


ChinaAMC Strategy Select Fund

Fund Code
002031

Category
Aggressive Allocation
Fund

Morningstar Style Box


Morningstar 3 Year
Rating
★★★★

Report Date 2016-10-31

Investment Objective

Through flexible investment strategies, the Fund fully exploits potential investment opportunities in the market and seeks long-term and continuous appreciation capital gain.

Risk & Rating

Rating	Geometric Mean	Morningstar Risk	Morningstar Rating
3 Years	2.71%	Low	★★★★
5 Years	0.00%	Low	★★★★
MPT(3 Year)			
Mean Return			1.54%
Standard Deviation			22.16%
Sharpe Ratio			0.75%
Alpha			10.85%
Beta			0.45%
R-squared			33.56%

Note: Benchmark is CSI 300 CNY X 55% + SSE Government Yd CNY X 45%

Portfolio Manager

ZHENG Yu holds a master's degree in Management Science and Engineering from University of Science and Technology of China. Zheng was senior analyst of China Securities, senior analyst and portfolio manager of Dacheng Fund. In August 2004, Zheng joined the former CITIC Fund, and worked as head of equity investment department, deputy head of equity investment department under ChinaAMC, portfolio manager of ChinaAMC Classic Allocation Hybrid Securities Investment Fund (from August 11, 2006 to March 17, 2011), portfolio manager of ChinaAMC Dividend Hybrid Securities Investment Fund (from January 16, 2010 to March 17, 2011).

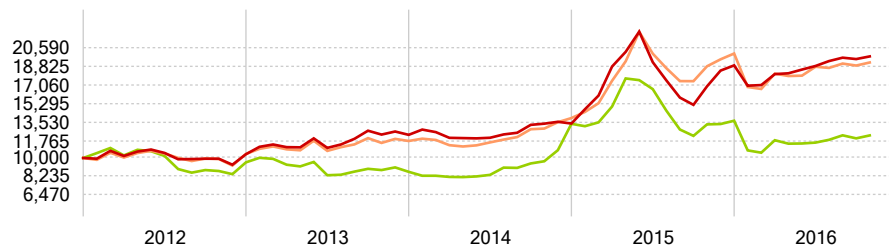
Portfolio Manager's View

According to our outlook for the 4th quarter, uncertainties from such events as Italian referendum and US presidential election may cause fluctuations to the market. Domestically, a rapid rise in real estate prices in some cities may trigger further policy regulation. In this context, the government might need to redouble its efforts to stabilize the economy through fiscal policy. In the A-share market in the 4th quarter, there will have more capital pressures from the due of IPO lock-up periods and overvalued sectors, whereas industries with reasonable valuations and solid businesses are ushering a valuation switchover in late 2016.

In the 4th quarter, the Fund will focus on investment opportunities in the following areas: 1) industries with steady return such as consumables and healthcare, as well as public utilities and industry leaders with potentials of valuation switchover 2) investment opportunities brought about by the prospect of proactive fiscal policy 3) individual stocks featured with robust businesses, ample cash flow and high proportion of dividends.

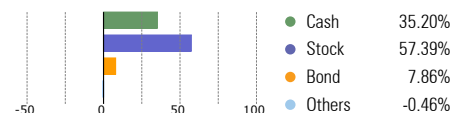
We cherish every trust and investment of our fund unitholders. The Fund will always abide by the values of "Our Performance Your Trust" of ChinaAMC, through standardized operation, prudent investment, and diligent pursuit of long-term and stable return for unitholders.

Performance History 2016-10-31



Trailing Return	Total Return(%)	+/- Idx(%)	+/- Cat(%)
YTD	4.59%	15.06%	15.72%
6 Months	9.00%	1.98%	1.68%
1 Year	17.13%	25.19%	18.46%
2 Years(annualised)	22.04%	9.84%	2.53%
3 Years(annualised)	17.39%	6.04%	-0.36%
5 Years(annualised)	12.13%	9.92%	1.09%
Since Inception	319.32%	--	

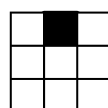
Asset Allocation 2016-09-30



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):	3.0770(Yuan)
Accumulated NAV (2016-10-31):	3.6770(Yuan)
Total Net Asset (2016-09-30):	1.01(Billion Yuan)
Inception Date:	2008-10-23
Base Currency:	Yuan Renminbi
Manager:	ZHENG Yu
Fund Company:	China Asset Mgmt Co.,Ltd
Hotline:	+86 10 88066688
Website:	www.chinaamc.com

Morningstar Style Box 2016-06-30



Style Box

Style: Balanced
Size: Large

The Highest Sales Fee	
Subscription Fee	1.50%
Redemption Fee	0.50%
Initial Investment	
Initial Investment	1,000(Yuan)
Additional Investment	1,000(Yuan)
Operation Fee	
Management Fee	1.50%
Custodian Fee	0.25%

Summary of Portfolio Holdings 2016-09-30

Top 10 Holdings – Equity	NetAsset
Huadong Medicine Co Ltd	1.91%
Hangzhou Robam Appliances Co Ltd	1.75%
Daqin Railway Co Ltd	1.63%
Beijing Originwater Technology Co Ltd	1.54%
Fujian Haiyuan Automatic Equipments Co Ltd	1.53%
Ningbo Huaxiang Electronic Co Ltd	1.35%
Spring Airlines Co Ltd	1.25%
Changchun Department Jituan Store Co Ltd	1.24%
Yantai Zhenghai Magnetic Material Co Ltd	1.14%
Zhejiang Huafeng Spandex Co Ltd	1.07%

Top 5 Holdings – Bond	NetAsset
16 China Development Bank 09	2.97%
16 China Datang Corporation scp004	1.99%
12 SUNING COMMERCE GROUP CO., LTD. 01	1.03%
AGRICULTURAL Dev BANK OF CHINA,2012 08	1.00%
Jinan Urban Construction Investment & Dev Co., Ltd.2012	0.51%

GICS Sector 2016-09-30

Sector Name	Equity NetAsset	NetAsset
Consumer Discretionary	14.28%	8.19%
Consumer Staples	4.63%	2.66%
Energy	3.76%	2.16%
Financials	2.80%	1.61%
Health Care	11.14%	6.39%
Information Technology	4.66%	2.67%
Industrials	27.36%	15.70%
Materials	24.62%	14.13%
Real Estate	3.50%	2.01%
Telecommunication Services	1.09%	0.62%
Utilities	2.10%	1.20%
Others	0.07%	0.04%