Introducing

AlphaGrep Multi Asset Allocation Fund

A fund that auto-adapts to complex market conditions.

Because when Markets Shift,
Allocation Matters more than Prediction.

NFO Opens - 6th July 2026

AlphaGrep Mutual Fund, SEBI Registration no. - MF/090/26/16

The visuals used are AI generated

ABOUT AlphaGrep

AlphaGrep
MUTUAL FUND

About AlphaGrep Group

Global

- Offices in 8 countries spanning Europe, North America and Asia & Co-located in Multiple Global Exchanges
- Global trading capability –Strategies are traded on more than 30 exchanges globally, via a 24-hour trading capability.


Office locations

Team

- 500+ global professionals
- 200+ research specialists across science, engineering, mathematics, statistics and computer science
- 100+ engineers and tech experts supporting infrastructure, data and trading

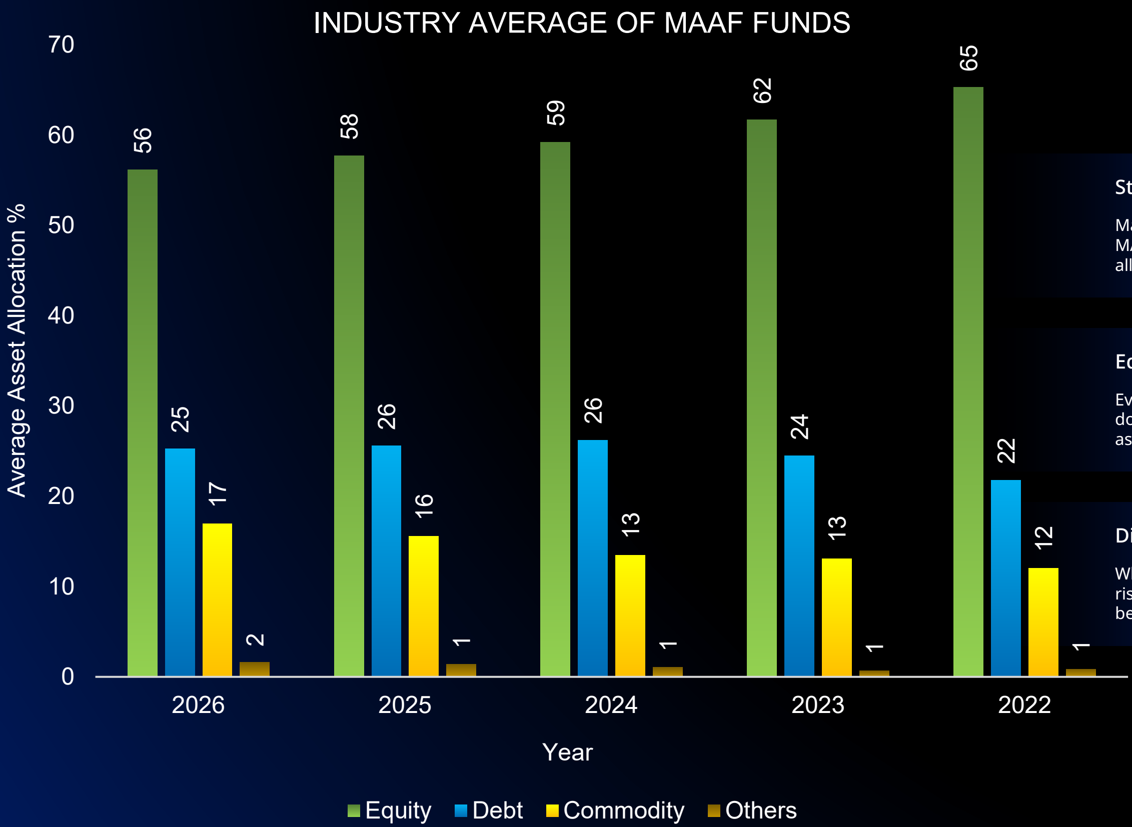

Co-located Exchanges

Assets

- AlphaGrep's strategies currently manage approximately $1bn across asset management businesses and via proprietary investments.
- AlphaGrep Investment Management Pvt Ltd (AMC) currently manages two CAT III AIF's, Long Only PMS & Offshore Fund domiciled in Gift City

Data as on -1st June 2026

The Reality of Most Traditional MAAFs



Static Allocation in a Dynamic Market

Markets evolve constantly, but most traditional MAAFs maintain largely unchanged asset allocations.

