

#### Angel One Nifty Total Market Momentum Quality 50 Index Fund

(An open-ended scheme replicating/ tracking Nifty Total Market Momentum Quality 50 Index)

**NFO PERIOD: 3<sup>rd</sup> - 17<sup>th</sup> Nov 2025** 



# Factor Investing – A Smarter Way to Capture Market Breadth

#### What is Factor based Index Investing?



Characteristics	Passive Investing	Factor based Index Investing	Active Investing
Investing Style	Rule based (Marketcap weighted)	Rule based (Factor selection)	Stock picking by Fund Manager
Stock Selection Risk	Low	Low to Moderate	High
Fund Manager Risk	No	No	Yes
Constituents Transparency	Yes	Yes	No (Only periodic portfolio available)
Expense Ratio	Low	Usually lower than Active Funds	High

Factor based index investing follows a rule-based approach for index construction based on factors like Momentum, Quality, Low Volatility, Value, etc.

#### Popular Factors in India



#### Momentum

Tends to capture stocks having a price uptrend

#### Quality

 Aims to capture stocks which have strong fundamentals

#### **Low Volatility**

Stocks having lower volatility in terms of price movement

#### Value

Captures stocks which are relatively undervalued

#### Significance of Multi-factor Investing



#### Momentum



- Returns fueled by price momentum
- ✗ Lacks Fundamental support
- Breakdown in volatile Markets

#### Quality



- Fundamentally strong companies
- May require time to reflect in stock performance

#### Value



- ✓ Undervalued companies
- Risk of Value Trap
- Can stay undervalued for long periods

#### Low Volatility

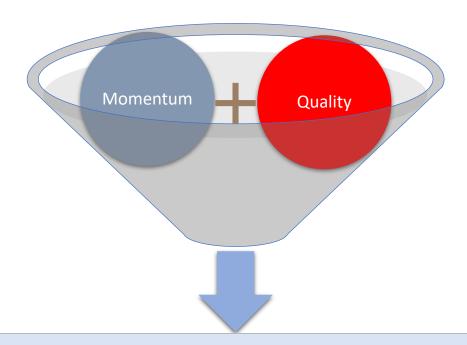


- Reduces risks during market downturns
- May not capture price momentum in bull market

Multifactor investing combines different factor strengths, reducing reliance on timing individual factors and adapting better to varying market conditions

#### Momentum & Quality – A Balanced Approach to Multifactor Investing





#### A Combination of

Technical Attributes + Fundamental Attributes

(Capturing uptrend) (Capturing sound financials)

- ✓ Captures stock showing rising momentum
- ✓ Focus on fundamentally strong companies
- ✓ Mitigates the risk of hypedriven stocks
- ✓ Relatively better performance, compared to single factor investing

#### Nifty Total Market Index with Momentum & Quality





In terms of full market cap across **750 stocks** 





### MOMENTUM & QUALITY



SMART INVESTING

Applying Momentum & Quality factors on market universe\*, provides investors exposure to top-performing quality stocks across market caps



# Nifty Total Market Momentum Quality 50 Index (Nifty TMMQ50 Index)

#### **Index Methodology**



Universe

Nifty Total Market Index

**Exclusions** 

- Non-F&O stocks hitting upper or lower circuit atleast 20% of the no. of trading days in past 6 months
- Percentage pledged promoter's shares greater than 20%
- Bottom 10 percentile stocks based on 6 month average daily turnover & based on Turnover ratio#

Stock
Selection &
Weightage

- Top 50 stocks selected based on weighted score Momentum score (50%) + Quality score (50%)
- Stock capping at 5% or 5 times the stock weight in the index based on free float market capitalization

Index Rebalance

• Semi Annually in June & December

#### Index Methodology



#### **Index Constituents Selection Criteria**

**Momentum** 

(50% Weight)

6 Month Momentum Ratio\* (50% Weight)

12 Month Momentum Ratio\* (50% Weight)

Quality

(50% Weight)

Return on Equity (ROE)

(33.33% Weight)

Debt-to-Equity (D/E) Ratio^

(33.33% Weight)

**EPS Growth variability** 

(33.33% Weight)

#### Top 50 stocks are selected from 750 stocks based on combined Momentum & Quality scores

Quality score is calculated on the basis of ROE, D/E Ratio & EPS Growth variability in the previous 5 financial years

^In case of companies from Financial services sector, D/E ratio is not considered. Hence, ROE & EPS Growth variability each will have 50% weight

EPS – Earnings per share

For more details visit www.niftyindices.com

<sup>\*</sup>Momentum Ratio = Price Return / Standard Deviation (SD)

#### Nifty TMMQ50 Index – Market Cap Segment Allocation





#### Market Cap Segment allocation is dynamic in nature, capturing the market trends

Source: NSE Indices Limited

Weights of Market Cap Segments on each index rebalancing (end of June and December every year) & 15<sup>th</sup> October 2025. Market Cap Segments are based on categorisation used by NSE Indices Limited; Nifty 100 = Large Cap, Nifty Midcap 150 = Mid Cap, Nifty Smallcap 250 = Small Cap & Nifty Microcap 250 = Micro Cap.

