Krungsri Asset Management Co., Ltd.

As of 30 September 2026

Krungsri Enhanced SET Thailand ESG Fund-A

ThaiESG Accumulation Class

KFTHAIESGA

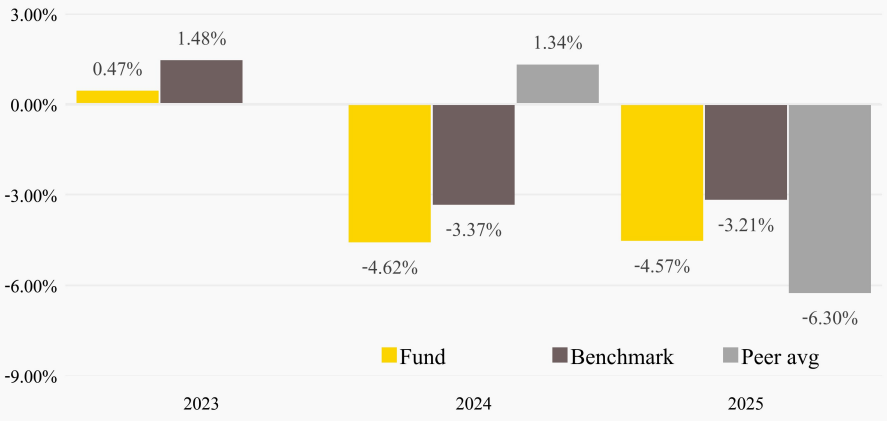
Fund Type

- Equity Fund / SRI Fund / ThaiESG Fund / Cross Investing Fund
- Fund investing onshore and offshore with foreign investment related risks
- AIMC Category : Equity Large Cap

Investment Policy and Management Style

- The Fund invest minimum 80% of its NAV in average in each fiscal year are in listed stocks in the SET and/or MAI that has been selected by SET as being outstanding in the environment or ESG and/or have disclosed information about greenhouse gas emissions, management plan and setting goals to achieve the goal of reducing the amount of greenhouse gas emissions in Thailand and/or shares of companies that have enhanced their corporate governance in alignment with the conditions stipulated in the Notification of the Capital Market Supervisory Board. Please refer to the investment objective and investment universe related to ESG concerns in the section of "Other Information".
- The remaining portion may be invested in other securities or assets permitted by the SEC Office including the investment tokens with the features as stipulated in the Notification of the Capital Market Supervisory Board.
- The fund may invest no more than 20% of NAV in average of fund accounting year in other units of mutual funds under management of the Company.
- The Fund may invest in Derivatives to enhance efficiency portfolio management and hedge against risk from investment.
- The Fund aims to seek better returns than the benchmark (Active management).

Calendar year performance



* For the year when the fund incepted, the calendar year performance is the cumulative return from an inception date to year end.

Risk spectrum

Low risk | 1 | 2 | 3 | 4 | 5 | **6** | 7 | 8 | High risk

High Risk

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

Fund Information

Fund launch date	**20 December 2023**
Share class launch date	**20 December 2023**
Dividend policy	**None**
Fund duration	**Indefinite**
FX hedging	**Dynamic hedging**

Fund Manager

Mr.Thalit Choktippattana (20 December 2023)

Mr.Satit Buachoo (20 December 2023)

Benchmark

SET ESG Total Return Index : 100.00%

(It is an index that reflects investments in the stocks of sustainable companies which incorporate ESG factors into their business strategy. Related information can be accessed via https://www.set.or.th/th/market/index/setesg/profile.)

Benchmarking objective: The Management Company uses such index as a benchmark for fund performance comparison.

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

Fund performance (%)

	YTD	3M	6M	1Y *
Fund return	29.93	5.32	15.49	29.34
Benchmark	30.20	5.68	16.00	30.70
Peer Group	27.20	1.17	10.73	27.18
Standard Deviation of Fund	15.47	11.57	11.44	14.94
Standard Deviation of Benchmark	14.99	11.55	11.16	14.46

	3Y *	5Y *	10Y *	Since Inception
Fund return	N/A	N/A	N/A	6.40
Benchmark	N/A	N/A	N/A	7.90
Peer Group	N/A	N/A	N/A	N/A
Standard Deviation of Fund	N/A	N/A	N/A	15.87
Standard Deviation of Benchmark	N/A	N/A	N/A	15.39

* All periods longer than one year are annualized.