Equity Drives Most of the Risk

Even with diversified holdings, equity often dominates risk exposure in traditional multi-asset portfolios.

Diversification Without Balance

When one asset class dominates portfolio risk, diversification may not translate into better risk-adjusted outcomes.

Source- ACE MF

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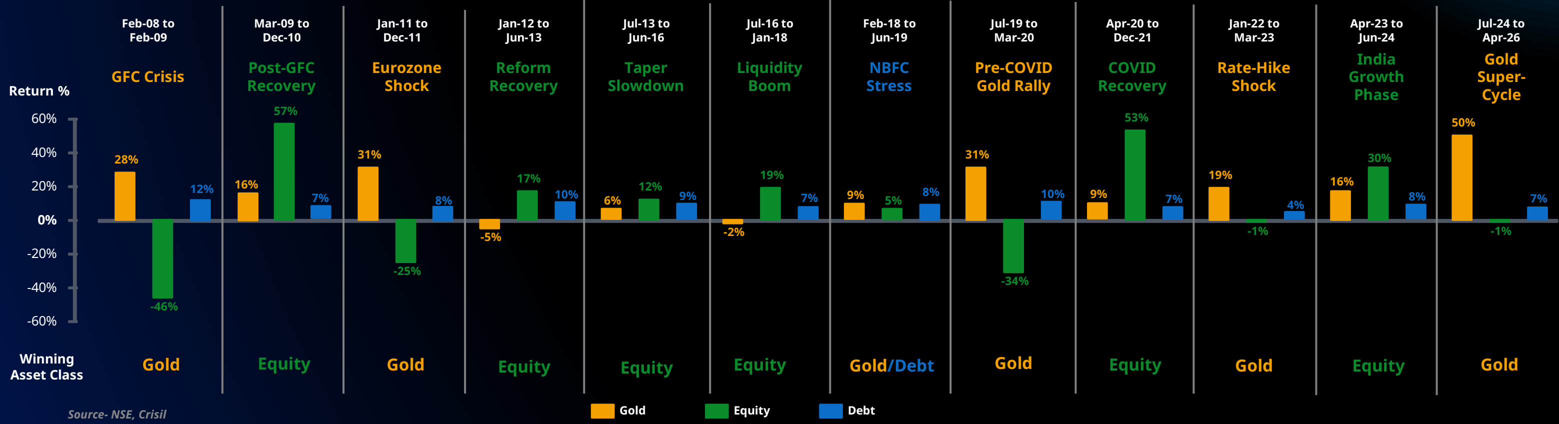
Why Dynamic Allocation works - HISTORICAL EVIDENCE (2007 – 2026)

Performance of Asset Classes Across Market Regimes - Annualised returns from Nifty TRI,MCX Gold, CRISIL AAA



Source- NSE, Crisil

What this tells us - Cost of not adapting

Assets not aligned with the market regime delivered lower or negative returns.
Equity suffered in crisis, stress, and rate-hike phases.
Gold underperformed during strong growth and liquidity-led rallies.
Debt underperformed in high-growth or risk-on environments.
Dynamic active selection could help minimize these drawdowns

What This Tells Us - How a dynamic model adapts across regimes

Markets go through identifiable phases: growth, slowdown, inflation, crisis.
Each phase has a natural winner — equities in growth, gold in inflation/crisis, debt in slowdowns
Waiting for an annual/semi-annual review to react is too slow — by then the regime has already played out
A model that reads regime signals continuously and adjusts weekly would aim to capture the shift while it's happening
Aims to allocate Right asset at the right time — Not the same mix every year

Key Takeaway

No single asset class wins all the time. Dynamic Active Selection across Gold, Equity & Debt helps investors adapt to changing market regimes, aims to reduce downside and targets to capture upside - improving overall portfolio outcomes.

