

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

Fund Factsheet



As of 28 Jun 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 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 Manager's RQFII status 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 change of rules and regulations, default in execution or settlement of transaction by a PRC broker or the PRC Custodian and repatriation restrictions.
- 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.
- Investing in the PRC, involve greater political, tax, economic, foreign exchange, liquidity, legal and regulatory risks.
- If there is a suspension of the inter-counter transfer of units between counters, 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 different counters may deviate significantly due to different factors, 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.
- 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.
- The Fund is subject to securities lending transactions risks, including the risk that the borrower may fail to return the securities in a timely manner.
- Payment of dividends 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 distributions may result in an immediate reduction in the NAV per Unit of the Fund.
- The Fund is subject to tracking error risk.
- The Fund is not "actively managed" and therefore, when there is a decline in the Index, the Fund will also decrease in value.
- 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 investment objective of the Fund is to provide investment results that, before fees and expenses, closely correspond to the performance of the CSI 300 Index (the "Index").

▲ Fund Performance



▲ Fund Information³

Manager	China Asset Management (Hong Kong) Limited
Trustee	Cititrust Limited
Total Expense Ratio ⁴	0.82% p.a.
Management Fee	0.70% p.a.
Base Currency	RMB
Bloomberg Index Ticker	SHSZ300 Index
Total Net Asset	RMB 13,246.68 million
NAV per Unit ⁵	RMB 35.8260
Exchange Listing	The Stock Exchange of Hong Kong Limited -Main Board
ETF Website	https://www.chinaamc.com.hk/product/chinaamc-csi-300-index-etf-3188-hk-83188-hk/

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

▲ Cumulative Return¹

	1-Month	6-Month	1-Year	3-Year	5-Year	Since Inception ⁶
ChinaAMC CSI 300 Index ETF ¹	-2.62%	+1.56%	-8.65%	-31.12%	-4.54%	+64.84%
CSI 300 Index (Total Return) ²	-2.52%	+2.06%	-7.69%	-28.99%	+0.94%	+86.46%

▲ Yearly Return¹

	2019	2020	2021	2022	2023	2024YTD
ChinaAMC CSI 300 Index ETF ¹	+37.19%	+28.16%	-4.52%	-20.58%	-10.11%	+1.56%
CSI 300 Index (Total Return) ²	+39.19%	+29.89%	-3.52%	-19.84%	-9.14%	+2.06%

¹ 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 effective from 8 November 2021, the investment strategy of the Fund was changed. The performance of the Fund prior to 8 November 2021 was achieved under circumstances that no longer apply. Besides, Performance analytics here refer to RMB counter unit.

² Based on total return and is denominated in RMB.

³ Please refer to the Fund's prospectus for further details (including fees).

⁴ Total expense ratio is based on expenses for the year ended 31 December 2023, which include management fee, trust fee, etc. It does not represent tracking error.

⁵ The latest NAV per Unit is available on the Manager's website at <https://www.chinaamc.com.hk/zh-hant/product/chinaamc-csi-300-index-etf-3188-hk-83188-hk/>.

⁶ Calculated since 16 July 2012, the first official NAV date of the fund.

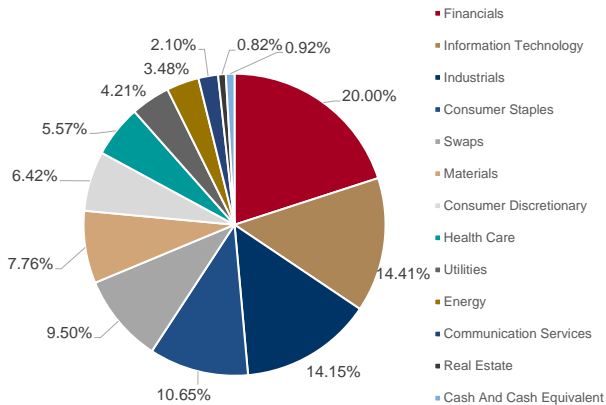
Source: China Asset Management (Hong Kong) Limited and Bloomberg unless specified otherwise.

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▲ Portfolio Allocation



▲ Top 10 Holdings

Security Name	Weight
CSIN0300	9.50%
Kweichow Moutai Co Ltd	4.65%
Contemporary Amperex Technology Co Ltd	2.40%
Ping An Insurance Group Co of China Ltd	2.25%
China Merchants Bank Co Ltd	2.14%
China Yangtze Power Co Ltd	1.79%
Midea Group Co Ltd	1.59%
Zijin Mining Group Co Ltd	1.46%
Industrial Bank Co Ltd	1.29%
Wuliangye Yibin Co Ltd	1.25%

▲ Participating Dealers

ABN AMRO Clearing Hong Kong Limited
 Barclays Bank PLC
 BOCI Securities Ltd
 China International Capital Corporation (Hong Kong) Limited
 China Merchants Securities (HK) Co Ltd
 CITIC Securities Brokerage (HK) Limited
 Citigroup Global Markets Asia Limited
 Credit Suisse Securities (Hong Kong) Limited
 Goldman Sachs (Asia) Securities Limited
 Guotai Junan Securities (Hong Kong) Limited
 Haitong International Securities Group Limited
 Huatai Financial Holdings (Hong Kong) Limited
 J.P. Morgan Broking (Hong Kong) Limited
 Korea Investment & Securities Asia Limited
 Merrill Lynch Far East Limited
 Mirae Asset Securities (HK) Limited
 Morgan Stanley Hong Kong Securities Limited
 Nomura International (Hong Kong) Limited
 DBS Vickers (Hong Kong) Limited
 The Hongkong and Shanghai Banking Corporation Limited
 UBS Securities Hong Kong Ltd
 Yuanta Securities (Hong Kong) Co Ltd
 Yue Xiu Securities Company Limited
 Zhongtai International Securities Limited

▲ Market Makers

RMB Counter	HKD Counter
Flow Traders Hong Kong Limited	Eclipse Options (HK) Limited
IMC Asia Pacific Ltd.	Flow Traders Hong Kong Limited
Jane Street Asia Trading Limited	IMC Asia Pacific Limited
Mirae Asset Securities (HK) Limited	Interactive Brokers Hong Kong Limited
Optiver Trading Hong Kong Limited	Jane Street Asia Trading Limited
	Jump Trading Pacific Pte. Ltd.
	Mirae Asset Securities (HK) Limited
	Optiver Trading Hong Kong Limited

Note: Please refer to the Hong Kong Exchange and Clearing Limited website at www.hkex.com.hk for the latest lists of Market Makers.

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".

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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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