

A fund that **auto-adapts** to complex market conditions

- Diversified exposure across asset classes
- Dynamic allocation as markets evolve
- Focus on managing portfolio risk
- Disciplined, research-led investment approach

NFO opens - 6th July 2026



AlphaGrep Multi Asset Allocation Fund

When Markets Shift, Allocation Matters More Than Prediction

Markets move in cycles. No single asset class consistently outperforms across all market environments. Equities, debt, and commodities each lead during different macroeconomic phases.

AlphaGrep Multi Asset Allocation Fund ("AGMAAF") is designed to dynamically allocate across asset classes using a quantitative, data-driven framework with the objective of generating long-term capital appreciation through diversified exposure.

WHAT IS AGMAAF?

AlphaGrep Multi Asset Allocation Fund is a systematically managed Active fund that dynamically allocates across equity, fixed income, and commodities — with both asset allocation and security selection driven entirely by proprietary quantitative models. It targets equity-like returns with meaningfully lower volatility — making it a high-conviction core portfolio allocation.

HOW DOES THE STRATEGY WORK?

Two layered architectures: Alpha* sought at both levels — not just stock selection.

Strategy runs proprietary models for 1) asset allocation and 2) security selection independently.

*Alpha refers to Systematic Signals

LAYER 1: Asset Allocation Engine

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.



Macro Overlay

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



Sharpe Optimization

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



Dynamic Rebalancing - (Weekly Frequency)

Allocations update automatically as markets shift. No stale annual reviews or human delay.

LAYER 2: Security Selection Engine

Multi-Factor Equity Selection & Systematic Commodity allocation

EQUITY SELECTION

Traditional factors - Long-term, academically validated premia

Value	Momentum	Quality	Size
Earnings yield, P/B, cash flow	6–12 M price movement	ROE, low leverage, earnings stability	Smaller cap growth premium

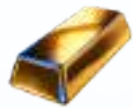
Additional Alpha* Sources - Beyond traditional factors — proprietary edge

Earnings Revision	Sentiment Alpha*	Microstructure	Flow & Ownership
Analyst upgrades, earnings surprise	NLP: news tone, social, transcripts	Order-book, volume spikes, liquidity	ETF flows, FII/DII buying pressure
Event & Seasonality	ML Signals		
Corporate actions, quarterly patterns	Non-linear, regime-specific models		

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

* Alpha here refers to systematic signals

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

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

HISTORICAL OBSERVATIONS

Back-tested Portfolio Analysis (Jan 2007 – Apr 2026)

Metric	AG MAAF	*Static Multi asset	NIFTY
CAGR	14.17%	9.56%	11.29%
Volatility	7.44%	12.43%	20.66%
Sharpe Ratio	1.90	0.77	0.55
Max Drawdown	-12.79%	-39.69%	-59.50%

₹1 lakh invested in the model portfolio in 2007 would have hypothetically grown to approximately ₹12.9 lakhs versus ₹7.9 lakhs for NIFTY 50 TRI and 5.85 lakhs for Static Multi asset

*Static multi-asset portfolio components: 60% Equity, 25% Fixed Income (FI), 15% GOLD; Equity: NIFTY TRI, FI: Crisil AAA Short Term Bond Index, GOLD: GOLD BEES, MCXGOLD Spot considered for data before March 2007.

Source: The above data is prepared based on back tested internal calculations.

The performance data presented includes back-tested/internal model performance and may not represent actual live portfolio returns. Back-tested results are hypothetical in nature and are based on historical data, assumptions and model simulations. There is no assurance or guarantee that the investment objective of the scheme will be achieved.

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

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

Assets

AlphaGrep's strategies currently manage approximately \$1bn across asset management businesses and via proprietary investments.

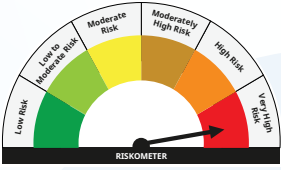
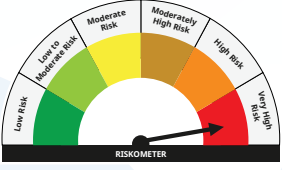
AlphaGrep Investment Management Pvt Ltd (AMC) currently manages two CAT III AIFs, Long Only PMS & Offshore Fund domiciled in Gift City

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
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
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

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)

This product is suitable for investors who are seeking*:	Scheme Risk-o-meter	Benchmark Riskometer (35% NIFTY 200 TRI + 45% NIFTY Composite Debt Index + 20% MCX iCOMDEX Composite Index)
<ul style="list-style-type: none"> 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 	 <p>The risk of the scheme is Very High</p>	 <p>The risk of the benchmark is Very High</p>

*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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AlphaGrep Mutual Fund | SEBI Registration No.: MF/090/26/16

Should you have any queries, please reach out to us at

✉ Clientservices@alphagrepnmf.ai

☎ 1800-569-8900 (from Monday to Friday, 9AM-6PM)



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