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E Fund (HK) FTSE AI Select Index ETF (the "Sub-Fund")

Stock Code: 03489

*(A sub-fund of E Fund ETFs Trust (the "**Trust**"), a Hong Kong umbrella unit trust, authorised under Section 104 of the Securities and Futures Ordinance (Cap. 571 of the laws of Hong Kong SAR))*

Announcement
Changes in Index Methodology

Dear Investor,

Unless otherwise defined, all capitalised terms shall have the same meaning as those in the Prospectus of the Trust and the Sub-Fund (the "**Prospectus**").

E Fund Management (Hong Kong) Co., Limited (the "**Manager**"), the manager of the Sub-Fund, would like to inform you of the changes to the methodology of the underlying index of the Sub-Fund (the "**Index Methodology Change**"), the FTSE Custom Global AI Select Index (net total return) (the "**Index**").

The revised methodology of the Index was published on 28 September 2026 (the "**Revised Index Methodology**"). The corresponding constituent changes in the Index will take effect on 19 October 2026 (the "**Effective Date**").

Details of the Index Methodology Change are set out below.

Eligible securities

The component indices of the Index and the list of individual securities eligible for inclusion in the Index are revised as follows:

	Current Index Methodology	Revised Index Methodology
Component indices	US-listed securities: FTSE Global All Cap Plus US Executive Order Exclusions Index Hong Kong-listed securities: FTSE Southbound Stock Connect All Cap Index	US-listed securities: **FTSE Global All Cap Index**[1] Hong Kong-listed securities: FTSE Southbound Stock Connect All Cap Index
List of individual securities eligible for inclusion in the Index	Taiwan Semiconductor Manufacturing ADR, ASML Holding ADR, and Arm Holdings ADR	Taiwan Semiconductor Manufacturing ADR, ASML Holding ADR, Arm Holdings ADR, and **SK Hynix ADR**

Constituent Selection Criteria

Eligible securities will continue to be screened by reference to The Reference data Business Classification ("**TRBC**") Activity classification data and Worldscope company description data, and the relevant business activities will continue to be categorised into the four fields of Computing power, Algorithm, Data and Application.

However, the business activity and keyword screening criteria will be revised as shown in the table below, with additions marked in **bold and underlined text** and deletions marked in ~~strikethrough text~~:

TRBC Activity Code	TRBC Activity Name	Field	Keywords
5210203010	Electrical Components & Equipment (NEC)	Computing power	**General keywords, "optic", "optical"**
5710101010	Semiconductors (NEC)	Computing power	
5710101011	Integrated Circuits	Computing power	
5710101012	**Memory Chips (RAM)**	**Computing power**	
5710101013	Processors	Computing power	
5710102010	Semiconductor Equipment & Testing (NEC)	Computing power	
5710102011	Semiconductor Machinery Manufacturing	Computing power	
5710201010	Communications & Networking (NEC)	Computing power	
5710201017	**Fiber Optic Cable Manufacturing**	**Computing power**	

[1] The FTSE Global All Cap Index is a market-capitalisation weighted index representing the performance of the large, mid and small cap stocks globally covering developed and emerging markets.

TRBC Activity Code	TRBC Activity Name	Field	Keywords
5710401010	Electronic Equipment & Parts (NEC)	Computing power	
5710401014	Electronic Components	Computing power	
5710601010	Computer Hardware (NEC)	Computing power	
~~5710401012~~	~~Advanced Electronic Equipment~~	~~Computing power~~	
5710601016	Servers & Systems	Computing power	
5710601017	Storage Devices	Computing power	
5720101015	Cloud Computing Services	Data	
5310102014	Automotive Systems	Algorithm	
5720101016	Machine Learning & Artificial Intelligence (AI) Services	Algorithm	
5720103011	Search Engines	Algorithm	
~~5330201011~~	~~Advertising Agency~~	~~Application~~	~~General keywords, "ai driven"~~
5330204015	Digital Publishing	Application	General keywords, "online"
5340201013	Internet & Mail Order Department Stores	Application	General keywords
~~5610101010~~	~~Advanced Medical Equipment & Technology (NEC)~~	~~Application~~	~~General keywords, "surgical robot", "intelligent"~~
5610201010	Healthcare Facilities & Services (NEC)	Application	General keywords, "online consultation"
5710401012	**Advanced Electronic Equipment**	**Application**	**General keywords, "robot"**
5710602011	Phones & Smart Phones	Application	General keywords
5720101010	IT Services & Consulting (NEC)	Application	General keywords
5720102010	Software (NEC)	Application	General keywords
5720102012	Application Software	Application	General keywords
5720102013	Enterprise Software	Application	General keywords
5720102017	Server & Database Software	Application	General keywords
5720102018	Security Software	Application	General keywords

