

## BCAP ASEAN Quant Equity Fund (BCAP-AQUANT)

### Fund Type / Group Fund

- Equity Fund / Exposed to Local and Foreign Investment Risk
- Group Fund : ASEAN Equity

### Investment Policy and Strategy

- The fund has an investment on equity securities and/or units of CIS, and/or ETF, and/or derivatives to gain exposure to companies listed on stock exchanges within the member countries of the Association of Southeast Asian Nations (ASEAN) or companies operating businesses or benefiting from economic growth in ASEAN countries. This includes ASEAN-based businesses listed on stock exchanges in other countries. The fund will allocate, on average, no less than 80% of NAV. Additionally, the fund will invest in foreign securities, on average, not more than 79% of its NAV.
- The fund's investment advisor will be Chicago Global Capital Pte. Ltd., a company registered in Singapore. The investment advisor will not have any authority to control the management company's operations and will not have decision-making authority over investment management, including securities trading or other related activities.
- The Fund may invest in derivatives for efficient portfolio management or for hedging purposes depending on the discretion of the Fund Managers.
- Investment strategy Active management.

### Risk Level



#### High Risk

Investing mainly in equity on average not less than 80% of NAV in fund's accounting year

### About the Fund

Registration Date 02 May 2025

Dividend Policy None

Maturity None

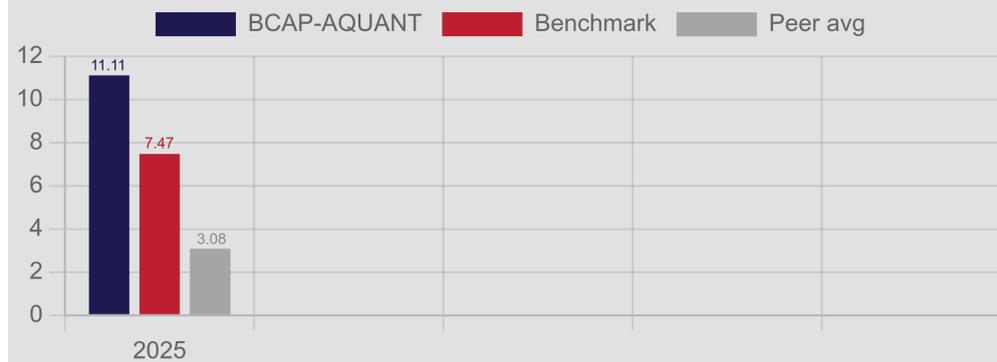
FX Hedging Dynamic Hedged

Performance Fee No

### List of Fund Managers

Mr.Maethee Mekaroonreung (02 May 2025)

### Performance of Fund and Benchmark over the Past 5 Calendar Years (% p.a.)



Note: The fund has not been established for 1 calendar year, so information is not available.

### Benchmarks

MSCI AC ASEAN (USD) 100.00% of NAV adjusted by the exchange rate in order to calculate the Baht return as of the date of calculation of return

The fund's objective is to use the benchmark index as a reference for comparing the fund's performance (Performance Objective).

### Cumulative Performance (% p.a.)

	YTD	3 Month	6 Month	1 Year
BCAP-AQUANT	4.58	5.32	10.30	N/A
Benchmark	5.36	5.39	6.51	N/A
Avg. for similar fund type	3.88	4.56	4.63	N/A
SD of BCAP-AQUANT	8.98	8.18	7.85	N/A
SD of Benchmark	9.59	8.99	9.05	N/A
	3 Year	5 Year	10 Year	Since Inception
BCAP-AQUANT	N/A	N/A	N/A	16.20
Benchmark	N/A	N/A	N/A	13.23
Avg. for similar fund type	N/A	N/A	N/A	N/A
SD of BCAP-AQUANT	N/A	N/A	N/A	7.61
SD of Benchmark	N/A	N/A	N/A	9.74

### Notice

- Investment in a fund is not a cash deposit.
- The fund's past performance does not guarantee future performance.

Anti-Corruption Progress Indicator :

Certified by CAC

Investors may review details about liquidity management tools in the fund's full prospectus.

Full Prospectus



www.bcap.co.th

**Subscription Investment Units****Subscription Dates :**

IPO : 23 – 29 April 2025

- Selling Agent : 8.30 – 15.30 hrs.\*

- Bangkok Bank Mobile Banking : 8.30 – 16.00 hrs.

**After IPO :** Every trading day

- Selling Agent/ Dollar Cost Averaging\* : 8.30 – 15.30 hrs.\*

- Bangkok Bank Mobile Banking : Every day, 24 hrs. a day\*\*

**Minimum Initial Purchase Amount :** 500 Baht**Minimum Subsequent Purchase Amounts :** 500 Baht

\*Depend on each selling agent

\*\*Subscription and redemption order after 4 p.m. onwards or on holiday will be operate in the next trading day

**Redemption Investment Units****Redemption Date :** Every trading day

- Selling Agent : 8.30 – 15.30 hrs.\*

- Bangkok Bank Mobile Banking : Every day, 24 hrs. a day\*\*

**Minimum Redemption Amount :** None**Minimum Outstanding Amount :** None**Period of Acceptance of Redemption :** Within T+5 business days normally money will be received within T+4 business days (T= order date)**Statistics**

Maximum drawdown	-3.82 %
Recovering Period	N/A
FX Hedging	-
Portfolio Turnover Ratio	1.71
Sharpe Ratio	N/A
Alpha	2.97
Beta	0.51

**Fees charged to the Fund** (% of NAV per year)

The following fees may affect unitholders by reducing the return on investment. Accordingly, investors should carefully review the fees before making an investment decision.

