

ChinaAMC CSI 500 Index Enhancement Fund

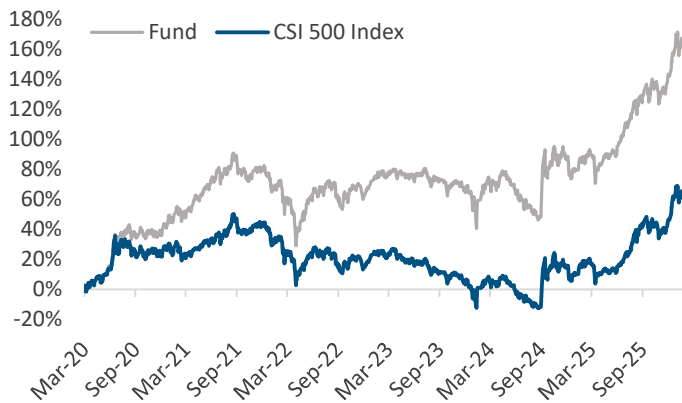


As of Feb 28, 2026

Fund Overview

- **Investment Objective**
Uses CSI 500 Index as the investment universe and adopts AI models to enhance returns.
- **Why ChinaAMC CSI 500 Index Enhancement Fund?**
The ChinaAMC AI Model mines a massive universe of factors to capture market Alpha. Augmented by high-frequency data, it enhances performance elasticity through high portfolio turnover.

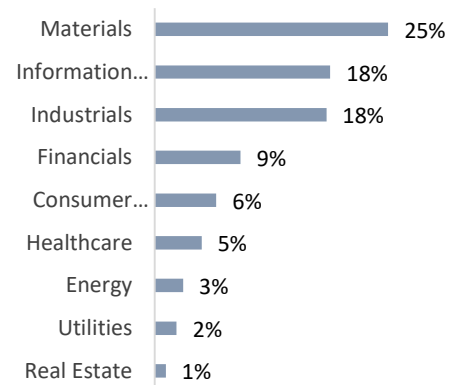
Fund Performance



Quick Facts

| | |
|----------------------------------|---------------|
| Launch Date | 2020-03-25 |
| Domicile | China |
| Benchmark | CSI 500 Index |
| Net Assets (Mil RMB) | 4,696 |
| Ticker | 007994 |
| Management/ Custodian Fee | 0.80% |
| Asset Manager | ChinaAMC |

Fund Sector Allocation (4Q25)



| | Cumulative Returns (%) | | | | |
|---------------|------------------------|-------|-----------|-----------|---------|
| | 6M | 1Y | 3 Year pa | 5 Year pa | S.I. pa |
| Fund | 21.20 | 48.48 | 15.31 | 12.71 | 18.39 |
| CSI 500 Index | 22.92 | 47.76 | 10.85 | 6.35 | 9.34 |

| | Calendar Year Returns (%) | | | | |
|---------------|---------------------------|-------|------|-------|--------|
| | YTD 2026 | 2025 | 2024 | 2023 | 2022 |
| Fund | 12.47 | 31.23 | 9.53 | 3.18 | -10.41 |
| CSI 500 Index | 15.98 | 30.39 | 5.46 | -7.42 | -20.31 |

Note: Fund launch date: 2020-03-25. Source: iFind, returns calculated in CNY.

Fund Top 10 Holdings (% , 4Q25)

| | |
|--------------------|--------------|
| TIANSHAN ALUMINUM | 0.95% |
| SHENHUO CO.LTD | 0.92% |
| YTH | 0.91% |
| GIANT NETWORK | 0.90% |
| RAYTRON | 0.87% |
| SZYH | 0.82% |
| ACCELINK | 0.81% |
| KINGNET | 0.80% |
| CAITONG SECURITIES | 0.76% |
| JCHX | 0.75% |
| Total | 8.49% |

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