

ChinaAMC Money Market Fund

Fund Code
288101

Category
Money Market Fund

Morningstar Style Box


Morningstar 3 Year
Rating
Not Rating

Report Date 2016-07-31

Investment Objective

Obtain returns higher than the investment benchmark when ensuring safety and high liquidity.

Risk & Rating

Rating	Geometric Mean
3 Years	--
5 Years	--
MPT(3 Year)	
Mean Return	0.32%
Standard Deviation	0.31%
Sharpe Ratio	11.66%
Alpha	1.01%
Beta	-0.55%
R-squared	36.99%

Note: Benchmark is PBC Deposit Rate 1 Yr Yld

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

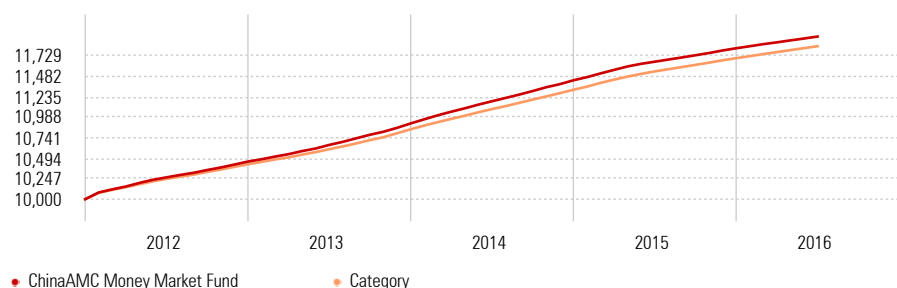
LUO Yuanhang holds a Master's degree in Applied Economics of Tsinghua University. In July 2011, he joined ChinaAMC and served as analyst of fixed income department, trader of transaction management department, and analyst of cash management department, etc. He has been acting as the portfolio manager for Cash Deposit MMF, 30-day Fixed Income Securities Fund, 21-day Fixed Income Securities Fund since 2014. Mr. LUO became the portfolio manager in ChinaAMC MMF in 2015.

Portfolio Manager's View

Looking ahead into the third quarter internationally, the recovery of American economy is expected to undergo instability, and FED's increase of interest rates will depend on the performance of the economy. A "black swan event" of global market, the Brexit, has drastically increased market volatility risk aversion. Domestically, the factors supporting the changing trend are not prominent, and economic growth will remain weak. The inflationary pressure is weakened, and CPI in the third quarter will fall back integrally. Under the background of turbulent global economy and weak domestic growth, the Central Bank has a low probability to tighten the monetary policy, and is anticipated to maintain loose monetary conditions and continue to guide market expectations by conducting open market operations, MLF and other directional tools.

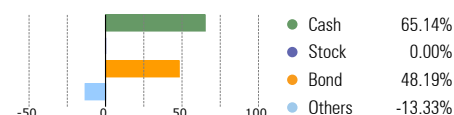
The fund will continue the endeavors in maturity match-up, mainly investing in high yield bank and interbank certificate of deposits. Cherishing every investment and trust of our fund investors, the fund will always stand by the ChinaAMC principle of "Our Performance Your Trust" through standardized operation, prudent investment, and diligent pursuit of long-term and stable return delivery for investors.

Performance History 2016-07-31

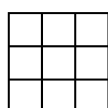


Trailing Return	Total Return(%)	+/- Idx(%)	+/- Cat(%)
YTD	1.43%	--	-0.05%
6 Months	1.20%	--	-0.04%
1 Year	2.60%	--	-0.07%
2 Years(annualised)	3.43%	--	-0.04%
3 Years(annualised)	3.93%	--	0.09%
5 Years(annualised)	3.99%	--	0.11%
Since Inception	45.09%	--	--

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 (2016-07-31):	1.0000(Yuan)	The Highest Sales Fee	
Accumulated NAV	--(Yuan)	Subscription Fee	0.00%
Total Net Asset (2016-06-30):	1.15(Billion Yuan)	Redemption Fee	0.00%
Inception Date:	2005-04-20	Initial Investment	
Base Currency:	Yuan Renminbi	Initial Investment	1,000(Yuan)
Manager:	LIU Wanjun, LUO Yuanhang	Additional Investment	1,000(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%