Past performance is not indicative of future returns and may or may not be sustained in future. The above is allocation of the Index and does not in any manner indicate the allocation of any individual scheme of Angel One Mutual Fund.

#### Nifty TMMQ50 Index – Shifts in Sector trends



	Sector Weight Allocation (%) of Nifty Total Market Momentum Quality 50 Index												
Sr. No.	Sector Names	Jun-22	Dec-22	Jun-23	Dec-23	Jun-24	Dec-24	Jun-25	Oct-25				
1	Capital Goods	17.5	19.9	52.3	35.5	37.1	27.7	31.0	29.7				
2	Information Technology	10.4	0.2	17.1	15.3	2.0	20.0	14.6	14.0				
3	Chemicals	18.1	12.8		0.7	1.6	4.1	10.9	14.4				
4	Healthcare	1.4	3.7	6.4	7.9	5.5	13.5	10.8	10.9				
5	Automobile and Auto Components	0.4	6.6	4.9	5.7	13.5	8.7	10.6	9.5				
6	Fast Moving Consumer Goods	17.6	10.9	5.3	7.9	0.7	4.2	8.7	8.9				
7	Textiles	7.5	4.9		1.2		2.1	3.3	2.8				
8	Oil, Gas & Consumable Fuels	8.2	7.2	6.7	5.8	5.6		3.2	3.2				
9	Consumer Durables	1.9	5.1	2.3	1.0	8.9	8.7	2.0	1.9				
10	Construction	0.6	2.5	2.1	2.4	1.2		1.4	1.3				
11	Power							0.9	1.0				
12	Services	2.3	1.1		1.2		0.6	0.8	1.0				
13	Media, Entertainment & Publication		0.6		1.2	0.1	0.4	0.8	0.7				
14	Construction Materials					2.2		0.5	0.5				
15	Consumer Services	4.6	1.7	2.2		1.6		0.4	0.3				
16	Metals & Mining	0.3	5.8	0.3	7.1	1.9							
17	Telecommunication		5.0										
18	Financial Services	9.2	12.1	0.4	7.1	18.2	10.0						
	Total	100.0	100.0	100.0	100.0	100.0	100.0	100.0	100.0				

#### Dynamic rotation of sector captured using combination of Momentum and Quality factors

Source: NSE Indices Limited | Sector Allocation as per AMFI classification as on end of June and December 2022-2025 & 15<sup>th</sup> October 2025
The above sectors represent Nifty Total Market Momentum Quality 50 Index on index rebalancing & 29<sup>th</sup> August 2025. The sector allocation may or may not be part of the index in future. The data provided is for illustrative purposes only and should not be construed as a recommendation. Past performance is not indicative of future returns and may or may not be sustained in future. The above sector allocation is of the Index and does not in any manner indicate the allocation of any individual scheme of Angel One Mutual Fund.

#### Market Cap Segment Allocation with other key indices



	Ma	rket Cap Segment	t Allocation (%)	
Sr. No.	Segments	Nifty Total Market Momentum Quality 50 Index	Nifty 50 Index	Nifty Total Market Index
1	Large Cap	39.7	100.0	68.0
2	Mid Cap	38.0		18.2
3	Small cap	17.3		10.0
4	Micro Cap	5.0		3.8
	Total	100.0	100.0	100.0

#### Nifty TMMQ50 Index captures Momentum & Quality stocks across market caps

Source: NSE Indices Limited | Data as on 15<sup>th</sup> October 2025

Market Cap Segments are based on categorisation used by NSE Indices Limited; Nifty 100 = Large Cap, Nifty Midcap 150 = Mid Cap, Nifty Smallcap 250 = Small Cap & Nifty Microcap 250 = Micro Cap.

Past performance is not indicative of future returns and may or may not be sustained in future. The above is allocation of mentioned indices and does not in any manner indicate the allocation of any individual scheme of Angel One Mutual Fund.