Peer Group fund category : Equity Large Cap

Statistical Information

Maximum Drawdown	-27.92 %
Recovering Period	10 Months 15 Days
FX Hedging	N/A
Portfolio Turnover Ratio	0.34
Sharpe Ratio	0.31
Alpha	-1.50 %
Beta	1.02
Tracking Error	N/A

Portfolio Breakdown (% NAV)

Equity and Unit Trusts	97.75
Other Assets	4.22
Deposits and Fixed Income Instruments issued by Financial Institutions	1.64
Other Liabilities	-3.60

Sector Allocation (% NAV)

Energy & Utilities	23.19
Banking	20.57
Commerce	9.16
Transportation & Logistics	7.76
Property Development	5.64

Subscription

Period: Every fund's dealing day

Opening hours: 08:30 - 15:30

Minimum initial subscription: 500 Baht

Minimum subsequent subscription: 500 Baht

Redemption

Period: Every fund's dealing day

Opening hours: 08:30 - 15:30

Minimum redemption: None

Minimum holding balance: None

Payment Period: Not exceed 5 working days after the execution day 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)

These fees may reduce investment returns. Investors are advised to consider these fees carefully before investing.

Fees	Not over	Actual
Management	**2.1400**	**0.6955**
Trailer fee: Yes		
Total	**4.6545**	**0.8866**

Remark

(1) In case of investment in units of a mutual fund under the management of the company (cross investment fund), the Management Company shall not double charge a management fee to an Invested fund.

(2) The trailer fee is a part of the management fee.

Fees Charged to Unitholders (% of trading value)

The fees below are charged directly to investors upon each subscription, redemption, or switching transaction.

Fees	Not over	Actual
Subscription	2.00	Waived
Redemption	2.00	Waived
Switch - In	2.00	Waived
Switch - Out	2.00	Waived
Transfer	None	None
Early redemption or switch out fee	0.50	0.50 if holding period less than 3 years

Remark

- All above mentioned fees are inclusive of Value Added Tax or Specific Business Tax or other taxes.
- In case of investment in units of a mutual fund under the management of the company (cross-investment fund), the Management Company shall not double charge a front-end fee and/or back-end fee to an Invested fund.
- The management company, at its discretion, may adjust the actual fee charged in accordance with the strategy or operating expenses.
- The Management Company will not charge exit fee between ThaiESG Fund under the Management Company and/or between other asset management company.

Top Five Holdings (% of NAV)

Holding	% NAV
Gulf Development Plc.	5.63
Airport of Thailand Plc.	5.31
Krung Thai Bank Plc.	4.78
PTT Exploration and Production Plc.	4.73
Kasikorn Bank Plc.	4.61

Other Information

- Objective of Sustainable Investment: The Fund shall focus investing in the stocks of companies established under Thai laws that have been selected as outstanding in terms of environmental or ESG (environmental, social and governance) considerations by high reliability organizations or institutions such as the Stock Exchange of Thailand, etc., and/or companies with a target to achieve the goals for reducing greenhouse gas (GHG) emissions of the country and/or shares of companies that have enhanced their corporate governance. All the above stocks to be invested by the Fund must be listed on the Stock Exchange of Thailand (SET) and/or the Market for Alternative Investment (mai).
- Investment Universe: The Fund shall invest on average no less than 80% of its NAV during an accounting year primarily in the stocks of companies established under Thai laws that have been selected as outstanding in terms of environmental or ESG considerations by high reliability organizations such as the Stock Exchange of Thailand and/or companies that disclose information, management plans, and targets to achieve the goals for reducing GHG emissions of the country, as well as arranging for a third-party verifier recognized by the SEC Office to conduct carbon footprint verification and/or shares of companies that have enhanced their corporate governance. Apart from the average investment ratio of at least 80% of the Fund's NAV during an accounting year as mentioned above, the fund manage team may consider investing the remaining portion in the securities other than the afore-mentioned securities provided that such securities have the qualifications in accordance with the internal guidelines on ESG stock analysis and selection criteria stipulated by the Management Company. The Fund may diversify investment in multiple industrial sectors without a sector limit.
- The Management Company shall comply with the rules and regulations of the foreign investment fund which requires reporting of unitholding of 10 per cent or more of the total outstanding units of the fund to the authorized officer of the foreign investment fund and may also submit personal information of such unitholder, for example, a copy of National ID Card and/or a copy of Passport and/or request additional information or documents from unitholders later upon request of the foreign investment fund. In case a unitholder refuses to provide additional information or documents or has a conduct deemed to be and/or an offence under the law which results in the Management Company being unable to comply with the rules and regulations of the foreign investment fund, the Management Company shall reserve the right to suspend or cease provision of services and refund the investment amount equal to the value of the units to such unitholder. In such case, the Management Company's action shall be deemed agreed by the unitholder and the unitholder shall not use such action as ground for claim of damages against the Management Company.

