Krungthai Asset Management Co., Ltd.

(แบบ 123-1)

Factsheet

Data as of 30 Aug 2024

กองทุนรวมเพื่อความยั่งยืน

กองทุนเปิดกรุงไทย ESG A Grade
Krungthai ESG A Grade Fund

KTAG-ThaiESG

ThaiESG Class

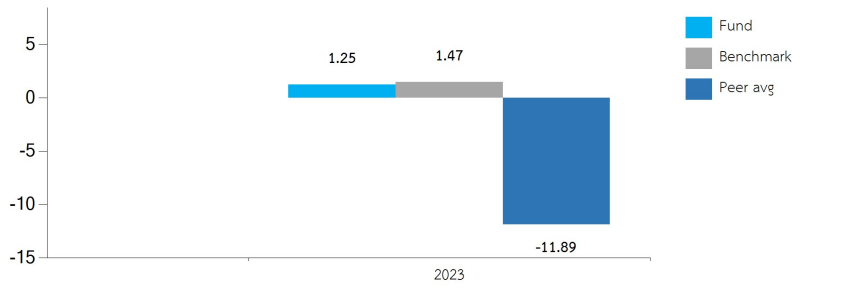
Fund Type / Fund Category

- Open-end Equity Fund,Thai ESG,SRI Fund,Domestic Investment Fund
- Group Equity General

Investment Policy and Strategy

- The fund invests in equities listed on the SET and/or mai with emphasis on companies having outstanding management record regarding (ESG) those achieving a SET ESG Rating of A or above or companies with a comparable scoring of A or above as rated by SEC may declare as a knowledgeable authority on the environment or sustainability (ESG). Core investments will average no less than 80% of NAV during the financial year.
- The fund may invest and hold structured notes and/or derivatives to hedge against risks or for Efficient Portfolio Management purposes.
- The fund's objective is to outperform its benchmark (Active Management).
- Investors may obtain more other information on sustainability or the full prospectus.

Calendar Year Performance (% p.a.)



Fund Performance (%)

	YTD	3 Month	6 Month	1 Year*	3 Year*	5 Year*	10 Year*	Since
Fund Return	-2.78	1.69	-0.62					-1.57
Benchmark Return	-4.31	-0.56	-1.46					-2.90
Peer Average	-3.63	-0.31	-1.03					
Fund Stadard Deviation	9.55	10.31	9.66					9.37
Benchmark Stadard Deviation	11.24	12.31	11.36					11.02

Remark : * % p.a.

Risk Level

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

High Risk

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

Fund Information

Registered Date	19/12/23
Share Class Launch Date	19/12/23
Dividend Policy	Dividend payout
Fund Maturity	None

Portfolio Manager

Mr. Ratchawut Chaisubanan	Since 19/12/23

Benchmark

SET ESG Index (SETESG TRI) (Performance Objective)

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	Redemption date : Every business day
Business hours : 8:30 a.m. - 3:30 p.m.	Business hours : 8:30 a.m. - 3:30 p.m.
Min Initial Subscription : None	Min Redemption : None
Min Subsequent Subscription : None	Min Outstanding Balance : None
	Settlement Period : T+3, Within 3 business days after the redemption order.

Remark : Payment generally settled within T+3 days after redemption

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

Fees	Maximum Rate	Actual Rate
Management Fee	2.1400	1.8750
Total expenses	5.3500	2.0500

Remark : * Rates shown already include VAT, special business tax, and similar taxes. ** Management fee currently charged at 1.875%.

Fees Charged to the Unitholder (% of Transaction Amount)

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

Remark : * Rates shown already include VAT, special business tax, and similar taxes. ** A switch-out to another fund managed by KTAM will incur a fee not greater than 3.21% (fee currently waived); a switch-out to a fund managed by another asset management company will incur any one of the following type of fees but not more than 3.21% of the value amount of the units as of the business day prior to the trading day: minimum charge of Bt200, or Bt200 per transaction (current charge is 1.07% of NAV of business day prior to trading day; minimum Bt200 per transaction). *** Brokerage fees and expenses for the securities transaction involved will incur a charge of no more than 0.535% (currently waived). **** Unitholder may not re-sell the units, pledge, or use them as collateral.

Statistics Data

Maximum Drawdown	-8.63 %
Recovering Period	N/A
FX Hedging	N/A
Portfolio Turnover Rate	0.15
Sharpe Ratio	N/A
Alpha	N/A
Beta	N/A

Sector Allocation

Sector	% NAV
Services	32.32
Financials	16.83
Resources	16.37
Property & Construction	14.01
Technology	9.46

Remark :

Asset Allocation

Asset Type	% NAV
Common Stock	91.65
Bank Deposit	9.96
Other Asset and Liability	-1.61

Remark :

Top 5 Holdings

Assets	% NAV
CP ALL PCL.	8.72
CENTRAL PATTANA PCL.	7.80
AIRPORTS OF THAILAND PCL.	6.88
GULF ENERGY DEVELOPMENT PCL.	5.99
ADVANCED INFO SERVICE PCL.	5.67

Remark :

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

Other Information

Additional Information on the Investment Policy

Objectives on Sustainability

The fund's policy is to invest in equities listed on the Stock Exchange of Thailand (SET) and/or Market for Alternative Investments (mai) by focusing on companies with outstanding work on environmental, social and governance (ESG) matters, through a Positive Screening investment selection process that picks constituents of the SETESG Index comprising companies with SET ESG Ratings which assesses the companies' work on environmental, social and governance (ESG) matters. The selection process also involves KTAM's in-house ESG Integration analysis which examines qualitative factors regarding sustainability, environmental and social awareness. Core investments will average no less than 80% of NAV during the financial year.

Target Achievements of the Fund (if any)

The fund aims to invest in companies with outstanding work on Environmental, Social and Governance issues with an aim of generating sustainable returns for unitholders. This is also to increase support for ESG activities which will enable the Thai economy to grow sustainably as well. Simultaneously, this is another mechanism to assist listed companies and Thailand to achieve the Sustainable Development Goals (SDGs) outlined by the United Nations. This effort supports listed companies producing solid work on ESG, while encouraging other companies to focus more on ESG and revamp their corporate ESG policies to improve ESG Ratings.

Investment Universe

Equities listed on the Stock Exchange of Thailand (SET) and/or Market for Alternative Investments (mai) that are constituents of the SETESG Index and selected by KTAM's stock selection criteria.

Investment Benchmark

The SET ESG Total Return Index (SETESG TRI), weighted 100.00%, is an index of listed companies with SET ESG Ratings in the current year, have been trading for at least 6 months, market capitalization is at least 5.0 billion Baht, free float is at least 20% of paid-up capital, and trading volume is at least 0.5% of outstanding shares in at least 9 of the previous 12 months. Investors may obtain more information about the ESG Ratings from https://setsustainability.com/ESG-ratings.

Investors may obtain more information about investment policy from the full prospectus.

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.

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