

DynaSIF Active Asset Allocator Long-Short Fund

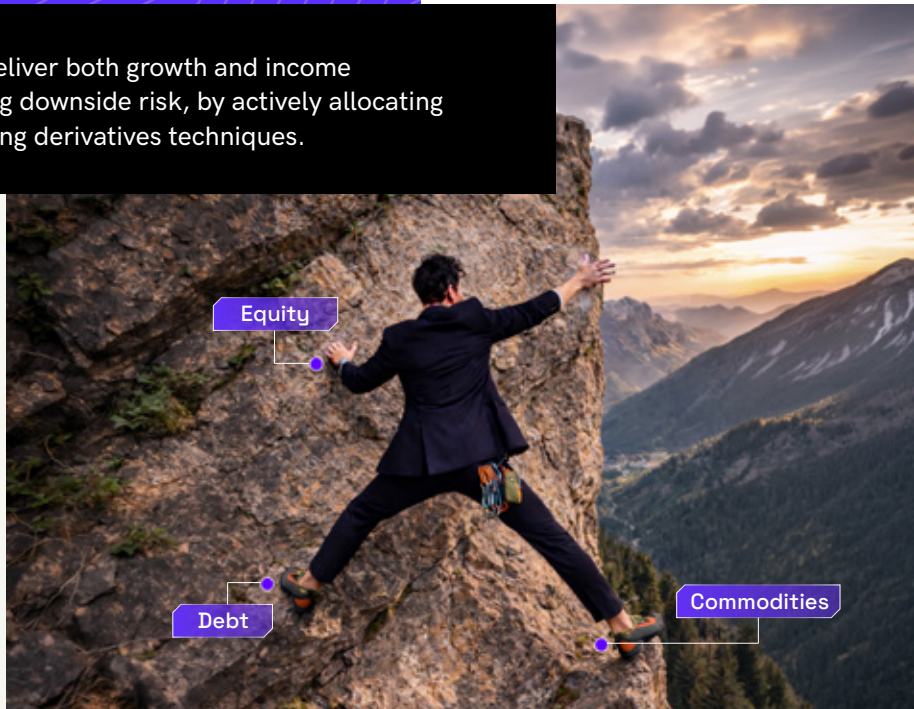
Dyna SIF
by 360 ONE Asset

A strategy designed with an aim to deliver both growth and income generation in long term, while limiting downside risk, by actively allocating across different asset classes and using derivatives techniques.

Markets Have Changed. Portfolio Architecture Must Too.

Today's investment environment is defined by:

- Faster interest rate cycles
- Sudden volatility spikes
- Shifting correlations
- Inflation uncertainty
- Liquidity shocks



Investors looking beyond traditional fixed-income products. They are seeking a structure with tax efficiency and low volatility

Presenting

DynaSIF Active Asset Allocator Long-Short Fund

Allocation Flexibility

Can shift allocation between debt, equities and commodity derivatives opportunistically (within SEBI limits).

Aiming for Better Risk>Returns

Aims to capture asset specific upside while avoiding downturns.

Inflation Hedge

Commodities and real estate to provide a natural hedge against inflation.

Derivatives Hedging

Long-short hedging using derivatives to lower directional risk.

Interval Structure

Weekly liquidity windows balance flexibility with strategy integrity.

Note - There is no assurance or guarantee that the investment objective of the SIF strategy will be achieved. The above is based upon current Fund Management / Investment Strategy. However, the same shall be subject to change depending on the market conditions.

Asset Allocation & Portfolio Construction

Instrument		Potential Strategy
Equity and equity related securities (including REITs)	20% - 50%	No sector bias. Aims for higher allocations to larger companies. Option to invest in REITs during favorable opportunities
Debt and money market instruments	20% - 65%	Debt & InvITs with the objective of generating income
Units issued by InvITs	0% - 20%	
Short exposure through unhedged derivative positions in equity and debt instruments	0% - 25%	Aims to look for shorting opportunities
Commodity derivatives	0% - 25%	Primarily commodity hedging trades including arbitrage, and option yield and volatility strategies

Note -Above information on portfolio construction is given only for general understanding purpose. Investors are requested to refer Asset Allocation and investment Approach mentioned in ISID. The above is based upon current Fund Management / Investment Strategy. However, the same shall be subject to change depending on the market conditions within the limits mentioned in ISID. Sharpe Ratio measures the excess return earned per unit of risk taken, calculated as return above the risk-free rate divided by volatility.

