

# ChinaAMC CSI 300 Index ETF (Stock Code: 83188/3188)

## Fund Factsheet



As of 30 Apr 2021

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

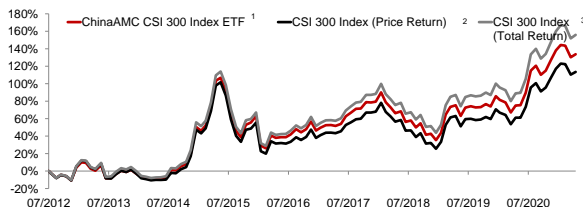
Investment involves risks, including the loss of principle. Past performance is not indicative of future results. Before investing in the ChinaAMC CSI 300 Index ETF (the "Fund"), investor should refer to the Fund's prospectus for details, including the risk factors. You should not make investment decision 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 CSI 300 Index (the "Index"). The Fund invests in the PRC's securities market through the RQFII investment quota granted to the Manager and the 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.
- The Fund is subject to risks relating to the RQFII regime, such as default in execution or settlement of transaction by a PRC broker or the PRC Custodian, change of RQFII policy and rules and uncertainty to their implementation, repatriation restrictions and insufficient RQFII quota to the Fund.
- The Fund is subject to risks associated with the Stock Connect, such as change of relevant rules and regulations, quota limitations, suspension of the Stock Connect programme. In the event that the Fund's ability to invest in A-Shares through the Stock Connect on a timely basis is adversely affected, the Manager can only rely on RQFII investments to achieve the Fund's investment objective.
- Investing in emerging markets, such as the PRC, involves a greater risk such as greater political, tax, economic, foreign exchange, liquidity and regulatory risks.
- If there is a suspension of the inter-counter transfer of units between the HKD counter and the RMB counter, the unitholders will only be able to trade their units in the relevant counter on the SEHK. The market price on the SEHK of units traded in HKD and of units traded in RMB may deviate significantly due to different factors, such as market liquidity, supply and demand in each counter and the exchange rate between the RMB and HKD (in both the onshore and the offshore markets). As such investors may pay more or receive less when buying units traded in HKD on the SEHK than in respect of units traded in RMB and vice versa. Investors without RMB accounts may buy and sell HKD traded units only. Such investors should note that distributions are made in RMB only and they may suffer a foreign exchange loss and incur foreign exchange associated fees and charges to receive their dividend. Not all brokers and CCASS participants may be familiar with and able to buy units in one counter and to sell units in the other or to carry out inter-counter transfers of units or to trade both counters at the same time. This may inhibit or delay an investor dealing in both HKD traded units and RMB traded units and may mean the investor can only trade in one currency.
- As the SSE and the SZSE may be open when units in the Fund are not priced, the value of the securities in Fund's portfolio may change on days when investors will not be able to purchase or sell the Fund's units. Differences in trading hours between the SSE and the SZSE, and the SEHK and A-Shares' trading bands may increase the level of premium/discount of the unit price to its NAV.
- 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 in units are exposed to foreign exchange risk. There is no guarantee that the value of RMB against the investors' base currencies (for example HKD) will not depreciate.
- 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.
- 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 Fund, through the Renminbi Qualified Foreign Institutional Investor ("RQFII") quota obtained by the Manager, seeks to provide investment results that, before fees and expenses, closely correspond to the price return of CSI 300 Index. This Fund is a physical A-share ETF under the RQFII scheme.

### ▲ Fund Performance



### Latest Fund Distribution

| Record Date | Distribution (RMB) |
|-------------|--------------------|
| 28-Jul-2020 | 0.38               |
| 26-Jul-2019 | 0.39               |
| 23-Jul-2018 | 0.35               |

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

|   | 1-Month | 6-Month | 1-Year  | 3-Year  | 5-Year  | Since Inception       |
|---|---------|---------|---------|---------|---------|-----------------------|
| ChinaAMC CSI 300 Index ETF <sup>1</sup>   | +1.50%  | +8.71%  | +33.52% | +40.59% | +69.33% | +133.71% <sup>7</sup> |
| CSI 300 Index (Price Return) <sup>2</sup> | +1.49%  | +9.12%  | +30.95% | +36.38% | +62.30% | +113.50% <sup>7</sup> |
| CSI 300 Index (Total Return) <sup>3</sup> | +1.59%  | +9.30%  | +33.82% | +45.73% | +80.90% | +155.88% <sup>7</sup> |

### Yearly Return<sup>1</sup>

|   | 2016    | 2017    | 2018    | 2019    | 2020    | 2021 YTD |
|---|---------|---------|---------|---------|---------|----------|
| ChinaAMC CSI 300 Index ETF <sup>1</sup>   | -10.26% | +22.61% | -24.53% | +37.19% | +28.16% | -1.84%   |
| CSI 300 Index (Price Return) <sup>2</sup> | -11.28% | +21.78% | -25.31% | +36.07% | +27.21% | -1.68%   |
| CSI 300 Index (Total Return) <sup>3</sup> | -9.25%  | +24.25% | -23.64% | +39.19% | +29.89% | -1.58%   |

<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. With effect from 25 April 2017, China Asset Management Co., Ltd ceased to be the investment adviser of the Fund. The performance of the Fund prior to 25 April 2017 was achieved under circumstances that no longer apply.

<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 is based on expenses for the year ended 31 December 2020, which include management fee, trust fee, etc. It does not represent tracking error.