Equity

Debt

Commodities

A PRODUCT **BUILT ON MATH,** NOT OPINIONS

Layer 1
Asset Allocation Engine

Smarter Allocation.

Science Based.

Our asset allocation process follows a disciplined, systematic, and quantitatively driven framework that integrates data and empirically validated insights with an aim to construct efficient, diversified, and risk-balanced portfolios.

Strategic allocation ranges are defined as follows:

Net Equities

10%–60%
(Arbitrage Position and REITs to maintain more than 35% Gross Equity)

Fixed Income

10%–60%

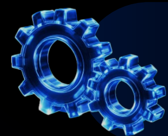
Commodities

10%–40%

Risk Parity
Each asset class contributes equally to portfolio risk not capital.
Equity, Debt and Commodities have balanced voice.

Sharpe Optimization
We aim to maximize risk-adjusted return.
The model aims to find allocation with the highest return per unit of risk.

Macro Overlay
Regime detection engine adjusts allocations based on inflation, growth, and liquidity cycles in the economy.



Dynamic Rebalancing- (Weekly Frequency)
Allocations update automatically as markets shift. No stale annual reviews or human delay.

The above is based upon our current fund management/ investment strategy.

For Asset Allocation pattern, kindly refer SID on www.alphagrepmf.ai/disclosures

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Layer 2
Securities Selection Engine

Multi-Factor Equity Selection & Systematic Commodity allocation

EQUITY SELECTION

TRADITIONAL FACTORS

Long-term, academically validated premia

Value
Earnings yield, P/B, cash flow

Momentum
6–12 M price movement

Quality
ROE, low leverage, earnings stability

Size
Smaller cap growth premium

ADDITIONAL ALPHA* SOURCES

Beyond traditional factors — proprietary edge

Earnings Revision
Analyst upgrades, earnings surprise

Sentiment Alpha*
NLP: news tone, social, transcripts

Microstructure
Order-book, volume spikes, liquidity

Flow & Ownership
ETF flows, FII/DII buying pressure

Event & Seasonality
Corporate actions, quarterly patterns

ML Signals
Non-linear, regime-specific models

Factors combined via composite score → top-ranked stocks selected with controlled sector & size exposure

COMMODITY SELECTION

Gold
Hedge during Crisis & Inflation

Silver
Precious & Industrial - Hybrid

Copper
Industrial cycle exposure

Crude Oil
Hedge during macro shocks

Core to portfolio: 17-35% Historical range allocation*

Optimization model adjusts weights basis market regimes

** Alpha here refers to systematic signals*

** Allocation range - Based on back tested portfolios between 2007-26*

HOW THE
MODEL WORKS

An Integrated, End-to-End Algorithm based Process

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1 Market Data Ingestion

Price, macro, fundamentals & sentiment data captured daily

2 Macro Regime Detection

Growth/inflation/ liquidity signals classify the market cycle

3 Asset Class Scoring

Risk parity + Sharpe model scores Equity, Debt, Gold

4 Optimal Allocation

Portfolio weights set to maximize Sharpe within risk limits

5 Stock Selection

Multi-factor model ranks equities; top stocks populate equity sleeve

6 Portfolio Construction

Final portfolio assembled; rebalanced dynamically

The above is based upon our current fund management/ investment strategy.

