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

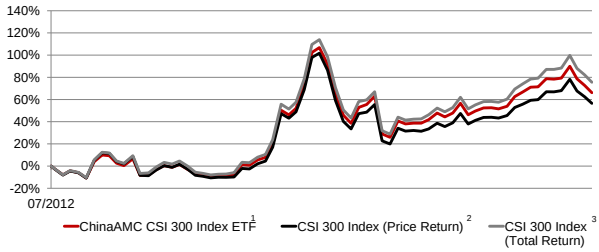
As of 27 Apr 2018 | **37/F, Bank of China Tower, 1 Garden Road, Hong Kong**

- ChinaAMC CSI 300 Index ETF (the "Fund") is a passively managed exchange traded fund and is listed on The Stock Exchange of Hong Kong Limited (the "SEHK"). 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 also subjects to China related risks such as greater political, tax, economic, foreign exchange, liquidity and regulatory risks.
- 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.
- The Fund is subject to RMB trading and settlement of Units risk, dual counter risk, PRC currency risk, differences in trading hours between PRC stock exchanges (i.e. the SSE and the SZSE)and the SEHK, trading bands of A-Shares, passive investment risk, trading risk, tracking error risk, reliance on market maker risk and termination risk.
- 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.
- 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.
- You should not make any investment decision solely based on the information on this material alone. Please read the relevant offering documents for details including the risk factors before making any investment decisions. If necessary, you should seek independent professional advice.
- Investment involves risks. Past performance is not indicative of future performance.

▲ 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)
21-Jul-2017	0.33
18-Jul-2016	0.3

▲ Fund Information [4]

Manager	China Asset Management (Hong Kong) Limited
Trustee	Cititrust Limited
Total Expense Ratio [5]	Estimated to be 0.83% p.a.
Base Currency	RMB
Bloomberg Index Ticker	SHSZ300 Index
Total Net Asset	RMB 9,837.61 million
NAV per Unit [6]	RMB 38.1081
Exchange Listing	The Stock Exchange of Hong Kong Limited - Main Board
ETF Website	http://etf.chinaamc.com.hk/HKen/CSI300

Secondary Market Trading Information

	RMB Counter	HKD Counter
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

Cumulative Return[1]

	1-Month	6-Month	1-Year	3-Year	5-Year	Since Inception
ChinaAMC CSI 300 Index ETF [1]	-3.81%	-7.08%	+9.59%	-17.93%	+65.39%	+66.10%[7]
CSI 300 Index (Price Return) [2]	*-3.63%*	*-6.24%*	*+9.22%*	*-20.91%*	*+53.51%*	*+56.55%*[7]
CSI 300 Index (Total Return) [3]	*-3.62%*	*-6.20%*	*+11.42%*	*-16.22%*	*+71.39%*	*+75.58%*[7]

Calender Year Return[1]

	2013	2014	2015	2016	2017	2018 YTD
ChinaAMC CSI 300 Index ETF [1]	-6.71%[7]	+54.99%	+8.44%	-10.28%	+22.57%	-7.35%
CSI 300 Index (Price Return) [2]	-7.65%[7]	+51.66%	+5.58%	-11.28%	+21.78%	*-6.80%*
CSI 300 Index (Total Return) [3]	-5.33%[7]	+55.84%	+7.23%	-9.25%	+24.25%	*-6.77%*

[1] Perfomance of ChinaAMC CSI 300 Index ETF is calculated on NAV-to-NAV basis with dividend reinvested and denominated in RMB. US/HK dollar-based investors are therefore exposed to fluctuations in the US/HK dollar /RMB exchange rate.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.

[2] Source: Bloomberg; Performance of CSI 300 Index is calculated based on price return and is denominated in RMB.

[3] Source: Bloomberg; Performance of CSI 300 Index is calculated based on total return and is denominated in RMB.

[4] Please refer to the Fund's prospectus for further details (including fees).

[5] Total expense ratio includes management fee but the estimated total expense ratio does not represent the estimated tracking error.

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

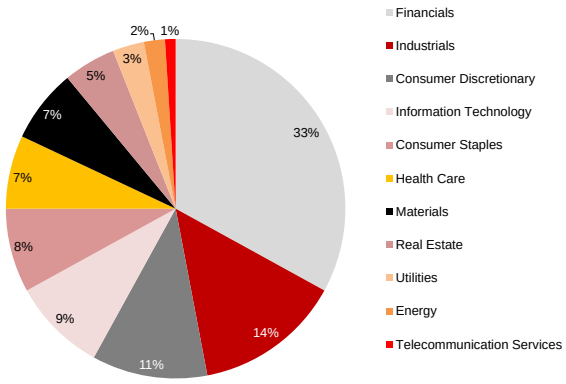
[7] Calculated since July 16, 2012, the first offical NAV date of the fund.

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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.

▲ Sector Allocation



▲ Top 10 Holdings

Name	Weight
PING AN INSURANCE GROUP CO-A	6.01%
KWEICHOW MOUTAI CO LTD-A	3.01%
CHINA MERCHANTS BANK-A	2.76%
MIDEA GROUP CO LTD-A	2.14%
GREE ELECTRIC APPLIANCES I-A	1.94%
INDUSTRIAL BANK CO LTD -A	1.83%
CHINA MINSHENG BANKING-A	1.67%
BANK OF COMMUNICATIONS CO-A	1.55%
INNER MONGOLIA YILI INDUS-A	1.46%
CITIC SECURITIES CO-A	1.36%

▲ 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

Citigroup Global Markets Asia 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

BOCI Securities Limited

Bluefin HK Limited

China Merchants Securities (HK) Co., Limited

Commerz Securities Hong Kong Limited

CLSA Limited

Credit Suisse Securities (Hong Kong) Limited

Deutsche Securities Asia Limited

IMC Asia Pacific Ltd.

Haitong International Securities Company Ltd

Optiver Trading Hong Kong Limited

UBS Securities Hong Kong Limited

HKD Counter

BNP Paribas Securities (Asia) Ltd

BOCI Securities Limited

Bluefin HK Limited

Commerz Securities Hong Kong Limited

China Merchants Securities (HK) Co., Ltd.

Credit Suisse Securities (Hong Kong) Limited

Deutsche Securities Asia Limited

Eclipse Options (HK) 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

Customer Hotline: (852) 3406 8686 | **Website: www.chinaamc.com.hk** | **Email: hkfund_services@chinaamc.com**

Risk Warning

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