

ChinaAMC MSCI Japan Hedged to USD ETF (Stock Code: 3160)

Fund Factsheet



华夏基金(香港)有限公司
CHINA ASSET MANAGEMENT (HONG KONG) LIMITED

As of 30 Sep 2022

37/F, Bank of China Tower, 1 Garden Road, Hong Kong

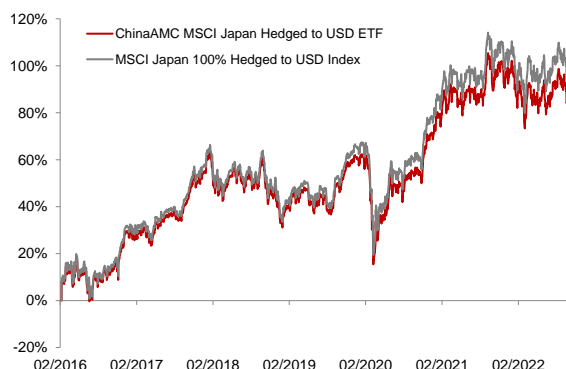
Investment involves risks, including the loss of principle. Past performance is not indicative of future results. Before investing in the ChinaAMC MSCI Japan Hedged to USD ETF (the "Fund"), investor should refer to the Fund's prospectus for details, including the risk factors. You should not make investment decision based on the information on this material alone. Please note:

- The Fund aims to provide investment results that, before fees and expenses, closely correspond to the performance of the MSCI Japan 100% Hedged to USD Index.
- The Fund concentrates its investment in Japanese securities and is subject to concentration risk as a result of tracking the performance of a single country (Japan). It is likely to be more volatile than a broad-based fund as it is more susceptible to fluctuations in value resulting from adverse conditions in Japan.
- The Fund invests in currency forward contracts for hedging purposes. While this approach is designed to minimise the impact of currency fluctuations on the Fund's returns, there are associated risks involved including costs of hedging, derivative and OTC transactions risks.
- The units of the Fund may trade at a substantial premium or discount to their NAV.
- The Fund is subject to tracking error risks due to factors such as fees and expenses, cost of hedging and the representative sampling strategy that may be adopted by the Manager.

Investment Objective

ChinaAMC MSCI Japan Hedged to USD ETF aims to provide investment results that, before fees and expenses, closely correspond to the performance of the MSCI Japan 100% Hedged to USD Index.

Fund Performance¹



Fund Characteristics

| | |
|----------------------------------|---------|
| Number of Securities | 238 |
| Index Market Cap (US \$B) | 399,366 |
| Portfolio Yield (%) ⁶ | 2.18 |

Cumulative Return¹

| | 1-Month | 6-Month | 1-Year | 3-Year | 5-Year | Since Inception |
|--|---------|---------|--------|---------|---------|----------------------|
| ChinaAMC MSCI Japan Hedged to USD ETF ¹ | -5.83% | -4.38% | -7.94% | +23.51% | +29.14% | +82.74% ⁵ |
| MSCI Japan 100% Hedged to USD Index | -5.87% | -4.40% | -6.72% | +27.66% | +33.93% | +92.84% ⁵ |

Yearly Return¹

| | 2017 | 2018 | 2019 | 2020 | 2021 | 2022YTD |
|--|---------|---------|---------|--------|---------|---------|
| ChinaAMC MSCI Japan Hedged to USD ETF ¹ | +21.79% | -13.72% | +20.24% | +8.32% | +13.69% | -7.32% |
| MSCI Japan 100% Hedged to USD Index | +21.52% | -13.60% | +21.34% | +9.73% | +13.60% | -6.01% |

Fund Information²

| | |
|-------------------------------------|---|
| Manager | China Asset Management (Hong Kong) Limited |
| Investment Delegate | Mackenzie Financial Corporation – Canada (external delegation) |
| Trustee | State Street Trust (HK) Limited |
| Total Expense Ratio ³ | 0.50% p.a. |
| Base Currency | HKD |
| Index | MSCI Japan 100% Hedged to USD Index |
| Bloomberg Index Ticker | M1CXB MJH Index |
| Total Net Asset | HKD 926.18 million |
| NAV per Unit ⁴ | HKD 12.687 |
| Distribution Frequency ⁷ | Semi-annually |
| Exchange Listing | The Stock Exchange of Hong Kong Limited - Main Board |
| ETF Website | https://www.chinaamc.com.hk/product/chinaamc-msci-japan-hedged-to-usd-etf-3160-hk/ |

Secondary Market Trading Information

| | HKD Counter |
|-------------------------|----------------|
| Commencement of Dealing | 18-Feb-2016 |
| Stock Code | 3160 |
| Trading Currency | HKD |
| Trading Board Lot Size | 200 Units |
| Bloomberg Fund Ticker | 3160 HK Equity |
| ISIN Code | HK0000280997 |
| SEDOL | BYSY2S3 |

Latest Fund Distribution⁷

| Record Date | Distribution (HKD) |
|-------------|--------------------|
| 07-Oct-2022 | 0.04 |
| 06-Apr-2022 | 0.08 |
| 05-Oct-2021 | 0.09 |

¹ Past performance information is not indicative of future performance. Investors may not get back the full amount invested. The computation basis of the performance is based on NAV-To-NAV, with dividend reinvested. Since 28 May 2021, the Manager of the Fund changed from BMO Global Asset Management (Asia) Limited to China Asset Management (Hong Kong) Limited and the investment management function of the Fund has been delegated to Mackenzie Financial Corporation. The performance of the Fund prior to 28 May 2021 was achieved under circumstances that no longer apply.

² Please refer to the Fund's prospectus for further details (including fees).

³ Total expense ratio is based on expenses for the year ended 31 December 2021, which include management fee, trust fee, etc. It does not represent tracking error.

