

Krungsri Total Return Bond Fund

KF-TRB

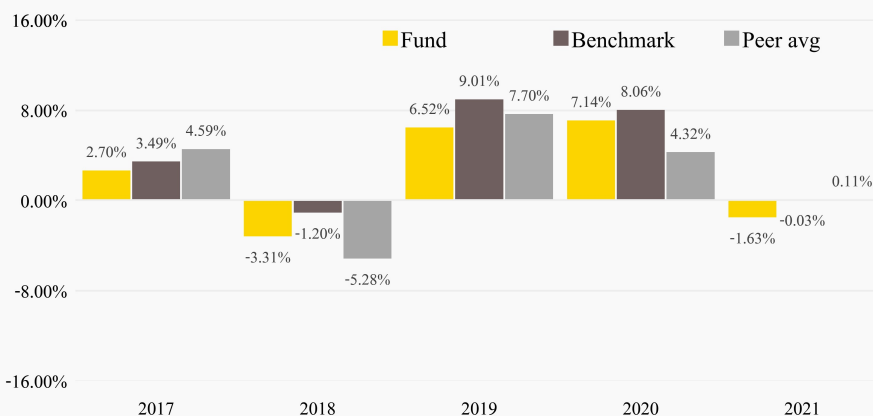
Fund Type

- Fixed Income Fund/ Feeder Fund
- Fund investing primarily offshore with foreign investment related risks
- AIMC Category : Global Bond Fully F/X Hedge

Investment Policy and Management Style

- The fund invests in PIMCO Total Return Bond Fund, the master fund, at least 80% of NAV in average of an accounting period.
- The master fund invests at least two-thirds of fund assets in debt instruments worldwide.
- - The management company of the master fund is PIMCO Funds: Global Investors Series plc.
- The fund aims to track investment return of the Master Fund (Passive management/ Index tracking)
- The master fund aims to generate higher return than the benchmark (Active management)
- The exchange rate risk is hedged at least 90% of the foreign investment value.

Calendar year performance



Fund performance (%)

	YTD	3M	6M	1Y *
Fund return	-19.00	-8.68	-9.37	-18.94
Benchmark	-16.27	-8.18	-7.66	-16.46
Peer Group	-12.62	-5.17	-6.20	-12.16
Standard Deviation of Fund	7.12	7.59	7.48	6.73
Standard Deviation of Benchmark	7.70	8.76	8.25	7.27
	3Y *	5Y *	10Y *	Since Inception
Fund return	-5.32	-2.58	-0.19	0.74
Benchmark	-3.52	-0.37	1.77	2.54
Peer Group	-2.87	-1.51	0.29	N/A
Standard Deviation of Fund	5.40	4.59	3.94	3.82
Standard Deviation of Benchmark	5.55	4.83	4.09	4.00

* All periods longer than one year are annualized.

Peer Group fund category : Global Bond Fully F/X Hedge

Risk spectrum



Low to Moderate Risk

Investing in government bonds, private sector debentures, with non-investment grade/unrated securities of not exceeding 20% of NAV

Fund Information

Fund launch date	14 October 2010
Dividend policy	None
Fund duration	Indefinite

Fund Manager

Mr.Jaturun Sornvai (13 September 2011)

Mr.Pongsun Anurat (17 July 2017)

Benchmark

Bloomberg US Aggregate Index in US currency adjusted with operating cost of currency hedging for conversion to Thai Baht.

Disclaimer

- Investment in mutual fund is not a deposit.
- Past performance is not guarantee of future results.

Krungsri Asset Management Co.,Ltd. is cerified by CAC.

Morningstar Rating **★★★★** (As of 30 Sep 2022)

Further information about
Liquidity Risk Management tools
investors can be sourced from
Full prospectus.