#### Sector Allocation with other key indices



				Sector Allo	cati	ion (%)			
Sr. No.	Sector Names	Nifty Total Market Momentum Quality 50 Index	Nifty 50 Index	Nifty Total Market Index	Sr. No.	Sector Names	Nifty Total Market Momentum Quality 50 Index	Nifty 50 Index	Nifty Total Market Index
1	Capital Goods	29.7	1.7	6.8	12	Power	1.0	2.5	3.2
2	Automobile and Auto Components	14.4	6.9	7.1	13	Media, Entertainment & Publication	0.7		0.2
3	Information Technology	14.0	10.0	7.6	14	Construction Materials	0.5	2.2	2.0
4	Healthcare	10.9	4.3	6.4	15	Consumer Services	0.3	3.0	4.1
5	Chemicals	9.5		2.2	16	Financial Services		36.8	30.5
6	Fast Moving Consumer Goods	8.9	6.6	6.3	17	Telecommunication		4.6	3.3
7	Oil, Gas & Consumable Fuels	3.2	9.6	7.1	18	Metals & Mining		3.7	3.5
8	Textiles	2.8		0.4	19	Realty			1.2
9	Consumer Durables	1.9	2.2	2.9	20	Diversified			0.1
10	Construction	1.3	3.9	2.9	21	Forest Materials			0.1
11	Services	1.0	2.0	2.0	22	Utilities			0.1
		100.0	100.0	100.0					

Nifty Total Market Momentum Quality 50 Index spans across 15 sectors, as against 22 sectors in its parent index, i.e. Nifty Total Market Index

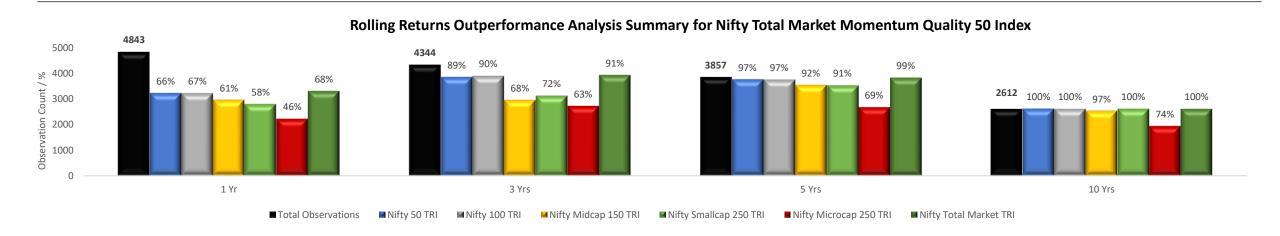
Source: NSE Indices Limited | Sector Allocation as per AMFI classification As on 30<sup>th</sup> September 2025 | Data as on 15<sup>th</sup> October 2025

The sector allocation may or may not be part of the mentioned indices in future. The data provided is for illustrative purposes only and should not be construed as a recommendation. Past performance is not indicative of future returns and may or may not be sustained in future. The above sector allocation is of the mentioned indices and does not in any manner indicate the allocation of any individual scheme of Angel One Mutual Fund.

# Rolling Returns Summary – Nifty TMMQ50 Index vs Broad Market Indices



	Performance Summary based on Rolling Returns (%)											
Index Name	Based on 1 Yr RR		Based o	on 3 Yr RR	Based o	n 5 Yr RR	Based o	n 10 Yr RR				
index ivame	Average Std.Deviation		Average	Std.Deviation	Average	Std.Deviation	Average	Std.Deviation				
Nifty 50 TRI	16.2	23.1	12.5	6.7	12.6	4.8	12.1	2.4				
Nifty 100 TRI	16.7	24.2	12.8	6.7	13.0	4.8	12.6	2.4				
Nifty Midcap 150 TRI	21.7	34.2	16.1	11.5	16.2	7.7	16.2	3.7				
Nifty Smallcap 250 TRI	21.6	39.9	14.2	13.8	13.8	9.4	13.5	4.1				
Nifty Microcap 250 TRI	26.6	49.4	17.4	20.3	16.7	14.1	17.0	6.3				
Nifty Total Market TRI	17.4	26.2	13.1	7.8	13.2	5.5	12.9	2.7				
Nifty Total Market Momentum Quality 50 TRI	24.6	30.0	20.1	9.4	20.9	6.5	21.2	2.9				



