

ChinaAMC Select Money Market Fund

Fund Factsheet



As of 29 Feb 2024

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

Investment involves risks, including the loss of principal. The price of units or shares of the Funds may go up as well as down. Past performance is not indicative of future results. The value of the Funds can be extremely volatile and could go down substantially within a short period of time. You should read the Fund's Placing Memorandum or Explanatory Memorandum and Product Key Facts Statement for details, including risk factors. Investors should not base investment decisions on this marketing material alone. Please note:

- ChinaAMC Select Money Market Fund (the "Fund") seeks to achieve long-term return in line with prevailing money market rates, with primary considerations of both capital security and liquidity, by investing not less than 70% of the NAV in HKD and USD denominated and settled short-term deposits and high quality money market instruments issued by governments, quasi-governments, international organizations, and financial institutions globally.
- The Fund is an investment fund and not a bank deposit.
- Investment in money market instruments involves volatility and liquidity risk, credit risk, interest rate risk, credit rating risk, valuation risk, downgrade risk and sovereign debt risk.
- Investment in short-term deposits is subject to the credit risks of the financial institutions that offer and act as counterparties of such deposits.
- Investment in short-term debt instruments are not risk-free. The turnover rates of the Fund's investments may be relatively high, as such the transaction costs incurred by the Fund will increase.
- The Fund will invest primarily in HKD and USD-denominated instruments. The value of the Fund may be more volatile than that of a fund having a more diverse portfolio of investments.
- Certain investments acquired by the Fund are denominated in currencies different from its base currency. The NAV of the Fund may be affected by exchange rates and by changes in exchange rate control.
- The Fund may acquire FDIs for hedging purpose. The price of a derivative instrument can be very volatile and involves counterparty risk. In adverse situations, such hedging may become ineffective and the Fund may suffer significant losses.
- The Manager of the Fund may impose a redemption restrictions on the Fund on any Dealing Day. Where the Manager effects such limitation on redemption, redemption requests in excess of the relevant limit will not be dealt with on that Dealing Day.
- The Fund may at its discretion pay distribution out of capital or effectively out of capital. Payment of distributions out of capital or effectively out of capital amounts to a return or withdrawal of part of an investor's original investment or from any capital gains attributable to that original investment. Any such distributions may result in an immediate reduction in the NAV per Unit of the Fund.

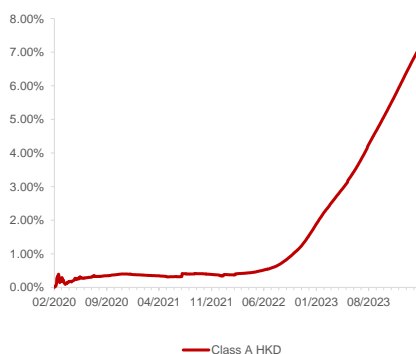
▲ Investment Objective

The Fund seeks to achieve long-term return in line with prevailing money market rates, with primary considerations of both capital security and liquidity, by investing not less than 70% of the NAV in HKD and USD denominated and settled short-term deposits and high quality money market instruments issued by governments, quasi-governments, international organizations, and financial institutions globally.

▲ Fund Information²

| | |
|---------------------------------|---|
| Legal Structure | Hong Kong domiciled umbrella structure unit trust |
| Investment Manager | China Asset Management (Hong Kong) Limited |
| Fund Size | HKD 4525.14 million |
| Base Currency | HKD |
| Non-Base Currency Share Classes | USD |
| Daily Frequency | Daily |
| Custodian | Bank of China (Hong Kong) Limited |
| Trustee | BOCI-Prudential Trustee Limited |

▲ Fund Performance¹



| | Class A HKD | Class I HKD | Class I USD | Class H HKD | Class F HKD | Class B HKD |
|------------------------------|---------------|---------------|---------------|---------------|--------------|--------------|
| Launch Date | 11-Feb-2020 | 28-Mar-2019 | 7-May-2021 | 21-Apr-2023 | 27-Jan-2023 | 7-Aug-2023 |
| NAV per share | HKD 10.7075 | HKD 10.7807 | USD 10.6123 | HKD 10.4027 | HKD 10.4398 | HKD 10.2678 |
| Bloomberg Code | CHMMFAH HK | CHMMIHI HK | CHSMMIU HK | CHSEMOH HK | CHSMMKF HK | CHMMBHK HK |
| ISIN Code | HK0000489945 | HK0000489960 | HK0000550985 | HK0000923802 | HK0000502390 | HK0000489952 |
| Initial Charge | Up to 5% p.a. | Nil | Nil | Up to 5% p.a. | Nil | Up to 5% |
| Investment Management Fee | 0.15% p.a. | 0.05% p.a. | 0.05% p.a. | 0.20% p.a. | 0.60% p.a. | 0.30% p.a. |
| Minimum Initial Subscription | HKD 1,000 | HKD 1,000,000 | USD 1,000,000 | Nil | Nil | HKD 10,000 |

