Siddhartha Capital Limited
Siddhartha MUTUAL FUND

FACTSHEET
Aswin 2083

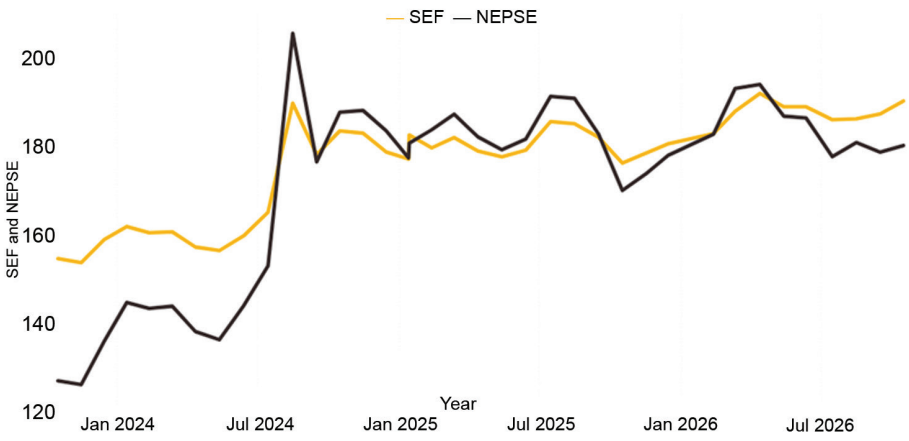
Siddhartha Equity Fund (Close-ended Mutual Fund)

Investment Objective
The objective of the fund is to deliver stable returns through a diversified portfolio of securities while ensuring prudent risk management.

Investment Philosophy
Our investment philosophy is centered on value creation through disciplined portfolio management. We aim to provide consistent dividends that reflect stable and reliable performance. At the same time, we focus on minimizing risk to protect the fund. By aligning these objectives, we pursue sustainable long-term growth for our investors.

Investment & Research Team	Joined Firm	Years in Industry
Nirajan Karki, Chief Investment Officer	2015	11 years
Sagan Rajopadhyaya, Senior Research Analyst	2018	8 years

*Team composition is subject to change at any time without prior notice.



The chart illustrates the unadjusted NAV trend over a 36-month period.

Fund Performance V/S Benchmark	SEF	Benchmark
One Months	2.76%	0.83%
Three Months	14.05%	1.40%
One year	14.80%	5.91%
Two years	5.53%	-3.96%
Since inception	90.30%	80.33%

The performance and benchmark have been calculated from the allotment date of SEF to the present, assuming an initial investment of NPR 10,000 during the New Fund Offer (NFO). Fund performance over one- and two-year periods reflects the NAV performance over the respective trailing periods. Where applicable, the performance figures incorporate dividends distributed by the fund.

Fund Details	
Existing Fund Size	NPR 1.50 Billion
Existing Units	150,000,000
Par Value	10

Fund Facts	
Allotment Date	9th November 2017
Index on 9/11/2017	1,460.73
Benchmark*	NEPSE Index
Total AUM	1.61 Billion
NAV per Unit	10.78

Charges %	
Fund Management Fee	1.50%
Depository Fee	0.20%

Statistical Data	
Fund Beta	0.61
Equity Beta	0.88
Equity Position	68.93%
Herfindahl-Hirschman Index	0.053
Monthly Turnover Ratio	4.98%

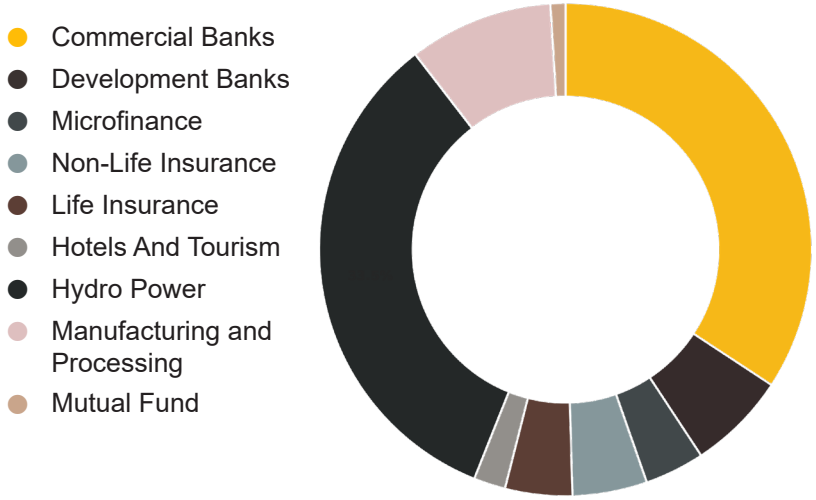
Quantative Data	
Standard Deviaiton	
SEF	13.31%
Benchmark	24.83%
Risk-free-rate	3.04%
Sharpe Ratio (SEF)	1.04
Sharpe Ratio (NEPSE)	0.33
Maximum Draw-down	-3.07%
Information Ratio	-13.22%
Treynor ratio	39.75%

Investor Profile Suitability
This product is designed for investors with a mid to long-term investment horizon seeking wealth appreciation through a equity portfolio of investments.

