

# ChinaAMC MSCI China A Inclusion Index ETF (Stock Code: 83197/3197)

## Fund Factsheet



As of 31 Dec 2018

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

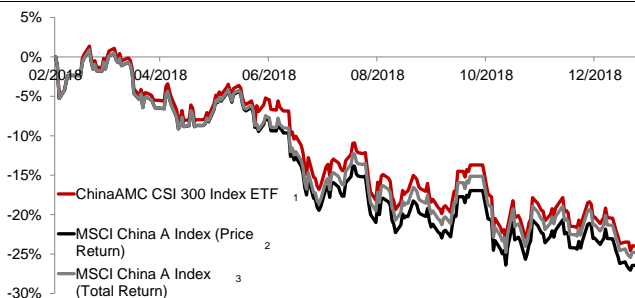
Investment involves risks, including the loss of principle you invested. Past performance is not indicative of future results. Before investing in the ChinaAMC MSCI China A Inclusion Index ETF (the "Fund"), investor should refer to the Fund's prospectus for details, including the risk factors. You should 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 MSCI China A Inclusion Index (the "Index"). The Fund invests in the PRC's securities market primarily through 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.
- Investing in PRC, an emerging market, involves a greater risk such as greater political, tax, economic, currency, liquidity, regulatory, legal, settlement and custody risks.
- The Fund is subject to risks associated with the Stock Connect Programme, such as change of laws, rules and regulations, quota limitations and suspension of the Programme.
- The Fund is subject to risks associated with the RQFII regime, such as change of laws, rules and regulations, insufficient RQFII quota, RQFII approval is revoked or terminated, or any of the key operators or parties is bankrupt or in default or disqualified.
- If there is a suspension of the inter-counter transfer of units between the HKD and RMB counters and/or any limitation of services of brokers and CCASS participants, unitholders will only be able to trade their units in one counter only. The market price of units traded in each counter may deviate significantly. As such, investors may pay more or receive less when trading in HKD counter than in RMB counter and vice versa.
- Unitholders will receive distributions in the RMB only. In the event that an unitholder has no RMB account, the unitholder may have to bear the bank or financial institution fees and charges associated with currency conversion.
- As the stock exchanges in PRC may be open when units in the Fund are not priced, the value of the securities in the Fund's portfolio may change on days when investors will not be able to transact the Fund's Units.
- Differences in trading hours between the SSE or the SZSE and the SEHK. A-Shares are subject to trading bands while units listed on the SEHK are not. Both factors may increase the level of premium or discount of the unit price to its NAV.
- 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 Index is a new index having only been launched on 23 October 2017. Given that the Index is relatively new, the Fund may be riskier than other ETF tracking more established indices.
- 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 investment objective is to provide investment results that, before fees and expenses, closely correspond to the performance of the MSCI China A Inclusion Index (the "Index").

### Fund Performance



### Latest Fund Distribution

| Record Date | Distribution (RMB) |
|-------------|--------------------|
|-------------|--------------------|

### Fund Information<sup>4</sup>

|                                  |   |
|----------------------------------|---|
| Manager                          | China Asset Management (Hong Kong) Limited  |
| Trustee                          | Cititrust Limited   |
| Total Expense Ratio <sup>5</sup> | Estimated to be 1.88% p.a.  |
| Base Currency                    | RMB   |
| MSCI Index Ticker                | MOCNA INDEX   |
| Total Net Asset                  | RMB 61.33 million   |
| NAV per Unit <sup>6</sup>        | RMB 7.2156  |
| Exchange Listing                 | The Stock Exchange of Hong Kong Limited - Main Board  |
| ETF Website                      | <a href="http://www.chinaamc.com.hk/en/products/etf/msci-china-a/fund-details.html">http://www.chinaamc.com.hk/en/products/etf/msci-china-a/fund-details.html</a> |

### Secondary Market Trading Information

|                         | RMB Counter      | HKD Counter      |
|-------------------------|------------------|------------------|
| Commencement of Dealing | 7 February, 2018 | 7 February, 2018 |
| Stock Code              | 83197            | 3197             |
| Trading Currency        | RMB              | HKD              |
| Trading Board Lot Size  | 200 Units        | 200 Units        |
| Bloomberg Fund Ticker   | 83197 HK         | 3197 HK          |
| ISIN Code               | HK0000389624     | HK0000389616     |

