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

# AlphaGrep
# Flexi Cap Fund

## An Open-Ended Dynamic Equity Scheme
## Adaptive Multi-Factor Strategy


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

## ABOUT ALPHAGREP GROUP

**AlphaGrep** is a global multi-asset quantitative investment platform, founded in 2010. Platform depth — research, data and technology working together — sits behind every allocation decision, not just a backtest.

| 2010 | $1.5bn+ | 200+ | 100+ | 8 |
|---|---|---|---|---|
| Founded | AUM across the platform | Research professionals | Engineers/technology specialists | Countries, 30+ exchanges |

Firm data as on 30 June 2026

## WHY ADAPTIVE MULTI-FACTOR

- **Single factors cycle —** Factor leadership has rotated across every multi-year window since 2006; no single style stays on top.
- **Static multi-factor dilutes the winner —** Equal-weighting every factor diversifies risk, but also dilutes whichever factor the market is currently rewarding.
- **Adaptive Multi-Factor is the better answer —** It keeps the core diversified across factor families (so it never collapses into a single style), while tilting — overweighting factors with improving expected payoff and underweighting those with deteriorating signal strength.

| 2006-08 | 2009-11 | 2012-14 | 2015-17 | 2018-20 | 2021-23 | 2024-26 |
|---|---|---|---|---|---|---|
| **Momentum 8%** | **Quality 167%** | **Quality 121%** | **Momentum 93%** | **Quality 45%** | **Value 213%** | **Value 53%** |
| LowVol **6%** | LowVol **108%** | Momentum **114%** | Value **71%** | LowVol **35%** | Momentum **106%** | Momentum **17%** |
| Value **3%** | Value **90%** | Size **109%** | LowVol **53%** | Momentum **18%** | Size **79%** | Size **14%** |
| Quality **-1%** | Size **84%** | LowVol **104%** | Size **46%** | Size **11%** | LowVol **67%** | LowVol **12%** |
| Size **- 6%** | Momentum **79%** | Value **103%** | Quality **35%** | Value **-31%** | Quality **59%** | Quality **2%** |

Indices used: S&P BSE Momentum, Nifty 200 Quality 30, Nifty Low Volatility 50, Nifty 500 Value 50, Nifty 100 Equal Weight, Nifty 200, Nifty Midcap 100. Source: NSE, BSE. For illustration only .The data/statistics are given to explain general market trends and it should not be construed as any research report/research recommendation from AlphaGrep Mutual Fund. **Past performance may or may not be sustained in future and is not a guarantee of any future returns.**

## ALPHAGREP DATA EDGE

Signal sources — traditional and alternative

### TRADITIONAL FACTORS

**Value —** Cheap vs. expensive companies

**Quality —** Profitability, balance-sheet strength

**Momentum —** Winners continue to outperform

**Low Volatility —** Stable stocks, smoother returns

**Size —** Broader opportunity set

**Growth —** Efficient capital allocation

### ALTERNATIVE SIGNALS

**Earnings Revision —** Analyst upgrades, estimate changes

**Sentiment —** News tone, social sentiment (NLP)

**Flow & Ownership —** ETF, FII and institutional flows

**Microstructure —** Order-book imbalance, liquidity

**Event & Seasonality —** Corporate actions, calendar patterns

**Machine Learning —** Non-linear, regime-specific signals

Traditional factors are the starting point.
We extend the signal set into alternative sources — earnings revisions, flow and ownership, microstructure, machine-learning-driven regime detection — because adaptive tilting works well if there's something to tilt toward that isn't already priced in.

## PORTFOLIO CONSTRUCTION PARAMETERS

| | |
|---|---|
| **CONSTRAINTS** | ▪ Single-stock exposure capped at 6%;<br>▪ Single-factor exposure capped 10%;<br>▪ Liquidity & size limits |
| **HOLDINGS / BETA** | ▪ Daily rebalance; 120–150 stocks;<br>▪ Beta and volatility broadly in line with benchmark |

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

## PERFORMANCE VS. CATEGORY AND BENCHMARK

### Flexi Cap category, data as of June 2026

| | 6M | 1Yr | 2Yr | 3Yr | 5Yr | SI (Jan 2021) |
|---|---|---|---|---|---|---|
| **AlphaGrep Flexi Cap** | **-2.8%** | **-3.5%** | **6.4%** | **23.6%** | **25.7%** | **29.9%** |
| Category Average | -1.2% | -1.0% | 2.9% | 13.6% | 12.2% | — |
| Nifty 500 TRI (Benchmark) | -3.3% | -1.8% | 1.8% | 12.8% | 12.4% | 14.5% |

1M–6M shown as absolute (cumulative) return; 1Yr–SI shown as annualised (CAGR). The long-term record leads the category; the most recent year (Jul'25–Jun'26) is the softest stretch in the track record, trailing the category average by a modest margin. Source: ACE MF Category statistics (Flexi Cap category). Returns based on historical simulated data of the model portfolio; net returns before taxes. Past performance may or may not be sustained in future and is not a guarantee of any future returns. For illustration only. Dataset, Jan 2021–Jun 2026.

