

ChinaAMC Select RMB Investment Grade Income Fund

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 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	2.49 Years
Weighted Avg Credit Ratings	BBB+
Weighted Avg Yield to Maturity ⁴	5.74%

Data Source: FactSet.As of 28 Jun 2024.

▲ Fund Information²

Legal Structure	Hong Kong domiciled umbrella structure unit trust
Investment Manager	China Asset Management (Hong Kong) Limited
Fund Size	RMB 573.70 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)	6/18/2024	0.1228
Class A DIST HKD	6/18/2024	0.1087
Class A Dist HKD (hedged)	6/18/2024	0.1215
Class A DIST RMB	6/18/2024	0.1190
Class A DIST USD	6/18/2024	0.1092

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	-0.18%	-0.06%	-0.66%	+0.17%	+3.81%	+1.83%	+2.46%	-0.66%
Class A DIST RMB UNITS INC	-0.18%	-0.06%	-0.66%	+0.17%	+3.81%	+1.83%	+2.46%	-0.66%
Class A ACC UNITS HKD	-0.73%	-0.66%	-3.01%	-0.31%	-5.46%	-2.70%	-0.25%	-3.01%
Class A DIST UNITS HKD INC	-0.73%	-0.66%	-3.01%	-0.31%	-5.46%	-2.70%	-0.25%	-3.01%
Class A ACC HEDGED UNITS HKD	-0.06%	-0.13%	-0.28%	+1.23%	+4.81%	+2.31%	+2.96%	-0.28%
Class A DIST HEDGED UNITS HKD IN	-0.04%	+0.05%	+0.38%	+1.88%	+6.10%	+2.92%	+3.80%	+0.38%
Class A DIST UNITS USD INC	-0.61%	-0.46%	-2.99%	+0.03%	-4.98%	-2.46%	-0.42%	-2.99%
Class A ACC HEDGED UNITS USD	-0.00%	+0.23%	+0.36%	+2.25%	+7.73%	+3.69%	+4.70%	+0.36%
Class A DIST HEDGED UNITS USD	+0.01%	+0.24%	+0.33%	+2.26%	+7.26%	+3.47%	+4.93%	+0.33%
Class I ACC RMB UNITS CNY	-0.15%	+0.03%	-0.49%	+0.52%	+4.56%	+2.19%	+2.82%	-0.49%
Class I ACC HEDGED UNITS USD	+0.03%	+0.32%	+0.50%	+2.75%	+8.72%	+4.15%	+5.35%	+0.50%

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.

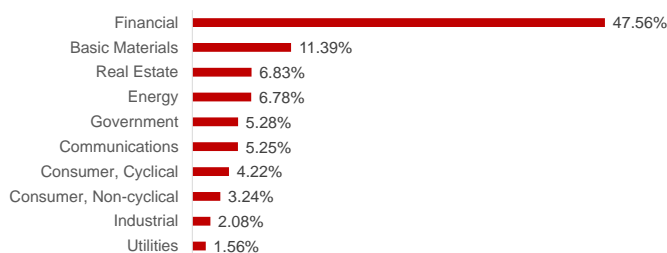
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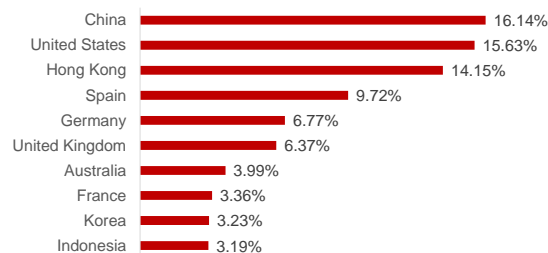


▲ Portfolio Allocation

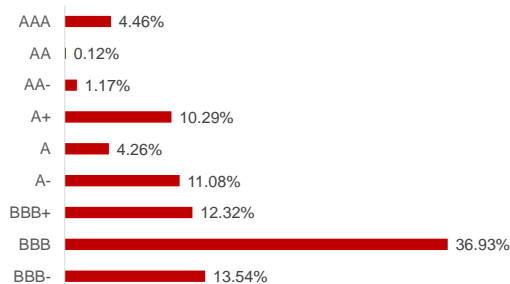
Top 10 Sector Exposure (%)



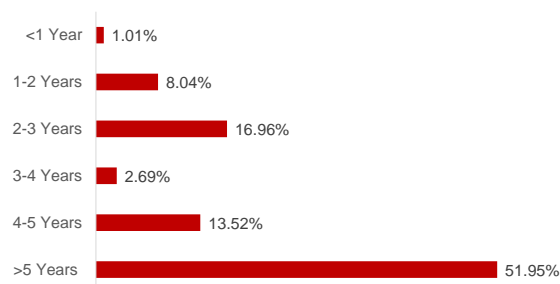
Top 10 Geographical Exposure (%)



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 10.3806	CHIGIAR HK	HK0000846599	Up to 5%	0.75% p.a.	RMB 10,000	n/a
Class A DIST RMB	9-Jun-2022	RMB 9.3867	CHIGIRA HK	HK0000846649	Up to 5%	0.75% p.a.	RMB 10,000	Quarterly
Class A ACC HKD	9-Jun-2022	HKD 9.4536	CHIGIAH HK	HK0000846623	Up to 5%	0.75% p.a.	HKD 10,000	n/a
Class A DIST HKD	9-Jun-2022	HKD 8.5481	CHIGAH HK	HK0000846672	Up to 5%	0.75% p.a.	HKD 10,000	Quarterly
Class A Acc HKD (hedged)	9-Jun-2022	HKD 10.4809	CHIGIHH HK	HK0000846631	Up to 5%	0.75% p.a.	HKD 10,000	n/a
Class A Dist HKD (hedged)	9-Jun-2022	HKD 9.5944	CHIGIHI HK	HK0000846680	Up to 5%	0.75% p.a.	HKD 10,000	Quarterly
Class A DIST USD	9-Jun-2022	USD 8.5915	CHIGIUA HK	HK0000846656	Up to 5%	0.75% p.a.	USD 1,000	Quarterly
Class A Acc USD (hedged)	9-Jun-2022	USD 10.7725	CHIGIAU HK	HK0000846615	Up to 5%	0.75% p.a.	USD 1,000	n/a
Class A Dist USD (hedged)	9-Jun-2022	USD 9.6986	CHIGIAD HK	HK0000846664	Up to 5%	0.75% p.a.	USD 1,000	Quarterly
Class I ACC RMB	9-Jun-2022	RMB 10.4555	CHIGIIA HK	HK0000846698	n/a	0.4% p.a.	RMB 5,000,000	n/a
Class I Acc USD (hedged)	9-Jun-2022	USD 10.8719	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 28 Jun 2024 unless specified otherwise.

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Important Note

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