

# ChinaAMC Bloomberg China Treasury + Policy Bank Bond Index ETF\*

(Stock Code: 82813/2813/9813)

## Fund Factsheet



As of 31 Jan 2024

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

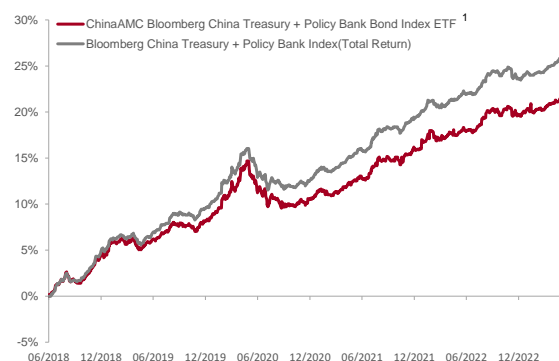
Investment involves risks, including the loss of principle. Past performance is not indicative of future results. Before investing in the ChinaAMC Bloomberg China Treasury + Policy Bank Bond Index ETF (the "Fund"), investors should refer to the Fund's prospectus for details, including the risk factors. 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 Bloomberg China Treasury + Policy Bank Index (the "Index").
- The Fund is subject to concentration risk as a result of tracking the performance of a single geographical region (the PRC) and investing in bonds of a few issuers. The NAV of the Fund is likely to be more volatile than a broad-based fund.
- Investments in the PRC may involve increased risks compared to more developed markets, such as liquidity risks, currency risks/control, political and economic uncertainties, legal and taxation risks, settlement risks and custody risk.
- The Fund is subject to risks associated with Bond Connect and Foreign Access Regime, such as change of relevant rules and regulations, regulatory risks, volatility risk, liquidity risk, settlement and counterparty risk. The trading on the PRC interbank bond market or trading through Bond Connect may be suspended.
- The Fund is subject to risk associated with debt securities, such as credit / counterparty risk, interest rate risk, volatility and liquidity risk, downgrade risk, sovereign debt risk, valuation risk, credit rating risk and credit agency risk.
- The Fund is subject to risks relating to settlement procedures and default of counterparties on the PRC inter-bank bond market.
- The Fund is denominated in RMB. RMB is currently not freely convertible and is subject to exchange controls and restrictions. The Fund has units traded in HKD and USD. Investors may be subject to additional costs or losses associated with foreign currency fluctuations.
- The Fund may be subject to tracking error risk.
- If any suspension of the inter-counter transfer of units between the counters and/or any limitation on the level of services by brokers and CCASS participants occurs, 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.
- The Fund is passively managed and the Manager will not have the discretion to adapt to market changes. Falls in the Index are expected to result in corresponding falls in the value of the Fund.
- 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 Bloomberg China Treasury + Policy Bank Index.

### ▲ Fund Performance



### ▲ Fund Information<sup>2</sup>

Manager	China Asset Management (Hong Kong) Limited
Trustee	HSBC Institutional Trust Services (Asia) Limited
Custodian	The Hongkong and Shanghai Banking Corporation Limited
Management fee	0.15% p.a.
Base Currency	RMB
Dividend frequency <sup>4</sup>	Quarterly
Index Ticker	I32561CN Index
Exchange Listing	The Stock Exchange of Hong Kong Limited -Main Board
ETF Website	<a href="https://www.chinaamc.com.hk/product/chinaamc-bloomberg-china-treasury-policy-bank-bond-index-etf-2813-82813-9813-hk/">https://www.chinaamc.com.hk/product/chinaamc-bloomberg-china-treasury-policy-bank-bond-index-etf-2813-82813-9813-hk/</a>

### Secondary Market Trading Information

	USD Counter	RMB Counter	HKD Counter
Commencement of Dealing	30-Jun-2021	6-Jun-2018	6-Jun-2018
Stock Code	9813	82813	2813
Trading Currency	USD	RMB	HKD
Trading Board Lot Size	10 Units	10 Units	10 Units
Bloomberg Fund Ticker	9813 HK	82813 HK	2813 HK
ISIN Code	HK0000744216	HK0000414364	HK0000414356

### ▲ Cumulative Return<sup>1</sup>

	1 Month	6 Month	1-Year	3-Year	5-Year	Since Inception <sup>3</sup>
ChinaAMC Bloomberg China Treasury + Policy Bank Bond Index ETF	+0.78%	+2.15%	+4.93%	+13.17%	+19.00%	+26.00%
Bloomberg China Treasury + Policy Bank Index (Total Return)	+0.98%	+2.69%	+5.73%	+15.48%	+23.40%	+31.28%

### ▲ Yearly Return<sup>1</sup>

	2019	2020	2021	2022	2023	2024YTD
ChinaAMC Bloomberg China Treasury + Policy Bank Bond Index ETF	+3.87%	+2.26%	+5.02%	+2.65%	+4.11%	+0.78%
Bloomberg China Treasury + Policy Bank Index (Total Return)	+4.63%	+3.03%	+5.72%	+3.34%	+4.71%	+0.98%

<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.

