

# ChinaAMC MSCI Europe Quality Hedged to USD ETF (Stock Code: 3165)

## Fund Factsheet



As of 30 Sep 2023

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

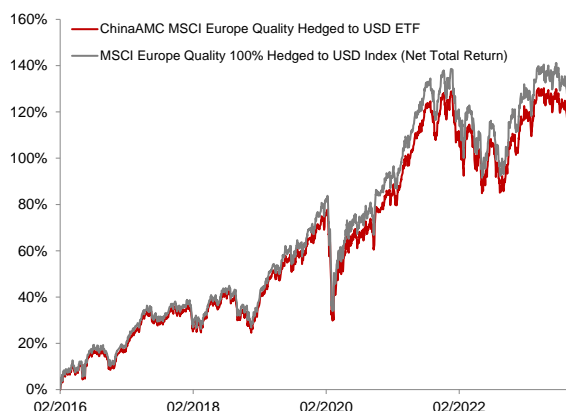
Investment involves risks, including the loss of principle. Past performance is not indicative of future results. Before investing in the ChinaAMC MSCI Europe Quality Hedged to USD ETF (the "Fund"), investor should refer to the Fund's prospectus for details, including the risk factors. You should not 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 Europe Quality 100% Hedged to USD Index.
- The Fund concentrates its investment in European securities and is subject to concentration risk as a result of tracking the performance of a single geographical region (Europe). 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 Europe.
- 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 value of securities in the Fund's portfolio may change on days when investors will not be able to purchase or sell units of the Fund as European stock exchanges will be open when units of the Fund are not priced.
- 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 Europe Quality Hedged to USD ETF aims to provide investment results that, before fees and expenses, closely correspond to the performance of the MSCI Europe Quality 100% Hedged to USD Index.

### ▲ Fund Performance<sup>1</sup>



### Fund Characteristics

|                                  |       |
|----------------------------------|-------|
| Number of Securities             | 125   |
| Index Market Cap (US \$B)        | 3,688 |
| Portfolio Yield (%) <sup>6</sup> | 2.31  |

### ▲ Cumulative Return<sup>1</sup>

|   | 1-Month | 6-Month | 1-Year  | 3-Year  | 5-Year  | Since Inception <sup>5</sup> |
|---|---------|---------|---------|---------|---------|------------------------------|
| ChinaAMC MSCI Europe Quality Hedged to USD ETF <sup>1</sup>     | -1.96%  | -2.44%  | +17.52% | +29.93% | +56.81% | +119.75%                     |
| MSCI Europe Quality 100% Hedged to USD Index (Net Total Return) | -1.79%  | -1.79%  | +18.38% | +30.74% | +61.13% | +129.90%                     |

### ▲ Yearly Return<sup>1</sup>

|   | 2018   | 2019    | 2020   | 2021    | 2022    | 2023YTD |
|---|--------|---------|--------|---------|---------|---------|
| ChinaAMC MSCI Europe Quality Hedged to USD ETF <sup>1</sup>     | -5.41% | +33.46% | +7.45% | +25.31% | -11.47% | +8.69%  |
| MSCI Europe Quality 100% Hedged to USD Index (Net Total Return) | -5.00% | +34.91% | +8.59% | +25.59% | -11.16% | +8.66%  |

<sup>1</sup> 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.

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

<sup>3</sup> Total expense ratio is based on expenses for the year ended 31 December 2022, which include management fee, trust fee, etc. It does not represent tracking error.

<sup>4</sup> The latest NAV per Unit is available on the Manager's website at <https://www.chinaamc.com.hk/zh-hant/product/chinaamc-msci-europe-quality-hedged-to-usd-etf-3165-hk/>

<sup>5</sup> Calculated since February 12, 2016, the first official NAV date of the fund.

<sup>6</sup> 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.

<sup>7</sup> The Manager intends to distribute income to unitholders at least semi-annually (usually in March and September of each year). 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.

### ▲ Fund Information<sup>2</sup>

|                                     |   |
|-------------------------------------|---|
| Manager                             | China Asset Management (Hong Kong) Limited  |
| Investment Delegate                 | Mackenzie Financial Corporation – Canada (external delegation)  |
| Trustee                             | State Street Trust (HK) Limited   |
| Total Expense Ratio <sup>3</sup>    | 0.50% p.a.  |
| Base Currency                       | HKD   |
| Index                               | MSCI Europe Quality 100% Hedged to USD Index  |
| Bloomberg Index Ticker              | M1CXBMEQ Index  |
| Total Net Asset                     | HKD 106.73 million  |
| NAV per Unit <sup>4</sup>           | HKD 15.930  |
| Distribution Frequency <sup>7</sup> | Semi-annually   |
| Exchange Listing                    | The Stock Exchange of Hong Kong Limited - Main Board  |
| ETF Website                         | <a href="https://www.chinaamc.com.hk/product/chinaamc-msci-europe-quality-hedged-to-usd-etf-3165-hk/">https://www.chinaamc.com.hk/product/chinaamc-msci-europe-quality-hedged-to-usd-etf-3165-hk/</a> |

