

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.

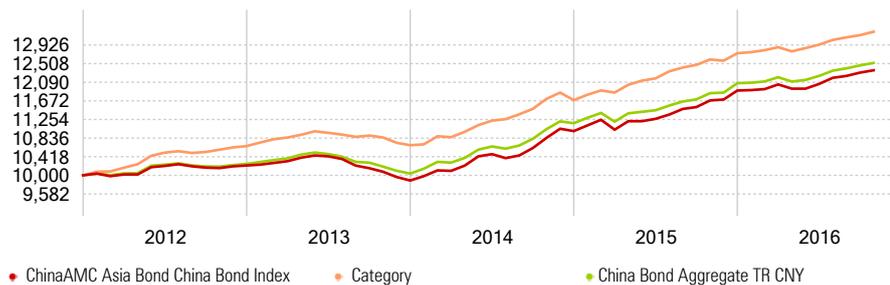
Risk & Rating

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

MPT(3 Year)

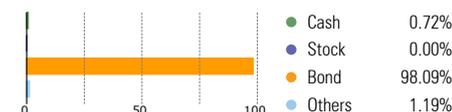
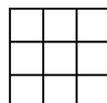
Mean Return	0.57%
Standard Deviation	3.27%
Sharpe Ratio	1.53%
Alpha	-0.65%
Beta	1.12%
R-squared	97.48%

Note: Benchmark is Markit iBoxx Asia China

Performance History 2016-10-31


● ChinaAMC Asia Bond China Bond Index ● Category ● China Bond Aggregate TR CNY

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)	The Highest Sales Fee	
Accumulated NAV (2016-10-31):	1.2750(Yuan)	Subscription Fee	0.80%
Total Net Asset (2016-09-30):	4.48(Billion Yuan)	Redemption Fee	0.30%
Inception Date:	2011-05-25	Initial Investment	
Base Currency:	Yuan Renminbi	Initial Investment	1,000(Yuan)
Manager:	LIU Wanjun	Additional Investment	1,000(Yuan)
Fund Company:	China Asset Mgmt Co.,Ltd	Operation Fee	
Hotline:	+86 10 88066688	Management Fee	0.28%
Website:	www.chinaamc.com	Custodian Fee	0.15%