

# ChinaAMC Select RMB Investment Grade Income Fund

## Fund Factsheet



As of 29 Dec 2023

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

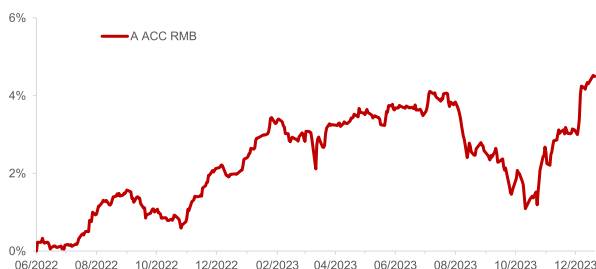
Investment involves risks, including the loss of principal. The price of units or shares of the Funds may go up as well as down. Past performance is not indicative of future results. The value of the Funds can be extremely volatile and could go down substantially within a short period of time. You should 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:

- The investment objective of ChinaAMC Select RMB Investment Grade Income Fund (the "Fund") is to achieve capital appreciation and income generation by investing primarily (i.e. at least 70% of the Fund's NAV) in a fixed income portfolio with exposure to RMB.
- Investment in debt instruments involves counterparty risk, interest rate risk, volatility and liquidity risk, credit downgrading risk and valuation risk.
- RMB is not freely convertible and is subject to exchange controls and restrictions. Any depreciation of RMB could adversely affect the value of the Fund. Payment of redemptions and/or dividend in RMB may be delayed due to exchange controls and restrictions.
- The Fund's investments exposure are concentrated in Mainland China, which involves concentration risk, risks associated with emerging market, dim sum bonds, urban investment bonds and greater political, tax, economic, foreign exchange, liquidity, legal and regulatory risks.
- The Fund may invest in fixed income instruments with loss-absorption features. Investments in such instruments are subject to higher liquidity, valuation and sector concentration risk.
- The Fund may enter into securities lending, repurchase and reverse repurchase transactions and may acquire FDIs for RMB hedging. It associated with higher volatility risk, credit risk, liquidity risk, management risk, valuation risk, counterparty risk and OTC transaction risk.

### ▲ Investment Objective

The Fund seeks to achieve capital appreciation and income generation by investing primarily (i.e. at least 70% of the Net Asset Value of the Sub-Fund) in a fixed income portfolio with exposure to RMB.

### ▲ Fund Performance<sup>1</sup>



### ▲ Portfolio Characteristics

Weighted Avg Duration	2.39 Years
Weighted Avg Credit Ratings	A-
Weighted Avg Yield to Maturity <sup>4</sup>	4.92%

Data Source: FactSet.As of 29 Dec 2023.

### ▲ Fund Information<sup>2</sup>

Legal Structure	Hong Kong domiciled umbrella structure unit trust
Investment Manager	China Asset Management (Hong Kong) Limited
Fund Size	RMB 599.57 million
Base Currency	RMB
Non-Base Currency Share Classes	HKD, USD
Dealing Frequency	Daily

### ▲ Latest Fund Distribution

Class	Ex-dividend Date	Distribution
Class A Dist USD (hedged)	18/12/2023	0.1249
Class A DIST HKD	18/12/2023	0.1142
Class A Dist HKD (hedged)	18/12/2023	0.1236
Class A DIST RMB	18/12/2023	0.1224
Class A DIST USD	18/12/2023	0.1148

The dividends were paid 100% out of distributable income at a pay-out ratio of 5% p.a.. Dividend is not guaranteed and may be paid out of capital or effectively paid out of capital. The annualized dividend yield is calculated based on the latest dividend distribution with dividend reinvested, and may be higher or lower than the actual annual dividend yield. Positive distribution yield does not imply positive return. Annualized dividend yield =  $[1 + \text{distribution per unit/ex-dividend NAV}]^4 - 1$ .

### ▲ Cumulative Return<sup>1</sup>

	1 Month	3 Month	6 Month	1 Year	Since Inception <sup>3</sup>	Annualized-Since <sup>3</sup> Inception	2022 <sup>3</sup>	2023YTD
Class A ACC RMB UNITS	+1.34%	+2.31%	+0.84%	+2.46%	+4.50%	+2.87%	+1.99%	+2.46%
Class A DIST RMB UNITS INC	+1.34%	+2.31%	+0.84%	+2.46%	+4.50%	+2.87%	+1.99%	+2.46%
Class A ACC UNITS HKD	+1.74%	+4.46%	+2.78%	-0.25%	-2.53%	-1.63%	-2.29%	-0.25%
Class A DIST UNITS HKD INC	+1.74%	+4.46%	+2.78%	-0.25%	-2.53%	-1.63%	-2.29%	-0.25%
Class A ACC HEDGED UNITS HKD	+1.56%	+2.42%	+1.51%	+2.96%	+5.10%	+3.25%	+2.08%	+2.96%
Class A DIST HEDGED UNITS HKD IN	+1.64%	+2.56%	+1.49%	+3.80%	+5.70%	+3.62%	+1.83%	+3.80%
Class A DIST UNITS USD INC	+1.74%	+4.73%	+3.11%	-0.42%	-2.06%	-1.33%	-1.64%	-0.42%
Class A ACC HEDGED UNITS USD	+1.81%	+2.83%	+1.89%	+4.70%	+7.34%	+4.66%	+2.53%	+4.70%
Class A DIST HEDGED UNITS USD	+1.72%	+2.71%	+1.92%	+4.93%	+6.90%	+4.38%	+1.88%	+4.93%
Class I ACC RMB UNITS CNY	+1.37%	+2.40%	+1.01%	+2.82%	+5.07%	+3.23%	+2.19%	+2.82%
Class I ACC HEDGED UNITS USD	+1.64%	+2.86%	+2.24%	+5.35%	+8.17%	+5.18%	+2.68%	+5.35%

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

<sup>2</sup>Calculated since the inception date of each respective share class. For the inception date, please refer to "Available Share Classes" section.