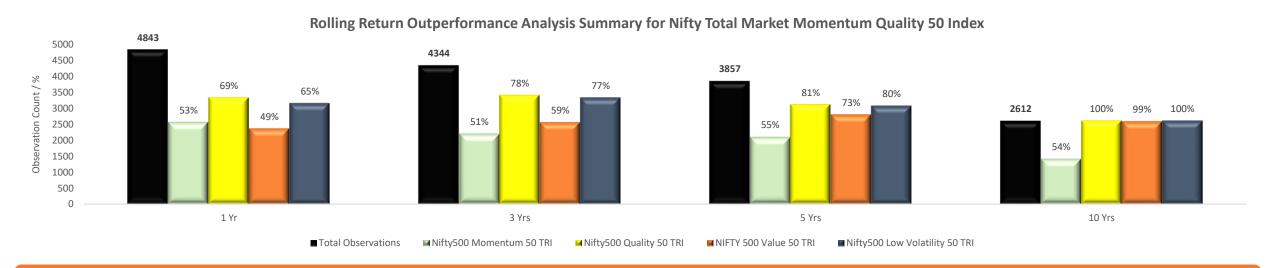
#### Nifty Total Market Momentum Quality 50 Index has outperformed broad market indices across most time periods

Source: NSE Indices Limited, MFI | Period: 1st April 2005 to 15<sup>th</sup> October 2025 | TRI – Total Return Index | Rolling Returns (RR) performance in the above chart is calculated on daily basis Past performance is not indicative of future returns and may or may not be sustained in future. The performance figures pertain to the respective indices and do not in any manner indicate the returns / performance of the scheme.

# Rolling Returns Summary – Nifty TMMQ50 Index vs Single Factor Broad Indices



	Performance Summary based on Rolling Returns (%)											
Luday Nama	Based o	on 1 Yr RR	Based o	n 3 Yr RR	Based o	n 5 Yr RR	Based o	on 10 Yr RR				
Index Name	Average	Std.Deviation	Average	Std.Deviation	Average	Std.Deviation	Average	Std.Deviation				
Nifty500 Momentum 50 TRI	26.9	35.5	20.0	11.8	20.1	8.2	20.4	3.7				
Nifty500 Quality 50 TRI	20.2	27.4	16.5	8.1	16.8	5.6	16.4	2.6				
Nifty 500 Value 50 TRI	23.6	43.2	16.6	16.5	14.9	10.5	13.5	4.9				
Nifty500 Low Volatility 50 TRI	19.3	22.3	16.1	6.0	16.1	4.4	15.4	2.2				
Nifty Total Market Momentum Quality 50 TRI	24.6	30.0	20.1	9.4	20.9	6.5	21.2	2.9				

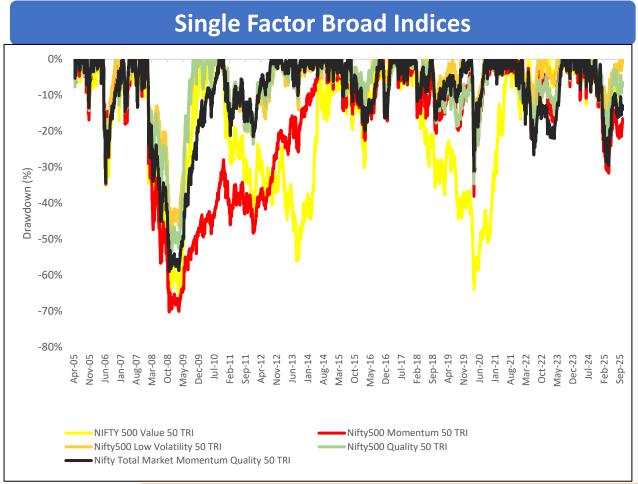


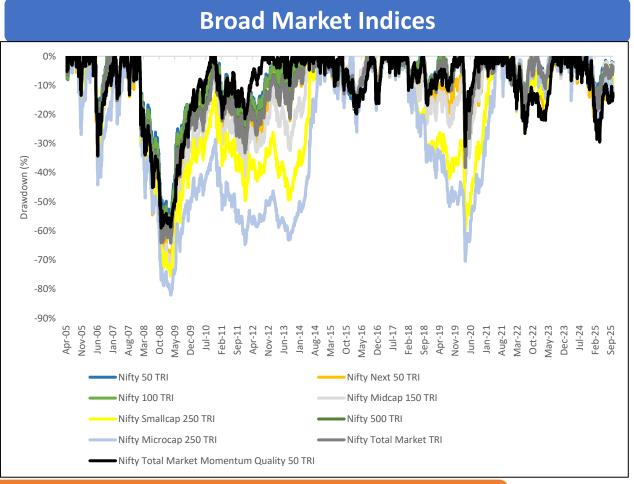
#### Nifty Total Market Momentum Quality 50 Index has outperformed single factor broad indices across most time periods

