

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

Fund Factsheet



As of 29 Feb 2024

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

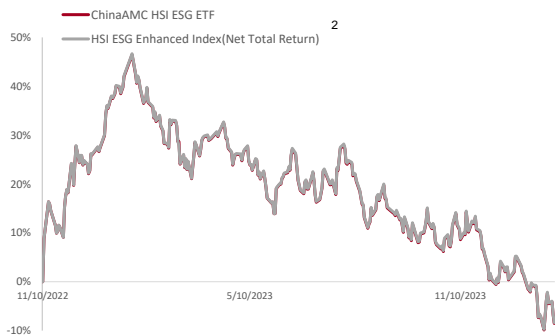
Investment involves risks, including the loss of principle. Past performance is not indicative of future results. Before investing in the ChinaAMC HSI ESG ETF (the "Fund"), investor should refer to the Fund's prospectus for details, including the risk factors. You should not make investment decision 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.
- Listed and Unlisted Classes are subject to different pricing and dealing arrangements. NAV per Unit of each class may be different due to different fees and cost. Dealing deadlines in respect of Listed and Unlisted Classes are different. Trading hours of SEHK applicable to Listed Class in the secondary market and dealing deadlines in respect of the Listed Class on the primary market or Unlisted Class are also different.
- Units of Listed Class are traded in the secondary market on an intraday basis at the prevailing market price, while Units of Unlisted Class are sold through intermediaries based on the dealing day-end NAV. Investors of Unlisted Class could redeem at NAV while investors of Listed Class in the secondary market could only sell at the prevailing market price and may have to exit the Fund at a significant discount. Investors of Unlisted Class may be at an advantage or disadvantage compared to investors of Listed Class.
- The trading price of Listed Units is driven by market factors such as the demand and supply of the units. Therefore, the Listed 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 Listed 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 Listed 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 Performance¹



▲ Latest Fund Distribution⁵

| Ex-Dividend Date | Distribution (HKD) |
|------------------|--------------------|
| 18-Dec-2023 | 0.20 |

▲ Cumulative Return¹

| | 1-Month | 6-Month | 1-Year | 3-Year | 5-Year | Since Inception ⁴ |
|---|---------|---------|---------|--------|--------|------------------------------|
| ChinaAMC HSI ESG ETF ¹ | +6.66% | -16.29% | -23.35% | - | - | -3.76% |
| HSI ESG Enhanced Index(Net Total Return) ² | +6.69% | -16.30% | -23.32% | - | - | -3.62% |

▲ Yearly Return¹

| | 2022 ⁴ | 2023 | 2024YTD |
|---|-------------------|---------|---------|
| ChinaAMC HSI ESG ETF ¹ | +25.44% | -17.52% | -7.08% |
| HSI ESG Enhanced Index(Net Total Return) ² | +25.70% | -17.47% | -7.09% |

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. With effect from 4 December 2023, the Index methodology was changed to include primary-listed foreign companies to the index universe. The performance of the Sub-Fund prior to 4 December 2023 was achieved under circumstances that no longer apply.

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.

▲ 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 6,802.08 million |
| NAV per Unit | HKD 35.6503 |
| 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

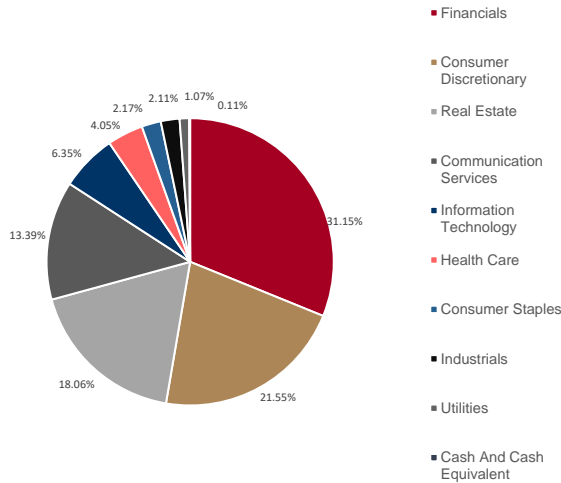
| | HKD Counter | RMB Counter | USD Counter |
|-------------------------|----------------|-----------------|----------------|
| Commencement of Dealing | 10-Nov-2022 | 10-Nov-2022 | 10-Nov-2022 |
| Stock Code | 3403 | 83403 | 9403 |
| Trading Currency | HKD | RMB | USD |
| Trading Board Lot Size | 10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

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▲ Portfolio Allocation



▲ Top 10 Holdings

| Security Name | Weight |
|-----------------|--------|
| AIA GROUP LTD | 8.11% |
| TENCENT HLDG | 7.76% |
| HK EXCH & CLEAR | 7.19% |
| PING AN INS H | 5.49% |
| LINK REIT | 4.91% |
| SUN HUNG PPTY | 4.58% |
| HSBC HLDG HKG | 4.30% |
| XIAOMI CORP | 4.19% |
| MEITUAN | 3.37% |
| ALIBABA GRP HOL | 3.34% |

▲ Participating Dealers

| | |
|--|--------------------------------|
| ABN AMRO Clearing Hong Kong Limited | Merrill Lynch Far East Limited |
| Barclays Bank PLC | |
| BNP Paribas | |
| China International Capital Corporation Hong Kong Securities Limited | |
| 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 |
| Optiver Trading Hong Kong Limited |
| Jump Trading Hong Kong 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. |
| Optiver Trading Hong Kong Limited |

USD Counter

| |
|-----------------------------------|
| Flow Traders Hong Kong Limited |
| Jane Street Asia Trading Limited |
| Vivienne Court Trading Pty. Ltd. |
| Optiver Trading Hong Kong Limited |

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

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Risk Warning

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