

# ChinaAMC CSI 300 Index ETF (Stock Code: 83188/3188)

## Fund Factsheet



**华夏基金(香港)有限公司**  
CHINA ASSET MANAGEMENT (HONG KONG) LIMITED

As of 31 Dec 2018

37/F, Bank of China Tower, 1 Garden Road, Hong Kong

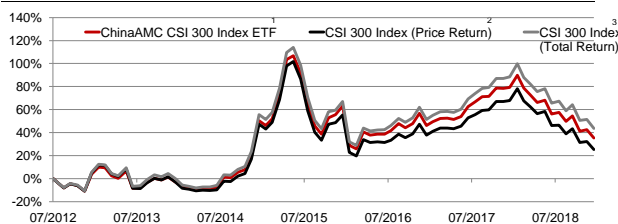
Investment involves risks, including the loss of principle. Past performance is not indicative of future results. Before investing in the ChinaAMC CSI 300 Index ETF (the "Fund"), investor should refer to the Fund's prospectus for details, including the risk factors. You should not make investment decision based on the information on this material alone. Please note:

- The Fund aims to provide investment result that, before fees and expenses, closely corresponds to the performance of the CSI 300 Index (the "Index"). The Fund invests in the PRC's securities market through the RQFII investment quota granted to the Manager and the Stock Connect.
- The Fund is subject to concentration risk as a result of tracking the performance of a single geographical region (the PRC) and may likely be more volatile than a broad-based fund.
- The Fund is subject to risks relating to the RQFII regime, such as default in execution or settlement of transaction by a PRC broker or the PRC Custodian, change of RQFII policy and rules and uncertainty to their implementation, repatriation restrictions and insufficient RQFII quota to the Fund.
- The Fund is subject to risks associated with the Stock Connect, such as change of relevant rules and regulations, quota limitations, suspension of the Stock Connect programme. In the event that the Fund's ability to invest in A-Shares through the Stock Connect on a timely basis is adversely affected, the Manager can only rely on RQFII investments to achieve the Fund's investment objective.
- Investing in emerging markets, such as the PRC, involves a greater risk such as greater political, tax, economic, foreign exchange, liquidity and regulatory risks.
- If there is a suspension of the inter-counter transfer of units between the HKD counter and the RMB counter, the unitholders will only be able to trade their units in the relevant counter on the SEHK. The market price on the SEHK of units traded in HKD and of units traded in RMB may deviate significantly due to different factors, such as market liquidity, supply and demand in each counter and the exchange rate between the RMB and HKD (in both the onshore and the offshore markets). As such investors may pay more or receive less when buying units traded in HKD on the SEHK than in respect of units traded in RMB and vice versa. Investors without RMB accounts may buy and sell HKD traded units only. Such investors should note that distributions are made in RMB only and they may suffer a foreign exchange loss and incur foreign exchange associated fees and charges to receive their dividend. Not all brokers and CCASS participants may be familiar with and able to buy units in one counter and to sell units in the other or to carry out inter-counter transfers of units or to trade both counters at the same time. This may inhibit or delay an investor dealing in both HKD traded units and RMB traded units and may mean the investor can only trade in one currency.
- As the SSE and the SZSE may be open when units in the Fund are not priced, the value of the securities in Fund's portfolio may change on days when investors will not be able to purchase or sell the Fund's units. Differences in trading hours between the SSE and the SZSE, and the SEHK and A-Shares' trading bands may increase the level to its NAV.
- The Fund is denominated in RMB. RMB is currently not freely convertible and is subject to exchange controls and restrictions. A non-RMB based investors in units are exposed to foreign exchange risk. There is no guarantee that the value of RMB against the investors' base currencies (for example HKD) will not depreciate.
- The Fund is not "actively managed" and therefore, when there is a decline in the Index, the Fund will also decrease in value. The Manager will not take defensive position in declining markets. Investors may lose a significant part or all of their respective investments if the Index falls.
- Generally, retail investors can only buy or sell units of the Fund on the SEHK. The trading price of the units on the SEHK is driven by market factors such as the demand and supply of the units. Therefore, the units may trade at a substantial premium or discount to the Fund's NAV.

