



## Krungsri Enhanced SET Thailand ESG Fund-D

ThaiESG Dividend Class

KFTHAIESGD

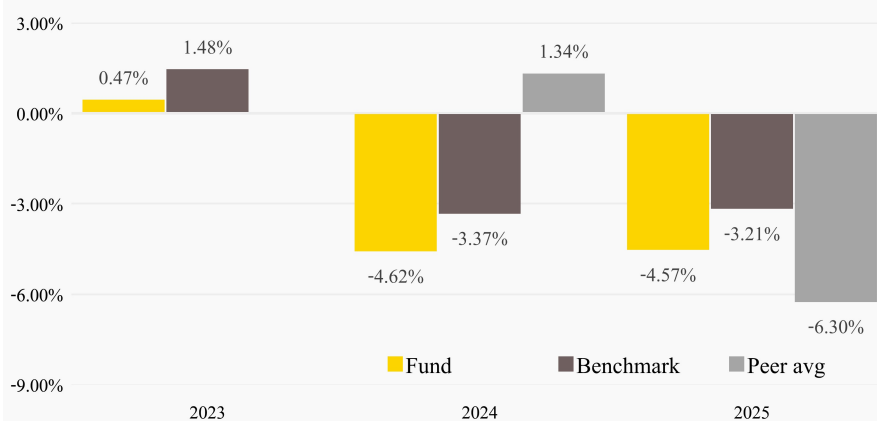
### Fund Type

- 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 issued under the Emergency Decree on Digital Asset Businesses that are green-project tokens and/or sustainability-project tokens and/or sustainability-linked tokens of which information have been disclosed in the registration statement for offering for sale of digital tokens as prescribed by the SEC Office.
- 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 inception, the calendar year performance is the cumulative return from an inception date to year end.

### 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        | 20 December 2023 |
| Share class launch date | 20 December 2023 |
| Dividend policy         | Yes              |
| 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](http://www.krungsriasset.com)

Fund performance (%)

|                                 | YTD   | 3M    | 6M    | 1Y *            |
|---------------------------------|-------|-------|-------|-----------------|
| Fund return                     | 31.89 | 16.22 | 27.46 | 34.71           |
| Benchmark                       | 32.54 | 17.09 | 28.23 | 36.65           |
| Peer Group                      | 31.29 | 12.12 | 25.97 | 34.17           |
| Standard Deviation of Fund      | 16.69 | 12.00 | 17.36 | 15.44           |
| Standard Deviation of Benchmark | 16.09 | 11.53 | 16.76 | 14.85           |
|                                 | 3Y *  | 5Y *  | 10Y * | Since Inception |
| Fund return                     | N/A   | N/A   | N/A   | 7.43            |
| Benchmark                       | N/A   | N/A   | N/A   | 9.17            |
| Peer Group                      | N/A   | N/A   | N/A   | N/A             |
| Standard Deviation of Fund      | N/A   | N/A   | N/A   | 16.18           |
| Standard Deviation of Benchmark | N/A   | N/A   | N/A   | 15.68           |

\* All periods longer than one year are annualized.  
Peer Group fund category : Equity Large Cap

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 periodless than 3 years |

Statistical Information

|                          |                   |
|--------------------------|-------------------|
| Maximum Drawdown         | -27.92 %          |
| Recovering Period        | 10 Months 15 Days |
| FX Hedging               | N/A               |
| Portfolio Turnover Ratio | 0.32              |
| Sharpe Ratio             | 0.37              |
| Alpha                    | -1.74 %           |
| Beta                     | 1.02              |
| Tracking Error           | N/A               |

Portfolio Breakdown (% NAV)

|                                                                        |       |
|------------------------------------------------------------------------|-------|
| Equity and Unit Trusts                                                 | 97.73 |
| Other Assets                                                           | 1.48  |
| Deposits and Fixed Income Instruments issued by Financial Institutions | 0.94  |
| Other Liabilities                                                      | -0.15 |

Sector Allocation (% NAV)

|                            |       |
|----------------------------|-------|
| Energy & Utilities         | 23.11 |
| Banking                    | 21.03 |
| Commerce                   | 9.48  |
| Transportation & Logistics | 7.83  |
| Property Development       | 5.69  |

**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.               | 5.46  |
| Krung Thai Bank Plc.                | 5.42  |
| Kasikorn Bank Plc.                  | 5.16  |
| Airport of Thailand Plc.            | 5.00  |
| PTT Exploration and Production Plc. | 4.93  |

- 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.

**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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