

# 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 28 Feb 2017

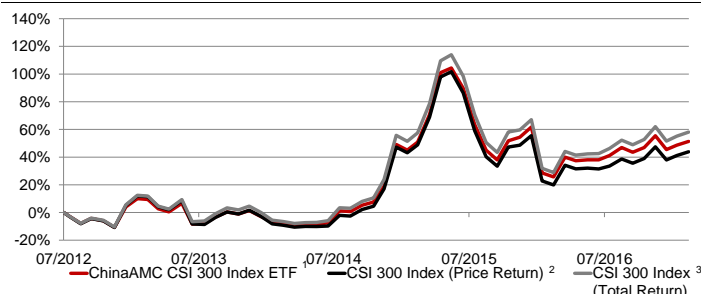
37/F, Bank of China Tower, 1 Garden Road, Hong Kong

- 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"), investing primarily and directly in underlying A-Shares of CSI 300 Index through the Renminbi Qualified Foreign Institutional Investor ("RQFII") quota obtained by the Fund's Manager.
- The Fund is subject to single country (the PRC) concentration risk. Investing in emerging markets, such as the PRC, involves a greater risk such as greater political, tax, economic, foreign exchange, liquidity and regulatory risks.
- The RQFII policy and rules are new and such policy and rules are subject to change, such changes may have retrospective effect. Repatriations of the invested capital and net profits by RQFIIs are permitted daily and are not subject to any lock-up periods or prior approval. There is no assurance, however, that repatriation restrictions will not be imposed in the future. Any new restrictions on repatriation may impact on the Fund's ability to meet redemption requests.
- There are risks and uncertainties associated with the current PRC tax laws and regulations. The Manager will at present make certain provisions for the Fund in respect of any potential tax liability. In case of any shortfall between the provision and actual tax liabilities, which will be debited from the Fund's assets, the Fund's asset value will be adversely affected.
- The SEHK's dual counter model in Hong Kong is new and the Fund is one of the first ETFs to have units traded and settled in RMB and HKD. 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. The market price on the SEHK of RMB traded units and HKD traded units may deviate significantly due to factors such as market liquidity, supply and demand in each counter and exchange rate. Investors without RMB accounts may buy and sell HKD traded units only; and will not be able to buy or sell RMB traded units and should note that distributions are made in RMB only; as such investors may suffer foreign exchange loss or incur foreign exchange associated fees to receive their dividend. Not all brokers and CCASS participants are able to implement the dual counter model, this may inhibit or delay dealing in both HKD traded units and RMB traded units and may mean investors can only trade in one currency.
- The Fund is denominated in RMB. RMB is currently not freely convertible and is subject to exchange controls and restrictions. There is no guarantee that RMB will not depreciate. Investors may be subject to relevant foreign exchange risk.
- There may be risk associated with any default of a PRC broker or the PRC Custodian in the execution or settlement of any transaction or in the transfer of any funds or securities in the PRC.
- The Fund is not "actively managed" and therefore, when there is a decline in the Index, the Fund will also decrease in value. Investors may lose part or all of their investments.
- Due to fees and expenses of the Fund, liquidity of the market and different investment strategies adopted by the Manager, the Fund's return may deviate from that of the Index.
- The units of the Fund are traded on the SEHK. The prices on the SEHK are based on secondary market trading factors and thus the Fund's market prices on the SEHK may deviate from the net asset value.
- 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)
18-Jul-2016	0.3
20-Jul-2015	0.3

### Cumulative Return

	1-Month	6-Month	1-Year	3-Year	5-Year	Since Inception
ChinaAMC CSI 300 Index ETF <sup>1</sup>	+1.84%	+3.02%	+20.47%	+63.98%	-	+51.39% <sup>7</sup>
CSI 300 Index (Price Return) <sup>2</sup>	+1.91%	+3.76%	+19.99%	+58.46%	-	+43.88% <sup>7</sup>
CSI 300 Index (Total Return) <sup>3</sup>	+1.91%	+3.86%	+22.69%	+69.06%	-	+58.11% <sup>7</sup>

### Calendar Year Return

	2012	2013	2014	2015	2016	2017 YTD
ChinaAMC CSI 300 Index ETF <sup>1</sup>	+3.98% <sup>7</sup>	-6.73%	+53.79%	+8.41%	-10.06%	+4.10%
CSI 300 Index (Price Return) <sup>2</sup>	+7.55% <sup>7</sup>	-7.65%	+51.66%	+5.58%	-11.28%	+4.31%
CSI 300 Index (Total Return) <sup>3</sup>	+9.75% <sup>7</sup>	-5.34%	+54.21%	+7.46%	-9.35%	+4.31%

<sup>1</sup> Performance 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.