### ▲ Investment Objective

The Fund, through the Renminbi Qualified Foreign Institutional Investor ("RQFII") quota obtained by the Manager, seeks to provide investment results that, before fees and expenses, closely correspond to the price return of CSI 300 Index. This Fund is a physical A-share ETF under the RQFII scheme.

### ▲ Fund Performance



### Latest Fund Distribution

Record Date	Distribution (RMB)
23-Jul-2018	0.35
21-Jul-2017	0.33

### Cumulative Return<sup>1</sup>

	1-Month	6-Month	1-Year	3-Year	5-Year	Since Inception
ChinaAMC CSI 300 Index ETF <sup>1</sup>	-5.08%	-13.36%	-24.56%	-17.04%	+39.42%	+35.24% <sup>7</sup>
CSI 300 Index (Price Return) <sup>2</sup>	-5.11%	-14.25%	-25.31%	-19.31%	+29.21%	+25.46% <sup>7</sup>
CSI 300 Index (Total Return) <sup>3</sup>	-5.10%	-13.21%	-23.64%	-13.90%	+43.88%	+43.81% <sup>7</sup>

### Calendar Year Return<sup>1,8</sup>

	2013	2014	2015	2016	2017	2018
ChinaAMC CSI 300 Index ETF <sup>1</sup>	-6.71% <sup>7</sup>	+54.99%	+8.44%	-10.28%	+22.57%	-24.56%
CSI 300 Index (Price Return) <sup>2</sup>	-7.65% <sup>7</sup>	+51.66%	+5.58%	-11.28%	+21.78%	-25.31%
CSI 300 Index (Total Return) <sup>3</sup>	-5.33% <sup>7</sup>	+55.84%	+7.23%	-9.25%	+24.25%	-23.64%

<sup>1</sup> Past performance information is not indicative of future performance. Investors may not get back the full amount invested. The computation basis of the performance is calculated on NAV-to-NAV, with dividend reinvested. With effect from 25 April 2017, China Asset Management Co., Ltd ceased to be the investment adviser of the Fund. The performance of the Fund prior to 25 April 2017 was achieved under circumstances that no longer apply.

<sup>2</sup> Based on price return and is denominated in RMB.

<sup>3</sup> Based on total return and is denominated in RMB.

<sup>4</sup> Please refer to the Fund's prospectus for further details (including fees).

<sup>5</sup> Total expense ratio includes management fee but the estimated total expense ratio does not represent the estimated tracking error.

<sup>6</sup> The latest NAV per Unit is available on the Manager's website at <http://etf.chinaamc.com.hk/HKen/CSI300>.

<sup>7</sup> Calculated since July 17, 2012, the first official NAV date of the fund.

<sup>8</sup> These figures are calculated based on the calendar year end date. These figures show by how much the share class increased or decreased in value during the calendar year being shown. Performance data has been calculated in base currency including ongoing charges and excluding subscription fee and redemption fee and trading costs on SEHK (if applicable) you might have to pay. Where no past performance is shown there was insufficient data available in that year to provide performance.

Source: China Asset Management (Hong Kong) Limited and Bloomberg unless specified otherwise.

### ▲ Fund Information<sup>4</sup>

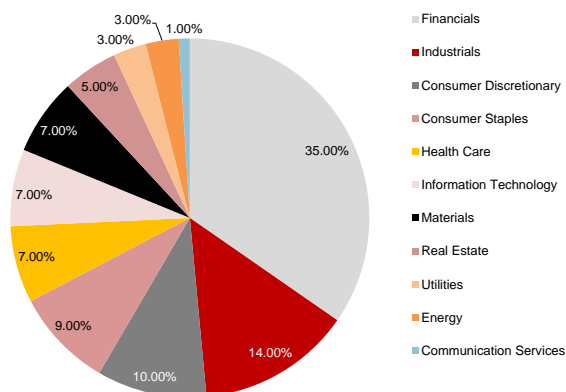
Manager	China Asset Management (Hong Kong) Limited	
Trustee	Cititrust Limited	
Total Expense Ratio <sup>5</sup>	Estimated to be 0.83% p.a.	
Base Currency	RMB	
Bloomberg Index Ticker	SHSZ300 Index	
Total Net Asset	RMB 11,767.21 million	
NAV per Unit <sup>6</sup>	RMB 30.7399	
Exchange Listing	The Stock Exchange of Hong Kong Limited - Main Board	
ETF Website	<a href="http://etf.chinaamc.com.hk/HKen/CSI300">http://etf.chinaamc.com.hk/HKen/CSI300</a>	
<b>Secondary Market Trading Information</b>		
	<b>RMB Counter</b>	<b>HKD Counter</b>
Commencement of Dealing	17 Jul, 2012	26 Oct, 2012
Stock Code	83188	3188
Trading Currency	RMB	HKD
Trading Board Lot Size	200 Units	200 Units
Bloomberg Fund Ticker	83188 HK Equity	3188 HK Equity
ISIN Code	HK0000110269	HK0000123577