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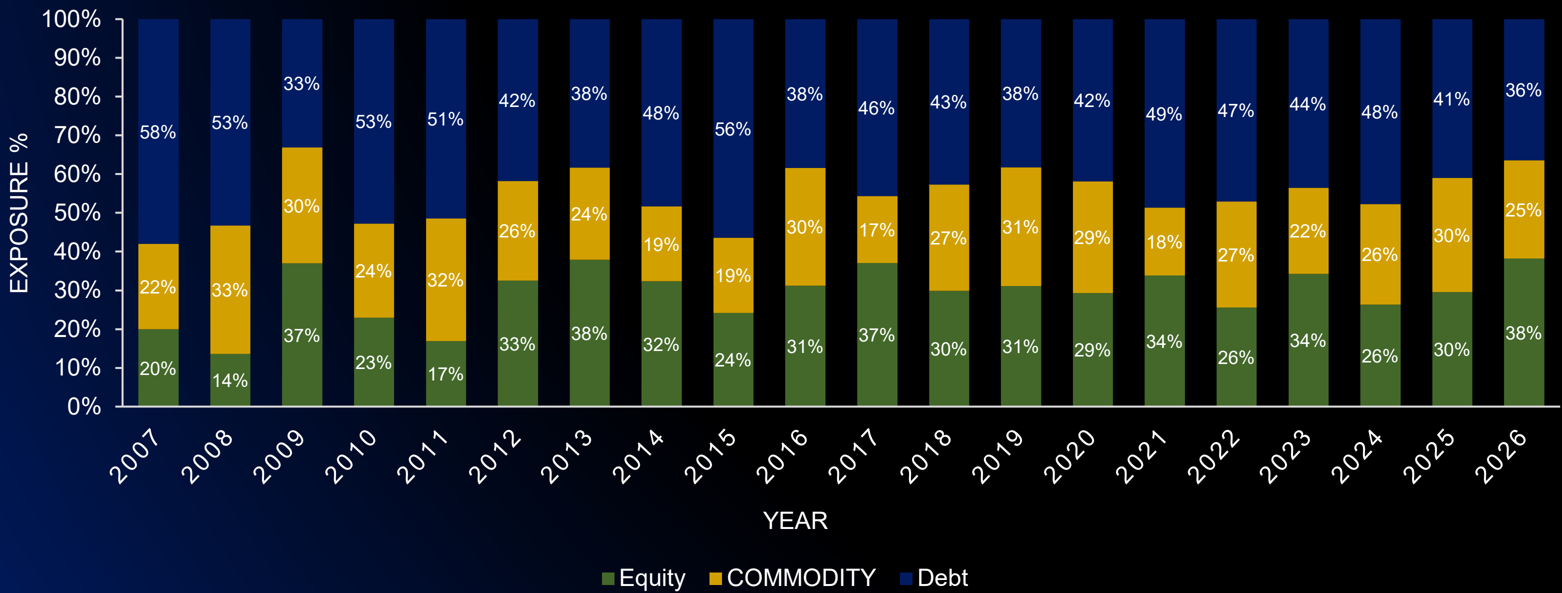
Adaptive asset allocation
Model adapts to market regimes

ASSET AVERAGE	NET EXPOSURE
Equity	28.50%
Fixed Income	45.75%
Commodity	25.75%

AGMAAF EXPOSURE



Source- Internal Proprietary Model

The above data/graph is prepared based on back tested internal calculations. It should not be construed as any asset allocation recommendation from AlphaGrep Mutual Fund.

