

# CAPITAL ALLIANCE QUANTITATIVE EQUITY FUND

An Open Ended Fund invested in a diversified portfolio of equities and government securities



**LKR 4.02 Billion**  
**ASSETS UNDER MANAGEMENT**

as at 29 February 2024



**0.8%**  
**NET RETURN (YEAR TO DATE)**

as at 29 February 2024



**0.0%**  
**COMPARABLE BENCHMARK -  
ASPI YEAR TO DATE RETURN**

as at 29 February 2024



**-1.0%**  
**S&P 20 ,YEAR TO DATE RETURN**

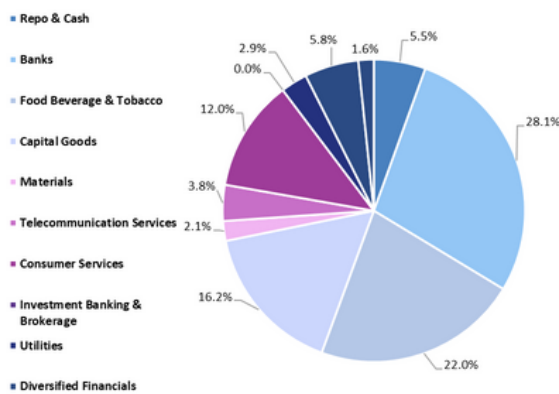
as at 29 February 2024

In February 2024 the return on Colombo Stock Exchange with ASPI increased by 3.3% while S&P 20 increased by 4.9% for the month. The CAL Quantitative Equity Fund increased by 4.6% in the month of February. During the last week of the month, the ASPI and S&P 20 indices have a Year-to-Date earning of 0.0% and -0.1%, respectively.

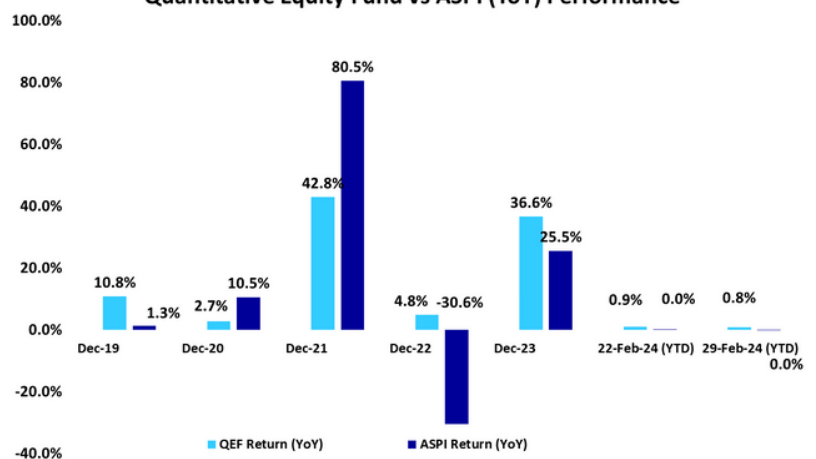
In 2022, the fund took a de-risking approach, which was eased off toward the later part of the year. In the beginning of 2023 fund exposure to equities was 42.25%. We believe that since then, the macro uncertainties that stemmed from sovereign bond payments and tightening liquidity in the market, have dissipated. We have since increased exposure to equities by 94.46%

The team is closely monitoring all new developments and positioned well to enter the equity market at attractive valuations.

Equity Exposure & Portfolio Breakdown



Quantitative Equity Fund vs ASPI (YoY) Performance



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Capital Alliance Investments Limited ("CALI") is a firm licensed by the Securities & Exchange Commission with expertise in Debt & Equity Markets, offering wealth management services since 2007. CALI is one of the largest wealth managers in the industry.