

ChinaAMC Money Market Fund

Fund Code
288101

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

Risk & Rating

Rating	Geometric Mean
3 Years	--
5 Years	--
MPT(3 Year)	
Mean Return	0.31%
Standard Deviation	0.33%
Sharpe Ratio	10.87%
Alpha	0.92%
Beta	-0.61%
R-squared	44.16%

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.

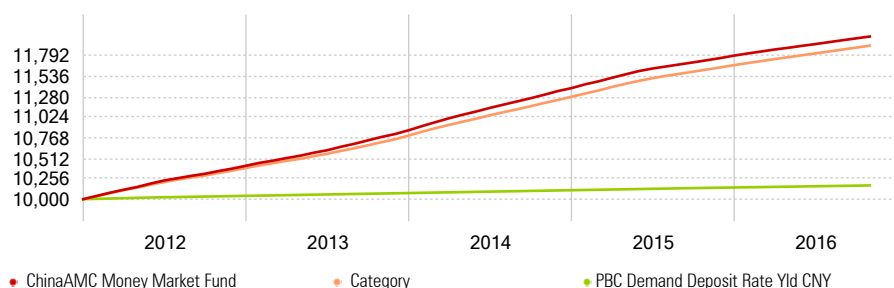
Portfolio Manager's View

According to our outlook for the 4th quarter, internationally, US economy will continue the recovery trend. Although the Fed announced that it will maintain the interest rate, the rising dissenting votes hold the possibility of a rate hike in December. Relative to other currencies, USD still displays a strong position, and the trend, of which capital reflows back to the US, will go on. Domestically, according to our estimate, the economy will keep a steady trend, and the central bank will maintain prudent monetary policy, with slim likelihood of cutting the requirement reserve ratio (RRR) and lowering interest rates in the short-term. The central bank will continue to supply liquidity with directional tools. Influenced by such factors as money due in open market and year end uncertainty, the capital condition may undergo short-term fluctuations, creating temporary investment opportunities thereafter.

In the future, the Fund will maintain high positions in liquid short-term savings investment, ensure adequate maturity match, and endeavor to deliver satisfactory investment return with the liquidity risk under control.

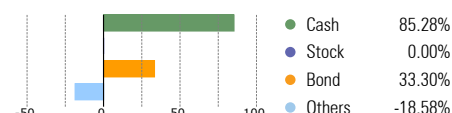
We cherish every trust and investment of our fund unitholders. The Fund will always abide by the values of "Our Performance Your Trust" of China AMC, through standardized operation, prudent investment, and diligent pursuit of long-term and stable return for unitholders.

Performance History 2016-10-31



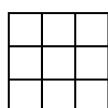
Trailing Return	Total Return(%)	+/- Idx(%)	+/- Cat(%)
YTD	2.02%	--	-0.11%
6 Months	1.18%	--	-0.07%
1 Year	2.52%	--	-0.09%
2 Years(annualised)	3.17%	--	-0.07%
3 Years(annualised)	3.74%	--	0.00%
5 Years(annualised)	3.93%	--	0.11%
Since Inception	45.94%	--	--

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.

Morningstar Style Box



Style Box

Style: --
Size: --

Summary of Portfolio Holdings 2016-09-30

Top 10 Holdings – Bond	NetAsset
16 China Development Bank 01	3.54%
16 Bank of Harbin cd015	2.36%
16 Ping An Bank Co Ltd cd311	1.77%
16 Shaanxi Coal Chemical Industry Group Co., Ltd.cd002	1.75%
16 China Everbright Bank Co., Ltd cd158	1.75%
13 The Export-Import Bank of China 30	1.48%
16 Shanxi coal chemical group co., LTD scp002	1.47%
13 Agricultural Development Bank of China29	1.24%
16 Ping An Bank Co Ltd cd285	1.24%
16 Shanghai Pudong Development Bank cd237	1.23%

NAV (2016-10-31):	1.0000(Yuan)
Accumulated NAV	--(Yuan)
Total Net Asset (2016-09-30):	1.03(Billion Yuan)
Inception Date:	2005-04-20
Base Currency:	Yuan Renminbi
Manager:	LIU Wanjun, LUO Yuanhang
Fund Company:	China Asset Mgmt Co., Ltd
Hotline:	+86 10 88066688
Website:	www.chinaamc.com

The Highest Sales Fee	
Subscription Fee	0.00%
Redemption Fee	0.00%
Initial Investment	
Initial Investment	1,000(Yuan)
Additional Investment	1,000(Yuan)
Operation Fee	
Management Fee	0.33%
Custodian Fee	0.10%
Distribution Fee	0.25%