How is Risk Managed?

Long-Short trades aiming to capture alpha but lower beta: Equity long-short aims to reduce market sensitivity. Potential alpha capture through stock selection

Diversified bets: Equity and Commodities exposure to be diversified to reduce single instrument risk allocations

Hedging: Equity and commodity derivatives hedging trades through use of options (covered calls etc.) and arbitrage to minimize directional risk

Dynamic allocations: Allocation between asset classes to be actively managed based on the individual asset outlook, macro developments, liquidity, and volatility

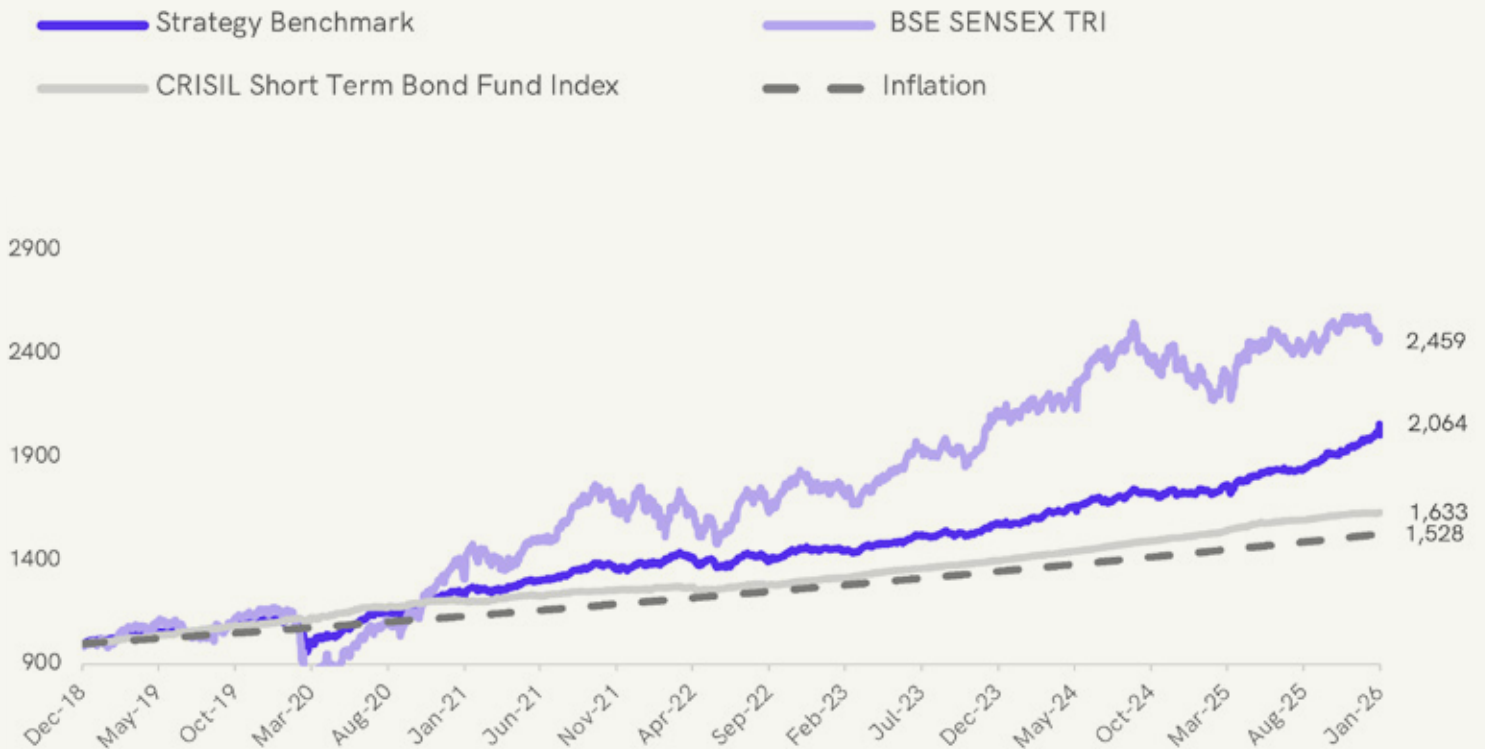
Note - There is no assurance or guarantee that the investment objective of the SIF strategy will be achieved

Investment Strategy Benchmark Performance

- Historically, higher returns potential than debt
- Aims for lower volatility than equity
- Higher Sharpe implies efficient risk-adjusted returns

