

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

Fund Factsheet



As of 30 Sep 2024

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

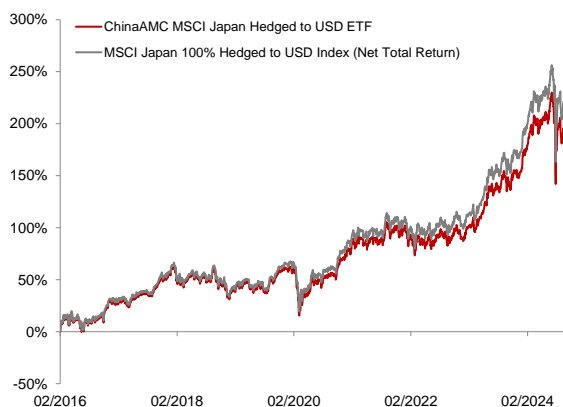
Investment involves risks, including the loss of principle. Past performance is not indicative of future results. Before investing in the ChinaAMC MSCI Japan Hedged to USD ETF (the "Fund"), investor should refer to the Fund's prospectus for details, including the risk factors. You should not make investment 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	198
Index Market Cap (US \$B)	3,904
Portfolio Yield (%) ⁶	2.29

▲ Cumulative Return¹

	1-Month	3-Month	6-Month	1-Year	3-Year	5-Year ⁵
ChinaAMC MSCI Japan Hedged to USD ETF ¹	-2.34%	-5.44%	-2.48%	+20.79%	+49.41%	+100.44%
MSCI Japan 100% Hedged to USD Index (Net Total Return)	-1.92%	-4.82%	-1.84%	+22.92%	+55.90%	+113.36%

▲ Yearly Return¹

	2019	2020	2021	2022	2023	2024YTD
ChinaAMC MSCI Japan Hedged to USD ETF ¹	+20.24%	+8.32%	+13.69%	-4.12%	+34.39%	+16.74%
MSCI Japan 100% Hedged to USD Index (Net Total Return)	+21.34%	+9.73%	+13.60%	-2.00%	+35.73%	+18.10%

▲ 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	M1CXBMJH Index
Total Net Asset	HKD 423.75 million
NAV per Unit ⁴	HKD 20.1786
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

Ex-Dividend Date	Distribution (HKD)
03-Oct-2024	0.15
03-Apr-2024	0.12
05-Oct-2023	0.06

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 2023, 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/product/chinaamc-msci-japan-hedged-to-usd-etf-3160-hk/>.

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 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.

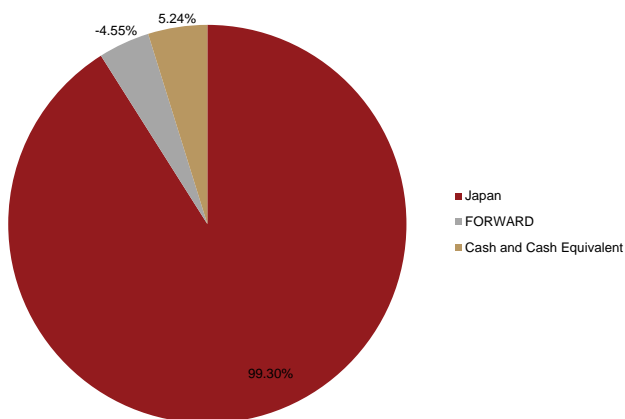
Source: China Asset Management (Hong Kong) Limited and Bloomberg unless specified otherwise.

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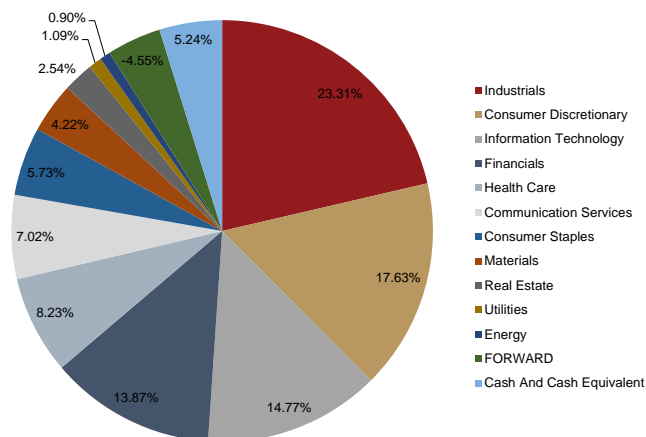
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▲ Geographic Allocation



▲ Sector Allocation



▲ Top 10 Holdings

Security Name	Weight
TOYOTA MOTOR CORP COMMON STOCK	4.61%
HITACHI LTD COMMON STOCK	3.09%
SONY GROUP CORP COMMON STOCK	3.05%
MITSUBISHI UFJ FINANCIAL GRO COMMON STOCK	2.85%
KEYENCE CORP COMMON STOCK	2.34%
RECRUIT HOLDINGS CO LTD COMMON STOCK	2.28%
TOKYO ELECTRON LTD COMMON STOCK	2.01%
SUMITOMO MITSUI FINANCIAL GR COMMON STOCK	2.01%
SHIN ETSU CHEMICAL CO LTD COMMON STOCK	1.89%
MITSUBISHI CORP COMMON STOCK	1.73%

▲ Participating Dealers

BNP Paribas	Phillip Securities (Hong Kong) Limited
China Merchants Securities (HK) Co., Limited	Yue Xiu Securities Company Limited
DBS Vickers (Hong Kong) Limited	
Goldman Sachs (Asia) Securities Limited	
Haitong International Securities Company Limited	
Huatai Financial Holdings (Hong Kong) Limited	
Korea Investment & Securities Asia Limited	
Mirae Asset Securities (HK) Limited	
Merrill Lynch Far East Limited	

▲ Market Makers

Flow Traders Hong Kong Limited
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.

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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