

ChinaAMC HSI ESG ETF (Stock Code: 3403/83403/9403)

Fund Factsheet



As of 31 May 2023

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

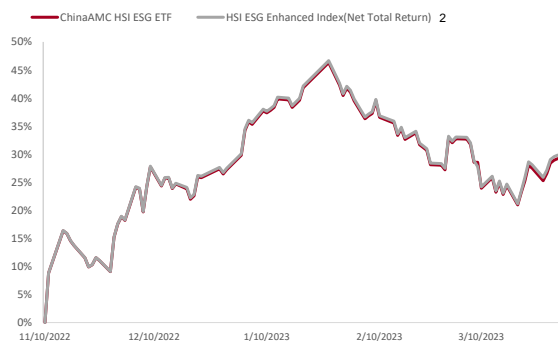
Investment involves risks, including the loss of principle. Past performance is not indicative of future results. Before investing in the ChinaAMC HSI ESG ETF (the "Fund"), investor should refer to the Fund's prospectus for details, including the risk factors. You should not make investment decision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

- The Fund aims to provide investment result that, before fees and expenses, closely corresponds to the performance of the HSI ESG Enhanced Index (the "Index").
- The Fund is passively managed. Falls in the Index are expected to result in corresponding falls in the value of the Fund.
- The Fund's investment in equity securities is subject to general market risks, whose value may fluctuate due to various factors.
- The Index is a new index. The Fund may be riskier than those tracking more established indices with longer operating history.
- The Fund is subject to concentration risks in a single geographical region (Greater China). The Fund may be more volatile than a broadly-based fund.
- The Fund is subject to risks associated with ESG investing, such as investment performance affected by ESG exclusion criteria, ESG concentration, incomplete and inaccurate ESG data and assessment, lack of standardized ESG taxonomy, etc.
- The Fund is subject to securities lending transactions risks, including the risk that the borrower may fail to return the securities in a timely manner.
- Generally, retail investors can only buy or sell units of the Fund on the SEHK, of which the trading price is driven by market factors such as the demand and supply of the units. Therefore, the units may trade at a substantial premium or discount to the Fund's NAV.
- The Fund is subject to tracking error risk.
- If any suspension of the inter-counter transfer of units and/or any limitation on the level of services by brokers and CCASS participants occurs, unitholders will only be able to trade their units in one counter. The market price of units traded in each counter may deviate significantly.
- Unitholders will receive distributions in the HKD only. Unitholder without HKD account may have to bear the fees and charges associated with currency conversion.
- The Fund may at its discretion pay distribution out of capital or effectively out of capital. Payment of dividends out of capital or effectively out of capital amounts to a return or withdrawal of part of an investor's original investment or from any capital gains attributable to that original investment. Any distributions may result in an immediate reduction in the NAV per Unit of the Fund.

▲ Investment Objective

The investment objective is to provide investment results that, before fees and expenses, closely correspond to the performance of the HSI ESG Enhanced Index.

▲ Fund Performance



▲ Latest Fund Distribution⁵

| Record Date | Distribution (HKD) |
|-------------|--------------------|
| 23-Mar-2023 | 0.12 |

▲ Cumulative Return¹

| | 1-Month | 6-Month | 1-Year | 3-Year | 5-Year | Since Inception ⁴ |
|---|---------|---------|--------|--------|--------|------------------------------|
| ChinaAMC HSI ESG ETF ¹ | -9.66% | -3.11% | - | - | - | +12.29% |
| HSI ESG Enhanced Index(Net Total Return) ² | -9.73% | -3.11% | - | - | - | +12.35% |

▲ Yearly Return¹

| | 2022 ⁴ | 2023YTD |
|---|-------------------|---------|
| ChinaAMC HSI ESG ETF ¹ | +25.44% | -10.58% |
| HSI ESG Enhanced Index(Net Total Return) ² | +25.70% | -10.62% |

▲ Fund Information³

| | |
|---------------------------------|---|
| Manager | China Asset Management (Hong Kong) Limited |
| Trustee | HSBC Institutional Trust Services (Asia) Limited |
| Management fee | 0.15% p.a. |
| Base Currency | HKD |
| Dividend frequency ⁵ | Quarterly |
| Bloomberg Index Ticker | HSIESGSN |
| Total Net Asset | HKD 771.42 million |
| NAV per Unit | HKD 42.74 |
| Exchange Listing | The Stock Exchange of Hong Kong Limited -Main Board |
| ETF Website | https://www.chinaamc.com.hk/product/chinaamc-hsi-esg-etf-3403-hk-83403-hk-9403-hk/ |

