Krungthai Asset Management Co., Ltd.

(แบบ 123-1)

Factsheet

Data as of 30 Aug 2024

กองทุนเปิดเคแทม Japan Small Cap Equity

KTAM Japan Small Cap Equity Fund

KT-JAPANSM-SSF

SSF Class

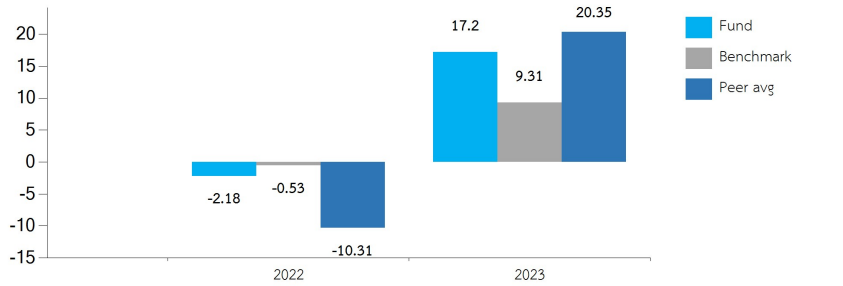
Fund Type / Fund Category

- Open-end Equity Fund,Super Savings Fund,Feeder fund,Foreign Investment Fund
- Group Japan Equity

Investment Policy and Strategy

- This fund primarily invest in only one fund namely the Henderson Horizon Fund – Japanese Smaller Companies Fund – Class A2 (the master fund), averaging at least 80% of NAV throughout the financial year or according to the portfolio weight prescribed by the SEC. The master fund's objective is to seek long-term capital appreciation by investing at least two-thirds of its total assets in smaller Japanese companies, defined as having a market capitalization ranked in the bottom 25% of the Japanese equity market.
- The master fund is managed by Henderson Management S.A.
- 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	1.23	0.42	0.01	3.89				8.44
Benchmark Return	1.91	0.80	0.65	4.57				5.75
Peer Average	13.21	1.23	1.89	15.21				
Fund Stadard Deviation	20.14	27.66	22.32	18.16				15.83
Benchmark Stadard Deviation	19.54	26.24	21.58	17.76				16.71

Remark : * % p.a.

Risk Level

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

High Risk

The Fund has net exposure to equity by averaging accounting period with no less than 80% of NAV.

Fund Information

Registered Date	31/05/16
Share Class Launch Date	26/10/22
Dividend Policy	Dividend payout
Fund Maturity	None

Portfolio Manager

Mr. Peerapong Kitjakarn	Since 26/10/22
Miss Wangamon Leewanich	Since 26/10/22

Benchmark

The master fund's performance with 80% adjusted for FX hedging costs and 20% adjusted for conversion 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 trading day.	Redemption date : Every trading day.
Business hours : 8:30 a.m.-2.00 p.m.	Business hours : 8:30 a.m.-2.00 p.m.
Min Initial Subscription : None	Min Redemption : None
Min Subsequent Subscription : None	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.

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

Fees	Maximum Rate	Actual Rate
Management Fee	2.6750	1.0700
Total expenses	5.3500	1.4739

Remark : * Aforementioned fees already include VAT, special business tax, and related taxes.
** Rebate fee received from the foreign fund management company is 0.80% of NAV.

Fees Charged to the Unitholder (% of Transaction Amount)

Fees	Maximum Rate	Actual Rate
Front-end Fee	5.000	Currently Waived
Back-end Fee	3.000	Currently Waived
Switching-in Fee	5.000	Currently Waived
Switching-out Fee	See Remark	See Remark
Transfer Fee	See Remark	See Remark

Remark : * Aforementioned fees already include VAT, special business tax, and related taxes.
** Switching out to a SSF fund managed by KTAM incurs rate not exceeding 3.00% (fee is currently waived), switching out to a SSF fund managed by another asset management company is subjected to one of the following rates: not more than 3.00% of value of fund units 1 business day prior to day of transaction, with a minimum charge of 200 Baht or 200 Baht per transaction (currently 200 Baht per transaction). *** Unitholders are not allowed to sell, pledge or use the units as collateral.

Statistics Data

Maximum Drawdown	-17.32 %
Recovering Period	N/A
FX Hedging	85.90 %
Portfolio Turnover Rate	2.14
Sharpe Ratio	0.53
Alpha	2.69
Beta	0.71

Country Allocation of the Master Fund

Country	% NAV
JAPAN	99.53
UNITED STATES	0.03

Remark : Master Fund Information as of 30/06/24

กองทุนเปิดเคแทม Japan Small Cap Equity

KTAM Japan Small Cap Equity Fund

KT-JAPANSM-SSF

SSF Class

Asset Allocation

Asset Type	% NAV
Unit Trust - Equity Fund	98.50
Bank Deposit	1.96
Other Asset and Liability	-0.46

Remark :

Top 5 Holdings

Assets	% NAV
Henderson Horizon- Japanese Smaller Companies Fund	98.50

Remark :

Top 5 Holdings of the Master Fund

Assets	% NAV
HARMONIC DRIVE SYSTEMS INC ORD	4.35
JINS HOLDINGS INC ORD	3.99
TAIYO YUDEN CO LTD ORD	3.93
AIFUL CORP ORD	3.93
PARK24 CO LTD ORD	3.82

Remark : Master Fund Information as of30/06/24

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

Fund Name : Henderson Horizon- Japanese Smaller Companies Fund	ISIN code : LU0572961604
	Bloomberg code : HEJSA2J LX

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

© 2023 Morningstar. All rights reserved. The information contained herein: (1) is proprietary to Morningstar and/or its content providers; (2) may not be copied or distributed; and (3) is not warranted to be accurate, complete, or timely. Neither Morningstar nor its content providers are responsible for any damages or losses arising from any use of this information. Past performance is no guarantee of future results.

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

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

Limitation of Liabilities

* The company uses data that is generally distributed widely as well as data from Lipper which collects data about the master fund. Data presented in this document are from sources which the company considers reliable, although not within the scope of being able to be verified independently. The company cannot guarantee that the aforementioned data are accurate or complete and shall not be held responsible for any factual inaccuracies nor held responsible for loss or damages incurred by someone who used the data.

Investors should not make an investment decision that solely relies on this particular document. Investors should review the full fund prospectus in conjunction with the various risk factors faced by the fund.

Krungthai Asset Management Public Company Limited
Tel. 0-2686-6100 Fax. 0-2670-0430 www.ktam.co.th
1 Empire Tower, 32nd Fl., South Sathorn Rd., Yannawa, Sathorn, Bangkok 10120