Full Prospectus



www.krungsriasset.com

Subscription		Redemption		Statistical Information	
Period: Every fund's dealing day		Period: Every fund's dealing day		Maximum Drawdown	
Opening hours: 08:30 - 15:30		Opening hours: 08:30 - 15:30		-20.90 %	
Minimum initial subscription: 500 Baht		Minimum redemption: 500 Baht or 50 units		Recovering Period	
Minimum subsequent subscription: 500 Baht		Minimum holding balance: 50 units		0.00	
		Payment Period: Not exceed 5 working days following the NAV calculation date but in general practice, the payment date will be 3 working days after the execution day (T+3)		FX Hedging	
				95.30 %	
				Portfolio Turnover Ratio	
				26.71 %	
				Portfolio Duration	
				5 Years 7 Months 24 Days	
				Yield to Maturity	
				6.24	
Fees Charged to the Fund (% p.a. of NAV)				Portfolio Breakdown (% NAV)	
Fees		Not over		Actual	
Management		1.0700		0.6688	
Total		1.6050		0.8763	
Remark					
The master fund rebates approximately 50% of its management fee to the feeder fund.					
Fees Charged to Unitholders (% of trading value)					
Fees		Not over		Actual	
Subscription		Not exceeding 1.50		.	
< 100 million Baht		-		Actual charge 0.75	
100 million Baht and over		-		Actual charge 0.50	
300 million Baht and over		-		Actual charge 0.25	
Redemption		None		None	
Switch - In		Not exceeding 1.50		Same as front-end fee	
Switch - Out		None		None	
Transfer		10 Baht per 1,000 units		10 Baht per 1,000 units	
Remark					
- All above mentioned fees are inclusive of Value Added Tax or Specific Business Tax or other					
Top Five Holdings (% of NAV)					
Holding		% NAV			
FNMA TBA 3.0% AUG 30YR		10.00			
FNMA TBA 3.5% AUG 30YR		5.60			
US TREASURY BOND		3.10			
FNMA TBA 3.0% JUL 30YR		3.10			
US TREASURY BOND.		2.90			
Master Fund information as of 30 June 2022					
The Master Fund information (The master fund that the fund invests more than 20% of its NAV)					
Fund name : PIMCO Total Return Bond Fund, ISIN code : IE00B11XZ988					
Class E acc Bloomberg code : PTRBDFE ID					

- Investors can purchase unit linked insurance from this fund through the specified insurer. Purchase of unit-linked fund may be subject to certain restrictions and practice. Investors should study the policy details of the unit linked fund prior to making an investment decision.

Definitions

Maximum Drawdown: The maximum percentage of loss of a fund over the past 5 years (or since inception if the fund has been established for less than 5 years). It is measured from the highest value of the fund's NAV per unit to the lowest value during the period that the NAV per unit is depreciating. The Maximum drawdown is used to assess the risk of possible loss that could occur from investing in a fund.

Recovering Period: A duration of time that let the investors know how long it will take for a fund to recover from a peak of loss to the original level of investment.

FX Hedging: Percentage of foreign currency denominated assets in the investment portfolio that are hedged against foreign exchange risk.

Portfolio Turnover Ratio: The trading frequency of assets in the investment portfolio during a certain period of time. It is calculated by taking either the total amount of new securities purchased or the number of securities sold (whichever is less) over a period of one year, divided by the average net asset value (NAV) of the fund over the corresponding period. A fund with high portfolio turnover indicates that the securities in the portfolio are frequently traded by the fund manager and hence high securities dealing cost. Therefore, investors must take into consideration the performance of the fund in order to determine the cost worthiness of such securities trading transactions.

Sharpe Ratio: A ratio between the excess return of a fund and the risk of investment. The Sharpe ratio reveals the average investment return, minus the risk-free rate of return, divided by the standard deviation of returns for the fund. The Sharpe ratio reflects the extra return that should be received by the fund to compensate the amount of risk taken in investment. The fund with a higher Sharpe ratio is considered superior to other funds in terms of management efficiency since it provides higher excess return under the same risk level.

Alpha: The excess return of a fund relative to the return of a benchmark index. A fund with high alpha indicates that it is able to beat the performance of its corresponding benchmark which is a result of the capabilities of the fund manager in selecting appropriate securities for investment or making investment in a timely manner.

Beta: A measure of the degree and direction of volatility of the rate of return of assets in the investment portfolio of the fund compared to the changes in the overall market. A beta of less than 1.0 implies that the rate of return of the fund's assets is less volatile than that of the securities in the broader market whereas a beta of greater than 1.0 implies that the rate of return of the fund's assets is more volatile than that of the broader market.

Tracking Error: An indication of how efficient the actual performance of the fund can replicate its corresponding benchmark. A low tracking error implies that the fund has the efficiency to generate a return on investment close to the benchmark return whereas the higher tracking error, the more divergence of the fund from its benchmark.

Yield to Maturity (YTM): The rate of return earned from a debt instrument that is held by the investor until its maturity date. It is calculated from the total coupon payments to be received throughout the maturity of the instrument plus the principal repayments, converted into present discounted value. The YTM is used to measure the rate of return of a fixed income fund by weighting the average yield of each debt instrument in the portfolio. Since YTM is expressed as an annual percentage, it can be used for performance comparison between different fixed income funds with a held-to-maturity investment policy which have similar investment characteristics.

Krungsri Asset Management Company Limited

1st-2nd Zone A, 12th, 18th Zone B Floor Ploenchit Tower
898 Ploenchit Road, Lumpini, Pathumwan, Bangkok 10330

Tel. 0 2657 5757 Fax. 02 657 5777

Website: www.krungsriasset.com