

Krungsri Japan Equity Index Hedged FX Fund-I

Institutional Investor Class

KFJPINDX-I

Fund Type

- Equity Fund/ Feeder Fund
- Fund investing primarily offshore with foreign investment related risks
- AIMC Category : Japan Equity

Investment Policy and Management Style

- Minimum 80% of NAV in average of fund accounting year are invested in the master fund named, NEXT FUNDS Nikkei 225 Exchange Traded Fund.
- The master fund invests in constituent stocks in Nikkei 225 index. The investment objective is to replicate the investment return of Nikkei 225 index.
- The fund aims to track investment return of the Master Fund (Passive management / Index tracking) - The master fund aims to track investment return of Index (Index tracking)
- The Fund will enter into a forward contract to hedge against the exchange rate risk at least 90% of foreign investment value and to enhance efficiency portfolio management.

Calendar year performance

* No calendar year performance shown for the fund incepted this year.

Subscription

Period: Every fund's dealing day

Opening hours: 08:30 - 12:00

Minimum initial subscription: 500 Baht

Minimum subsequent subscription: 500 Baht

Redemption

Period: Every fund's dealing day

Opening hours: 08:30 - 12:00

Minimum redemption: 500 Baht or 50 units

Minimum holding balance: 50 units

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)

Fees Charged to the Fund (% p.a. of NAV)

| Fees | Not over | Actual |
|------------|----------|--------|
| Management | 2.1400 | 0.8025 |
| Total | 4.6545 | 1.0404 |

Risk spectrum



High Risk

Investing mainly in equity on average no less than 80% of NAV in fund's accounting year

Fund Information

| | |
|-------------------------|-----------------|
| Fund launch date | 31 March 2017 |
| Share class launch date | 2 December 2021 |
| Dividend policy | None |
| Fund duration | Indefinite |

Fund Manager

Mr.Jaturun Sornvai (2 December 2021)

Mr.Chusak Ouypornchaisakul (2 December 2021)

Disclaimer

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

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

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

Full Prospectus



www.krungsriasset.com

Statistical Information

| | |
|--------------------------|--------|
| Maximum Drawdown | N/A |
| Recovering Period | N/A |
| FX Hedging | N/A |
| Portfolio Turnover Ratio | 0.00 % |
| Sharpe Ratio | N/A |
| Alpha | 0.00 % |
| Beta | N/A |

Fees Charged to Unitholders (% of trading value)

| Fees | Not over | Actual |
|------------------------------------|-------------------------|-------------------------|
| Subscription | Not exceeding 2.00 | Waived |
| Redemption | Not exceeding 2.00 | Waived |
| Switch - In | Not exceeding 2.00 | Waived |
| Switch - Out | Not exceeding 2.00 | Waived |
| Transfer | 10 Baht per 1,000 units | 10 Baht per 1,000 units |
| Early redemption or switch out fee | None | None |
| Brokerage Fee | Not exceeding 0.50 | Waived |

Remark

- All above mentioned fees are inclusive of Value Added Tax or Specific Business Tax or other
- The Management Company reserves the right to waive the switching fee in the case of Switching transactions between classes of this fund at its discretion.

Top Five Holdings (% of NAV)

| Holding | % NAV |
|-------------------------|-------|
| Fast Retailing Co., Ltd | 7.70 |
| Tokyo Electron Limited | 7.40 |
| Softbank Group Corp. | 4.00 |
| KDDI Corporation | 3.40 |
| Fanuc Corporation | 2.60 |

Master Fund information as of 31 May 2022

Portfolio Breakdown (% of NAV)

| Breakdown | % NAV |
|-----------|-------|
| N/A | |

Country Allocation of Master fund

| Country | % NAV |
|---------|--------|
| Japan | 100.00 |

Master Fund information as of 31 May 2022

Sector/Asset Allocation of Master fund

| Sector/Asset | % NAV |
|-----------------------------|-------|
| Others | 37.00 |
| Electric Appliances | 24.60 |
| Information & Communication | 12.00 |
| Retail Trade | 9.30 |
| Chemicals | 7.40 |
| Pharmaceutical | 6.90 |

Master Fund information as of 31 May 2022

The Master Fund information (The master fund that the fund invests more than 20% of its NAV)

Fund name : NEXT FUNDS Nikkei 225 **ISIN code : JP3027650005**
Exchange Traded Fund (ETF) **Bloomberg code : 1321 JP**

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.

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