Source: NSE Indices Limited, MFI | Period: 1st April 2005 to 15<sup>th</sup> October 2025 | TRI – Total Return Index | Rolling Returns (RR) performance in the above chart is calculated on daily basis Past performance is not indicative of future returns and may or may not be sustained in future. The performance figures pertain to the respective indices and do not in any manner indicate the returns / performance of the scheme.

#### Drawdown Analysis – Single Factor & Broad Market Indices







During market drawdowns, Nifty Total Market Momentum Quality 50 Index generally exhibits relatively stronger recovery

Source: NSE Indices Limited, MFI | Period: 1st April 2005 to 15<sup>th</sup> October 2025 | TRI – Total Return Index | Drawdown refers to correction in values from historic peak. For calculation, respective current date closing value of the index is subtracted from historic peak of the index and such value is divided by historic peak of the index. Past performance is not indicative of future returns and may or may not be sustained in future. The performance figures pertain to the respective indices and do not in any manner indicate the returns / performance of the scheme.

# SIP Performance – Nifty TMMQ50 vs Nifty 50 vs Nifty Total Market



Summary of Monthly SIP of Rs. 25,000										
Particulars	Indices	1 Yr	3 Yr	5 Yr	10 Yr	15 Yr				
	Nifty Total Market Momentum Quality 50 TRI	-0.9%	14.9%	17.0%	19.2%	20.6%				
Performance (%)	Nifty 50 TRI	5.6%	11.3%	12.6%	14.0%	13.3%				
	Nifty Total Market TRI	5.0%	13.7%	15.1%	15.5%	14.7%				
SIP Investments at	Nifty Total Market Momentum Quality 50 TRI	3.0	9.0	15.0	30.0	45.0				
Cost (Rs. Lakhs)	Nifty 50 TRI	3.0	9.0	15.0	30.0	45.0				
COST (NS. LAKTIS)	Nifty Total Market TRI	3.0	9.0	15.0	30.0	45.0				
Market Value of	Nifty Total Market Momentum Quality 50 TRI	3.0	11.2	22.9	82.5	250.8				
SIP Investments	Nifty 50 TRI	3.1	10.6	20.6	62.1	132.3				
(Rs. Lakhs)	Nifty Total Market TRI	3.1	11.0	21.9	67.3	150.3				

Instances of Negative Returns	Instances of Negative Returns based on Rolling SIPs											
(Period - 1st April 2005 to 30th September 2025)												
Index Name 1 Yr 3 Yr 5 Yr 10 Yr												
Total No. of Observations	235	211	187	127								
Negative Instances (%)												
Nifty Total Market Momentum Quality 50 TRI	22.1%	5.2%	0.0%	0.0%								
Nifty 50 TRI	19.1%	6.2%	0.5%	0.0%								
Nifty Total Market TRI	23.8%	8.1%	1.1%	0.0%								

#### Nifty Total Market Momentum Quality 50 Index has performed relatively better than popular broad market indices

Source: MFI | SIP- Systematic Investment Plan | TRI- Total Return Index

Notes:1) Assuming SIP installment of Rs. 25,000 on 5th day of every month. 2) Valuation and performance given above is as on 30<sup>th</sup> September 2025. 3) SIP performance is calculated on the basis of XIRR returns. 4) Fractional units are considered for the purpose of performance calculation. 5) Angel One Nifty Total Market Momentum Quality 50 ETF does not offer SIP facility; however, this facility is provided by some of the brokers. Investors may contact their brokers for the same.

Past performance is not indicative of future returns and may or may not be sustained in future. The performance figures pertain to the respective indices and do not in any manner indicate the returns / performance of the scheme.

