

# ChinaAMC RMB Money Market ETF (Unlisted Class) Fund Factsheet



As of 31 May 2024

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

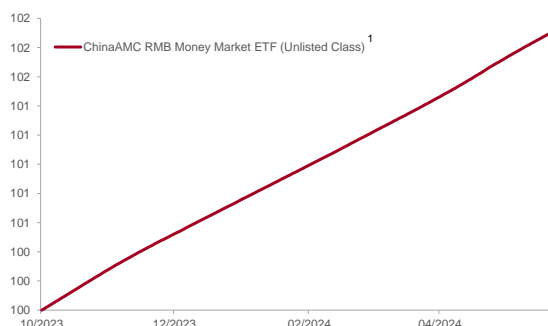
Investment involves risks, including the loss of principle. Past performance is not indicative of future results. Before investing in the ChinaAMC RMB Money Market ETF (the "Fund"), investor should refer to the Fund's prospectus for details, including the risk factors. You should not make investment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

- The Fund is actively managed. It does not seek to track any index. It may fail to meet its investment objective as a result of the selection of investments.
- The purchase of a Unit in the Fund is not the same as placing funds on deposit with a bank or deposit-taking company. The Fund does not guarantee repayment of principal.
- Investing in Mainland China involves greater political, social, tax, economic, foreign exchange, liquidity, regulatory, custody and high volatility risks.
- The Fund is subject to concentration risk in Greater China and may likely be more volatile than a broad-based fund.
- The Fund is subject to fixed income and debt instruments investment risks, including short-term fixed income and debt instruments risk, credit, counterparty, volatility, liquidity, interest rate, credit rating, credit rating agency, downgrading, valuation, settlement, sovereign debt risks and "Dim Sum" bond market risks.
- Bank deposits are subject to the credit risks of the relevant financial institutions, and may not be protected by any deposit protection schemes in certain regime.
- The Fund is subject to QFI regime related risks, such as change of rules and regulations, QFI revocation/termination, trading prohibitions, limitations on monies repatriation, default by a QFI custodian/broker.
- The Fund is subject to risks associated with Mainland interbank bond market and Bond Connect, such as suspension of trading, regulatory, volatility, liquidity, settlement and counterparty risk.
- Listed and Unlisted Classes are subject to different pricing and dealing arrangements. NAV per Unit of each class may be different due to different fees and cost. Trading hours of SEHK applicable to Listed Class in the secondary market and dealing deadlines in respect of the Listed Class on the primary market or Unlisted Class are also different.
- Units of Listed Class are traded in the secondary market on an intraday basis at the prevailing market price, while Units of Unlisted Class are sold through intermediaries based on the dealing day-end NAV. Investors of Unlisted Class could redeem at NAV while investors of Listed Class in the secondary market could only sell at the prevailing market price and may have to exit the Fund at a significant discount. Investors of Unlisted Class may be at an advantage or disadvantage compared to investors of Listed Class.
- 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 are exposed to foreign exchange risk.
- The trading price of the units of Listed Class 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.
- If there is a suspension of the inter-counter transfer of units between counters, investors will only be able to trade their units in the relevant counter. The market price on the SEHK of units traded in each counter may deviate significantly, as such investors may pay more or receive less when buying units traded in RMB on the SEHK than in respect of units traded in HKD and vice versa.

## ▲ Investment Objective

The Fund's investment objective is to invest in short-term deposits and high quality money market instruments to achieve a long-term return in RMB in line with prevailing money market rates, with primary considerations of both capital security and liquidity.

## ▲ Fund Performance<sup>1</sup>



## ▲ Fund Information<sup>2</sup>

Manager	China Asset Management (Hong Kong) Limited
Fund Size	RMB 1471.61 million
Trustee	HSBC Institutional Trust Services (Asia) Limited
Custodian	The Hongkong and Shanghai Banking Corporation Limited
Dealing Frequency	Daily
Base Currency	RMB

	Class I RMB	Class F RMB	Class A RMB
Launch Date	10-Oct-2023	5-Jan-2024	16-Feb-2024
NAV per share	RMB 101.3594	RMB 100.5313	RMB 100.2985
Bloomberg Code	CAMCMIR HK	CAMCMFR HK	CAMCMAR HK
ISIN Code	HK0000921863	HK0000921855	HK0000921848
Subscription Fee	Up to 3%	Up to 3%	Up to 3%
Management Fee	0.15% p.a.	0.60% p.a.	0.30% p.a.
Minimum Initial Subscription	RMB 10,000	RMB 1	RMB 10

## ▲ Cumulative Return<sup>1</sup>

	1 Month	6 Month	1 Year	3 Year	5 Year	Since Inception <sup>3</sup>
Class I RMB	+0.26%	+1.45%	-	-	-	+1.90%

## ▲ Yearly Return<sup>1</sup>

	2023 <sup>3</sup>	2024YTD
Class I RMB	+0.67%	+1.22%

<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 based on the calendar year end, NAV-to-NAV, with dividend reinvested.

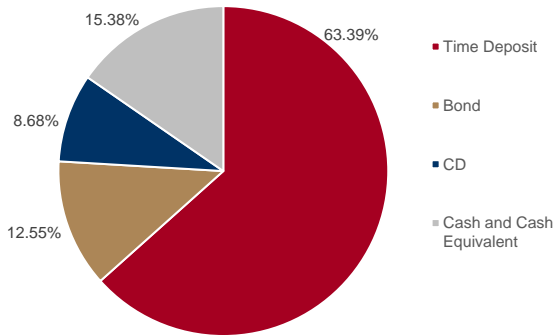
<sup>2</sup> Please refer to the Fund's prospectus for further details (including fees).

<sup>3</sup> Calculated since October 10, 2023, the first official NAV date of the class.

# ChinaAMC RMB Money Market ETF (Unlisted Class) Fund Factsheet



## ▲ Portfolio Allocation



## ▲ Portfolio Characteristics

Average YTM <sup>1</sup>	2.59%
Weighted Avg Days to Maturity	47.57 Days

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

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

## 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".

**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.