



BCAP SET Thailand ESG Extra Fund (BCAPSETTHAIESGX)

Fund Type / Group Fund

- Equity Fund / Index Fund / Thai ESGX Fund / SRI Fund / Not Exposed to Foreign Investment Risk
- Group Fund : Equity General

Investment Policy and Strategy

- The fund will invest in equity instruments, with a policy to invest in securities that are components of the underlying index (SET ESG Total Return Index). These are securities listed on the Stock Exchange of Thailand and/or the Market for Alternative Investment (mai) , not less than 80% of NAV, selected by 1. the Stock Exchange of Thailand for their outstanding performance in ESG aspect and/or 2. Stocks of listed companies that have disclosed information about greenhouse gas emissions, management plan and setting goals to achieve the goal of reducing the amount of greenhouse gas emissions in Thailand and/or 3) stocks of listed companies that have enhanced their corporate governance in alignment with the conditions stipulated in the Notification of the Capital Market Supervisory Board, on average in the accounting year. The fund has passive management strategy and may consider to use the Optimization strategy for the fund performance returns that are close to the SET ESG Total Return Index.
- The fund may invest in securities lending, Reverse Repo, or invest in derivatives for Efficient Portfolio Management.
- The fund will not invest in non-investment, unrated securities, Unlisted Securities and Structured Note.
- Investment strategy : Passive Management/Index Tracking with the goal of maintaining a tracking error of no more than 3.00 per year.

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 09 May 2025

Dividend Policy None

Maturity None

List of Fund Managers

Mr.Maethee Mekaroonreung (09 May 2025)

Benchmarks

SET ESG Total Return Index 100.00% of NAV

This Fund aims to compare the performance of mutual funds.

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



Note: In the year of registration if the Fund's operating period is shorter than 1 calendar year, the performance shown will be of the first calendar year since inception date until the last business day.

Cumulative Performance (% p.a.)

	YTD	3 Month	6 Month	1 Year
BCAPSETTHAIESGX	3.23	2.67	5.84	N/A
Benchmark	3.36	2.98	6.56	N/A
Avg. for similar fund type	3.99	1.69	5.23	N/A
SD of BCAPSETTHAIESGX	11.51	11.45	12.46	N/A
SD of Benchmark	11.61	11.62	12.65	N/A
	3 Year	5 Year	10 Year	Since Inception
BCAPSETTHAIESGX	N/A	N/A	N/A	7.95
Benchmark	N/A	N/A	N/A	9.10
Avg. for similar fund type	N/A	N/A	N/A	N/A
SD of BCAPSETTHAIESGX	N/A	N/A	N/A	14.96
SD of Benchmark	N/A	N/A	N/A	15.21

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** : 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**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+2 business days (T= order date)**Statistics**

Maximum drawdown	-12.67 %
Recovering Period	1 Month
Portfolio Turnover Ratio	0.24
Sharpe Ratio	N/A
Alpha	-1.16
Beta	0.98
Tracking Error	N/A
Tracking Difference	N/A

*Depend on each selling agent

** Unitholder may conduct transactions from 2 February 2026 onwards.

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

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

Fee	Maximum	Actual
Management	0.80%	0.642%
Total Expense	2.14%	0.73295%

Note

- 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%	Currently not charged
Back-end		
- 1 year or less	Not more than 1.00% (minimum Baht 50)	Not more than 1.00% (minimum Baht 50)
- Over 1 year	Baht 50 per transaction	Baht 50 per transaction
Switching in		
- under BCAP	Not charged	Not charged
- under other Management Company	Equal to the front-end fee	Not charged
Switching out		
- under BCAP	Not charged	Not charged
- under other Management Company	Baht 200 per transaction	Baht 200 per transaction
Transfer	None	None

Note

- 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.
- The Management Company shall notify the Unitholders at least 7 days prior Before opening the service for switching investment units between the Asset Management Companies its website: www.bcap.co.th and/or any other channel later. For more information, please refer to the prospectus.

Foreign Country Exposure

% NAV

-

Top 5 Sectors

% NAV

1. Financials	26.39
2. Resources	23.72
3. Services	23.43
4. Property & Construction	10.06
5. Technology	6.25

Proportion of types of assets to be invested

% NAV

1. Common Stock	99.18
2. Cash	0.70

TOP 5 Holding Assets

% NAV

1. GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED (GULF)	5.33
2. ADVANCED INFO SERVICE PUBLIC COMPANY LIMITED (ADVANC)	5.33
3. PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY (PTTEP)	5.24
4. PTT PUBLIC COMPANY LIMITED (PTT)	5.20
5. SCB X PUBLIC COMPANY LIMITED (SCB)	4.74

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.

Recovery 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.

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.

Tracking Error: the fund's ability to replicate the performance of its benchmark index is measured as Tracking Error. A low figure shows that the fund can efficiently match the benchmark's movement and generate similar performance. A fund with a high tracking error will generally have average returns that deviate from the benchmark index.

Tracking Difference (TD): the discrepancy between Fund return and Benchmark return.

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