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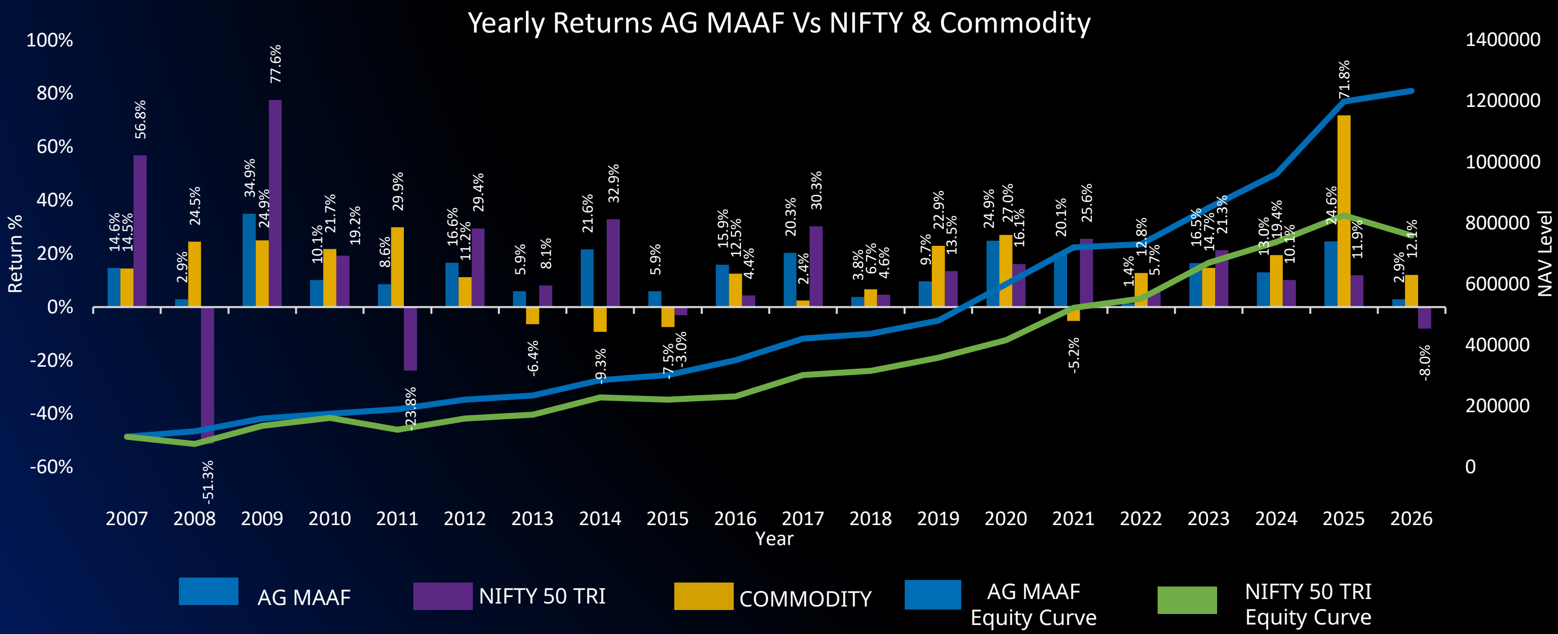
Track Record

Calendar Year Returns AG MAAF vs NIFTY(Returns with minimal Drawdown)



Source- Internal Proprietary Model

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Past performance may or may not be sustained in future and is not a guarantee of any future returns.

Two Layered Architecture

Potential for higher Risk-Adjusted Returns

STATS	Static Multi-Asset	Active Multi-Asset	AGMAAF	NIFTY
CAGR	9.56%	10.42%	14.17%	11.29%
Volatility	12.43%	7.22%	7.44%	20.66%
Sharpe	0.77	1.44	1.90	0.55
Maximum Drawdown	-39.64%	-13.67%	-12.79%	-59.50%
Minimum 1 Year Rolling	-16.00%	-3.47%	-3.69%	-56.38%
Minimum 2 Year Rolling	-5.46%	0.65%	0.89%	-19.75%
Minimum 3 Year Rolling	-0.46%	3.10%	5.05%	-4.38%
Median 1 Year Rolling	9.65%	9.54%	13.59%	11.84%
Median 2 Year Rolling	9.40%	8.79%	14.04%	12.77%
Median 3 Year Rolling	9.85%	8.64%	13.63%	12.85%