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## About China Asset Management Co., Ltd.

China Asset Management Co., Ltd. ("ChinaAMC"), the parent company of China Asset Management (Hong Kong) Limited, is a leading passive fund manager in mainland China. It launched one of the first enhanced index funds in mainland China in 1999 and the country's first ETF in 2004. ChinaAMC also manages a number of equity and bond index funds in mainland China.



## ▲ Top 10 Holdings

Name	Weight
PING AN INSURANCE GROUP CO-A	6.42%
KWEICHOW MOUTAI CO LTD-A	3.09%
CHINA MERCHANTS BANK-A	2.74%
INDUSTRIAL BANK CO LTD -A	1.97%
GREE ELECTRIC APPLIANCES I-A	1.81%
MIDEA GROUP CO LTD-A	1.81%
BANK OF COMMUNICATIONS CO-A	1.68%
CHINA MINSHENG BANKING-A	1.50%
INNER MONGOLIA YILI INDUS-A	1.47%
AGRICULTURAL BANK OF CHINA-A	1.46%

## ▲ Participating Dealers

ABN AMRO Clearing Hong Kong Limited  
 BNP Paribas Securities (Asia) Limited  
 BOCI Securities Limited  
 China International Capital Corporation Hong Kong Securities Limited  
 China Merchants Securities (HK) Co., Limited  
 CITIC Securities Brokerage (HK) Limited  
 Credit Suisse Securities (Hong Kong) Limited  
 Deutsche Securities Asia Limited  
 Goldman Sachs (Asia) Securities Limited  
 Guotai Junan Securities (Hong Kong) Limited  
 Haitong International Securities Company Limited  
 J.P. Morgan Broking (Hong Kong) Limited  
 Macquarie Bank Limited  
 Merrill Lynch Far East Limited  
 Morgan Stanley Hong Kong Securities Limited  
 Nomura International (Hong Kong) Limited  
 SG Securities (HK) Limited  
 The Hongkong and Shanghai Banking Corporation Limited  
 UBS Securities Hong Kong Limited  
 Yuanta Securities (Hong Kong) Company Limited

## ▲ Market Makers

### RMB Counter

AP Capital Management (Hong Kong) Limited  
 BOCI Securities Limited  
 Bluefin HK Limited  
 Commerz Securities Hong Kong Limited  
 CLSA Limited  
 Credit Suisse Securities (Hong Kong) Limited  
 Deutsche Securities Asia Limited  
 Flow Traders Hong Kong Limited  
 IMC Asia Pacific Ltd.  
 Optiver Trading Hong Kong Limited  
 UBS Securities Hong Kong Limited

### HKD Counter

AP Capital Management (Hong Kong) Limited  
 BNP Paribas Securities (Asia) Ltd  
 BOCI Securities Limited  
 Bluefin HK Limited  
 Commerz Securities Hong Kong Limited  
 Credit Suisse Securities (Hong Kong) Limited  
 Deutsche Securities Asia Limited  
 Eclipse Options (HK) Limited  
 Flow Traders Hong Kong Limited  
 Haitong International Securities Company Ltd  
 IMC Asia Pacific Limited  
 CLSA Limited  
 Optiver Trading Hong Kong Limited  
 UBS Securities Hong Kong Limited  
 Yue Kun Research Limited

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### Risk Warning

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