Sustainability Corner

(1) Types of SRI Fund and Summary of criteria for consideration	
Types of SRI by objective	SRI Focus
Summary of criteria for consideration	Investments of the Fund which invests primarily in shares that are selected by the Stock Exchange of Thailand (SET) as outstanding in terms of ESG performance, and/or shares of listed companies that disclose information about greenhouse gas (GHG) emissions and/or shares of listed companies obtaining a Corporate Governance Report (CGR) score of at least 90 or equivalent and disclosing corporate value-up (CVUP) goals and plans through the channels provided by the SET or listed companies under the SET's JUMP+ Program that have already disclosed their operational goals and plans.
(2) Sustainability goals	
Sustainability goals	The Fund does not have a specific sustainability objective. It aims to invest in shares that achieve a rating of BBB or above in the SET ESG Ratings evaluation and/or shares that disclose greenhouse gas (GHG) emissions and set reduction targets and/or shares of listed companies participating in the CVUP Program and/or JUMP+ Program that obtain a Corporate Governance Report (CGR) score of at least 90 or equivalent. The Fund aims to invest in the aforementioned securities across all industry sectors to construct a portfolio comprising outstanding companies in overall sustainability.
(3) Investment strategies (to achieve sustainability objectives)	
Investment strategies	- ESG Integration - Thematic (Sustainability) - Negative screening/Exclusions
Reasons and considerations for choosing this strategy	The Fund focuses on investing in securities that are outstanding in terms of environmental (E), social (S), or ESG criteria by employing the aforementioned strategies, encompassing selecting securities, screening out undesirable securities from the investment universe, investing in securities whose business operations align with the Fund's sustainability objectives, and integrating sustainability factors into the analysis of securities. The Fund may choose to employ all or any of these strategies at the Management Company's discretion and depending on prevailing circumstances to ensure that sustainability-focused investments align with the Fund's investment objectives.
(4) Investment Universe	
Investment characteristics and investment universe	Shares that are selected by the SET as outstanding in terms of sustainability/Shares that have set greenhouse gas (GHG) emission targets/shares of companies participating in the CVUP Program or JUMP+ Program that obtain a CGR score of at least 90.

Investment Proportion by ESG Characteristics (% of NAV)

ESG Characteristics	Proportion (% of NAV)
Equity Instruments	
Stocks with ESG ratings or scores	96.99
Stocks with disclosure of greenhouse gas (GHG) emissions	88.60
Stocks with corporate governance excellence and disclosure of a corporate value-up plan	0.00
Debt Instruments	
Green bonds	0.00
Sustainability bonds	0.00
Sustainability-linked bonds	0.00
Sustainability-related Investment Tokens	
Green tokens	0.00
Sustainability tokens	0.00
Sustainability-linked tokens	0.00
Other Assets	
Units of real estate investment trusts (REITs) holding an ESG rating or score	0.00
Units of infrastructure funds (Infra funds) holding an ESG rating or score	0.00
Total Investment Proportion	**185.59**

As of 30 September 2026

Remark

A single security could have more than one quality for investment eligibility (for example, according to the AMC's monitoring and verification of qualifications, A PCL has received an ESG rating and has simultaneously disclosed the information of GHG emissions). Therefore, the aggregation of investment proportions may exceed 100%.

Investment Proportion by Environmental (E) or Sustainability (ESG) Ratings or Scores of Outstanding Stocks in terms of E/ESG Performance

E /ESG Ratings or Scores	Number of Companies	Proportion (% of NAV)
AAA	48	70.82
AA	23	22.07
A	9	3.19
BBB	2	0.91
Below BBB / None Rate	4	0.76
Total	**82**	**96.99**
Average rating or score of the portfolio of AAA		

As of 30 September 2026

Remark

(1) The management company will calculate the weighted average score using only securities with an ESG rating of BBB or above.

(2) Example of ESG Rating Weighted Average Score Calculation

Assume that the fund invests in securities with ESG ratings of AAA, AA, A, and BBB, representing 50%, 15%, 16%, and 5% of the fund's Net Asset Value (NAV), respectively. Each rating category is assigned a score as follows:

AAA = 4 points

AA = 3 points

A = 2 points

BBB = 1 point

(Securities with an ESG rating below BBB or non rating are excluded from the calculation.)

The management company calculates the weighted average score using only securities with an ESG rating of BBB or above, which collectively account for 86% of the NAV. The calculation is performed by multiplying the investment proportion of each rating category by its assigned score, summing the results, and dividing by the total proportion of eligible investments, as follows:

Weighted Average Score

= [(50 x 4) + (15 x 3) + (16 x 2) + (5 x 1)] / 86

= 3.28 points

Therefore, the fund's weighted average ESG score is 3.28 points. Based on the predetermined score conversion criteria, the fund's ESG rating can be classified as AA.