Performance Analysis: January 2007 – April 2026
Active equity portfolio considered Since 2011 and NIFTY TRI returns before that for AGMAAF
For AGMAAF portfolio post 2017 Multi-Commodity portfolio consists of GOLD,SILVER, CRUDE OIL, COPPER
GOLD BEES considered before 2017 , MCXGOLD Spot considered for data before March 2007
Stats computed post fees and relevant slippage has been added for AGMAAF
Static multi-asset portfolio components: 60% Equity, 25% Fixed Income (FI), 15% GOLD

Below are the Passive Indices used for computation
Equity: NIFTY TRI,
FI: Crisil AAA Short Term Bond Index,
GOLD: GOLD BEES, MCXGOLD Spot considered for data before March 2007
The above data is prepared based on back tested internal calculations. Past performance may or may not be sustained in future and is not a guarantee of any future returns.

Equity Dominance is **Regime-dependent**

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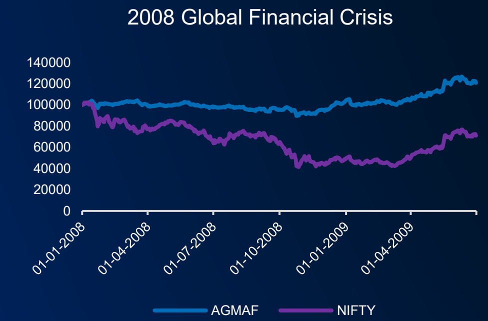
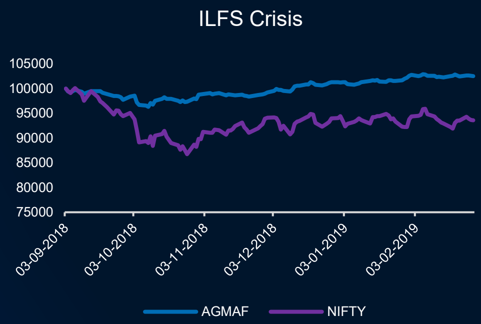
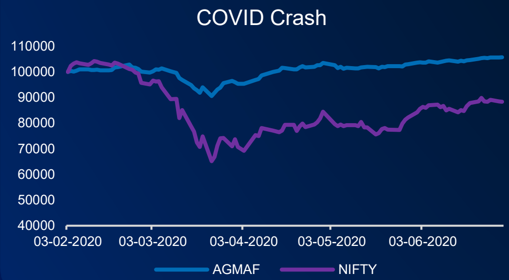
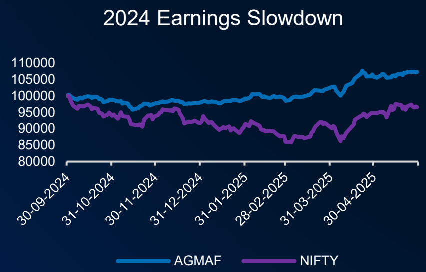
Diversification Is a Risk Control,
Not **a Return Sacrifice**

AGMAAF vs NIFTY 50 TRI Performance around Major Crashes









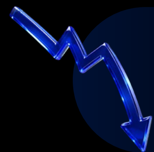
Multi-asset exposure benefits from:

Inflation Hedges

Commodities, Gold

Rate Cycles

Bonds



Aim to reduce downside during Crisis

Flight-to-quality assets

Who should invest & why
A Rational Fund for Long-Term Wealth Creation.

Suitable for

First-time mutual fund investors seeking diversification

Equity seeking relatively better risk adjusted returns with potentially lower volatility.

