

ChinaAMC Select RMB Investment Grade Income Fund

Fund Factsheet



As of 30 Apr 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:

- 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 Performance¹



▲ Portfolio Characteristics

| | |
|---|------------|
| Weighted Avg Duration | 2.90 Years |
| Weighted Avg Credit Ratings | BBB+ |
| Weighted Avg Yield to Maturity ⁴ | 5.84% |

Data Source: FactSet.As of 30 Apr 2024.

▲ Fund Information²

| | |
|---------------------------------|---|
| Legal Structure | Hong Kong domiciled umbrella structure unit trust |
| Investment Manager | China Asset Management (Hong Kong) Limited |
| Fund Size | RMB 617.30 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) | 18/3/2024 | 0.1239 |
| Class A DIST HKD | 18/3/2024 | 0.1116 |
| Class A Dist HKD (hedged) | 18/3/2024 | 0.1228 |
| Class A DIST RMB | 18/3/2024 | 0.1206 |
| Class A DIST USD | 18/3/2024 | 0.1120 |

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 = $[1 + \text{distribution per unit} / \text{ex-dividend NAV}]^4 - 1$.

▲ Cumulative Return¹

| | 1 Month | 3 Month | 6 Month | 1 Year | Since Inception ³ | Annualized-Since ³ Inception | 2023 | 2024YTD |
|----------------------------------|---------|---------|---------|--------|------------------------------|--|--------|---------|
| Class A ACC RMB UNITS | -0.96% | -0.95% | +1.67% | -0.62% | +2.88% | +1.51% | +2.46% | -1.55% |
| Class A DIST RMB UNITS INC | -0.95% | -0.95% | +1.67% | -0.62% | +2.88% | +1.51% | +2.46% | -1.55% |
| Class A ACC UNITS HKD | -0.82% | -1.75% | +2.78% | -5.35% | -5.61% | -3.00% | -0.25% | -3.16% |
| Class A DIST UNITS HKD INC | -0.81% | -1.75% | +2.78% | -5.35% | -5.61% | -3.00% | -0.25% | -3.16% |
| Class A ACC HEDGED UNITS HKD | -0.99% | -0.66% | +2.32% | +0.53% | +3.91% | +2.05% | +2.96% | -1.14% |
| Class A DIST HEDGED UNITS HKD IN | -0.94% | -0.53% | +2.98% | +1.11% | +5.04% | +2.63% | +3.80% | -0.62% |
| Class A DIST UNITS USD INC | -0.76% | -1.76% | +2.83% | -5.00% | -5.27% | -2.82% | -0.42% | -3.28% |
| Class A ACC HEDGED UNITS USD | -0.86% | -0.27% | +3.19% | +1.58% | +6.56% | +3.41% | +4.70% | -0.73% |
| Class A DIST HEDGED UNITS USD | -0.86% | -0.29% | +3.01% | +1.55% | +6.08% | +3.17% | +4.93% | -0.77% |
| Class I ACC RMB UNITS CNY | -0.92% | -0.86% | +1.85% | -0.27% | +3.56% | +1.87% | +2.82% | -1.43% |
| Class I ACC HEDGED UNITS USD | -0.83% | -0.22% | +3.15% | +2.21% | +7.48% | +3.88% | +5.35% | -0.65% |

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.

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

³Calculated since the inception date of each respective share class. For the inception date, please refer to "Available Share Classes" section.

⁴Calculated with the weighted average of median yield to maturity of each holding.

