

# ChinaAMC RMB Money Market ETF (Unlisted Class)

Fund Factsheet | As of 31 Dec 2024



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 Information<sup>1</sup>

|                    |   |
|--------------------|---|
| Investment Manager | China Asset Management (Hong Kong) Limited  |
| Trustee            | HSBC Institutional Trust Services (Asia) Limited  |
| Custodian          | The Hongkong and Shanghai Banking Corporation Limited   |
| Base Currency      | RMB   |
| Fund Size          | RMB 3,228.29 million  |
| Dealing Frequency  | Daily   |
| ETF Website        | <a href="https://www.chinaamc.com.hk/product/chinaamc-rmb-money-market-etf-unlisted-share-class/">https://www.chinaamc.com.hk/product/chinaamc-rmb-money-market-etf-unlisted-share-class/</a> |

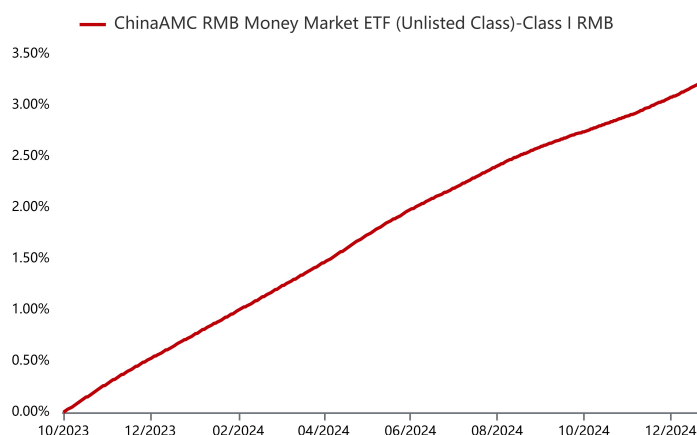
## ▲ Available Share Classes

| Share Class | Launch Date | NAV per share | Bloomberg Code | ISIN Code    |
|-------------|-------------|---------------|----------------|--------------|
| Class I RMB | 2023-10-10  | RMB 103.2155  | CAMCMIR HK     | HK0000921863 |
| Class F RMB | 2024-01-05  | RMB 102.0228  | CAMCMFR HK     | HK0000921855 |
| Class A RMB | 2024-02-16  | RMB 102.0188  | CAMCMAR HK     | HK0000921848 |

Source: Data as of 31 Dec 2024, Bloomberg, unless specified otherwise.

| Share Class | Subscription Fee | Investment Management Fee | Min Initial Subscription |
|-------------|------------------|---------------------------|--------------------------|
| Class I RMB | Up to 3%         | 0.15% p.a.                | RMB 10,000               |
| Class F RMB | Up to 3%         | 0.60% p.a.                | RMB 1                    |
| Class A RMB | Up to 3%         | 0.30% p.a.                | RMB 10                   |

## ▲ Fund Performance<sup>2</sup>



## ▲ Cumulative Performance (%)<sup>2</sup>

|             | 1 Month | 3 Month | 6 Month | 1 Year | Since Inception <sup>3</sup> | Annualized Since Inception | 7-day Annualized <sup>4</sup> |
|-------------|---------|---------|---------|--------|------------------------------|----------------------------|-------------------------------|
| Class I RMB | 0.20    | 0.51    | 1.09    | 2.53   | 3.22                         | 2.61                       | 2.42                          |
| Class F RMB | 0.16    | 0.39    | 0.86    | -      | 2.02                         | -                          | 1.96                          |
| Class A RMB | 0.19    | 0.47    | 1.01    | -      | 2.02                         | -                          | 2.26                          |

## ▲ Yearly Performance (%)<sup>2</sup>

|             | 2023              | 2024 YTD |
|-------------|-------------------|----------|
| Class I RMB | 0.67 <sup>3</sup> | 2.53     |
| Class F RMB | -                 | 2.02     |
| Class A RMB | -                 | 2.02     |

<sup>1</sup> Please refer to the Fund's prospectus for further details (including fees).

<sup>2</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>3</sup> Calculated since the inception date of each respective share class. For inception date, please refer to "Available Share Classes" section in this document.

<sup>4</sup> Calculated based on a seven-day (seven calendar days) period by annualization based on change in net asset value (NAV) between 24 Dec 2024 and 31 Dec 2024, using the formula:  $(7\text{-calendar-day cumulative return}^{365/7} - 1) \times 100\%$ . 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.

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

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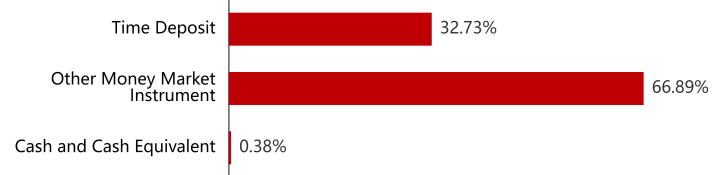


## ▲ Portfolio Characteristics

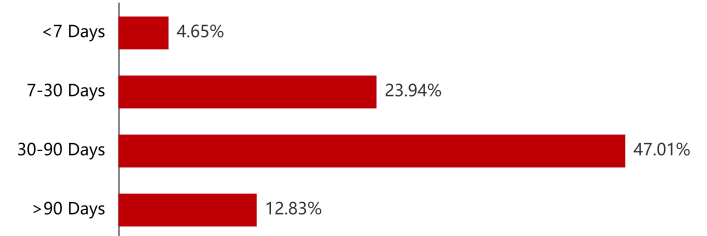
Weighted Average Days to Maturity 51.76 Days  
Weighted Average Yield to Maturity<sup>1</sup> 2.30%

## ▲ Portfolio Allocation

### Asset Class Allocation (%)



### Maturity Allocation (%)



<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. Data As of 31 Dec 2024.

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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.