Fee	Maximum	Actual
Management	1.20%	1.07%
Trailer fee: Yes		
Total Expense	3.745%	1.760792%

**Note**

- Advisory Fee Maximum : 1.07% Actual : 0.594492%

- The aforementioned fees and expense are inclusive of VAT and any other similar taxes (if any)

- The fund has not yet completed a full accounting period, the section 'Total Expenses' shows only the actual fees charged to the fund (% per year), including the management fee, Trustee fee, and registrar fee. The rates shown do not yet include other expenses (% per year). Other expenses (% per year) will be displayed in the accounting period report.

**Fees Charged to the Unitholders** (% of NAV)

Fee	Maximum	Actual
Front-end	1.07%	1.07%
Back-end	1.07%	Currently not charged
Switching in	Subscription Price will be used which already includes the Front-end Fee	
Switching out	Redemption Price will be used which already includes the Back-end Fee	
Transfer	Baht 50 per 1,000 Investment Units or fraction of 1,000 Investment Units	

**Note**

-Front-end Fee: IPO Actual 0.535% / After IPO Actual 1.07%

- The aforementioned fees and expenses are inclusive of VAT and any other similar taxes (if any).

- Management Company may charge the Front-end Fee and the Back-end Fee to each group of investors differently for more details can be found at other information.

**Foreign Country Exposure**

	% NAV
1. Singapore	26.47
2. Indonesia	24.58
3. Malaysia	16.96

**Top 5 Sectors**

	% NAV
1. Real Estate	15.32
2. Consumer Staples	13.28
3. Financials	11.19
4. Materials	10.13
5. Industrials	8.48

**Proportion of types of assets to be invested**

	% NAV
1. Common Stock	91.05
2. Cash	3.01

**TOP 5 Holding Assets**

	% NAV
1. DCVFMVN30 ETF FUND-DR (E1VFN3001)	5.75
2. RAHARJA ENERGI CEPU PT (RATU IJ)	1.66
3. KEPPEL LTD (KEP SP)	1.64
4. SINGAPORE AIRLINES LTD (SIA SP)	1.51
5. JARDINE CYCLE & CARRIAGE LTD (JCNC SP)	1.48

**Credit Rating**

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## Other information

### Fees Charged to the Unitholders

1. At the rate not more than the percentage of the value of the Investment Units and the Management Company may charge the Front-end Fee and the Back-end Fee to each group of investors differently as follows:

- 1.1) The Management Company will waive the Front-end Fee and the Back-end Fee for provident funds and/or private funds and/or funds under the management of the Management Company.
- 1.2) For customers who do not fall in the category of No. 1.1, the Management Company will charge the Front-end Fee and the Back-end Fee at the rate of 100% of the actual Front-end Fee and the Back-end Fee.

## GLOSSARY

**Maximum Drawdown** the fund's largest percentage loss over the past 5 years (or since inception if the fund has been operating for less than 5 years) measured from peak NAV/unit to lowest NAV/unit during a decline. The Maximum Drawdown helps provide some indication of the risk of potential loss when investing in the fund.

**Recovering Period** the time it takes to regain losses; this data provides information about how long it took to climb back from the largest loss to a former peak.

**FX Hedging** the percentage of foreign investments that are hedged against foreign exchange risk.

**Portfolio Turnover Ratio** illustrates how active the portfolio is traded during a particular period. This is calculated by dividing the value of total purchases in 1 year or the value of total sales in 1 year, whichever is lower, by the fund's average NAV over the same period being measured. A fund with a high Portfolio Turnover ratio denotes that its portfolio managers actively trades the securities in the portfolio; this incurs considerable trading costs which should be taken into consideration in comparison with the performance of fund to ascertain whether the active trading activity is well justified.

**Sharpe Ratio** the ratio between excess return achieved by the fund compared to investment risks taken. It is determined from the difference between the fund's return and the Risk-Free Rate, compared to the fund's volatility (Standard Deviation). The Sharpe Ratio reflects the excess return the fund generates given its risk exposure. A fund with a higher Sharpe Ratio denotes a better-managed fund since it is able to generate a higher return over a similar risk exposure.

**Alpha** excess return generated by the fund when compared to its benchmark index. A high Alpha figure illustrates that the fund is able to achieve a higher return than the benchmark due to the fund managers' ability to select good investments and appropriate timing.

**Beta** magnitude and direction of the performance of securities in the portfolio relative to the market's return. A Beta lower than 1 denotes that the return of the securities in the portfolio is less sensitive to changes in the market's return. A Beta higher than 1 indicates that the return of the securities in the portfolio deviates by a larger magnitude in comparison to changes in the market's return.

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