

# ETF1B – Balanced



## FEES AND CHARGES

|                    |        |
|--------------------|--------|
| Management Fee     | 2.00%  |
| Performance Fee    | 30.00% |
| Subscription Fee   | 0.00%  |
| Highwater Mark     | No     |
| Minimum Investment | -      |

## GENERAL INFORMATION

|                    |                           |
|--------------------|---------------------------|
| ISIN               | -                         |
| Inception Date     | Oct 2017                  |
| Minimum Investment | -                         |
| Liquidity (1)      | Quarterly                 |
| Inv. Style         | Tactical Asset Allocation |
| Base Currency      | EUR                       |

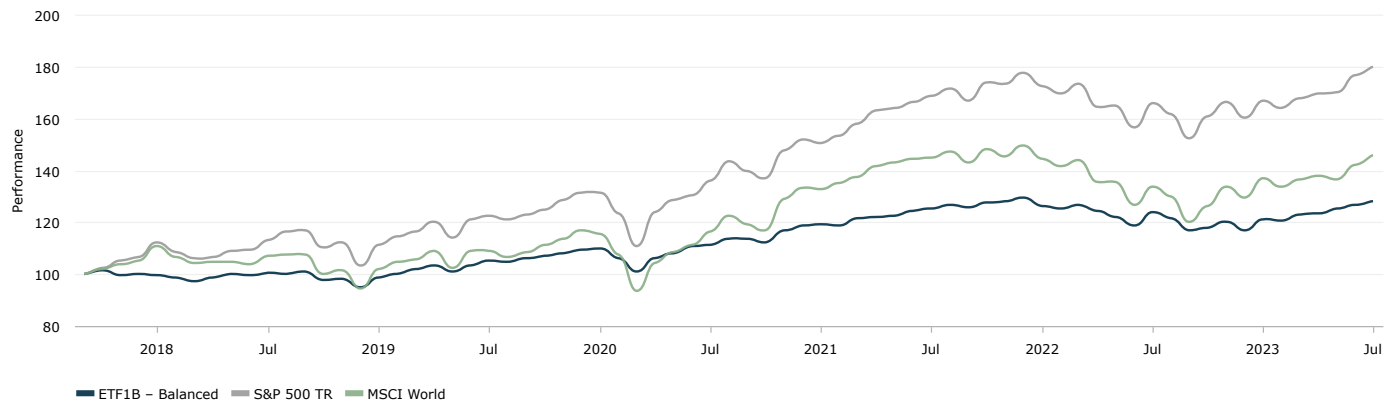
## PERFORMANCE STATISTICS

|                         |        |              |         |
|-------------------------|--------|--------------|---------|
| Total Return Cumulative | 28.22% | Max Drawdown | -12.80% |
| Year To Date            | 11.50% | Sharpe Ratio | 0.64    |

## STRATEGY DESCRIPTION

The investment objective of the portfolio is to generate modest long term capital appreciation with a secondary objective of preserving capital. This portfolio will generally feature significant exposure to global equity and fixed income markets in order to balance the two objectives. The strategy will invest in a universe of more than 130 ETP with more than 250M AUM in EUR currency.

## PERFORMANCE



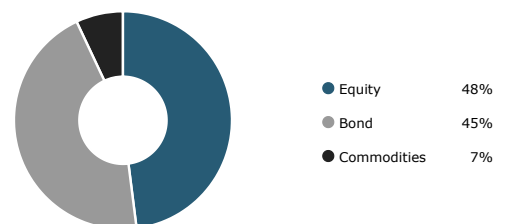
## COMPANY INFO

Aleph Finance is a trading name of Pairstech Capital Management LLP. Pairstech Capital Management LLP is a management company based in London authorized and regulated by the FCA - Financial Conduct Authority - with registration number 477155. Aleph Finance manages collective investment instruments - UCITS and Alternatives funds - and, thanks to accreditation as manager with custodian banks throughout Europe, manages individual mandates adopting both discretionary and quantitative strategies, with the aim of achieving absolute returns, through a complete range of financial instruments.

## RISK RATING



## ASSET CLASS



## RETURN STATISTICS

|                         |         |
|-------------------------|---------|
| Last Month              | 1.54%   |
| Year To Date            | 11.50%  |
| 3 Month ROR             | 4.90%   |
| 12 Months ROR           | 4.25%   |
| 36 Month ROR            | 16.77%  |
| Total Return Cumulative | 28.22%  |
| Total Return Annualized | 4.84%   |
| Winning Months (%)      | 64.29%  |
| Average Winning Month   | 1.70%   |
| Max Drawdown            | -12.80% |

