

ChinaAMC Asia Bond China Bond Index Fund

Fund Code
001021

Category
Pure Bond

Morningstar Style Box


Morningstar 3 Year
Rating
★★

Report Date 2016-07-31

Investment Objective

This Fund pursues total returns similar to the benchmark index before deduction of various costs.

Risk & Rating

Rating	Geometric Mean	Morningstar Risk	Morningstar Rating
3 Years	0.00%	Moderate	★★
5 Years	0.00%	--	Not Rating

MPT(3 Year)

Mean Return	0.45%
Standard Deviation	3.60%
Sharpe Ratio	0.97%
Alpha	-0.70%
Beta	1.12%
R-squared	97.53%

Note: Benchmark is Markit iBoxx Asia China

Portfolio Manager

LIU Wanjun holds a Master's degree in Finance of PBC School of Finance. He acted as senior staff member of PBC Shanghai Head Office, portfolio manager of fixed income department under Taikang AMC, assistant portfolio manager of fixed income department under Bank of Communications Schroder Fund Management Co., Ltd., etc. In June 2013, he joined China AMC, and served as analyst of fixed income department and assumed other positions in this company

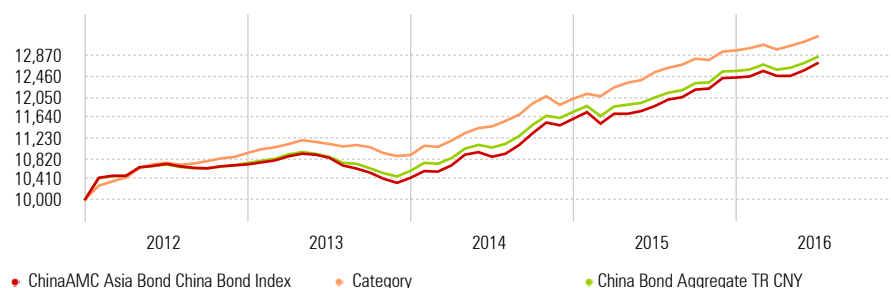
Portfolio Manager's View

In the 3rd quarter, the economy fundamentals will run weak compared with the previous months. Influenced by the base effect, the CPI will continue to run downward. It is expected to reach the lowest level of this year. The monetary policy will maintain robust, with continued loose liquidity. The FED is less likely to raise the interest rate in the short time, and the bond market has limited bear market factors, and is expected to perform relatively robust as a whole.

In the 3rd quarter, the Fund will continue to maintain the duration allocation close to the index.

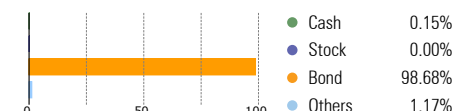
Cherishing every investment and trust of our fund investors, the fund will always stand by the ChinaAMC principle of "Our Performance Your Trust", through standardized operation, prudent investment, and diligent pursuit of long-term and stable return delivery for investors.

Performance History 2016-07-31

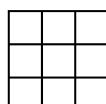


Trailing Return	Total Return(%)	+/- Idx(%)	+/- Cat(%)
YTD	2.40%	0.08%	0.10%
6 Months	2.30%	0.07%	0.19%
1 Year	7.25%	0.49%	1.55%
2 Years(annualised)	8.31%	0.38%	0.68%
3 Years(annualised)	5.53%	-0.28%	-0.22%
5 Years(annualised)	5.16%	-0.23%	0.33%
Since Inception	27.31%	--	--

Asset Allocation 2016-06-30



Morningstar Style Box



Style Box

Style: --
Size: --

Asset Allocation: Asset allocation of Morningstar is calculated on the basis of net assets. "Others" equals to the difference between net asset and stock, bond & cash, reflecting the difference between asset items (excluding equities, fixed incomes, bank deposits and settlement provisions) and liabilities. "Others" in negative indicates that the fund has employed certain leveraged financing.

NAV (2016-07-29):	1.1540(Yuan)
Accumulated NAV (2016-07-29):	1.2590(Yuan)
Total Net Asset (2016-06-30):	3.83(Billion Yuan)
Inception Date:	2011-05-25
Base Currency:	Yuan Renminbi
Manager:	LIU Wanjun
Fund Company:	China Asset Mgmt Co., Ltd
Hotline:	+86 10 88066688
Website:	www.chinaamc.com

The Highest Sales Fee

Subscription Fee	0.80%
Redemption Fee	0.30%
Initial Investment	
Initial Investment	1,000(Yuan)
Additional Investment	1,000(Yuan)
Operation Fee	
Management Fee	0.28%
Custodian Fee	0.15%