

## BCAP SET Index Fund (BCAP-SET)

### Fund Type / Group Fund

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

### Investment Policy and Strategy

- The fund has passive management strategy with a policy to invest in securities that are components of the underlying index (SET Total Return Index) or Derivatives which the underlying asset is a constituent of the SET Total Return Index, including securities that are in or out of the underlying securities on average in the accounting year, not less than 80% of NAV. and may considers to use the Optimization strategy for the fund performance returns that are close to the SET Total Return Index
- The Fund may invest in derivatives for efficient portfolio management .
- Investment strategy : Passive Management/Index Tracking

### 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 05 April 2021

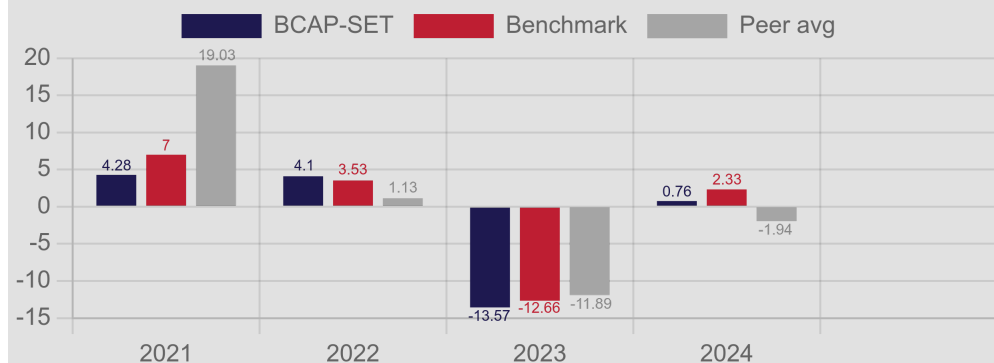
Dividend Policy None

Maturity None

### List of Fund Managers

Mr.Maethee Mekaroonreung (05 April 2021)

### 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

### Benchmarks

SET Total Return Index (SET TRI) 100.00% of NAV

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

	YTD	3 Month	6 Month	1 Year
BCAP-SET	-16.55	-16.55	-19.33	-14.03
Benchmark	-16.15	-16.15	-18.78	-12.79
Avg. for similar fund type	-14.08	-14.08	-18.17	-14.51
SD of BCAP-SET	17.49	17.49	14.81	13.45
SD of Benchmark	16.97	16.97	14.50	13.36

	3 Year	5 Year	10 Year	Since Inception
BCAP-SET	-9.73	N/A	N/A	-5.77
Benchmark	-9.07	N/A	N/A	-4.56
Avg. for similar fund type	-9.81	N/A	N/A	N/A
SD of BCAP-SET	11.96	N/A	N/A	11.85
SD of Benchmark	11.92	N/A	N/A	11.84

### 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

\*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

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

Fee	Maximum	Actual
Management	0.856%	0.642%
Total Expense	3.21%	0.8283%
Note		
- The aforementioned fees and expenses are inclusive of VAT and any other similar taxes (if any)		
- The expenses are the rates based on the current fiscal year. For more information, please refer to the prospectus.		

Fees Charged to the Unitholders (% of Sale Value)

Fee	Maximum	Actual
Front-end	1.07%	Currently not charged
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		
- 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.		

Proportion of types of assets to be invested

	% NAV
1. Common Stock	94.49
2. Infrastructure Fund	2.01
3. Real Estate Investment Trust	1.76
4. Cash	0.79

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+3 business days (T= Order Date)

TOP 5 Holding Assets

	% NAV
1. PTT PUBLIC COMPANY LIMITED (PTT)	6.33
2. DELTA ELECTRONICS (THAILAND) PUBLIC COMPANY LIMITE (DELTA)	5.69
3. ADVANCED INFO SERVICE PUBLIC COMPANY LIMITED (ADVANC)	5.58
4. GULF ENERGY DEVELOPMENT PUBLIC COMPANY LIMITED (GULFI)	3.96
5. AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED (AOT)	3.74

Statistics

Maximum drawdown	-28.34 %
Recovering Period	N/A
Portfolio Turnover Ratio	1.59
Sharpe Ratio	-0.93
Alpha	-2.19
Beta	1.00
Tracking Error	1.18 %
Tracking Difference	-1.23 %

Foreign Country Exposure

	% NAV
-	

Top 5 Sectors

	% NAV
1. Services	22.31
2. Resources	20.08
3. Financials	18.24
4. Technology	17.48
5. Property & Construction	8.20

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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