# Point to Point Performance – TTMQ50 vs Broad Market Indices vs Single Factor Broad Indices



	Per	rformance a	s on 15th Oct	ober 2025			
Sr.			C	ompound Annu	al Growth Rate	%	
No.	Index Name  Nifty Total Market Momentum Quality 50 TRI Broad Market Indices Nifty 50 TRI Nifty 50 TRI Nifty 100 TRI Nifty Midcap 150 TRI Nifty Smallcap 250 TRI Nifty 500 TRI Nifty 500 TRI Nifty Microcap 250 TRI Nifty Total Market TRI  Single Factor Broad indices Nifty500 Momentum 50 TRI	1 Year	3 Years	5 Years	10 Years	15 Years	Since 1st April 2005
	Nifty Total Market Momentum Quality 50 TRI	-13.0	21.3	23.5	18.0	19.8	21.5
	Broad Market Indices						
1	Nifty 50 TRI	2.3	15.1	18.1	13.3	11.3	14.4
2	Nifty 100 TRI	0.6	15.4	18.5	13.5	11.6	14.6
3	Nifty Midcap 150 TRI	-0.9	24.1	29.0	18.2	15.6	17.5
4	Nifty Smallcap 250 TRI	-7.1	23.5	29.2	15.4	12.9	16.1
5	Nifty 500 TRI	-0.5	17.5	20.8	14.3	12.1	14.6
6	Nifty Microcap 250 TRI	-9.0	29.9	40.0	20.3	17.2	17.8
7	Nifty Total Market TRI	-0.8	17.8	21.3	14.5	12.3	14.9
	Single Factor Broad indices						
8	Nifty500 Momentum 50 TRI	-16.3	21.0	27.6	19.1	19.5	22.5
9	Nifty500 Quality 50 TRI	-6.1	21.0	20.9	14.1	14.8	17.4
10	NIFTY 500 Value 50 TRI	-0.8	35.3	41.2	17.6	12.6	16.9
11	Nifty500 Low Volatility 50 TRI	5.0	22.8	21.3	15.9	14.3	18.2

Source: MFI | TRI – Total Return Index

Past performance is not indicative of future returns and may or may not be sustained in future. The performance figures pertain to the respective indices and do not in any manner indicate the returns / performance of the scheme.

#### **Index Constituents**



		Nifty Total M	arket Mome	ntum Qualit	y 50 In	dex Constituents : 15-Oct-2025			
Sr. No.	. Company Name	Sector	Segment	Weight (%)	Sr. No.	Company Name	Sector	Segment	Weight (%)
1	Maruti Suzuki India Ltd.	Automobile and Auto Components	Large Cap	6.64	26	Neuland Laboratories Ltd.	Healthcare	Small Cap	1.26
2	Eicher Motors Ltd.	Automobile and Auto Components	Large Cap	6.31	27	Cohance Lifesciences Ltd.	Healthcare	Small Cap	1.13
3	Hindustan Aeronautics Ltd.	Capital Goods	Large Cap	5.13	28	Eclerx Services Ltd.	Services	Small Cap	1.00
4	Divi's Laboratories Ltd.	Healthcare	Large Cap	5.11	29	Nava Ltd.	Power	Small Cap	0.99
5	Bharat Electronics Ltd.	Capital Goods	Large Cap	5.10	30	Castrol India Ltd.	Oil, Gas & Consumable Fuels	Small Cap	0.94
6	Persistent Systems Ltd.	Information Technology	Mid Cap	4.93	31	Zensar Technolgies Ltd.	Information Technology	Small Cap	0.93
7	Coforge Ltd.	Information Technology	Mid Cap	4.82	32	Pfizer Ltd.	Healthcare	Small Cap	0.83
8	Coromandel International Ltd.	Chemicals	Mid Cap	4.56	33	LT Foods Ltd.	Fast Moving Consumer Goods	Small Cap	0.80
9	Marico Ltd.	Fast Moving Consumer Goods	Mid Cap	4.21	34	TD Power Systems Ltd.	Capital Goods	Micro Cap	0.79
10	Solar Industries India Ltd.	Chemicals	Large Cap	4.16	35	Gillette India Ltd.	Fast Moving Consumer Goods	Small Cap	0.74
11	Suzlon Energy Ltd.	Capital Goods	Mid Cap	4.14	36	Mahanagar Gas Ltd.	Oil, Gas & Consumable Fuels	Small Cap	0.67
12	CG Power And Industrial Solutions Ltd.	Capital Goods	Large Cap	3.86	37	Nazara Technologies Ltd.	Media, Entertainment & Publication	Micro Cap	0.66
13	Mazagoan Dock Shipbuilders Ltd.	Capital Goods	Large Cap	3.41	38	Astrazenca Pharma India Ltd.	Healthcare	Small Cap	0.65
14	Hitachi Energy India Ltd.	Capital Goods	Mid Cap	3.40	39	Bayer Cropscience Ltd.	Chemicals	Small Cap	0.59
15	Page Industries Ltd.	Textiles	Mid Cap	2.84	40	Newgen Software Technologies Ltd.	Information Technology	Small Cap	0.55
16	Bharat Dynamics Ltd.	Capital Goods	Mid Cap	2.20	41	Caplin Point Laboratories Ltd.	Healthcare	Small Cap	0.45
17	Godfrey Phillips India Ltd.	Fast Moving Consumer Goods	Mid Cap	2.05	42	Avanti Feeds Ltd.	Fast Moving Consumer Goods	Micro Cap	0.38
18	Berger Paints India Ltd.	Consumer Durables	Mid Cap	1.87	43	Kaveri Seed Company Ltd.	Fast Moving Consumer Goods	Micro Cap	0.35
19	Indraprastha Gas Ltd.	Oil, Gas & Consumable Fuels	Mid Cap	1.54	44	KRBL Ltd.	Fast Moving Consumer Goods	Micro Cap	0.33
20	Glaxosmithkline Pharmaceuticals Ltd.	Healthcare	Mid Cap	1.45	45	BLS International Services Ltd.	Consumer Services	Small Cap	0.32
21	Affle 3I Ltd.	Information Technology	Small Cap	1.44	46	Orient Cement Ltd.	Construction Materials	Micro Cap	0.29
22	Gabriel India Ltd.	Automobile and Auto Components	Micro Cap	1.41	47	Surya Roshni Ltd.	Capital Goods	Micro Cap	0.22
23	Intellect Design Arena Ltd.	Information Technology	Small Cap	1.32	48	Star Cement Ltd.	Construction Materials	Micro Cap	0.22
24	Nbcc (India) Ltd.	Construction	Small Cap	1.29	49	Maharashtra Seamless Ltd.	Capital Goods	Small Cap	0.22
25	Garden Reach Shipbuilders & Engineers Lt	d Capital Goods	Small Cap	1.27	50	Sharda Cropchem Ltd.	Chemicals	Micro Cap	0.22
		Total							100.00
	<u> </u>								