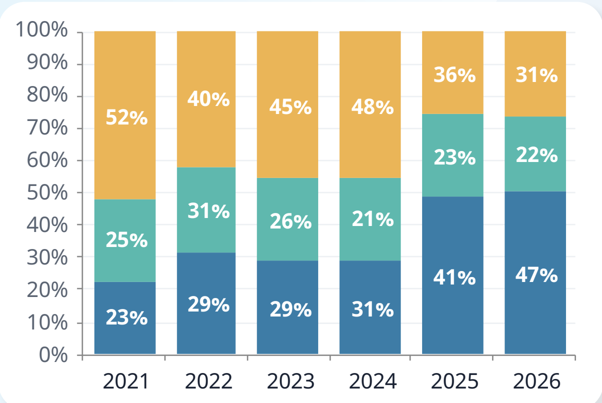
## CALENDAR-YEAR RETURNS

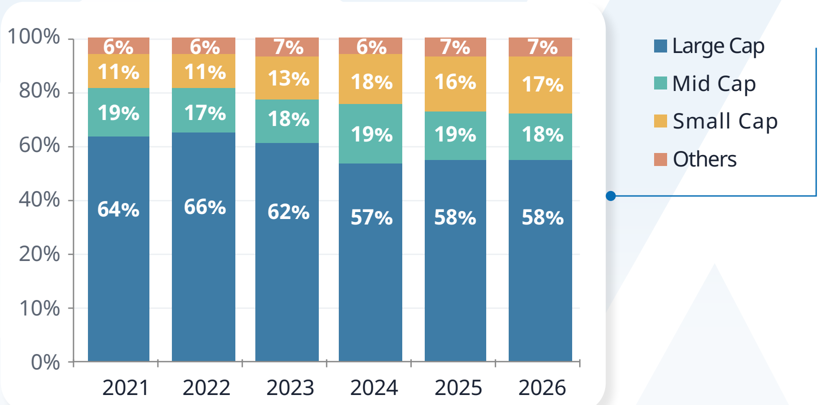
| | 2021 | 2022 | 2023 | 2024 | 2025 | 2026 YTD |
|---|---|---|---|---|---|---|
| **AlphaGrep Flexi Cap** | **65.0%** | **16.3%** | **55.7%** | **38.0%** | **5.2%** | **-2.8%** |
| Nifty 500 TRI | 31.6% | 4.2% | 26.9% | 16.2% | 7.8% | -3.3% |

2026 YTD covers Jan–Jun (6 months), not a full calendar year. AlphaGrep Flexi Cap has led the benchmark in five of the last six calendar years. Returns based on historical simulated data of the model portfolio; net returns before taxes. Past performance may or may not be sustained in future and is not a guarantee of any future returns For illustration only. Dataset, Jan 2021–Jun 2026.

## INDUSTRY MARKET-CAP MIX

### Large / Mid / Small cap allocation, 2021–2026




Industry allocation stayed broadly stable; AlphaGrep Flexi shows real flexibility within its flexi-cap mandate — Small Cap fell from 52% to 31% and Large Cap rose from 23% to 47% as opportunity shifted, while Mid Cap stayed controlled and Others remained de minimis.

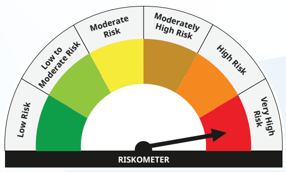
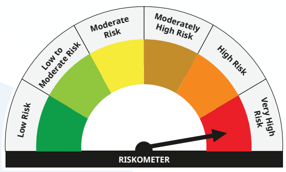
Source: ACE MF market-cap allocation data, 2021-2026. Percentages rounded. For illustration only

# FUND TERMS

| | |
|---|---|
| **Type of cheme** | **An open-ended dynamic equity scheme investing across large cap, mid cap, small cap stocks** |
| **Benchmark** | Nifty 500 Total Return Index (TRI) |
| **Fund Manager** | Mr. Ravneet Singh |
| **Plans / Options** | Regular & Direct · Growth & IDCW |
| **Min. Application** | Rs. 500 and in multiples of Re. 1 thereafter |
| **Min. Sip** | Rs. 500<br>(Weekly/Fortnightly/Monthly/Quarterly);<br>minimum 6 installments |
| **Exit Load** | 1% if redeemed within 15 days of allotment; Nil thereafter |

## Disclaimer & Riskometer ALPHAGREP FLEXI CAP FUND

(An open ended dynamic equity scheme investing across large cap, mid cap, small cap stocks)

| This product is suitable for investors who are seeking*: | Scheme Risk-o-meter | Benchmark Riskometer<br>Nifty 500 Total Return Index (TRI)<br>(As per AMFI Tier I Benchmark) |
|---|---|---|
| • Long-Term Capital Appreciation<br>• Investment in equity and equity related instruments of companies across market capitalization | <br>**The risk of the scheme is Very High** | <br>**The risk of the benchmark is Very High** |

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

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