This fund contains high risk or complex risk

(แบบ 123-1)

Factsheet

Data as of 30 Aug 2024

Krungthai Asset Management Co., Ltd.

กองทุนเปิดเคแทม Absolute Return Bond

KTAM Absolute Return Bond Fund

KT-ARB-A

Accumulation Class

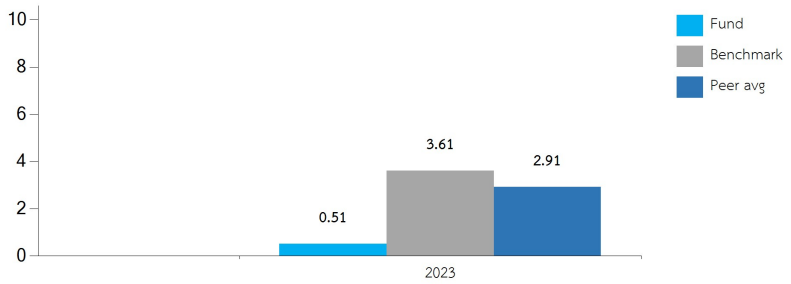
Fund Type / Fund Category

- Open-end Fixed Income Fund,Feeder fund,Foreign Investment Fund
- Group Global Bond Discretionary F/X Hedge or Unhedge

Investment Policy and Strategy

- Invests solely in the Jupiter Strategic Absolute Return Bond Fund (I USD Acc), averaging no less than 80% of NAV during the financial year. The master fund aims to achieve a positive total return over a 12- month period at the desigated volatility level, irrespective of market conditions. The master fund focuses on all types of fixed income investments, including asset-backed, mortgage-backed and convertible securities, either directly or indirectly. Note that the master fund does not guarantee a specific level of performance and may incurr a loss.
- The master fund is managed by Jupiter Investment Management Limited.
- The fund aims to track the performance of the master fund. The master fund's objective is to outperform its benchmark (Active Management).

Calendar Year Performance (% p.a.)



Fund Performance (%)

	YTD	3 Month	6 Month	1 Year*	3 Year*	5 Year*	10 Year*	Since*
Fund Return	-0.39	-0.10	0.14	1.24				0.09
Benchmark Return	-0.83	0.83	0.64	3.19				2.10
Peer Average	1.43	0.42	1.31	3.99				
Fund Stadard Deviation	2.24	2.51	2.24	2.28				2.20
Benchmark Stadard Deviation	2.42	2.81	2.38	2.42				2.35

Remark : * % p.a.

Risk Level

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

Low to Moderate Risk

Fixed income fund with net exposure in cash deposits or equivalents and general fixed income instruments, averaging at least 80% of NAV during the financial year.

Fund Information

Registered Date	15/05/23
Share Class Launch Date	15/05/23
Dividend Policy	No dividend
Fund Maturity	None

Portfolio Manager

Mr. Peerapong Kitjakarn	Since 15/05/23
Miss Wangamon Leewanich	Since 15/05/23

Benchmark

The master fund's performance adjusted for FX hedging costs and converted into THB at time of measurement.

Worning

- Investment in a fund is not the same as a cash deposit.
- Past performance is not a guarantee of future results.

Anti-Corruption : Certified by CAC

Morningstar® Sustainability Rating™

Investors can study Liquidity Risk Management Tools in the prospectus.

Full Prospectus

www.ktam.co.th

Subscription	Redemption
Subscription date : Every business day of the fund	Redemption date : Every business day of the fund
Business hours : 08:30 a.m. - 3:30 p.m.	Business hours : 08:30 a.m. - 3:30 p.m.
Min Initial Subscription : 1.00 Baht	Min Redemption : None
Min Subsequent Subscription : 1.00 Baht	Min Outstanding Balance : None
	Settlement Period : T+5, which is 5 business days after the redemption order.

Remark : Settlement period stated does not yet include foreign public holidays.

Statistics Data	
Maximum Drawdown	-1.78 %
Recovering Period	N/A
FX Hedging	93.50 %
Portfolio Turnover Rate	0.15

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

Fees	Maximum Rate	Actual Rate
Management Fee	2.1400	0.5350
Total expenses	5.3500	0.6945

Remark : * Rates shown already include VAT, special business tax, and similar taxes (if any).
** Rebate fee received from the foreign fund management company is 0.00% (if the master fund provides a partial refund of its management fee as a rebate to the fund for investing in the master fund, KTAM will forward the rebate amount into the fund to be booked as as the fund's asset.

