

## Important

- The investment objective of Sub-fund (as defined below) is to provide investment results that, before fees and expenses, closely correspond to the performance of S&P GSCI Crude Oil Multiple Contract 55/30/15 1M/2M/3M (USD) ER Index (“ER” (ie. excess return) does not mean any additional return on the ETF’s performance) (the “Index”). There can be no assurance that the Sub-Fund will achieve its investment objective.
- The Index tracks the performance of multiple contract months for West Texas Intermediate crude oil (also known as Texas light sweet crude oil) futures contracts traded on NYMEX (the “WTI Futures Contracts”).
- The Sub-fund is a complex product. Investors should exercise caution in relation to the Sub-fund which is only suitable for investors who are in a financial position to assume the risks involved in futures investments.
- Investment involves risks which include without limitation to oil market risks, futures contracts risks, risk of material non-correlation with spot/current market price of WTI crude oil, risks related to unscheduled roll of the index and new index risk. Movement in the prices of futures may be highly volatile. It is possible that the entire value of your investment could be lost. Investors should refer to the Sub-fund's offering documents for further details, including the Sub-fund's features and risk factors.
- Past performance is not indicative of future performance.

# Samsung S&P GSCI Crude Oil ER Futures ETF

## 3175 HK Equity

31 Mar 2021



### Investment Objective

The investment objective of the Samsung S&P GSCI Crude Oil ER Futures ETF (the “**Sub-fund**”) is to provide investment results that, before fees and expenses, closely correspond to the performance of the S&P GSCI Crude Oil Multiple Contract 55/30/15 1M/2M/3M (USD) ER Index (the “**Index**”)(“**Excess Return**“ **does not mean any additional return on the ETF' s performance**”). There can be no assurance that the Sub-Fund will achieve its investment objective. The Index tracks the performance of the nearest month West Texas Intermediate crude oil (also known as Texas light sweet crude oil) Futures Contracts traded on NYMEX (the “WTI Futures Contracts”).

### Fund Details

Replication Strategy:	Full Replication
Underlying Index:	S&P GSCI Crude Oil Multiple Contract 55/30/15 1M/2M/3M (USD) ER Index
Rebalance Frequency:	Monthly (or rebalancing is needed due to the movement of USD/HKD)
Trading Currency:	HKD
Listing Date on HKEx:	29-Apr-2016
ISIN:	HK0000291432
Lot Size:	200 shares
Management Fee:	0.65% per annum of NAV
Ongoing Charges over a year	1.60% of NAV

### Primary Market

Method:	Cash Creation / Redemption
Minimum Size (shares):	250,000
Fee (HKD):	4,000

### Participant Dealer

ABN AMRO Clearing Hong Kong Limited  
China Merchants Securities(HK) Co., Ltd  
Morgan Stanley Hong Kong Securities Ltd  
Nomura International (HK) Ltd  
Haitong International Securities Company Ltd  
Guotai Junan Securities (Hong Kong) Ltd  
CIMB Securities Limited; CLSA Limited  
Citigroup Global Markets Asia Limited  
Canfield Securities Company Limited  
Deutsche Securities Asia Limited  
Phillip Securities (Hong Kong) Limited  
Citigroup Global Markets Asia Limited  
Mirae Asset Securities (HK) Limited

### Market Maker

Bluefin HK Ltd.; SG Securities (HK) Ltd.  
Flow Traders HK Ltd.; AP Capital Management (HK) Ltd  
DRW Singapore Pte. Ltd. ; IMC Asia Pacific Limited

## Holdings

Holdings	Weighting
Cash and Cash Equivalents (HKD):	57.64%
Deposits (HKD):	42.36%

