

## ChinaAMC Asia Bond China Bond Index Fund

Fund Code  
001021

Category  
Pure Bond

Morningstar Style Box  


Morningstar 3 Year  
Rating  
★★★

Report Date 2016-10-31

### Investment Objective

The Fund pursues relative total returns similar to the benchmark before fee deductions.

### 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 4th quarter, we forecast that the economy will fundamentally run weak stably compared with the previous month. Influenced by the base effect, the CPI will trend upward, and PPI is expected to turn positive. In the short term, fundamentals supporting the bond market will weaken, and the downturn expectation in the mid-term economic trend is still solid. The monetary policy will maintain robust, with overall easing liquidity. The Fed will have a higher expectation of raising the interest rate in December. Combined with the year-end factor, the exchange rate will be disturbed more greatly at the end of 2016. On the whole, there are limited bullish and bearish factors in the bond market, which may show a fluctuation within a range. In the 4th quarter, the Fund will continue to maintain a close duration allocation to the benchmark.

We cherish every trust and investment of our fund unitholders. The Fund will always abide by the values of "Our Performance Your Trust" of China AMC, through standardized operation, prudent investment, and diligent pursuit of long-term and stable return for unitholders.

### Risk & Rating

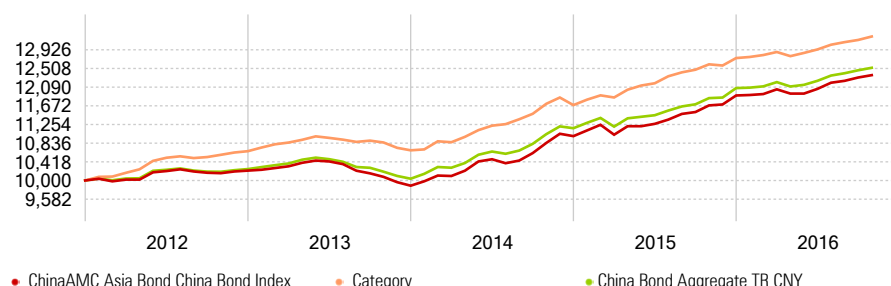
Rating	Geometric Mean	Morningstar Risk	Morningstar Rating
3 Years	0.00%	Moderate	★★★
5 Years	0.00%	--	Not Rating

#### MPT(3 Year)

Mean Return	0.57%
Standard Deviation	3.27%
Sharpe Ratio	1.53%
Alpha	-0.65%
Beta	1.12%
R-squared	97.48%

Note: Benchmark is Markit iBoxx Asia China

### Performance History 2016-10-31

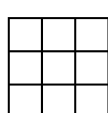


Trailing Return	Total Return(%)	+/- Idx(%)	+/- Cat(%)
YTD	3.82%	0.06%	0.42%
6 Months	3.45%	0.00%	0.31%
1 Year	5.79%	0.06%	1.20%
2 Years(annualised)	6.76%	0.25%	0.64%
3 Years(annualised)	7.01%	-0.06%	0.35%
5 Years(annualised)	4.82%	-0.32%	-0.52%
Since Inception	29.08%	--	--

### Asset Allocation 2016-09-30



### 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 (2016-10-31):	1.1700(Yuan)
Accumulated NAV (2016-10-31):	1.2750(Yuan)
Total Net Asset (2016-09-30):	4.48(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%