KASIKORN ASSET MANAGEMENT CO., LTD.

Factsheet

Data as of 30 August 2024

K SET 50 Index Fund

K-SET50

Fund Type / AIMC Category

- Equity Fund / Index Fund
- SET 50 Index Fund

Investment Policy and Strategy

- The Fund invests in stocks which are the components of SET50 Index and seeks to track the performance of the SET50 Index.
- Passive management strategy.

Risk Profile

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

High Risk

Mainly invest in equities on average not less than 80% of NAV.

Fund Information

Inception Date	11 Apr 05
Dividend Payment Policy	No
Fund Maturity	Indefinite

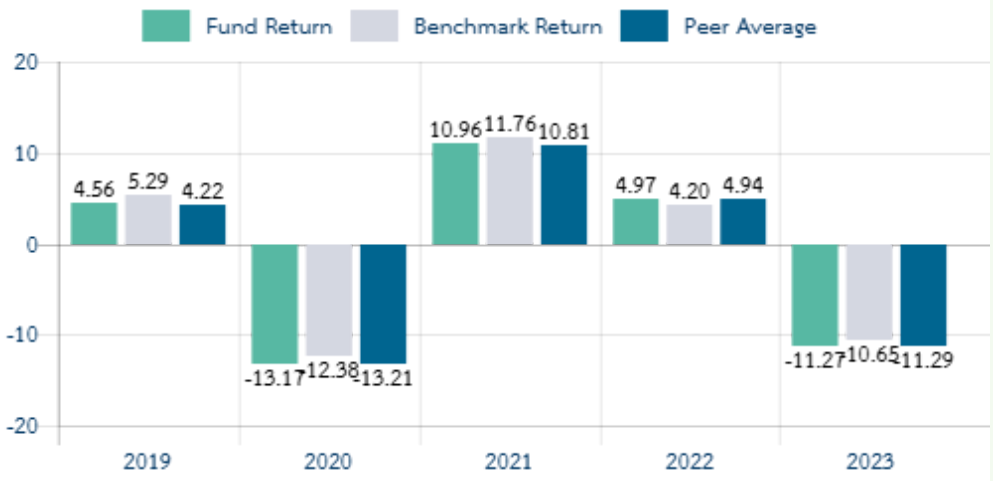
Fund Manager

Miss Vinitorn Phongsai (17 Jan 24)

Benchmark :

1. SET50 TRI (100.00%)

Calendar Year Performance (% p.a.)



Fund Performance (%)

	YTD	3 Months	6 Months	1 Year *
Fund Return	0.24	4.21	4.11	-7.97
Benchmark Return	0.79	4.50	4.58	-7.33
Peer Average	0.35	4.31	4.22	-7.86
Fund Standard Deviation	11.12	10.91	11.18	11.72
Benchmark Standard Deviation	11.25	11.01	11.32	11.83

	3 Years *	5 Years *	10 Years *	Since Inception *
Fund Return	-2.21	-2.54	0.45	6.05
Benchmark Return	-1.95	-2.07	1.00	6.70
Peer Average	-2.20	-2.60	0.40	N/A
Fund Standard Deviation	11.49	18.55	16.12	19.15
Benchmark Standard Deviation	11.61	18.76	16.29	19.40

Remark : * % p.a.

Warning:

- Investment in Mutual Fund is not bank deposit.
- Past performance is not indicative of future results.

Certified by Thai Private Sector Collective Action Against Corruption: CAC

Investors can study Liquidity Risk Management Tools in the prospectus.

Prospectus

www.kasikornasset.com

Subscription

Subscription date : Every business day

Business hours : 08:30 a.m. - 03:30 p.m.

Min. initial subscription : 500 Baht

Min. subsequent subscription : 500 Baht

Remark :

Redemption

Redemption date : Every business day

Business hours : 08:30 a.m. - 03:30 p.m.

Min. redemption : 500 Baht

Min. account balance : 50 Baht

Settlement period : T+2

(NAV Announce T+1, Settlement T+2 from 10 am)

Statistical Data

Maximum Drawdown	-38.02 %
Recovering Period	N/A
Portfolio Turnover Ratio	0.30
Sharpe Ratio	-0.26
Alpha	-0.26 %
Beta	0.99
Tracking Error	0.16 %

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

Fees	Max.	Actual
Management Fee	1.0700	0.5350
Total Fee	1.6371	0.6681

Remark : All Fees include VAT, specific business taxes, and other taxes.