### Secondary Market Trading Information

|                         | HKD Counter    |
|-------------------------|----------------|
| Commencement of Dealing | 18-Feb-2016    |
| Stock Code              | 3165           |
| Trading Currency        | HKD            |
| Trading Board Lot Size  | 200 Units      |
| Bloomberg Fund Ticker   | 3165 HK Equity |
| ISIN Code               | HK0000281003   |
| SEDOL                   | BYS2T4         |

### Latest Fund Distribution<sup>7</sup>

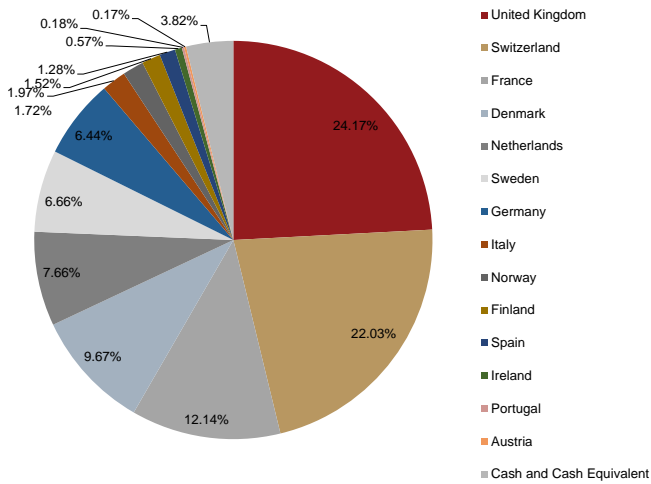
| Record Date | Distribution (HKD) |
|-------------|--------------------|
| 06-Oct-2023 | 0.25               |
| 04-Apr-2023 | 0.04               |
| 07-Oct-2022 | 0.15               |

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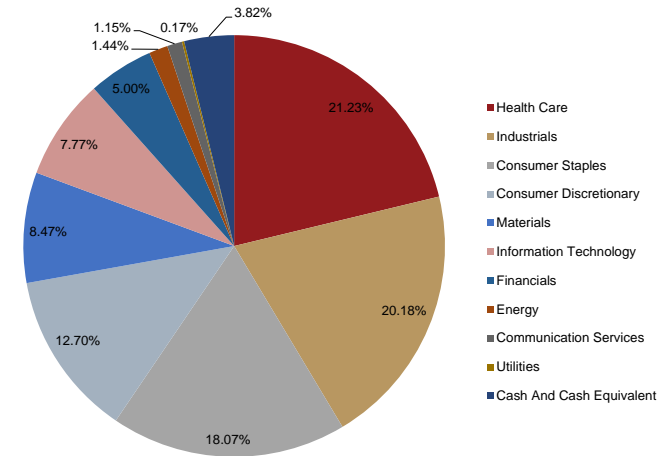
## Fund Factsheet



### ▲ Geographic Allocation



### ▲ Sector Allocation



### ▲ Top 10 Holdings

| Security Name                                   | Weight |
|---|--------|
| NOVO NORDISK A/S B COMMON STOCK DKK.1           | 5.69%  |
| NOVARTIS AG REG COMMON STOCK CHF.49             | 5.30%  |
| NESTLE SA REG COMMON STOCK CHF.1                | 4.66%  |
| ASML HOLDING NV COMMON STOCK EUR.09             | 4.42%  |
| ROCHE HOLDING AG GENUSSSCHEIN COMMON STOCK      | 4.23%  |
| LVMH MOET HENNESSY LOUIS VUI COMMON STOCK EUR.3 | 4.16%  |
| UNILEVER PLC COMMON STOCK GBP.00031111          | 3.59%  |
| L OREAL COMMON STOCK EUR.2                      | 3.22%  |
| DIAGEO PLC COMMON STOCK GBP.2893518             | 2.62%  |
| GSK PLC COMMON STOCK GBP.3125                   | 2.43%  |

### ▲ Participating Dealers

|  |                                    |
|--|------------------------------------|
| BNP Paribas                                      | Yue Xiu Securities Company Limited |
| DBS Vickers (Hong Kong) Limited                  |                                    |
| Goldman Sachs (Asia) Securities Limited          |                                    |
| Haitong International Securities Company Limited |                                    |
| Korea Investment & Securities Asia Limited       |                                    |
| Mirae Asset Securities (HK) Limited              |                                    |
| Phillip Securities (Hong Kong) Limited           |                                    |

### ▲ Market Makers

|                                  |
|----------------------------------|
| Vivienne Court Trading Pty. Ltd. |
|----------------------------------|

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

### China Asset Management (Hong Kong) Limited

Founded in 2008, China Asset Management (Hong Kong) Limited ("ChinaAMC (HK)") is a wholly-owned subsidiary of China Asset Management Company Limited and stands as one of the top Chinese fund management firms in Hong Kong. As a China-focused market leader, the company has amassed an impressive performance history in both active and passive investments over the past 15 years. Boasting robust expertise in a variety of asset classes, such as Greater China equities, Asian and global fixed income, and money markets, ChinaAMC (HK) adopts a global outlook to build a versatile platform catering to institutional and retail investors in the region and worldwide, all while envisioning "Beyond China Expert".

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#### 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.

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