HNIs looking for an institutional-grade quant approach

Investors with 5 year+ investment horizon

Those who believe in data over manager storytelling

Key benefits

True diversification across Equity, Debt & Gold

Quant-driven alpha* in equity selection

Lower volatility vs pure equity funds

Transparent, rules-based investment process

Macro-aware dynamic rebalancing

**Alpha refers to Systematic Signals*

Appendix

Fund Terms

Structure & Key Terms	
Type of Scheme	An open-ended scheme investing in Equity and Equity related instruments, Debt & Money Market Instruments, Gold/Silver/other permitted Commodities ETFs and Exchange Traded Commodity Derivatives.
Investment Objective	The objective of the Scheme is to generate long term capital appreciation by investing in a diversified portfolio. The scheme will be investing in Equity and Equity related instruments, Debt & Money Market Instruments, Gold/Silver/other permitted Commodities ETFs and Exchange Traded Commodity Derivatives. However, there is no assurance or guarantee that the investment objective of the Scheme will be achieved
Asset Allocation Pattern	Equity & Equity related instruments 35%-60% Debt and Money Market Instruments 10%-60% Gold/Silver/other permitted Commodities ETFs and Exchange Traded Commodity Derivatives 10%-40% Units issued by INVITs 0%-10%
Plans	Regular Plan & Direct Plan
Options	Both the Plans offer Growth Option and Income Distribution cum Capital Withdrawal Option (IDCW).
Minimum Application Amount	Fresh Purchase (Incl. Switch-in):- Rs. 500 and in multiples of Re.1 thereafter, SIP- Rs. 500 for Weekly, Fortnightly, Monthly & Quarterly (plus in multiple of Re. 1/-), Min. SIP Installments - 6
Minimum Additional Application Amount	Rs 500/- and in multiples of Re. 1/- thereafter.
Minimum Redemption Amount	Rs. 500/- and in multiples of Re 0.01/- or account balance, whichever is lower. There will be no minimum redemption criterion for Unit based redemption.
Load Structure	Exit Load: 1% of the applicable NAV if units are redeemed or switched out within 15 days from the date of allotment Nil-If units are redeemed or switched out after 15 days from the date of allotment
Fund Manager	Mr. Ravneet Singh
Benchmark Index	35% NIFTY 200 TRI + 45% NIFTY Composite Debt Index + 20% MCX iCOMDEX Composite Index

Appendix

Performance vs Benchmark

	CAGR	Volatility	Sharpe	Maximum Drawdown
AlphaGrep Multi Asset Allocation Fund	16.32%	7.82%	2.09	-12.79%
35% NIFTY200 TRI + 45% NSE Composite Debt Index+20% MCX iCOMDEX Composite Index	11.48%	7.97%	1.44	-18.55%
Stats computed from January 2020 to April 2026				

Source- Internal Proprietary Model

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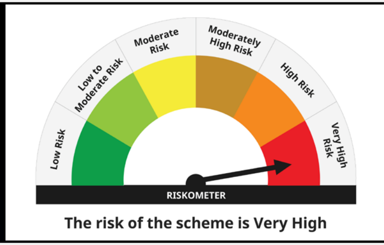
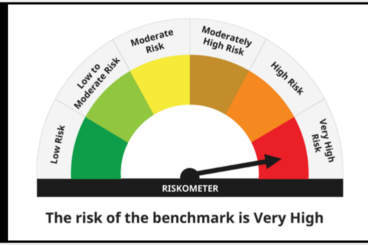
Disclaimer & Riskometer

ALPHAGREP MULTI ASSET ALLOCATION FUND

(An open ended scheme investing in Equity and Equity related instruments, Debt & Money Market Instruments, Gold/Silver/other permitted Commodities ETFs and Exchange Traded Commodity Derivatives)

<table>
<tr><td>This product is suitable for investors who are seeking*:</td><td>Scheme Risk-o-meter</td><td>Benchmark Riskometer

(35% NIFTY 200 TRI + 45% NIFTY Composite Debt Index + 20% MCX iCOMDEX Composite Index)</td></tr>
<tr><td>• Long term capital appreciation by investing in a diversified portfolio

• Investments in equity and equity related instruments, debt and money market instruments, Commodities ETFs and Exchange Traded Commodity Derivatives</td><td>
</td><td>
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*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 scheme characteristics or model portfolio and the same may vary post NFO when actual investments are made.

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Mutual Fund investments are subject to market risks, read all scheme related documents carefully.