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

|  | 1-Month | 6-Month | 1-Year | 3-Year | 5-Year | Since Inception      |
|--|---------|---------|--------|--------|--------|----------------------|
| ChinaAMC MSCI China A Inclusion Index ETF <sup>1</sup> | -4.17%  | -12.85% | -      | -      | -      | -23.98% <sup>7</sup> |
| MSCI China A Index (Price Return) <sup>2</sup>         | -4.00%  | -12.99% | -      | -      | -      | -26.43% <sup>7</sup> |
| MSCI China A Index (Total Return) <sup>3</sup>         | -3.98%  | -11.85% | -      | -      | -      | -24.80% <sup>7</sup> |

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

|  | 2018    |
|--|---------|
| ChinaAMC MSCI China A Inclusion Index ETF <sup>1</sup> | -23.98% |
| MSCI China A Index (Price Return) <sup>2</sup>         | -26.43% |
| MSCI China A Index (Total Return) <sup>3</sup>         | -24.80% |

<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.

<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://www.chinaamc.com.hk/to/products/etf/msci-china-a/fund-details.html>.

<sup>7</sup> Calculated since February 7, 2018, 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.

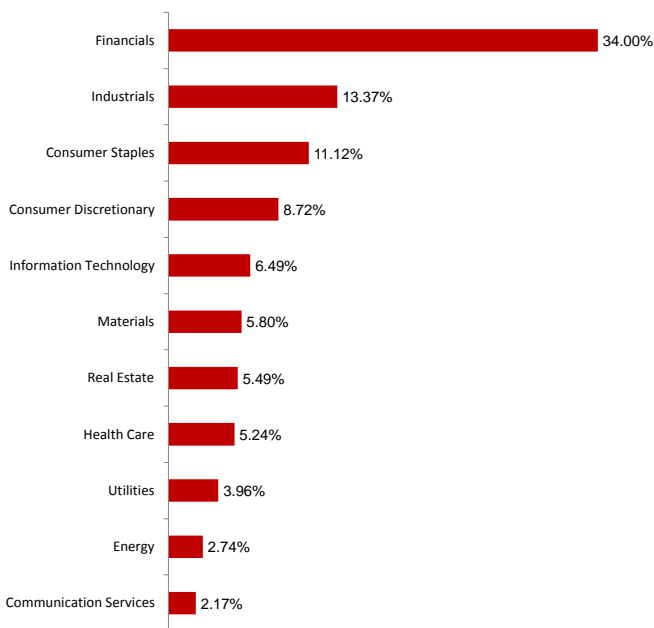
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## About China Asset Management Co., Ltd.

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.

## Portfolio Allocation



## Top 10 Holdings

| Name                         | Weight |
|------------------------------|--------|
| KWEICHOW MOUTAI CO LTD-A     | 4.71%  |
| PING AN INSURANCE GROUP CO-A | 3.87%  |
| CHINA MERCHANTS BANK-A       | 3.31%  |
| INDUSTRIAL BANK CO LTD -A    | 1.97%  |
| SHANGHAI PUDONG DEVEL BANK-A | 1.83%  |
| IND & COMM BK OF CHINA-A     | 1.81%  |
| AGRICULTURAL BANK OF CHINA-A | 1.71%  |
| MIDEA GROUP CO LTD-A         | 1.54%  |
| CHINA STATE CONSTRUCTION -A  | 1.52%  |
| HANGZHOU HIKVISION DIGITAL-A | 1.51%  |

## Participating Dealers

BNP Paribas Securities (Asia) Limited  
China International Capital Corporation Hong Kong Securities Limited  
China Merchants Securities (HK) Co., Limited  
Citigroup Global Markets Asia Limited  
Guotai Junan Securities (Hong Kong) Limited  
Haitong International Securities Company Limited  
KGI Asia Limited  
Merrill Lynch Far East Limited  
The Hongkong and Shanghai Banking Corporation Limited  
Goldman Sachs (Asia) Securities Limited

## Market Makers

### RMB Counter

AP Capital Management (Hong Kong) Limited  
Commerz Securities Hong Kong Limited

### HKD Counter

AP Capital Management (Hong Kong) Limited  
Commerz Securities Hong Kong Limited

Customer Hotline: (852) 3406 8686

Website: [www.chinaamc.com.hk](http://www.chinaamc.com.hk)

Email: [hkfund\\_services@chinaamc.com](mailto:hkfund_services@chinaamc.com)

### 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.

MSCI China A Inclusion Index

The funds or securities referred to herein are not sponsored, endorsed, or promoted by MSCI, and MSCI bears no liability with respect to any such funds or securities or any index on which such funds or securities are based. The Prospectus contains a more detailed description of the limited relationship MSCI has with China Asset Management (Hong Kong) Limited and any related funds.