Top 20 Exposure

Company	%	Sector	Company	%	Sector
EBL	8.29%	Commercial Banks	USHEC	2.60%	Hydro Power
TAMOR	6.28%	Hydro Power	SARBTM	2.58%	Manufacturing And Processing
NMB	4.66%	Commercial Banks	SHINE	2.55%	Development Banks
SAHAS	4.19%	Hydro Power	GBIME	2.33%	Commercial Banks
GVL	3.60%	Hydro Power	SHIVM	2.26%	Manufacturing And Processing
NLICL	3.03%	Life Insurance	PCBL	1.63%	Commercial Banks
SMHL	2.91%	Hydro Power	UNL	1.50%	Manufacturing And Processing
MEN	2.87%	Hydro Power	CGH	1.44%	Hotels And Tourism
LSL	2.83%	Commercial Banks	NUBL	1.40%	Microfinance
KBL	2.80%	Commercial Banks	SPIL	1.31%	Non Life Insurance

The equity weightage reported above is the weight of a particular script as a percentage of the total NAV.



Sector	SEF	Market
Commercial Banks	34.25%	25.44%
Development Banks	6.48%	4.50%
Finance	0.00%	1.70%
Microfinance	3.92%	7.62%
Non-Life Insurance	4.91%	4.17%
Life Insurance	4.40%	7.95%
Hotels And Tourism	2.09%	3.17%
Hydro Power	33.51%	17.80%
Others	0.00%	7.99%
Manufacturing And Processing	9.47%	8.73%
Investment	0.00%	6.85%
Trading	0.00%	4.09%
Mutual Fund	0.98%	0.00%

The sectoral weightage reported above is the weightage of a particular sector as a percentage of total equity.

Risk and Reward Profile

SEF is a pure equity fund designed for investors seeking long-term capital growth and consistent dividend income, with a moderate risk profile. The fund's performance is influenced by broader market trends and sector-specific developments. While past performance is not indicative of future results, SEF is strategically managed to balance growth potential with effective risk management.

IMPORTANT INFORMATION

This material is provided for informational purposes only and does not constitute an offer, solicitation, or recommendation to buy or sell any specific security or to adopt any particular investment strategy. Investors should note that diversification does not guarantee protection against losses.

Performance of the scheme is calculated incorporating cash dividend.

INDEX INFORMATION

The NEPSE Index measures the overall performance of the Nepali stock market. Although it is commonly used as a benchmark for investment products, it does not account for any expenses, fees, or sales charges. The index remains fully invested at all times and reflects both positive and adverse movements across its constituent sub-indices. While the NEPSE Index is reported as a benchmark for the fund, it is used solely as a relative reference point. The fund does not aim to outperform the index in either the short term or the long term.

DEFINITIONS

Fund size refers to the total issued units multiplied by the par value. **Assets Under Management (AUM)** represent the total value of assets managed by the fund, including equity investments, cash, marketable securities, and receivables, net of liabilities. **Allotment date** is the date on which units of SEF were allocated to unit holders. **Benchmark** is the NEPSE Index. **Fund beta** measures the sensitivity of the fund's NAV to the overall market, while **equity beta** reflects the sensitivity of the fund's equity investments to the market. **Equity position** indicates the proportion of the fund's NAV invested in equity securities at a given date. **Herfindahl-Hirschman Index (HHI)** measures portfolio concentration:HHI < 0.10 indicates very low concentration (diversified fund), 0.10–0.18 moderate (active fund), >0.18 high (focused fund), and >0.25 very high (thematic or conviction fund). **Turnover ratio** indicates the frequency at which a mutual fund's portfolio holdings are bought and sold over a given period. **Standard deviation** represents the annualized volatility of monthly NAV changes since inception. **Sharpe ratio** reflects the fund's risk-adjusted excess return over the risk-free rate, reported on a one-year trailing basis. **Risk-free rate** is based on the yield of 365-day treasury bills. **Maximum drawdown** measures the largest decline in NAV from peak to trough over a one-year period. **Information Ratio:** Measures the Fund's excess return relative to its benchmark per unit of active risk. **Treynor Ratio:** Measures the Fund's excess return over the risk-free rate per unit of systematic risk (beta).