

ChinaAMC Cash Income Money Market Fund
Fund Code
003003

Category
Money Market Fund

Morningstar Style Box

Morningstar 3 Year Rating
Not Rating

Report Date 2016-10-31

Investment Objective

The Fund seek to beat the benchmark return on the premise of secured principal investment and healthy liquidity

Portfolio Manager

QU Bo holds an MBA's degree of Tsinghua University. In July 2003 he joined China AMC. In this company, he served as trader of transaction management department, assistant portfolio manager of China AMC Income Fund, assistant head of fixed income department, head of cash management department, portfolio manager of China AMC Money Market Fund (from August 1, 2012 to July 25, 2014), portfolio manager of China AMC Ankang Credit Preferred Bond Securities Investment Fund (from September 11, 2012 to July 25, 2014), etc.

Portfolio Manager's View

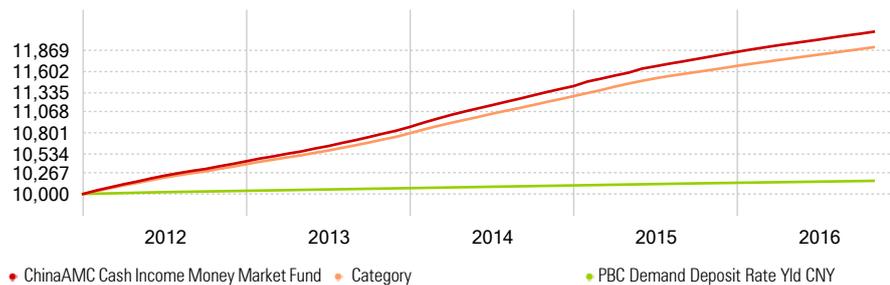
According to our outlook for the 4th quarter, given that the economy fundamentals remain cautious and reducing the financing cost in real economy still has a long way to go, we forecast that monetary policy will remain moderately friendly, that the interest rate will run low incrementally, and capital supply remain ample. On this basis, the Fund will maintain appropriate duration, ensure adequate maturity match, and endeavors to grab the market band opportunity while keep sufficient liquidity.

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
3 Years	--
5 Years	--
MPT(3 Year)	
Mean Return	0.32%
Standard Deviation	0.32%
Sharpe Ratio	11.07%
Alpha	1.31%
Beta	-0.49%
R-squared	23.60%

Note: Benchmark is 7 day Notice Deposit Rate

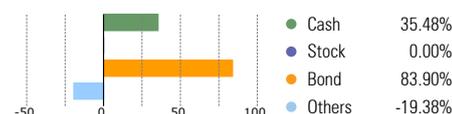
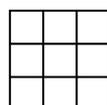
Performance History 2016-10-31


● ChinaAMC Cash Income Money Market Fund ● Category ● PBC Demand Deposit Rate Yld CNY

Trailing Return	Total Return(%)	+/- Idx(%)	+/- Cat(%)
YTD	2.21%	--	0.08%
6 Months	1.27%	--	0.02%
1 Year	2.75%	--	0.14%
2 Years(annualised)	3.42%	--	0.18%
3 Years(annualised)	3.96%	--	0.22%
5 Years(annualised)	4.07%	--	0.25%
Since Inception	50.05%	--	--

Summary of Portfolio Holdings 2016-09-30

Top 10 Holdings – Bond	NetAsset
16 CHINA EVERBRIGHT BANK CO., LTDcd091	4.30%
16 Shengjing Bank cd082	4.07%
16 Shanghai Pudong Development Bank Co Ltd CD103	3.87%
16 Ping An Bank Co Ltd cd317	2.59%
16 Ping An Bank Co Ltd cd364	2.56%
16 Ping An Bank Co Ltd cd326	2.55%
16 Hengfeng Bank cd031	2.15%
16 Bank of Beijing Co.,Ltd. cd134	2.14%
16 China Merchants Bank Co., Ltd cd173	2.14%
16 Hengfeng bank co., LTD cd029	2.14%

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):	1.0000(Yuan)	The Highest Sales Fee	
Accumulated NAV	--(Yuan)	Subscription Fee	0.00%
Total Net Asset (2016-09-30):	58.47(Billion Yuan)	Redemption Fee	0.00%
Inception Date:	2004-04-07	Initial Investment	
Base Currency:	Yuan Renminbi	Initial Investment	0,000(Yuan)
Manager:	QU Bo	Additional Investment	0,000(Yuan)
Fund Company:	China Asset Mgmt Co.,Ltd	Operation Fee	
Hotline:	+86 10 88066688	Management Fee	0.33%
Website:	www.chinaamc.com	Custodian Fee	0.10%
		Distribution Fee	0.25%