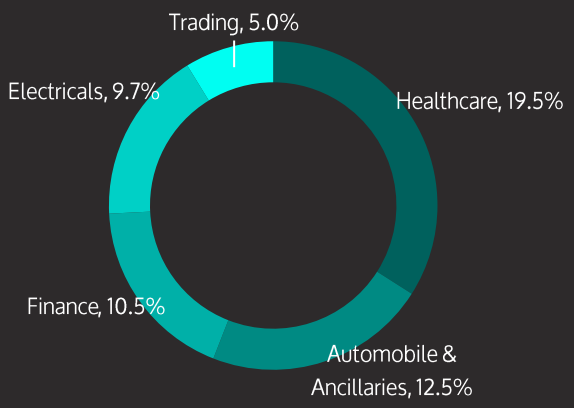
Source: Morningstar & Dolat Internal Research. Data as on 31st Octob5er, 2026. Inception Date: 16 January 2026. Returns from January 16, 2026 onward reflect live performance; prior results are based on back-tested data from May 1, 2001. All returns for periods above one year are presented as CAGR. Back-tested results are gross of fees and pre-tax and are calculated using historical data; such results are indicative in nature and may evolve with ongoing model improvements. Past performance is not indicative of future results. Investments in securities are subject to market risks. Please read all the Disclosure Document carefully before investing.

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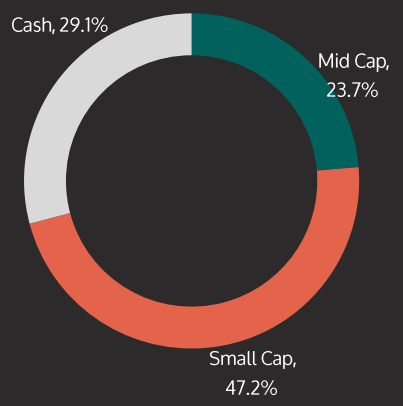
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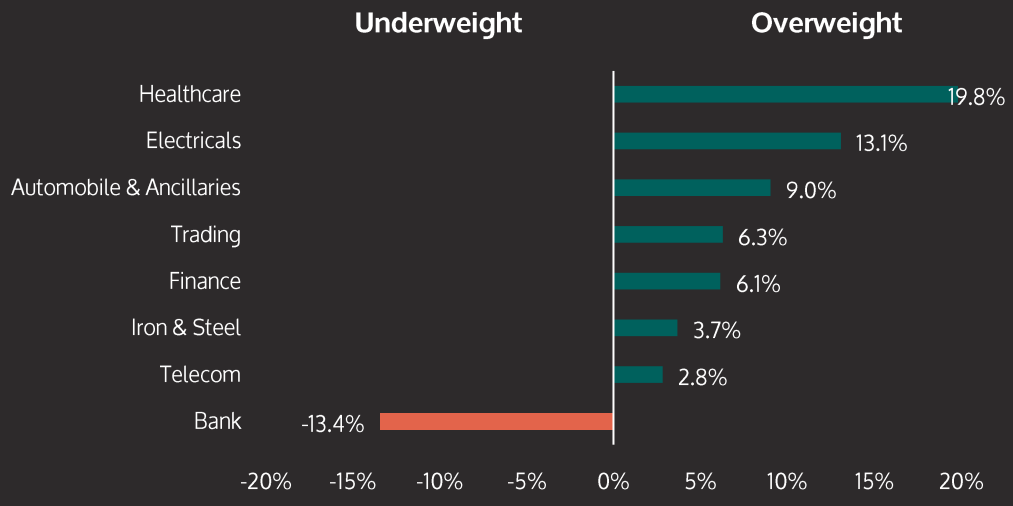
Top 5 Sectors



Market Cap Mix



Active Sector Allocation vs. Nifty 500 TRI



Key Risk Ratios | 5 Years

Metric	DQL	Nifty 500 TRI
Standard Deviation	21.5%	14.6%
Beta	1.0	—
Sharpe Ratio	0.9	0.2
Up Capture	161	100.0
Down Capture	76.2	100.0
Maximum Drawdown	-19.5%	-17.7%

Monthly Rebalance

Exit	Weight
Kirloskar Oil Engines Ltd	4.9%
Adani Power Ltd	4.0%
Bharat Forge Ltd	3.9%
Belrise Industries Ltd	3.9%
Vodafone Idea Ltd	3.5%

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