▲ Cumulative Return¹

| | 1 Month | 3 Month | 6 Month | 1 Year | Since Inception ³ | Annualized-Since Inception ³ | 7-day Annualized ⁴ |
|-------------|---------|---------|---------|--------|------------------------------|---|-------------------------------|
| Class A HKD | +0.37% | +1.24% | +2.45% | +4.58% | +7.08% | +1.70% | +4.69% |
| Class I HKD | +0.38% | +1.26% | +2.50% | +4.68% | +7.81% | +1.54% | +4.81% |
| Class I USD | +0.26% | +1.03% | +2.74% | +4.96% | +6.12% | +2.14% | +0.49% |
| Class H HKD | +0.37% | +1.22% | +2.42% | - | +4.03% | - | +4.62% |
| Class F HKD | +0.34% | +1.12% | +2.22% | +4.11% | +4.40% | +4.03% | +4.23% |
| Class B HKD | +0.36% | +1.20% | +2.37% | - | +2.68% | - | +4.52% |

▲ Yearly Return¹

| | 2019 | 2020 | 2021 | 2022 | 2023 | 2024YTD |
|-------------|---------------------|---------------------|---------------------|--------|---------------------|---------|
| Class A HKD | - | +0.38% ³ | +0.00% | +1.37% | +4.37% | +0.83% |
| Class I HKD | +0.42% ³ | +0.34% | +0.09% | +1.46% | +4.47% | +0.84% |
| Class I USD | - | - | -0.35% ³ | +1.47% | +4.25% | +0.67% |
| Class H HKD | - | - | - | - | +3.18% ³ | +0.82% |
| Class F HKD | - | - | - | - | +3.62% ³ | +0.75% |
| Class B HKD | - | - | - | - | +1.86% ³ | +0.80% |

¹Past 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. With effect from 7 September 2020, the base currency, investment objective and strategy of the fund were changed. The performance of the fund prior to 7 September 2020 was achieved under circumstances that no longer apply.

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

³Calculated since the inception date of each respective share class.

⁴Calculated based on a seven-day (seven calendar days) period by annualization based on change in net asset value (NAV) between Feb. 22nd and Feb. 29th 2024, using the formula:

$(7\text{-calendar-day cumulative return} \times (365/7) - 1) \times 100\%$. Please note that this figure is a hypothetical performance which is calculated based on a 7-day period of the Fund's past performance and does not represent an actual one-year return. The most updated figure is available on our website https://www.chinaamc.com.hk/product/chinaamc-select-money-market-fund/#fund_price_performance for investor's information.

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

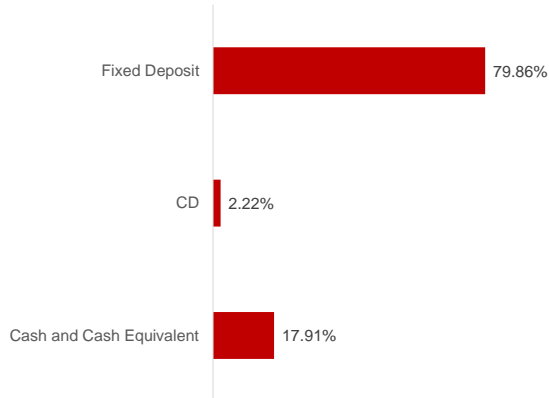
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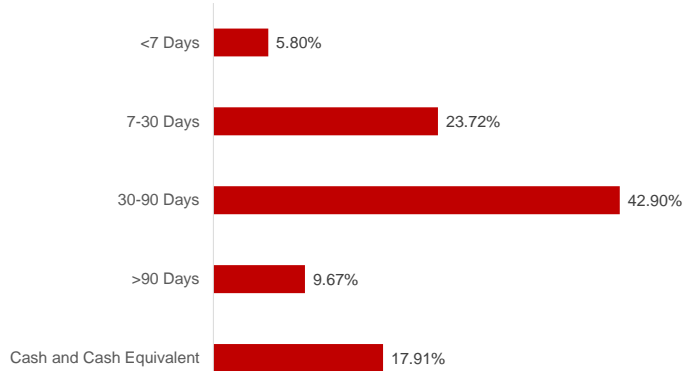


▲ Portfolio Allocation

Asset Class Allocation (%)



Maturity Allocation (%)



▲ Portfolio Characteristics

| | |
|--|------------|
| Weighted Avg Days to Maturity | 42.13 Days |
| Average Yield to Maturity ¹ | 4.03% |

Data Source: FactSet As of 29 Feb 2024.

¹ Calculated with the weighted average of median yield to maturity of each holding.

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Important Note
Investment involves risks. The value of the Fund's shares 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 not base on this material alone to make investment decision and 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.