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

### **Fund Factsheet**



China Asset Management (Hong Kong) Limited

Cititrust Limited

### As of 30 Apr 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
- 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.

Trustee

- 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.

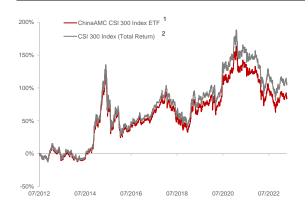
- The Fund is subject to tracking error risk.

  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 Information<sup>3</sup>

| 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 13,880.33 million  |
| NAV per Unit <sup>5</sup> | RMB 36.9994  |
| 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 Return<sup>1</sup>

|                              | 1-Month | 6-Month | 1-Year | 3-Year  | 5-Year  | Since Inception 6 |
|------------------------------|---------|---------|--------|---------|---------|-------------------|
| ChinaAMC CSI 300 Index ETF   | +2.40%  | +0.69%  | -9.21% | -27.16% | -2.88%  | +70.24%           |
| CSI 300 Index (Total Return) | +2.01%  | +1.14%  | -8.24% | -24.89% | +2.72%  | +92.16%           |
| ▲ Yearly Return <sup>1</sup> |         |         |        |         |         |                   |
|                              | 2019    | 2020    | 2021   | 2022    | 2023    | 2024YTD           |
| ChinaAMC CSI 300 Index ETF   | +37.19% | +28.16% | -4.52% | -20.58% | -10.11% | +4.89%            |
| CSI 300 Index (Total Return) | +39.19% | +29.89% | -3.52% | -19.84% | -9.14%  | +5.18%            |

<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 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.

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

<sup>&</sup>lt;sup>2</sup> Based on total return and is denominated in RMB.

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

<sup>&</sup>lt;sup>4</sup> 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.

<sup>&</sup>lt;sup>5</sup> 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/

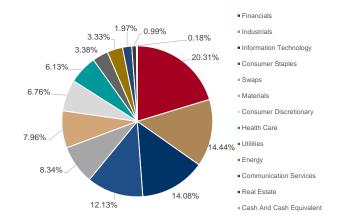
<sup>&</sup>lt;sup>6</sup> Calculated since 16 July 2012, the first offical NAV date of the fund.

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

### **Fund Factsheet**



### **▲ Portfolio Allocation**



## **▲ Top 10 Holdings**

| Security Name                           | Weight |  |
|---|--------|--|
| CSIN0300                                | 8.34%  |  |
| RENMINBI Money Market Fund              | 5.71%  |  |
| Kweichow Moutai Co Ltd                  | 5.38%  |  |
| Contemporary Amperex Technology Co Ltd  | 2.68%  |  |
| Ping An Insurance Group Co of China Ltd | 2.22%  |  |
| China Merchants Bank Co Ltd             | 2.12%  |  |
| Midea Group Co Ltd                      | 1.71%  |  |
| Wuliangye Yibin Co Ltd                  | 1.46%  |  |
| Zijin Mining Group Co Ltd               | 1.45%  |  |
| China Yangtze Power Co Ltd              | 1.26%  |  |

# **▲** 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

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

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