<sup>6</sup> The latest NAV per Unit is available on the Manager's website at <http://etf.chinaamc.com.hk/HKen/CSI300>.

<sup>7</sup> Calculated since July 17, 2012, the first official NAV date of the fund.

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

### ▲ Fund Information<sup>4</sup>

|                                  |   |
|----------------------------------|---|
| Manager                          | China Asset Management (Hong Kong) Limited  |
| Trustee                          | Cititrust Limited   |
| Total Expense Ratio <sup>5</sup> | 0.81% p.a.  |
| Base Currency                    | RMB   |
| Bloomberg Index Ticker           | SHSZ300 Index   |
| Total Net Asset                  | RMB 16,147.54 million   |
| NAV per Unit <sup>6</sup>        | RMB 52.1057   |
| Exchange Listing                 | The Stock Exchange of Hong Kong Limited - Main Board  |
| ETF Website                      | <a href="http://etf.chinaamc.com.hk/HKen/CSI300">http://etf.chinaamc.com.hk/HKen/CSI300</a> |

### Secondary Market Trading Information

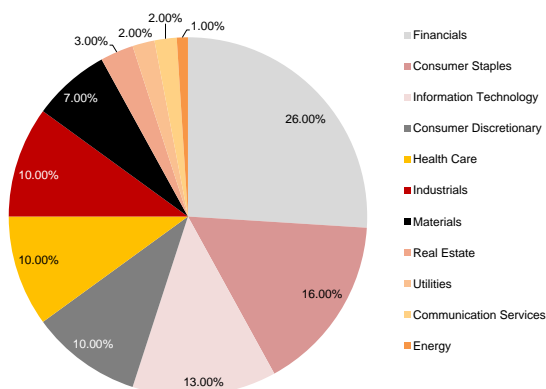
|                         | RMB Counter     | HKD Counter    |
|-------------------------|-----------------|----------------|
| Commencement of Dealing | 17 Jul, 2012    | 26 Oct, 2012   |
| Stock Code              | 83188           | 3188           |
| Trading Currency        | RMB             | HKD            |
| Trading Board Lot Size  | 200 Units       | 200 Units      |
| Bloomberg Fund Ticker   | 83188 HK Equity | 3188 HK Equity |
| ISIN Code               | HK0000110269    | HK0000123577   |

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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.



## ▲ Top 10 Holdings

| Name                         | Weight |
|------------------------------|--------|
| KWEICHOW MOUTAI CO LTD-A     | 5.19%  |
| PING AN INSURANCE GROUP CO-A | 4.04%  |
| CHINA MERCHANTS BANK-A       | 3.36%  |
| WULIANGYE YIBIN CO LTD-A     | 2.85%  |
| MIDEA GROUP CO LTD-A         | 2.03%  |
| INDUSTRIAL BANK CO LTD -A    | 1.63%  |
| JIANGSU HENGRUI MEDICINE C-A | 1.62%  |
| CHINA TOURISM GROUP DUTY F-A | 1.57%  |
| GREE ELECTRIC APPLIANCES I-A | 1.48%  |
| LONGI GREEN ENERGY TECHNOL-A | 1.35%  |

## ▲ Participating Dealers

ABN AMRO Clearing Hong Kong Limited  
 BOCI Securities Limited  
 BARCLAYS BANK PLC  
 BNP PARIBAS SECURITIES SERVICES  
 China International Capital Corporation Hong Kong Securities Limited  
 China Merchants Securities (HK) Co., Limited  
 CITIC Securities Brokerage (HK) Limited  
 Credit Suisse Securities (Hong Kong) Limited  
 Goldman Sachs (Asia) Securities Limited  
 Guotai Junan Securities (Hong Kong) Limited  
 Haitong International Securities Company Limited  
 J.P. MORGAN BROKING (HONG KONG) LIMITED  
 Macquarie Bank Limited  
 Merrill Lynch Far East Limited  
 Morgan Stanley Hong Kong Securities Limited  
 MIRAE ASSET SECURITIES (HK) LTD  
 Nomura International (Hong Kong) Limited  
 SG Securities (HK) Limited  
 The Hongkong and Shanghai Banking Corporation Limited  
 UBS Securities Hong Kong Limited  
 YUANTA SECURITIES (HONG KONG) CO LTD  
 ZHONGTAI INTERNATIONAL SECURITIES LIMITED

## ▲ Market Makers

### RMB Counter

Bluefin HK Limited  
 Flow Traders Hong Kong Limited  
 IMC Asia Pacific Ltd.  
 Jane Street Financial Limited  
 Optiver Trading Hong Kong Limited  
 SG Securities (HK) Limited

### HKD Counter

AP Capital Management (Hong Kong) Limited  
 BNP Paribas Securities (Asia) Ltd  
 Bluefin HK Limited  
 DRW Singapore Pte. Ltd.  
 Eclipse Options (HK) Limited  
 Flow Traders Hong Kong Limited  
 Haitong International Securities Company Ltd  
 Head & Shoulders Securities Limited  
 IMC Asia Pacific Limited  
 Interactive Brokers Hong Kong Limited  
 Optiver Trading Hong Kong Limited  
 SG Securities (HK) Limited  
 Jump Trading Pacific Pte. Ltd.  
 Jane Street Financial Limited  
 Mirae Asset Securities (HK) 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.

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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.

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