	Strategy Benchmark	BSE SENSEX TRI	CRISIL Short Term Bond Fund Index	iCOMDEX Composite Index
CAGR	10.3%	13.7%	7.2%	14.4%
Volatility	5.4%	16.7%	1.4%	15.8%
Sharpe Ratio (Rf=6.5%)	0.71	0.43	0.48	0.50

Growth of Rs. 1000



Note - Data from 31st Dec 2018 to 31st January 2026| Source: Bloomberg, BSE indices, MCX commodities exchange for data on iCOMDEX Composite Index and Internal research

Sharpe Ratio: A measure of risk-adjusted return that shows how much excess return an investment generates per unit of volatility (risk) taken. Volatility has been computed on daily returns, and annualized. Strategy Benchmark is 25% BSE SENSEX TRI + 60% CRISIL Short Term Bond Fund Index + 15% iCOMDEX Composite Index . Inflation assumed to grow at 6% annually. Composite benchmark calculated by using weighted average of daily returns of BSE SENSEX TRI (25%), CRISIL Short Term Bond Fund Index (60%) and iCOMDEX Composite Index (15%).

The data/statistics are given for illustration purpose only and it should not be construed as performance of any Investment Strategy or guarantee/assurance of future return. Past performance may or may not be sustained in future.

Key Terms

Investment Objective	To generate capital appreciation and income generation with dynamic allocation to different asset classes like equities, InVITs, commodities and fixed income layered with derivatives long-short trading strategies. There is no assurance that the investment objective of the Investment strategy will be achieved.
Subscription Frequency	Daily (only business days)
Redemption Frequency	Every Monday of the week
Notice Period	7 working days (Investors placing requests for redemption/Switch Out /STP OUT shall receive/transfer the value of units based on the fund's NAV at the end of the notice period)
Fund Managers	Mr. Harsh Agarwal (Overall strategy); Mr. Milan Mody (debt portion); Mr. Rahul Khetawat (commodities portion)
Plans and Options	Plans: Regular Plan & Direct Plan OPTIONS UNDER EACH PLAN(S): Growth & Income Distribution cum Capital Withdrawal (IDCW) Sub-options under IDCW: IDCW Payout & IDCW re-investment.
Load Structure	Exit Load: If redeemed within 3 months - 0.5%, thereafter - Nil
Benchmark Index	25% BSE SENSEX TRI + 60% CRISIL Short Term Bond Fund Index + 15% iCOMDEX Composite Index
Minimum Application Amount (During NFO & On continuous Basis)	Rs. 10,00,000/- and in multiple of Rs 1/- thereafter. if investment is made in multiple investment strategies of DynaSIF then aggregate investment by an investor across multiple investment strategies of DynaSIF, shall not be less than 10,00,000/- For Accredited Investors - Rs. 1,00,000/-

Risk Bands

DynaSIF Active Asset Allocator Long-Short Fund: Interval investment strategy dynamically investing across equity, debt, equity and debt derivatives, InVITs and commodity derivatives, including limited short exposure on permitted instruments through derivatives.

This product is suitable for investors who are seeking*

- To create Long-term capital appreciation & income generation
- Investment across equity, debt, equity and debt derivatives, REITs/InVITs and commodity derivatives, including limited short exposure on permitted instruments through derivatives

Risk Band



Risk band level 2

Benchmark Risk Band



Risk band level 2

Benchmark - 25% BSE SENSEX TRI + 60% CRISIL Short Term Bond Fund Index + 15% iCOMDEX Composite Index

*Investors should consult their financial advisers 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 characteristic of the investment strategy or model portfolio and the same may vary post NFO when actual investments are made)

For queries, reach us on dynasifservices@360.one or on **1800 2108 606** (toll free)

Disclaimer: The above information is provided solely to enhance the transparency about the investment strategy & Scheme. It should not be treated as endorsement of the views / opinions or Investment Manager. The statements made herein may include statements of future expectations and other forward-looking statements that are based on our current views and assumptions and involve known and unknown risks and uncertainties that could cause actual results, performance, events to differ materially from those expressed or implied in such statements. Neither 360 ONE Mutual Fund / 360 ONE Asset Management Ltd, its associates, directors or representatives shall be liable for any damages whether direct or indirect, incidental, punitive special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information.

SIF Disclaimer: 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.

Scan to know more