Target Settings for GHG Emission Reduction of Companies with Disclosure of GHG Emissions Invested by the Fund

Qualifications of Companies Invested by the Fund	Number of Companies	Proportion (% of NAV)
Companies setting **short- and long-term** GHG emission reduction targets	15	14.80
Companies setting **only long-term** GHG emission reduction targets	2	0.91
Companies setting **only short-term** GHG emission reduction targets	8	8.59
Total companies with GHG emission disclosure and target setting	**25**	**24.30**

As of 30 September 2026

Total GHG Emissions of Companies with Disclosure of GHG Emissions Invested by the Fund

Metric	Previous reporting period (Year 2024)	Current reporting period (Year 2025)	Change YoY (%)
Total GHG emissions (ton CO2e)	441,724,048.00	430,883,920.00	-2.45

As of 30 September 2026

Progress Metric for Companies Invested by the Fund	Number of Companies	Proportion (% of NAV)
Companies with a decrease in GHG emissions from the previous reporting period (YoY)	37	53.79
Companies that have adjusted their GHG emission reduction targets to be achieved sooner	5	9.54
Total	**42**	**63.33**

As of 30 September 2026

Remark

(1) The greenhouse gas emissions data presented in this table is based on the latest information disclosed by portfolio companies as of 30 September 2026. The current reporting period data refers to year 2025, while the previous reporting period data refers to year 2024. The year-over-year (YoY) change is calculated using only companies for which data is available for both reporting periods. Companies that do not have complete data for both years are excluded from the YoY calculation.

(2) The data of GHG emissions above represents the absolute GHG emissions disclosed by the companies with disclosure of GHG emissions invested by the Fund, rather than the calculation of financed emissions.

(3) The disclosure of GHG emissions aims to promote transparency with the Fund serving as a mechanism to encourage businesses to set short-term and long-term targets for reducing GHG emissions and to promote the implementation of business operations by consistently taking into account GHG emission reduction.

(4) Investors should consider this information in conjunction with other factors, such as engagement reports and the exercise of voting rights on behalf of the Fund, to gain a comprehensive overview of the level of monitoring the AMC’s investments and the verifiable results in driving tangible reductions in GHG emissions by those investments.

Summary of Investments in Companies with Disclosure of a Corporate Value-Up Plan

Type of Corporate Value-Up Companies	Number of Companies	Proportion (% of NAV)
Companies planning to undergo environmental (E) or sustainability (ESG) assessments by international sustainability performance assessors	0	0.00
Companies with targets and action plans to reduce Thailand's GHG emissions	0	0.00
Total	**0**	**0.00**

As of 30 September 2026

Coverage of Engagement with Companies with a Corporate Value-Up Plan

Number of Companies that the AMC has Conducted Engagement in the Reporting Period (N)	Number of Companies with a Corporate Value-Up Plan Invested by the Fund (M)	Percentage of Engagement Coverage (N/M, %)
0	0	0.00

As of 30 September 2026

Remark

(1) Engagement with a company covers direct engagement, collective engagement, or participation in public forums (e.g. "SET Opportunity Day") to promote business operations in accordance with the company's corporate value-up plan.

(2) Each company is counted as once per reporting period if at least one engagement activity occurred during the disclosure period.

Use of Proceeds by Top 5 Sustainability Bonds Invested by the Fund

No.	Instrument Name – Project Name	Use of Proceeds	Proportion (% of NAV)
Total			**0.00**

As of 30 September 2026

Investment Proportion by Sector of Sustainability Bond Issuers

Sector of Sustainability Bond Issuers	Proportion (% of NAV)
Total	**0.00**

As of 30 September 2026

Sustainability Benchmarks and Targets Set by Sustainability Bond Issuers

No.	Issuer Name	Sustainability Benchmarks and Targets	Target Timeframe	Interest (%)/Interest Rate Increment for Missing Targets (bps)	Proportion (% of NAV)
Total					**0.00**

As of 30 September 2026

Investment Proportion by Sector of Sustainability-linked Bond Issuers

Sector of Sustainability-linked Bond Issuers	Proportion (% of NAV)
Total	**0.00**

As of 30 September 2026

Details of Sustainability of Top 5 Sustainability-related Investment Tokens Invested by the Fund

No.	Token Name	Type of Underlying Project	Sustainability Details	Proportion (% of NAV)
Total				**0.00**

As of 30 September 2026

Investment Proportion by E/ESG Rating or Score of REITs or Infra Funds

E/ESG Rating or Score	Number of Funds	Proportion (% of NAV)
AAA	0	0.00
AA	0	0.00
A	0	0.00
BBB	0	0.00
Below BBB / None Rate	0	0.00
Total	**0**	**0.00**
Average rating or score of the portfolio of		

As of 30 September 2026

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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