**Large Cap:** 39.7% Mid Cap: 38.0% **Small Cap: 17.3% Micro Cap:** 5.0%

(6 Stocks) (13 Stocks) (21 Stocks) (10 Stocks)



Angel One Nifty Total Market Momentum Quality 50 Index Fund (AOTMMQ 50 Index Fund)

#### Benefits of Investing in AOTMMQ 50 Index Fund



Wider Coverage

Top 50 stocks based on Momentum & Quality scores from 750 stocks of Nifty Total Market Index across market caps

Multi-factor

Rule-based investing with potential movers (Momentum) backed by good fundamentals (Quality)

**Opportunity** 

Relatively better performance across timeframes as compared to broad market indices and other popular single factor broad indices

**Low Expense Ratio** 

Relatively lower expense as compared to most of the actively managed funds

#### Key Features of AOTMMQ 50 Index Fund





#### Product label



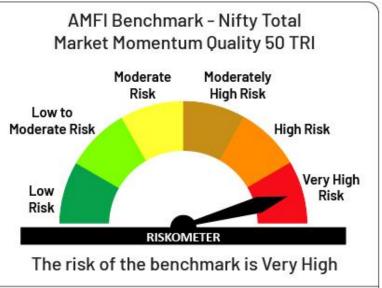
#### Angel One Nifty Total Market Momentum Quality 50 Index Fund

(An open-ended scheme replicating/ tracking Nifty Total Market Momentum Quality 50 Index)

#### This product is suitable for investors who are seeking\*:

- ▶ Long term capital growth
- Investment in equity and equity related securities constituting Nifty Total Market Momentum Quality 50 Index





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

The product labelling assigned during the 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

#### **Disclaimers**



#### **Disclaimers**

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The Angel One Nifty Total Market Momentum Quality 50 Index Fund offered by Angel One Asset Management Company Limited or its affiliates is not sponsored, endorsed, sold or promoted by NSE INDICES LTD and its affiliates. NSE INDICES LTD and its affiliates do not make any representation or warranty, express or implied (including warranties of merchantability or fitness for particular purpose or use) to the owners of Angel One Nifty Total Market Momentum Quality 50 Index Fund or any member of the public regarding the advisability of investing in securities generally or in the Angel One Nifty Total Market Momentum Quality 50 Index or particularly in the ability of the Nifty Total Market Momentum Quality 50 Index to track general stock market performance in India. Please read the full Disclaimers in relation to the Nifty Total Market Momentum Quality 50 Index in the Scheme Information Document.