TRBC Activity Code	TRBC Activity Name	Field	Keywords
5720103010	Online Services (NEC)	Application	General keywords~~,~~ ~~"game"~~
5720103012	Social Media & Networking	Application	General keywords
5720103013	E-commerce & Auction Services	Application	General keywords
5720103016	Internet Gaming	Application	General keywords, "game"

Under the Revised Index Methodology, a security classified under a business activity for which no keyword requirement is specified will be eligible for inclusion based on its TRBC Activity classification. A security classified under a business activity for which keywords are specified will be eligible only if its Worldscope company description includes at least one of the applicable keywords.

For the avoidance of doubt, the general keywords will continue to comprise "artificial intelligence", "machine learning", "cloud service", "cloud computing" and "big data". The keyword screening requirement will also continue to apply only to new additions to the Index, while existing constituents will remain exempt from the keyword screening requirement.

Weighting

The weighting methodology will be revised as follows:

	Current Index Methodology	Revised Index Methodology
Allocation between Hong Kong-listed and US-listed securities	US-listed securities: 35% Hong Kong-listed securities: 65%	US-listed securities: 40% Hong Kong-listed securities: 60%
Capping methodology	Company-level capping methodology: Hong Kong-listed constituents are subject to a 6% cap and US-listed constituents are subject to an 8% cap	Business field-based capping methodology: Constituents classified under the Computing power and Algorithm fields will be subject to a company-level cap of 8%, while constituents classified under the Data and Application fields will be subject to a company-level cap of 3%
Constituent capping	Semi-annually in March and September	Quarterly in March, June, September and December
Additional rebalances	At the end of March and September, the assessment date will be T-2 of last business day of the review month The pricing date will be two days before effective date	At the end of March and September, the assessment date will be T-3 of last business day of the review month The pricing date will be three days before effective date

Index Review and Constituent Changes

	Current Index Methodology	Revised Index Methodology
Regular review	Semi-annually in March and September	Quarterly in March, June, September and December

Miscellaneous, administrative and/or editorial updates

Other miscellaneous, administrative and/or editorial updates have been reflected in the revised methodology of the Index for clarity.

Impact on the Sub-Fund

For the avoidance of doubt, there are no changes to the Sub-Fund other than the Index Methodology Change as set out above. The Manager is of the view that the Index Methodology Change does not amount to a material change to the Sub-Fund, and there will be no material change or increase in the overall risk profile of the Sub-Fund or any material adverse impact on investors' rights or interest following the Index Methodology Change.

The Prospectus and the product key facts statement of the Sub-Fund will be revised to reflect the Index Methodology Change on the Effective Date. The updated Prospectus and product key facts statement of the Sub-Fund will be available for inspection during normal working hours at the offices of the Manager free of charge, as well as on the Manager's website at www.efunds.com.hk (this website has not been reviewed by the SFC).

If you have any questions or require further information, please contact the Manager at Suites 3501-02, 35/F, Two International Finance Centre, 8 Finance Street, Central, Hong Kong or by telephone at 3929-0960.

E Fund Management (Hong Kong) Co., Limited
as Manager of the Sub-Fund

Date: 2 October 2026