

Introducing AlphaPredictor®

AlphaPredictor® is an advanced, data-driven forecasting methodology developed by leading academics and seasoned investment practitioners. It provides a **forward-looking view of asset behaviour across the business cycle**, adapting quickly as market conditions change.

AlphaPredictor® helps identify **future top performers** and avoid expected laggards. It is also used for **asset allocation and portfolio construction** selecting the right combination of assets for each stage of the business cycle while staying diversified.

The AlphaPredictor® Insights report

Each report highlights **five funds expected to outperform** and **five expected to underperform** over the next three months within a chosen peer group. It breaks down the **key drivers of expected performance**, including exposures to factors such as Market Beta, Small-Cap Premium, Value Premium and, crucially, **Alpha**.

What sets AlphaPredictor® apart is its ability to separate a manager's Alpha into:

- **All-weather (idiosyncratic) skill** – consistent stock-picking ability
- **Time-varying skill** – the ability to position portfolios effectively across business-cycle changes, often reflected through sector tilts

By linking time-varying skill to economic indicators, AlphaPredictor® provides a **clear view of how a manager is likely to perform in today's or tomorrow's economic environment**.

Benefits for advisers

A quick, evidence-based way to:

- Validate current fund choices
- Explain fund performance to clients
- Identify when a change of fund may add value
- Understand when certain manager styles are likely to work better

Subscription services – please contact us

Advisers and wealth managers can subscribe to gain access to:

Detailed fund skill and performance diagnostics

A breakdown of Alpha and Beta contributions for specific funds, including how changes in macro conditions may affect future performance. Ideal for portfolio health checks and fund selection.

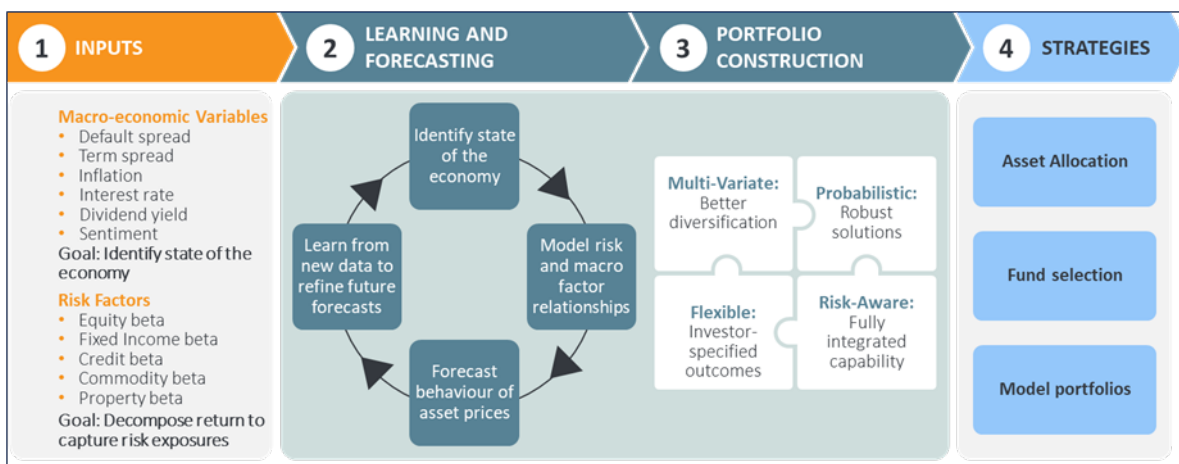
Objective, cost-effective fund screening tools

Build or refresh buy-lists using consistent, evidence-based metrics. Can be used alone or alongside your existing research process.

Data feeds for quantitative teams

For sophisticated users, we can provide **regular AlphaPredictor® datasets** for integration into internal analytics and fund research frameworks.

AlphaPredictor® Methodology



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