⁴ The latest NAV per Unit is available on the Manager's website at <https://www.chinaamc.com.hk/en/products/etf/MSCI-JH/fund-details.html>

⁵ Calculated since February 12, 2016, the first official NAV date of the fund.

⁶ Weighted average of the sum of the trailing 12-month gross dividends for each equity holding divided by the total market value of the equity holdings.

⁷ There is no guarantee of regular distribution payments, or the amount being distributed. There is no current intention to make distribution out of capital or effectively out of capital.

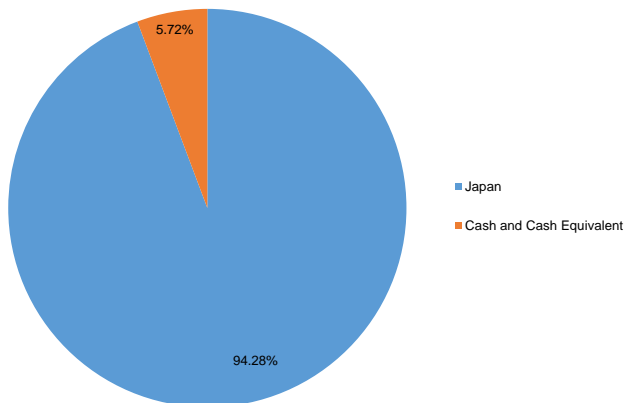
Source: China Asset Management (Hong Kong) Limited and Bloomberg unless specified otherwise.

ChinaAMC MSCI Japan Hedged to USD ETF (Stock Code: 3160)

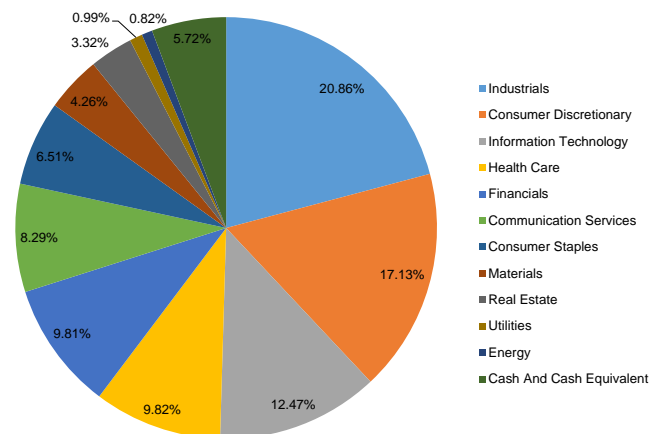
Fund Factsheet



▲ Geographic Allocation



▲ Sector Allocation



▲ Top 10 Holdings

| Security Name | Weight |
|---|--------|
| TOYOTA MOTOR CORP COMMON STOCK | 4.67% |
| SONY GROUP CORP COMMON STOCK | 2.77% |
| KEYENCE CORP COMMON STOCK | 2.19% |
| MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK | 1.83% |
| DAIICHI SANKYO CO LTD COMMON STOCK | 1.65% |
| KDDI CORP COMMON STOCK | 1.61% |
| NINTENDO CO LTD COMMON STOCK | 1.54% |
| RECRUIT HOLDINGS CO LTD COMMON STOCK | 1.41% |
| HITACHI LTD COMMON STOCK | 1.39% |
| SOFTBANK GROUP CORP COMMON STOCK | 1.39% |

▲ Participating Dealers

BNP Paribas Securities Services
China Merchants Securities (HK) Co., Limited
Goldman Sachs (Asia) Securities Limited
Haitong International Securities Company Limited
Mirae Asset Securities (HK) Limited
Phillip Securities (Hong Kong) Limited

▲ Market Makers

HSBC Securities Brokers (Asia) Limited
Vivienne Court Trading Pty. Ltd.

Note: Please refer to the Hong Kong Exchange and Clearing Limited website at www.hkex.com.hk for the latest lists of Market Makers.

About China Asset Management Co., Ltd.

China Asset Management Co., Ltd. ("ChinaAMC"), the parent company of China Asset Management (Hong Kong) Limited, is a leading passive fund manager in mainland China. It launched one of the first enhanced index funds in mainland China in 1999 and the country's first ETF in 2004. ChinaAMC also manages a number of equity and bond index funds in mainland China.

Customer Hotline: (852) 3406 8686

Website: www.chinaamc.com.hk

Email: hkfund_services@chinaamc.com

Risk Warning

Investment involves risks. The price of the Fund's units may go up as well as down. Past performance is not indicative of future performance, future return is not guaranteed and a loss of your original capital may occur. This material does not constitute an offer or solicitation of any transaction in any securities or collective investment schemes, nor does it constitute any investment advice. This document is provided for information purposes only and shall not be relied upon for making any investment decision. Certain information or data in this document has been obtained from unaffiliated third parties; we have reasonable belief that such information or data is accurate, complete and up to the date as indicated; China Asset Management (Hong Kong) Limited accepts responsibility for accurately reproducing such data and information but makes no warranty or representation as to the completeness and accuracy of data and information sourced from such unaffiliated third parties. You should read the Fund's offering documents for further details, including risk factors. If necessary, you should seek independent professional advice. This material has been prepared and issued by China Asset Management (Hong Kong) Limited. This material has not been reviewed by the Securities and Futures Commission.

Index Disclaimer

The funds or securities referred to herein are not sponsored, endorsed, or promoted by MSCI, and MSCI bears no liability with respect to any such funds or securities or any index on which such funds or securities are based. The ChinaAMC Global ETF Series II Prospectus contains a more detailed description of the limited relationship MSCI has with China Asset Management (Hong Kong) Limited ("ChinaAMC (HK)") and any related funds.