



All Weather ETF

ALPHANITI WHITE PAPER

All Weather ETF Alphamatter

Strategy Description:

The All Weather ETF Alphamatter is an ETF based strategy which looks to take exposure to 3 primary asset classes, viz., Cash / Fixed Income, Gold and Equity. The Strategy aims to steadily play upon the cyclical nature and the inter-relationship between the above asset classes.

Strategy Weights:

Alphamatter Component	% Weight
Liquid Funds	40%
Gold	20%
Nifty	25%
Nifty Next 50	15%

Suitability / Risk:

This alphamatter is suited towards investors typically with a "Conservative" Risk Profile, i.e., whose tolerance for sharp portfolio draw-downs is limited.

Rebalancing Frequency: Annually on 1st January of each year (If 1st January is a holiday, then on the next trading day)

Rebalancing Methodology:

On rebalancing date, all the constituents are brought back to their original weights.

This would ensure that there is systematic profit booking in any particular asset class on account of significant outperformance while providing an opportunity to increase exposure to the asset class that has underperformed during that period.

Backtesting Results and Findings:

The portfolio of the above ETFs have been extensively back tested from 1st January 2010 upto A Post that all performance data on the platform is based on live data.

The Strategy enjoys low volatility which is ideal for Conservative investors and has seen a max draw-down of 16.28% witnessed during the March 2020 fall in the equity markets. This draw-down was subsequently recovered in 91 days, thereby effectively showcasing the resilience of the strategy.

General Disclaimer and Risk Factors

Alphaniti Fintech Private Limited (hereinafter referred to as "the Company", previously known as "Finaureus Technologies Private Limited") is a SEBI Registered Investment Advisor bearing registration number INA000009481 under SEBI (Investment Adviser) Regulations, 2014. The registered address of the company is 401 & 402, Airawat Building, Plot No. 12B, S. No. 6/1/7, Baner, Pune 411045.

The Company is currently involved in research activities being carried out under a separate division under the Registered Investment Advisor license obtained from SEBI. The Company is not engaged in merchant banking, investment banking or any brokerage services.

The Company has neither been suspended nor debarred from doing business by any Stock Exchange / SEBI or any other authorities; nor has its certificate of registration been cancelled by SEBI at any point of time.

Unless otherwise stated, the percentage returns displayed in any written or marketing material or on the platform www.alphaniti.com are absolute, point to point returns unless otherwise expressly stated. Reports or research material prepared by the company are not to be construed as an offer to buy /sell or the solicitation of an offer to buy / sell any security in any jurisdiction where such offer or solicitation would be illegal.

Reports or research material prepared by the company do not constitute a personal recommendation or take into consideration the particular investment objectives, financial situation, risk profile and needs of individual clients.

The content and data available in the material prepared by the company and on the platform www.alphaniti.com, including but not limited to index value, return numbers and rationale are for information and illustration purposes only.

Charts and performance numbers might include back tested/simulated results calculated via a standard methodology and do not include the impact of transaction fee and other related costs. Data used for calculation of historical returns and other information is provided by exchange approved third party data vendors and has neither been audited nor validated by the Company.

"Back-testing" is the application of a quantitative model to historical market data to generate hypothetical performance during a prior period. Use of back-tested data has inherent limitations including the following:

- The results do not reflect the results of actual trading or the effect of material economic and market conditions on the decision-making process, but were achieved by means of retrospective application, which may have been designed with the benefit of hindsight. Calculation of such back-tested performance data is based on assumptions integral to the model which may or may not be testable and are therefore subject to losses.
- Actual performance may differ significantly from back-tested performance.
- Back-tested results are not adjusted to reflect the reinvestment of dividends and other income and, except where otherwise indicated, may not include the effect of back-tested transaction or slippage costs.
- Back-tested returns do not represent actual returns and should not be interpreted as an indication of such.

Information present in the material prepared by the company and on the platform www.alphaniti.com shall not be considered as a recommendation or solicitation of an investment or investment strategy. Investors are responsible for their investment decisions and are responsible to validate all the information used to make the investment decision. Investor should understand that his/her investment decision is based on personal investment needs and risk tolerance, and information present in the material prepared by the company and on the website of the company is one among many other things that should be considered while making an investment decision.

Past performance does not guarantee future returns and performances of the portfolios created by the company are subject to market risk. Investments in securities market are subject to market risks and investors should read all the related documents carefully before investing. Derivatives are sophisticated investment products. The value of the investments in the Products may be affected generally by factors affecting financial markets, such as price and volume, volatility in interest rates, currency exchange rates, changes in regulatory and administrative policies of the Government or any other appropriate authority (including tax laws) or other political and economic developments.

The investor is requested to take into consideration all the risk factors before actually trading in derivative contracts. While we endeavor to update the information / material on various products and reports created by us, on a reasonable basis, there may be regulatory, compliance or other reasons that prevent us from doing so.

We and our associates, officers, directors, and employees, Research Analyst (including relatives) worldwide may: (a) from time to time, have long or short positions in, and buy or sell the securities thereof, of company(ies) forming part of the products or reports created by the company or (b) may have other potential/material conflict of interest with respect to any company(ies) in various products or reports created by the company. Any such positions of conflict of interest will be appropriately disclosed and dealt with in accordance with applicable law.

Neither the Company or any of its holding company, associate concerns or affiliates or their respective directors, employees or representatives shall be liable for any direct, indirect, special, incidental, consequential, punitive or exemplary damages, including lost profits arising in any way from the information contained in this material.

Any sort of graphical representations, recommendations, feedback and reviews, provided on the platform, are in no way, either a guarantee for the performance of the funds or an assessment of the fund's, or the fund's underlying securities' creditworthiness. The Company does not furnish any guaranties, warranties or representations, express or implied, on products offered through the platform. The Company accepts no liability for any damages or losses however caused, in connection with investments made through the platform.

The Company does not provide any promise or assurance of favorable view for a particular industry or sector or business group in any manner. The investor is requested to take into consideration all the risk factors including their financial condition, suitability to risk return profile and take professional advice before investing. The analysts for various products or reports created by the company certify that all information /material therein accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to company(ies) in various products or reports created by the company. No part of this material may be duplicated in any form and/or redistributed without the prior written consent of the Company.

The information contained on this Platform should not be reproduced or redistributed or passed on directly or indirectly as an advice on behalf of the Company or in any form to any other person or published, copied, in whole or in part, for any purpose.

Incase of any queries and assistance you may write to us at customercare@alphaniti.com or call us on +9156393949.