

CAPITAL ALLIANCE QUANTITATIVE EQUITY FUND

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



LKR 4.3 Billion
ASSETS UNDER MANAGEMENT

as at 30 September 2024



9.9%
NET RETURN (YEAR TO DATE)

as at 30 September 2024



11.3%
COMPARABLE BENCHMARK -
ASPI YEAR TO DATE RETURN

as at 30 September 2024



12.5%
S&P 20 , YEAR TO DATE RETURN

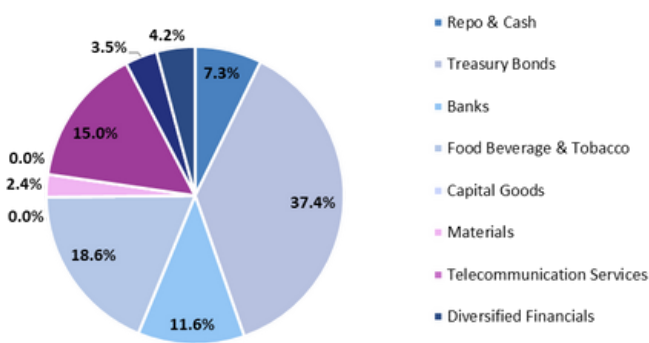
as at 30 September 2024

In September 2024 the return on Colombo Stock Exchange with ASPI increased by 9.1% while S&P 20 increased by 12.9% for the month. The CAL Quantitative Equity Fund increased by 5.8% in the month of September. During the last week of the month, the ASPI and S&P 20 indices have a Year-to-Date earning of 4.4% and 3.0%, respectively.

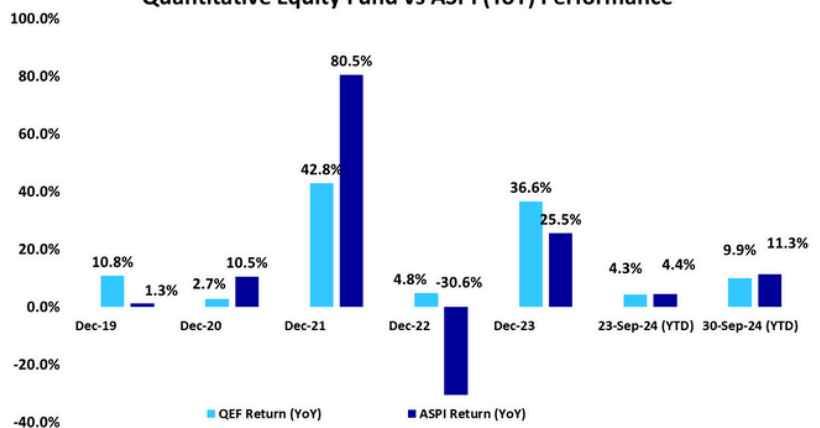
In 2022, the fund took a de-risking approach, which was eased off toward the later part of the year. In the beginning of 2023 fund exposure to equities was 42.25%. We believe that since then, the macro uncertainties that stemmed from sovereign bond payments and tightening liquidity in the market, have dissipated. We have since increased exposure to equities by 55.4%.

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



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.

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