<sup>2</sup> Source: Bloomberg; Performance of CSI 300 Index is calculated based on price return and is denominated in RMB.

<sup>3</sup> Source: Bloomberg; Performance of CSI 300 Index is calculated 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 16, 2012, the first official NAV date of the fund.

## ▲ Fund Information <sup>4</sup>

Manager	China Asset Management (Hong Kong) Limited
Investment Advisor	China Asset Management Co., Ltd.
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 9,745.02 million
NAV per Unit <sup>6</sup>	RMB 35.2697
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>

### 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

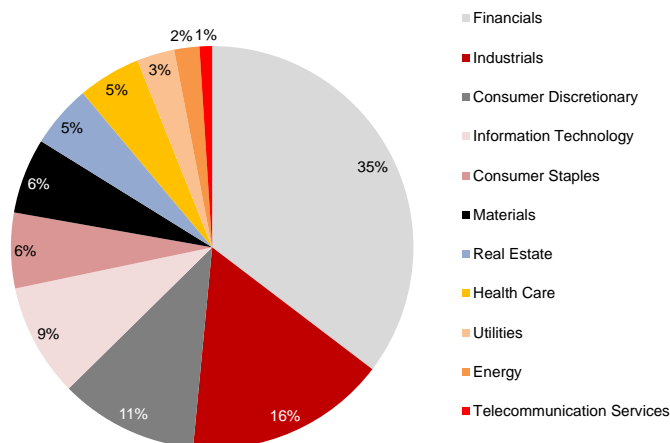
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## About China Asset Management Co., Ltd.

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	4.06%
INDUSTRIAL BANK CO LTD -A	2.31%
CHINA MINSHENG BANKING-A	2.21%
CHINA MERCHANTS BANK-A	2.07%
KWEICHOW MOUTAI CO LTD-A	1.84%
BANK OF COMMUNICATIONS CO-A	1.77%
SHANGHAI PUDONG DEVEL BANK-A	1.48%
MIDEA GROUP CO LTD-A	1.48%
CHINA VANKE CO LTD -A	1.44%
CHINA STATE CONSTRUCTION -A	1.37%

## 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  
Yunta Securities (Hong Kong)

## Market Makers

### RMB Counter

BOCI Securities Limited  
Bluefin HK Limited  
China Merchants Securities (HK) Co., Limited  
CITIC Securities Brokerage (HK) Limited  
Commerz Securities Hong Kong Limited  
Credit Suisse Securities (Hong Kong) Limited  
Deutsche Securities Asia Limited  
Nomura International (Hong Kong) Limited  
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  
Credit Suisse Securities (Hong Kong) Limited  
Deutsche Securities Asia Limited  
IMC Asia Pacific Limited  
Nomura International (Hong Kong) Limited  
Optiver Trading Hong Kong Limited  
UBS Securities Hong Kong Limited

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### Risk Warning

Investment involves risks. The price of the Fund's units may go up as well as down. Past performance is not indicative of future performance, future return is not guaranteed and a loss of your original capital may occur. This material does not constitute an offer or solicitation of any transaction in any securities or collective investment schemes, nor does it constitute any investment advice. This document is provided for information purposes only and shall not be relied upon for making any investment decision. Certain information or data in this document has been obtained from unaffiliated third parties; we have reasonable belief that such information or data is accurate, complete and up to the date as indicated; China Asset Management (Hong Kong) Limited accepts responsibility for accurately reproducing such data and information but makes no warranty or representation as to the completeness and accuracy of data and information sourced from such unaffiliated third parties. You should read the Fund's offering documents for further details, including risk factors. If necessary, you should seek independent professional advice. This material has been prepared and issued by China Asset Management (Hong Kong) Limited. This material has not been reviewed by the Securities and Futures Commission.

### CSI Disclaimer

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