## RISK STATISTICS

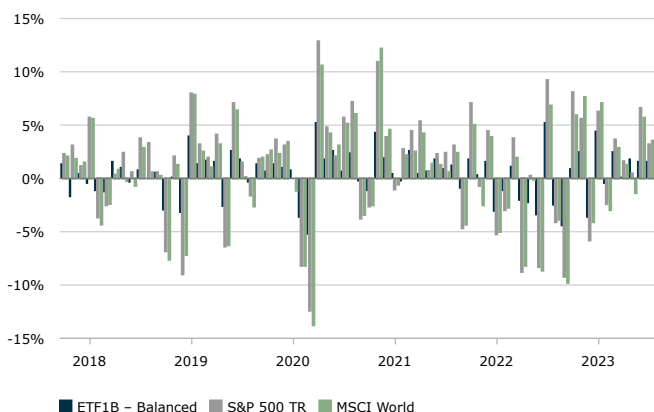
|                               |        |
|-------------------------------|--------|
| Sharpe Ratio                  | 0.64   |
| Sortino Ratio                 | 0.91   |
| Sterling Ratio                | 0.33   |
| Calmar Ratio                  | 0.43   |
| Skewness                      | -0.35  |
| SRR1                          | 4      |
| Standard Deviation Annualized | 7.57%  |
| Downside Deviation            | 1.45%  |
| Average Losing Month          | -1.94% |
| Correlation vs. S&P 500 TR    | 0.89   |

## MONTHLY PERFORMANCE

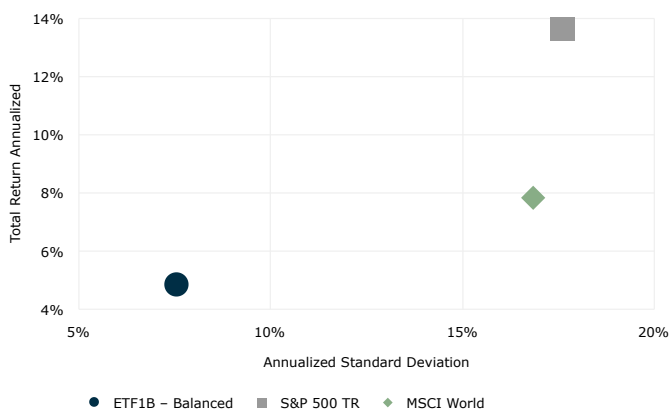
|      | Jan   | Feb   | Mar   | Apr   | May   | Jun   | Jul  | Aug   | Sep   | Oct   | Nov   | Dec   | Year   |
|------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|--------|
| 2023 | 4.43  | -0.46 | 2.47  | 0.16  | 1.80  | 1.56  | 1.54 |       |       |       |       |       | 11.50  |
| 2022 | -3.09 | -1.13 | 1.18  | -1.99 | -2.32 | -3.38 | 5.18 | -2.49 | -4.42 | 0.86  | 2.46  | -3.66 | -12.80 |
| 2021 | 0.45  | -0.20 | 2.58  | 0.49  | 0.71  | 1.87  | 0.88 | 1.23  | -0.92 | 1.81  | 0.37  | 1.64  | 10.91  |
| 2020 | 0.74  | -3.62 | -5.26 | 5.21  | 1.83  | 2.60  | 0.73 | 2.34  | -0.28 | -1.13 | 4.35  | 1.88  | 9.39   |
| 2019 | 3.99  | 1.36  | 1.68  | 1.59  | -2.62 | 2.59  | 1.77 | -0.33 | 1.36  | 0.64  | 1.34  | 1.03  | 14.40  |
| 2018 | -0.50 | -1.11 | -1.27 | 1.63  | 1.03  | -0.39 | 0.84 | -0.01 | 0.55  | -2.98 | 0.14  | -3.20 | -5.27  |
| 2017 |       |       |       |       |       |       |      |       |       | 1.37  | -1.72 | 0.44  | 0.09   |

NOTE: Returns data may be based on backtested, non-real time data or to aggregated live data. See (2) Disclaimer for reference

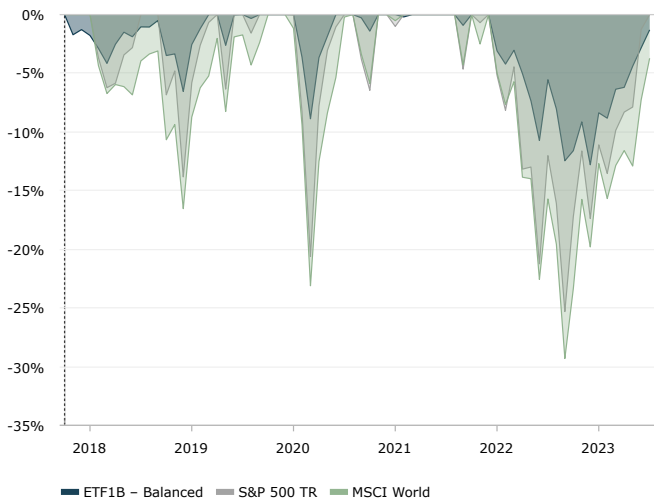
## MONTHLY RETURNS



## RISK/RETURN COMPARISON



## DRAWDOWN



## VOLATILITY (12 MONTHS ROLLING)



There is a substantial risk of loss in trading commodity futures, options and off-exchange foreign currency products. Past performance is not indicative of future results.

(1) Liquidity means how often you can add or remove allocation of your funds to this product.

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The live historical or past simulated performance of each strategy is not a guarantee or an indication of future performance.

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