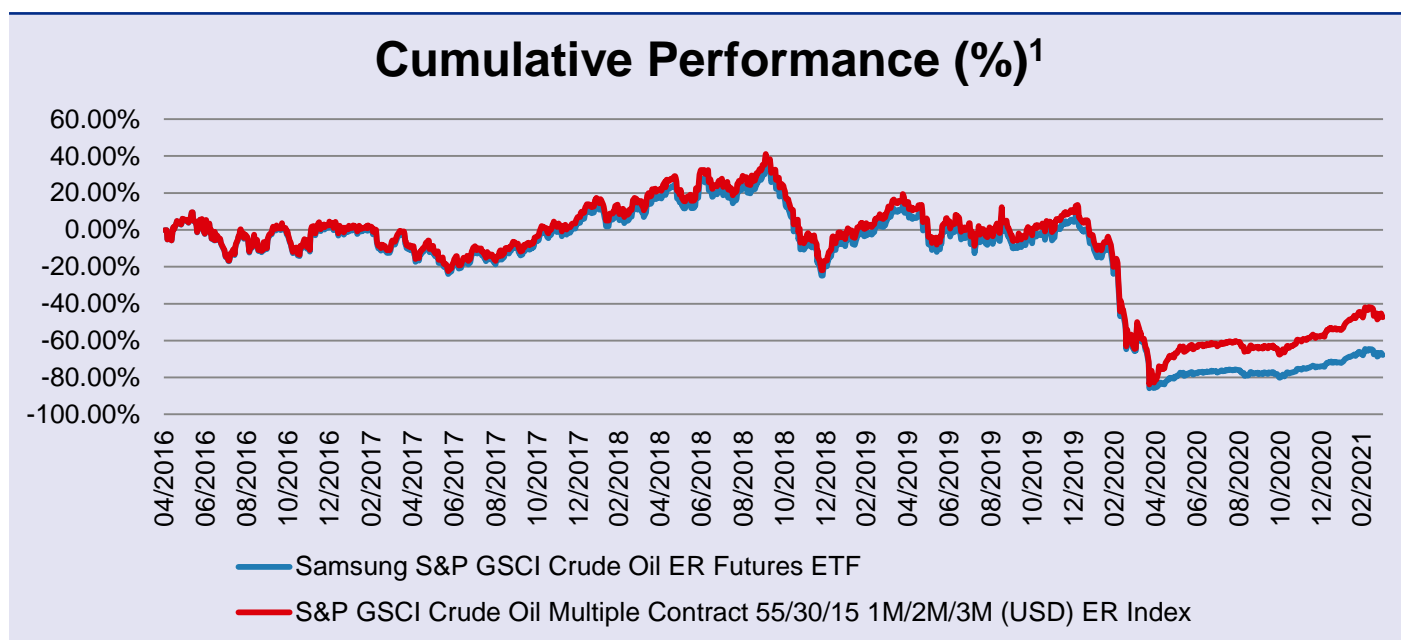
As of 31 Mar 2021

## Futures Contracts Holdings

Name	Code (Bloomberg Ticker)	Quantity
WTI CRUDE 0621	CLM1	2,884
WTI CRUDE 0721	CLN1	1,573
WTI CRUDE 0821	CLQ1	786

As of 31 Mar 2021

## Fund Performance



Returns (%)	1 Mth	3 Mths	6 Mths	1 Yr	Since Inception
Fund	-2.36%	22.86%	43.68%	-7.86%	-67.91%
Index <sup>2</sup>	-2.34%	23.26%	44.68%	45.46%	-47.34%

### Calendar Year Performance (%)<sup>1</sup>

Returns (%)	2017	2018	2019	2020	2021 YTD
Fund	1.38%	-22.82%	30.12%	-74.97%	22.86%
Index <sup>2</sup>	3.11%	-22.06%	31.29%	-60.99%	23.26%

Source: Samsung Asset Management (Hong Kong) Limited, as of 31 Mar 2021

Footnote:

- Performance of the Sub-Fund is calculated in HKD on NAV to NAV basis without dividend reinvestment
- The Sub-Fund's underlying index is S&P GSCI Crude Oil Multiple Contract 55/30/15 1M/2M/3M (USD) ER, which is a excess return index. The index of the Sub-fund was changed from S&P GSCI Crude Oil Index Excess Return to S&P GSCI Crude Oil Multiple Contract 55/30/15 1M/2M/3M (USD) ER Index on 7 August 2020. The performance of the Sub-fund prior to 7 August 2020 was achieved under circumstances that no longer apply.

## Disclaimer

This information does not constitute an offer or solicitation to anyone in any jurisdiction to buy/sell units in the Sub-Fund. Investors should not only base on this information alone to make investment decisions.

If you are in any doubt about the content of this information, you should consult your stockbroker, bank manager, solicitor, accountant or other financial adviser for independent advice.

The information is prepared and issued by Samsung Asset Management (Hong Kong) Ltd ("SAMHK") and it has not been reviewed by the SFC.

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