<sup>3</sup>Calculated with the weighted average of median yield to maturity of each holding.

Source: China Asset Management (Hong Kong) Limited and Bloomberg as of 29 Dec. 2023 unless specified otherwise.

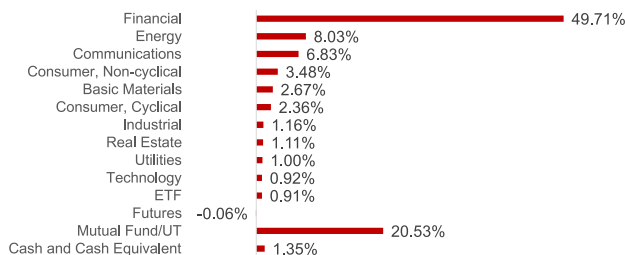
# ChinaAMC Select RMB Investment Grade Income Fund

## Fund Factsheet

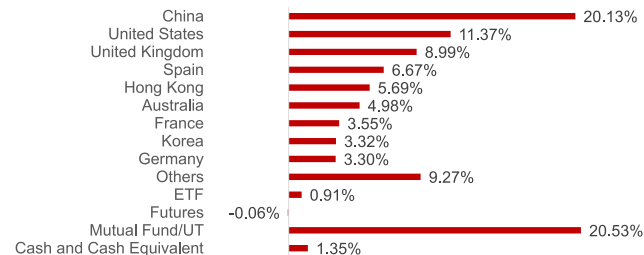


### ▲ Portfolio Allocation

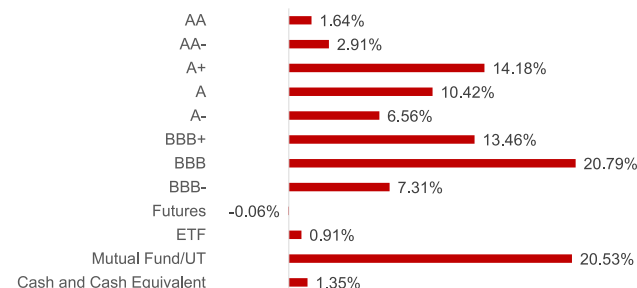
#### Sector Exposure (%)



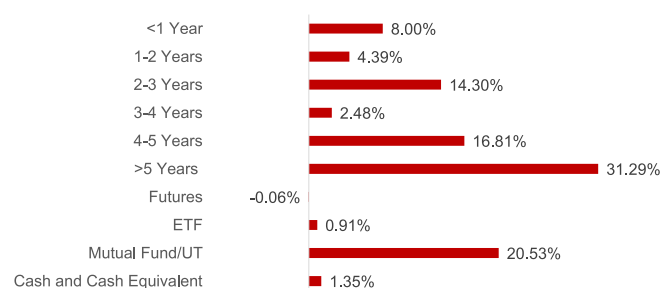
#### Geographical Exposure (%)



#### Rating (%) <sup>1</sup>



#### Maturity (%)



### ▲ Available Share Classes

Share Classes	Launch Date	NAV per share	Bloomberg	ISIN	Subscription Fee	Investment Mgmt Fee	Min Initial Subscription	Distribution Policy
Class A ACC RMB	9-Jun-2022	RMB 10.4498	CHIGIAR HK	HK0000846599	Up to 5%	0.75% p.a.	RMB 10,000	n/a
Class A DIST RMB	9-Jun-2022	RMB 9.6899	CHIGIRA HK	HK0000846649	Up to 5%	0.75% p.a.	RMB 10,000	Quarterly
Class A ACC HKD	9-Jun-2022	HKD 9.7472	CHIGIAH HK	HK0000846623	Up to 5%	0.75% p.a.	HKD 10,000	n/a
Class A DIST HKD	9-Jun-2022	HKD 9.0384	CHIGAH HK	HK0000846672	Up to 5%	0.75% p.a.	HKD 10,000	Quarterly
Class A Acc HKD (hedged)	9-Jun-2022	HKD 10.5102	CHIGIHH HK	HK0000846631	Up to 5%	0.75% p.a.	HKD 10,000	n/a
Class A Dist HKD (hedged)	9-Jun-2022	HKD 9.8012	CHIGIHI HK	HK0000846680	Up to 5%	0.75% p.a.	HKD 10,000	Quarterly
Class A DIST USD	9-Jun-2022	USD 9.0819	CHIGIUA HK	HK0000846656	Up to 5%	0.75% p.a.	USD 1,000	Quarterly
Class A Acc USD (hedged)	9-Jun-2022	USD 10.7342	CHIGIAU HK	HK0000846615	Up to 5%	0.75% p.a.	USD 1,000	n/a
Class A Dist USD (hedged)	9-Jun-2022	USD 9.9124	CHIGIAD HK	HK0000846664	Up to 5%	0.75% p.a.	USD 1,000	Quarterly
Class I ACC RMB	9-Jun-2022	RMB 10.5068	CHIGIIA HK	HK0000846698	n/a	0.4% p.a.	RMB 5,000,000	n/a
Class I Acc USD (hedged)	9-Jun-2022	USD 10.8174	CHIGIUH HK	HK0000846714	n/a	0.4% p.a.	USD 1,000,000	n/a

<sup>1</sup> Credit rating is calculated using the "Best Rating Approach", by referencing to the credit ratings of three credit rating agencies: Moody's, Fitch and S&P and using the highest rating among the three ratings.

Source: China Asset Management (Hong Kong) Limited and Bloomberg as of As of 29 Dec 2023 unless specified otherwise.

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)

#### 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.