Fees Charged to the Unitholder (% of Transaction Amount)

Fees	Maximum Rate	Actual Rate
Front-end Fee	3.210	1.070
Back-end Fee	3.210	Currently Waived
Switching-in Fee	3.210	1.070
Switching-out Fee	3.210	Currently Waived
Transfer Fee	See Remark	See Remark

Remark : * Rates shown already include VAT, special business tax, and similar taxes (if any).
** Transfer fee as charged by the Registrar.

กองทุนเปิดเคแทม Absolute Return Bond

KTAM Absolute Return Bond Fund

KT-ARB-A

Accumulation Class

Asset Allocation

Asset Type	% NAV
Unit Trust - Fixed Income Fund	94.17
Bank Deposit	3.58
Other Asset and Liability	2.25

Remark :

Top 5 Holdings

Assets	% NAV
Jupiter Strategic Absolute Return Bond Fund Class I USD	94.17

Remark :

Investment in other funds more than 20% (domestic funds and/or foreign funds)

Fund Name : Jupiter Strategic Absolute Return Bond Fund Class I USD	ISIN code : IE00BD9GFP91
	Bloomberg code : OMSAIUA ID

Definitions

Maximum Drawdown the fund's largest percentage loss over the past 5 years (or since inception if the fund has been operating for less than 5 years) measured from peak NAV/unit to lowest NAV/unit during a decline. The Maximum Drawdown helps provide some indication of the risk of potential loss when investing in the fund.

Recovering Period the time it takes to regain losses; this data provides information about how long it took to climb back from the largest loss to a former peak.

FX Hedging the percentage of foreign investments that are hedged against foreign exchange risk.

Portfolio Turnover illustrates how active the portfolio is traded during a particular period. This is calculated by dividing the value of total purchases in 1 year or the value of total sales in 1 year, whichever is lower, by the fund's average NAV over the same period being measured. A fund with a high Portfolio Turnover ratio denotes that its portfolio managers actively trade the securities in the portfolio; this incurs considerable trading costs which should be taken into consideration in comparison with the performance of fund to ascertain whether the active trading activity is well justified.

Sharpe Ratio the ratio between excess return achieved by the fund compared to investment risks taken. It is determined from the difference between the fund's return and the Risk-Free Rate, compared to the fund's volatility (Standard Deviation). The Sharpe Ratio reflects the excess return the fund generates given its risk exposure. A fund with a higher Sharpe Ratio denotes a better-managed fund since it is able to generate a higher return over a similar risk exposure.

Alpha excess return generated by the fund when compared to its benchmark index. A high Alpha figure illustrates that the fund is able to achieve a higher return than the benchmark due to the fund managers' ability to select good investments and appropriate timing.

Beta magnitude and direction of the performance of securities in the portfolio relative to the market's return. A Beta lower than 1 denotes that the return of the securities in the portfolio is less sensitive to changes in the market's return. A Beta higher than 1 indicates that the return of the securities in the portfolio deviates by a larger magnitude in comparison to changes in the market's return.

Tracking Error the fund's ability to replicate the performance of its benchmark index is measured as Tracking Error. A low figure shows that the fund can efficiently match the benchmark's movement and generate similar performance. A fund with a high tracking error will generally have average returns that deviate from the benchmark index.

Yield to Maturity the return from investment in a fixed income instrument that is held until maturity. It is calculated from the stream of coupon payments to receive in the future plus the principal to be paid back, adjusted into present value terms. It indicates the overall return of a fixed income fund by summing the weighted average Yield to Maturity of each fixed income instrument in the portfolio. Since Yield to Maturity is expressed as a percentage per annum, it can be conveniently used to compare fixed income funds which will hold their debt securities until maturity and have similar investment policies.

"Important Notice: This document has been translated from Thai. If there is any inconsistency or ambiguity between the English version and the Thai version, the Thai version shall prevail."

Sustainability Rating as of 31/07/2024

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Corporate and Sovereign Sustainability Score and Investment Style as of 31/07/2024

Morningstar's Sustainability Score incorporates Sustainalytics' company and country-level analysis.

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