Performance analysis here refer to RMB counter units. US/HK dollar-based investors are therefore exposed to fluctuations in the USD/HKD/RMB exchange rate. Performance analytics here refer to RMB counter unit.

<sup>2</sup> Please refer to the Fund's prospectus for further details (including fees).

<sup>3</sup> Calculated since June 6, 2018, the first official NAV date of the fund.

<sup>4</sup> Subject to the Manager's discretion. The Manager intends to distribute income in January, April, July and October of each year to Unitholders having regard to the Fund's net income after fees and costs. Distributions will only be paid from net income after deduction of all fees and costs and no distributions will be paid out of or effectively out of the capital of the Fund. All Units (whether RMB or HKD or USD traded Units) will receive distributions in RMB only.

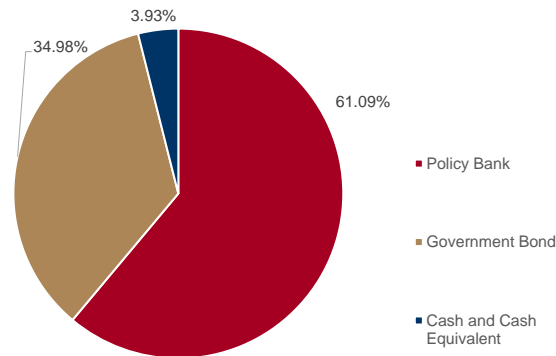
\*With effect from 24 August 2021, the fund name has been changed from ChinaAMC Bloomberg Barclays China Treasury + Policy Bank Bond Index ETF to ChinaAMC Bloomberg China Treasury + Policy Bank Bond Index ETF. Source: China Asset Management (Hong Kong) Limited and Bloomberg unless specified otherwise.

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Fund Factsheet



## ▲ Portfolio Allocation



## ▲ Portfolio Characteristics

Average YTM <sup>1</sup>	2.35%
Average Coupon	3.25%
Average Duration	5.20 years

## ▲ Maturity Allocation

6-10 years	60.57%
3-5 years	31.81%
0-3 years	3.69%

## ▲ Top 5 Holdings

Security Name	Weight
SDBC 3.66 03/01/31	19.46%
SDBC 4.04 07/06/28	19.43%
CGB 3.02 05/27/31	18.91%
SDBC 3 01/17/32	12.46%
CGB 2.85 06/04/27	12.38%

<sup>1</sup> Calculated with the weighted average of median yield to maturity of each holding.

## About China Asset Management (Hong Kong) Limited

Founded in 2008, China Asset Management (Hong Kong) Limited ("ChinaAMC (HK)") is a wholly-owned subsidiary of China Asset Management Company Limited and stands as one of the top Chinese fund management firms in Hong Kong. As a China-focused market leader, the company has amassed an impressive performance history in both active and passive investments over the past 15 years. Boasting robust expertise in a variety of asset classes, such as Greater China equities, Asian and global fixed income, and money markets, ChinaAMC (HK) adopts a global outlook to build a versatile platform catering to institutional and retail investors in the region and worldwide, all while envisioning "Beyond China Expert".

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**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.

### Index disclaimer:

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## ▲ Participating Dealers

ABN AMRO Clearing Hong Kong Limited  
BNP Paribas  
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 Group Limited  
Huatai Financial Holdings (Hong Kong) Limited  
Korea Investment & Securities Asia Limited  
Merrill Lynch Far East Limited  
Mirae Asset Securities (HK) Limited  
The Hongkong and Shanghai Banking Corporation Limited  
Yue Xiu Securities Company Limited  
Zhongtai International Securities Limited

## ▲ Market Makers

### RMB Counter

Flow Traders Hong Kong Limited

### HKD Counter

Flow Traders Hong Kong Limited

### USD Counter

Flow Traders Hong Kong Limited

Note: Please refer to the Hong Kong Exchange and Clearing Limited website at [www.hkex.com.hk](http://www.hkex.com.hk) for the latest lists of Market Makers.