Secondary Market Trading Information

| | HKD Counter | RMB Counter | USD Counter |
|-------------------------|----------------|-----------------|----------------|
| Commencement of Dealing | 10-Nov-2022 | 10-Nov-2022 | 10-Nov-2022 |
| Stock Code | 3403 | 83403 | 9403 |
| Trading Currency | HKD | RMB | USD |
| Trading Board Lot Size | 10 Units | 10 Units | 10 Units |
| Bloomberg Fund Ticker | 3403 HK Equity | 83403 HK Equity | 9403 HK Equity |
| ISIN Code | HK0000873676 | HK0000873684 | HK0000873692 |

¹Past performance information is not indicative of future performance. Investors may not get back the full amount invested. The computation basis of the performance is calculated on NAV-to-NAV, with dividend reinvested.

²Based on net total return, denominated in HKD.

³Please refer to the Fund's prospectus for further details (including fees).

⁴Calculated since November 9, 2022, the first official NAV date of the fund.

⁵The Manager currently intends distribute income to Unitholders quarterly (usually in March, June, September and December), subject to its discretion, having regard to the Fund's net income after fees and costs. Distribution is not guaranteed. Payment of distribution out of capital and/or effectively out of capital amounts to a return or withdrawal of part of an investor's original investment or from any capital gains attributable to those original investments. Any such distributions may result in an immediate reduction of the NAV per Share of the Fund. Distributions will be paid in Base Currency only. Unitholders may have to bear the fees and charges associated with the conversion of such distribution from HKD to USD or any other currency. Investors should read the fund offering documents for further details.

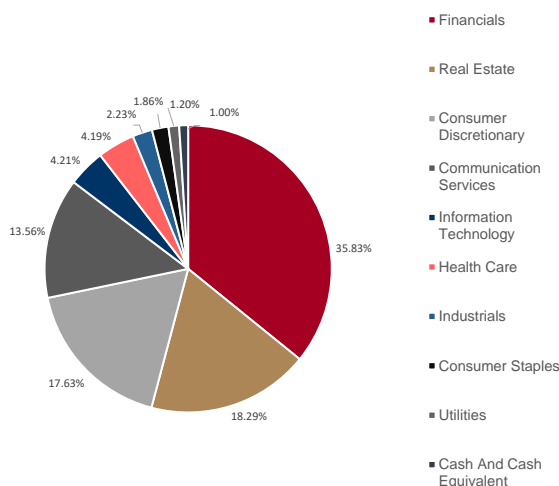
Source: China Asset Management (Hong Kong) Limited and Bloomberg unless specified otherwise.

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▲ Portfolio Allocation



▲ Top 10 Holdings

| Security Name | Weight |
|-----------------|--------|
| HSBC HLDG HKG | 9.13% |
| TENCENT HLDG | 8.04% |
| AIA GROUP LTD | 8.01% |
| HK EXCH & CLEAR | 7.53% |
| PING AN INS H | 6.06% |
| LINK REIT | 4.52% |
| WUXI BIOLOGICS | 4.05% |
| SUN HUNG PPTY | 3.53% |
| ALIBABA GRP HOL | 3.25% |
| NETEAS INC | 2.61% |

▲ Participating Dealers

ABN AMRO Clearing Hong Kong Limited
Barclays Bank PLC
BNP Paribas
China Merchants Securities (HK) Co., Limited
CITIC Securities Brokerage (HK) Limited
Citigroup Global Markets Asia Limited
CLSA 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
Morgan Stanley Hong Kong Securities Limited
The Hongkong and Shanghai Banking Corporation Limited
UBS Securities Hong Kong Limited
Valuable Capital Limited
Yue Xiu Securities Company Limited
Zhongtai International Securities Limited

▲ Market Makers

HKD Counter

China Merchants Securities (HK) Co., Limited
Flow Traders Hong Kong Limited
HSBC Securities Brokers (Asia) Limited
Jane Street Asia Trading Limited
Vivienne Court Trading Pty. Ltd.

RMB Counter

China Merchants Securities (HK) Co., Limited
Flow Traders Hong Kong Limited
Jane Street Asia Trading Limited
Vivienne Court Trading Pty. Ltd.

USD Counter

Flow Traders Hong Kong Limited
Jane Street Asia Trading 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 (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

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