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Issuer: CSOP Asset Management Limited

**CSOP is bringing its first quantitative global asset allocation strategy embodying UBS CSOP Global Asset Momentum Allocation Index (GAMA Index) to market**

CSOP is very proud to introduce its first global multi-asset allocation quantitative strategy embodying UBS CSOP Global Asset Momentum Allocation Index (thereafter referred as “GAMA Index”). GAMA Index is a rule-based quantitative investment strategy that was designed to create consistent return with smoothing volatility by deploying risk parity asset allocation and cross asset momentum strategy. Calculated from March 1, 2002, GAMA Index started at 100 and reached to 225.5399 as of March 15, 2019. The

back-tested annualized excess return of GAMA Index was 4.91%, volatility 4.26%, sharp ratio 1.15 since March 1, 2002 to March 15, 2019. (Source: CSOP)

As the first multi-asset allocation quantitative index issued by an offshore Chinese asset manager, GAMA Index is created by one of the industry's most experienced quantitative portfolio managers who has led to establish one of the most renowned global asset allocation strategies in industry. GAMA Index is his latest creation and included more momentum defining factors. Dynamically allocating investments among 16 different asset classes including equities, fixed income, commodities of 6 major developed economies, GAMA Index aims to enhance the diversification of portfolio to contain the volatility within a minimal range on par with US treasury bonds. Constantly defining the growth momentum of different asset classes according to their past performance, GAMA Index rebalances its portfolio in a scientific way on a regular basis with goal to achieve consistent excessive returns.

GAMA Index was successfully launched in October 2018, and the first fund benchmarked to GAMA Index was introduced in November 2018, with initial funding from proprietary investment, institutional investors and some high net wealth individuals. The fund invests into GAMA Index through index-linked notes issued by USD with 17 times leverage exposure. As at March 15, 2019 the GAMA Index was USD 550million in size and delivered a performance of 3.07%, annualized performance of 10.96%, and volatility of 3.7% since the fund launch. (Source: CSOP)

"CSOP is well known for its leading position as a passive solution provider to global investors. We have been operating in Hong Kong for a decade and our mission is to bridge China with the world. After introducing many successful China flavored passive investment instruments to global investors, we have made another big step by bringing the global asset allocation strategy to Chinese and global investors to strengthen the connection. With Chinese investor's increasing appetites to global assets, I am confident that GAMA Index will win both Chinese investors and global investors' trusts by its consistent performance and smoothing volatility." concluded by Ms. Ding Chen, CEO of CSOP Asset Management Limited.

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#### **About CSOP Asset Management Limited**

CSOP Asset Management Limited ("CSOP") was founded in 2008 as the first offshore asset manager set up by a regulated asset management company in China. With a dedicated focus on China investing, CSOP manages public and private funds, as well as providing investment advisory services to Asian and global investors. Managing the largest RMB equity and fixed income ETF listed in offshore China, CSOP is the largest RMB Qualified Foreign Institutional Investor ("RQFII") asset manager globally. As of 30 Dec 2018, CSOP had US\$ 5.6 billion in assets under management.

For further information, please contact:

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