

ChinaAMC Mackenzie Global Strategic Income Fund

Fund Factsheet



As of 31 May 2021

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

- Investment involves risks, including the loss of principal. The price of units or shares of the Funds may go up as well as down. Past performance is not indicative of future results. The value of the Funds can be extremely volatile and could go down substantially within a short period of time. You should read the Fund's Placing Memorandum or Explanatory Memorandum and Product Key Facts Statement for details, including risk factors. Investors should not base investment decisions on this marketing material alone. Please note:
- The investment objective of ChinaAMC Mackenzie Global Strategic Income Fund (the "Fund") is to seek income with the potential for long-term capital growth by investing primarily in fixed-income and/or income-oriented equity securities anywhere in the world.
- The Fund's underlying investments may be denominated and a class of shares may be designated in a currency other than the base currency of the Fund. Therefore, the NAV of the Fund may be affected unfavourably by fluctuations in the exchange rates and by changes in exchange rate controls.
- Investments in equities are subject to idiosyncratic risks and general market risks, whose value may fluctuate due to various factors.
- Investment in debt instruments involves credit /counterparty risk, interest rate risk, volatility and liquidity risk, credit /downgrading risk, sovereign debt and risk valuation risk. Debt securities which are below investment grade or unrated are subject to higher default risk, lower liquidity, higher volatility and greater risk of loss of principal and interest.
- The risk of depreciation and realization of capital losses on investments in leveraged loans will be significantly higher than on investment grade corporate bonds and high-rated debt instruments. They are often subject to a higher risk of issuer default and are more vulnerable to economic cycles.
- The Fund may invest in convertible bonds which are a hybrid between debt and equity, permitting holders to convert into shares in the company issuing the bond at a specified future date. Investments in convertible bonds are subject to the same risks associated with comparable straight bond investments.
- Investment in emerging markets may involve increased risks and special considerations, such as liquidity risks, currency risks/control, political and economic uncertainties, legal and taxation risks, settlement risks, custody risk and the likelihood of a high degree of volatility.
- The Fund's investment may from time to time be concentrated in a jurisdiction or region. The value of the Fund may be more volatile than that of a fund having a more diverse portfolio of investments.
- The Fund may acquire FDIs for hedging purposes. Risks associated with FDIs include volatility risk, credit risk, liquidity risk, management risk, valuation risk, counterparty risk and over-the-counter transaction risk and may lead to a high risk of significant loss by the Fund.
- Some Classes of the Fund are denominated in RMB. RMB is not freely convertible and is subject to exchange controls and restrictions. Any depreciation of RMB could adversely affect the value of investors' investments in the Fund. Payment of redemptions in RMB share class may be delayed due to exchange controls and restrictions.

▲ Investment Objective

The investment objective of the fund is to seek income with the potential for long-term capital growth by investing primarily in fixed income and/or income-oriented equity securities anywhere in the world. The fund will pursue a flexible approach to investing in fixed income and/or equity asset classes globally.

▲ Fund Performance²



Cumulative Performance²

	1-Month	3-Month	6-Month	1-Year	Since Inception	Annualised (Since Inception) ³
Class I USD	+1.39%	+5.95%	+6.86%	+16.95%	+24.35% ³	+8.80%
52.5% MSCI World + 47.5% BofA Merrill Lynch Global Broad Market	+1.15%	5.23%	+7.77%	+23.15%	+35.73% ³	+12.45%

Calendar Year Performance^{2,4}

	2018 ³	2019	2020	2021 YTD
Class I USD	-3.63%	+14.50%	+8.51%	3.86%
52.5% MSCI World + 47.5% BofA Merrill Lynch Global Broad Market	-3.02%	+18.17%	+29.61%	4.73%

¹ Please refer to the Fund's Explanatory Memorandum for further details (including fees).

² 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 calculated on NAV-to-NAV, with dividend reinvested.

³ Calculated since ChinaAMC Mackenzie Global Strategic Income Fund (Class I USD) inception on November 7, 2018.

⁴ These figures are calculated based on the calendar year end date. These figures show by how much the share class increased or decreased in value during the calendar year being shown. Performance data has been calculated in base currency including ongoing charges and excluding subscription fee and redemption fee and trading costs on SEHK (if applicable) you might have to pay. Where no past performance is shown there was insufficient data available in that year to provide performance.

Source: China Asset Management (HK) Ltd and Bloomberg unless specified otherwise.

▲ Fund Information¹

Legal Structure	Hong Kong Domiciled Umbrella Structure Unit Trust
Investment advisor	Mackenzie Financial Corporation-Canada (External delegation)
Fund Size	USD 11.24 Million
Base Currency	USD
Dealing Frequency	Daily
Custodian	Citibank, N.A. (Hong Kong Branch)
Trustee	Cititrust Limited
Benchmark	52.5% MSCI World + 47.5% BofA Merrill Lynch Global Broad Market
Class I USD	
Launch Date	2018/11/7
NAV per share	12.435
Bloomberg Code	CHMGSIU HK Equity
ISIN Code	HK0000454998
Management Fee	Up to 1.00%
Minimum Initial Subscription	USD 1,000,000

ChinaAMC Mackenzie Global Strategic Income Fund



▲ Sector Allocation

Fixed Income	44.63%
Financials	8.69%
Information Technology	8.62%
Consumer Staples	6.77%
Health Care	6.02%
Industrials	5.96%
Materials	3.84%
Consumer Discretionary	2.98%
Energy	1.62%
Real Estate	1.30%
Communication Services	1.09%
Utilities	0.03%

▲ Regional Allocation

Equity	Fixed Income
United States	26.89%
Hong Kong	4.04%
Switzerland	3.11%
France	2.66%
Germany	2.52%
Japan	2.40%
Netherlands	1.61%
United Kingdom	1.56%
Denmark	0.85%
Spain	0.61%
Sweden	0.40%
Canada	0.13%
Ireland	0.12%
Bermuda	0.02%
	United States
	Canada
	Israel
	Mexico
	Bahamas
	Australia
	Brazil
	Norway
	Russia
	Chile
	Multi-National
	Czech Republic
	Belgium
	South Africa
	Argentina
	Luxembourg
	United Kingdom
	Japan

▲ Major Holdings

Fixed Income

TSY INFL IX N/B INDEXLINKED GILT 0.125 15 Jan 31	4.60%
ISRAEL MAKAM BILL 0.000 08 Dec 21	3.58%
TSY INFL IX N/B INDEXLINKED GILT CAPITALISING GILT 0.625 15 Apr 23	3.56%
US TREASURY N/B 0.250 31 Oct 25	2.42%
COMMONWEALTH OF BAHAMAS 5.75% 01/16/2024	1.85%

Equity

MICROSOFT CORP	1.78%
JPMORGAN CHASE & CO	1.70%
BLACKSTONE GROUP INC/THE-A	1.49%
PHILIP MORRIS INTERNATIONAL	1.21%
NESTLE SA-REG	1.17%

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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.