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

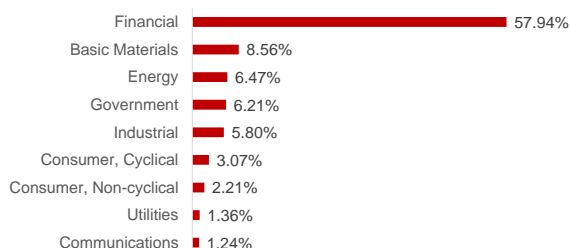
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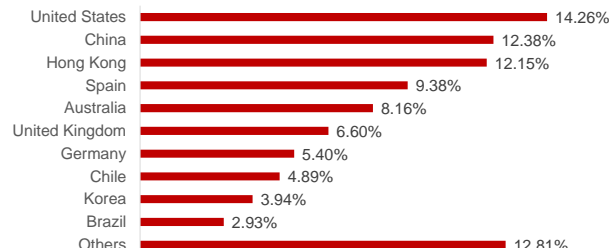


▲ Portfolio Allocation

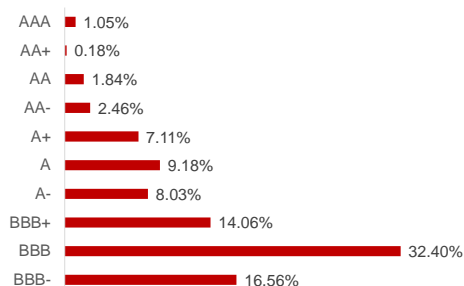
Sector Exposure (%)



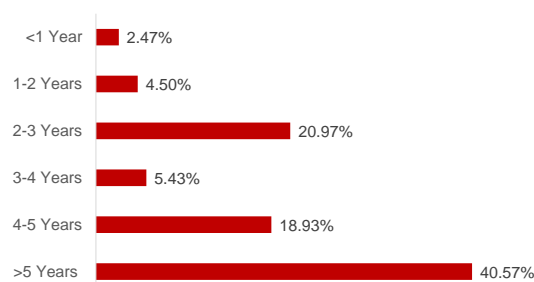
Geographical Exposure (%)



Rating (%) ¹



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 10.2879 | CHIGIAR HK | HK0000846599 | Up to 5% | 0.75% p.a. | RMB 10,000 | n/a |
| Class A DIST RMB | 9-Jun-2022 | RMB 9.4204 | CHIGIRA HK | HK0000846649 | Up to 5% | 0.75% p.a. | RMB 10,000 | Quarterly |
| Class A ACC HKD | 9-Jun-2022 | HKD 9.4389 | CHIGIAH HK | HK0000846623 | Up to 5% | 0.75% p.a. | HKD 10,000 | n/a |
| Class A DIST HKD | 9-Jun-2022 | HKD 8.6427 | CHIGAH I HK | HK0000846672 | Up to 5% | 0.75% p.a. | HKD 10,000 | Quarterly |
| Class A Acc HKD (hedged) | 9-Jun-2022 | HKD 10.3909 | CHIGIHH HK | HK0000846631 | Up to 5% | 0.75% p.a. | HKD 10,000 | n/a |
| Class A Dist HKD (hedged) | 9-Jun-2022 | HKD 9.6188 | CHIGIHI HK | HK0000846680 | Up to 5% | 0.75% p.a. | HKD 10,000 | Quarterly |
| Class A DIST USD | 9-Jun-2022 | USD 8.6740 | CHIGIUA HK | HK0000846656 | Up to 5% | 0.75% p.a. | USD 1,000 | Quarterly |
| Class A Acc USD (hedged) | 9-Jun-2022 | USD 10.6558 | CHIGIAU HK | HK0000846615 | Up to 5% | 0.75% p.a. | USD 1,000 | n/a |
| Class A Dist USD (hedged) | 9-Jun-2022 | USD 9.7133 | CHIGIAD HK | HK0000846664 | Up to 5% | 0.75% p.a. | USD 1,000 | Quarterly |
| Class I ACC RMB | 9-Jun-2022 | RMB 10.3563 | CHIGIIA HK | HK0000846698 | n/a | 0.4% p.a. | RMB 5,000,000 | n/a |
| Class I Acc USD (hedged) | 9-Jun-2022 | USD 10.7475 | CHIGIUH HK | HK0000846714 | n/a | 0.4% p.a. | USD 1,000,000 | n/a |

¹ 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 30 Apr 2024 unless specified otherwise.

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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.