• KAsset may consider changing the actual fees charged to reflect strategy or administrative costs.

Fees charged to unitholders (% of trading value)

Fees	Max.	Actual
Front-end Fee	2.00	Waived
Back-end Fee	2.00	0.10
Brokerage fee-In	0.25	0.10
Brokerage fee-Out	0.25	Waived
Switching-in Fee	See Remark	
Switching-out Fee	See Remark	
Transfer Fee	Actual charged	Waived

Remark : All Fees include VAT, specific business taxes, and other taxes.

• KAsset may consider changing the actual fees charged to reflect strategy or administrative costs.

• Brokerage Fee-In will be charged only on subscription order and delivered to the Fund.

• Switching Fee : Equal to the higher rate between the back-end fee of switch-out fund and the front-end fee of switch-in fund.

Sector Breakdown

Sector	% NAV
Energy & Utilities	23.32
Banking	12.52
Information & Communication Technology	11.46
Electronic Components	11.23
Transportation & Logistics	8.68

Asset Allocation

Asset Type	% NAV
Equity	99.03
Deposit	0.74
Others	0.24

Top 5 Holdings

Security	% NAV
Equity (DELTA)	11.23
Equity (PTT)	8.09
Equity (AOT)	7.22
Equity (ADVANC)	6.21
Equity (GULF)	5.03

Description

Maximum Drawdown is the percentage of the fund's maximum loss in the past 5 years (or since the fund's inception if it is launched for less than 5 years) which is measured from the highest NAV per unit to the lowest NAV per unit during such period. Maximum Drawdown is an indicator of the risk of loss from investing in the fund.

Recovering Period is the length of time that the fund takes in recovering from the point of maximum loss to earning back the initial investment.

FX Hedging is the percentage of foreign currency investment with FX hedging.

Portfolio Turnover Ratio (PTR) is the frequency of securities trading in the fund portfolio over a certain period, calculated by taking the lower value between the sum of the value of securities purchased and the sum of the value of securities sold of the fund in 1 year period divided by the average NAV in the same period. A fund with high Portfolio Turnover Ratio indicates frequent securities trading by fund manager resulting in high trading costs. Therefore, it is necessary to compare with the performance of the fund in order to assess the worthiness of such securities trading.

Sharpe Ratio is the ratio between marginal return of the fund compared to investment risk, calculated from the difference between the fund's rate of return and risk-free rate compared to the fund's standard deviation. Sharpe Ratio reflects the additional return that the fund should earn to compensate risk. A fund with higher Sharpe Ratio is considered having superior investment management efficiency as it generates higher marginal return under the same risk level.

Alpha is the fund's excess return compared to the benchmark. High Alpha means the fund can generate higher return than the benchmark resulting from fund manager's efficiency in selecting securities or seeking appropriate market timing.

Beta is level and direction of change in return of securities in portfolio in comparison to market price change. Beta of less than 1 indicates that the change in return of securities in portfolio is less than the overall market. Beta of more than 1 indicates that the change in return of securities in portfolio is greater than the overall market.

Tracking Error is the efficiency of the fund to imitate its return to benchmark. Low Tracking Error means the fund is effective in generating return close to benchmark. High Tracking Error means the fund generates return more deviate from benchmark.

Yield to Maturity is the rate of return earned on a bond held to maturity, calculated from the interest expected to receive in the future over that bond duration and paid back principal discounted to the present value. It is used to measure return of fixed income funds by calculating the weighted average of Yield to Maturity of each bond that the fund invests. As Yield to Maturity has standard unit in percentage per annum, it can be used to compare the returns between fixed income funds that have an investment policy of holding bonds until maturity and similar investment characteristics.

@ 2024 Morningstar, Inc. 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.

KASIKORN ASSET MANAGEMENT CO., LTD.
Head Office : 400/22 KASIKORNBANK Building, 6th and 12th Floor,
Phahon Yothin Road, Samsen Nai, Phaya Thai, Bangkok 10400
Tel. 0 - 2673 - 3888
website : www.kasikornasset.com
email : ka.customer@kasikornasset.com