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# Thank you for your time!



# Annexures

# Rolling Returns Buckets – Nifty TMMQ50 vs Nifty 50 vs Nifty Total Market



			Bre	eakup Summar	y of F	Rolling Returns			
Partio	culars	Nifty Total Market Momentum Quality 50 TRI	Nifty Total Market TRI	Nifty 50 TRI	Parti	iculars	Nifty Total Market Momentum Quality 50 TRI	Nifty Total Market TRI	Nifty 50 TRI
1 Yea	r Rolling Returns				5 Yea	ar Rolling Returns			
Total	Observations	4843	4843	4843	Tota	l Observations	3857	3857	3857
ations	Less than or Equal to 0%	22%	20%	17%	ions	Less than or Equal to 0%	0%	1%	0%
	0% >= 10%	12%	24%	23%	Observations	0% >= 10%	<b>6</b> %	26%	28%
Opsi	10% >= 20%	13%	16%	24%		10% >= 20%	32%	63%	66%
% of	Above 20%	54%	40%	36%	% of	Above 20%	62%	9%	6%
3 Yea	r Rolling Returns				10 Ye	ear Rolling Returns	l I		
Total	Observations	4344	4344	4344	Tota	l Observations	2612	2612	2612
ations	Less than or Equal to 0%	3%	6%	2%	ions	Less than or Equal to 0%	0%	0%	0%
≥	0% >= 10%	11%	25%	33%	Observations	0% >= 10%	0%	17%	24%
Obse	10% >= 20%	37%	50%	54%		10% >= 20%	38%	83%	76%
% of	Above 20%	49%	19%	11%	% of	Above 20%	62%	0%	0%

Source: MFI | Period: 1st April 2005 to 15<sup>th</sup> October 2025

TRI – Total Return Index

Rolling Returns (RR) performance in the above table is calculated on daily basis

Past performance is not indicative of future returns and may or may not be sustained in future. The performance figures pertain to the respective indices and do not in any manner indicate the returns / performance of the scheme.

# Rolling Returns Buckets – Nifty TMMQ50 vs Single Factor Broad Indices



	Breakup Summary of Rolling Returns												
Parti	culars	Nifty Total Market Momentum Quality 50 TRI	Nifty500 Momentum 50 TRI	Nifty500 Quality 50 TRI	NIFTY 500 Value 50 TRI	Nifty500 Low Volatility 50 TRI	y 50 TRI		Nifty Total Market Momentum Quality 50 TRI	Nifty500 Momentum 50 TRI	Nifty500 Quality 50 TRI	NIFTY 500 Value 50 TRI	Nifty500 Low Volatility 50 TRI
1 Yea	r Rolling Returns						5 Yea	ar Rolling Returns					
Tota	Observations	4843	4843	4843	4843	4843	Tota	l Observations	3857	3857	3857	3857	3857
ions	Less than or Equal to 0%	22%	24%	20%	36%	13%	ions	Less than or Equal to 0%	0%	2%	0%	4%	0%
ervat	0% >= 10%	12%	12%	18%	10%	22%	ervat	0% >= 10%	6%	12%	12%	35%	5%
Obs	10% >= 20%	13%	14%	21%	10%	25%	obs	10% >= 20%	32%	26%	56%	31%	77%
% of	Above 20%	54%	50%	42%	44%	40%	% of	Above 20%	62%	60%	32%	30%	18%
3 Yea	r Rolling Returns						10 Ye	ear Rolling Returns					
Tota	Observations	4344	4344	4344	4344	4344	Tota	l Observations	2612	2612	2612	2612	2612
ions	Less than or Equal to 0%	3%	4%	3%	19%	0%	ions	Less than or Equal to 0%	0%	0%	0%	0%	0%
ervat	0% >= 10%	11%	16%	17%	11%	14%	ervat	0% >= 10%	0%	0%	0%	19%	0%
Obse	10% >= 20%	37%	31%	47%	29%	61%	Obse	10% >= 20%	38%	48%	90%	75%	97%
% of	Above 20%	49%	49%	33%	42%	25%	% of	Above 20%	62%	52%	10%	6%	3%

Source: MFI | Period: 1st April 2005 to 15th October 2025

TRI – Total Return Index

Rolling Returns (RR) performance in the above table is calculated on daily basis

Past performance is not indicative of future returns and may or may not be sustained in future. The performance figures pertain to the respective indices and do not in any manner indicate the returns / performance of the scheme.