



# CSOP WTI Oil Annual Roll December Futures ER ETF

Stock Code: 3135

All information as of 31 August 2017



**IMPORTANT:** Investments involve risks. Investment value may rise or fall. Past performance information presented is not indicative of future performance. Investors should refer to the Prospectus and the Product Key Facts Statement ("KFS") for further details, including product features and risk factors. Investors should not base on this material alone to make investment decisions. If you are in any doubt about the contents of the Prospectus and KFS, you should consult your stockbroker, bank manager, solicitor, accountant or other financial adviser for independent financial advice.

- CSOP WTI Oil Annual Roll December Futures ER ETF (the "Sub-Fund") is a futures-based exchange traded fund and it aims to provide investment results that, before fees and expenses, closely correspond to the performance of the BofA Merrill Lynch Commodity index eXtra CLA Index (Excess Return)("Excess Return" does not mean any additional return on the Sub-Fund's performance) (the "Index").
- The Sub-Fund will invest directly in the December month West Texas Intermediate ("WTI") crude oil futures contracts traded on the New York Mercantile Exchange (the "NYMEX"). Investment in the Sub-Fund is only suitable to those investors who are in a financial position to assume the risks involved in futures investments.
- Futures investments are subject to certain key risks including leverage, counterparty and liquidity risks. Movement in the prices of futures may be highly volatile. The Sub-Fund may not be suitable for all investors. It is possible that the entire value of your investment could be lost.
- Trading price of the Units on SEHK is subject to market forces and may trade at a substantial premium or discount to the NAV per Unit.
- The Manager may, at its discretion, pay dividends out of capital. Payment of dividends out of capital or effectively out of the 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 involving payment of dividend out of capital or effectively out of capital of the Sub-Fund may result in an immediate reduction of the NAV per Unit.

## Investment Objective

The investment objective of the Sub-Fund is to provide investment results that, before fees and expenses, closely correspond to the performance of the BofA Merrill Lynch Commodity index eXtra CLA Index (Excess Return) (the "Index").

## Fund Information

Legal Structure	Hong Kong Unit Trust
Manager	CSOP Asset Management Limited
Exchange Listing	SEHK – Main Board
Investment Strategy	Full Replication Strategy
Fund Size	USD 16.86 million
Units Outstanding	19,200,000
Base Currency	USD
Trading Currency	HKD
Dividend Frequency <sup>4</sup>	Annually
Trustee and Registrar	HSBC Institutional Trust Services (Asia) Limited

## Participating Dealers

ABN AMRO Clearing Hong Kong Limited  
Goldman Sachs (Asia) Securities Limited  
Haitong International Securities Company Limited  
Merrill Lynch Far East Limited  
Morgan Stanley Hong Kong Securities Limited  
Nomura International (Hong Kong) Limited

## Market Makers

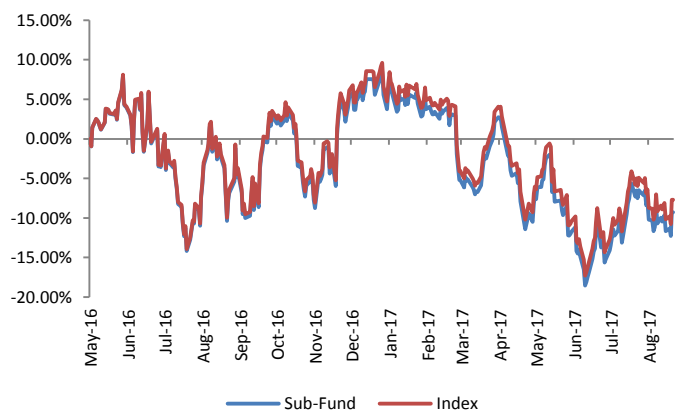
Bluefin HK Limited  
Commerz Securities Hong Kong Limited

## Cumulative Performance(%)<sup>1</sup>

Counter	1 Month	6 Month	1 Year	3 Year	Since Listing <sup>3</sup>
Sub-Fund	-3.83	-12.66	-2.24	-	-8.49
Index <sup>2</sup>	-3.77	-12.16	-0.97	-	-6.91

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

Counter	2014	2015	2016 <sup>3</sup>	2017YTD
Sub-Fund	-	-	8.37	-15.55
Index <sup>2</sup>	-	-	9.39	-14.90



## Futures Contracts Holdings

Quantity
WTI CRUDE FUTURE Dec17
346

## Product Holdings

Weighting
Cash and Cash Equivalents(USD)
58.05%
TREASURY BILL TBILL 0.000 14 Sep 17
9.49%
TREASURY BILL TBILL 0.000 26 Oct 17
9.48%
TREASURY BILL TBILL 0.000 26 Oct 17
9.47%

## Share Class Information

	Net Asset Value	Listing Date	ISIN Code	Exchange Ticker	Bloomberg Code	Trading Lot Size	Management Fee <sup>5</sup>	Last Distribution
USD	0.88	12-May-16	HK0000293818	3135	3135 HK Equity	100 units	0.99% p.a.	-

### Footnote:

- Fund performance is calculated on NAV to NAV basis with dividend re-invested.
- The underlying index of the Sub-Fund is BofA Merrill Lynch Commodity index eXtra CLA Index (Excess Return) (Bloomberg Ticker: MLCXCLAE Index), ("Excess Return" does not mean any additional return on the Sub-Fund's performance).
- Calculated since the listing date of 12 May 2016.
- The amount of dividend distribution (if any) is subject to the discretion of the Manager. Please refer to the fifth point in important note above.
- Management fee includes trustee fee, custodian fee and registrar's fee.



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## Index Provider Disclaimer

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## Disclaimer

- Investment involves risk. Please read the offering documents for further details including risk factors. Investment value may rise or fall and there may be possible loss of principal. Any quoted performance does not indicate future returns. CSOP does not guarantee the performance of the Sub- Fund. Investor should not make investment solely based on this material.

This material has not been reviewed by the Securities and Futures Commission.

**Issuer: CSOP Asset Management Limited**



# 南方東英 WTI 原油年度滾動 十二月期貨 ER ETF

股份代號：3135

所有資料截至2017年8月31日



**重要事項：**投資涉及風險。投資價格可升可跌。所呈列的往績資料並不表示將來亦會有類似的業績。投資者應詳細閱讀有關章程及產品資料概要（包括所載之產品特色及風險因素）。投資者不應僅憑本文件作出投資決定。如果你對有關章程及產品資料概要內容有任何疑問，應諮詢你的股票經紀，銀行經理，律師，會計師或其他財務顧問以取得獨立財務意見。

- 南方東英WTI原油年度滾動十二月期貨ER ETF（「子基金」）是一項以期貨為基礎的交易所買賣基金。子基金旨在提供於扣除費用及開支之前與美銀美林商品指數eXtra CLA指數（「額外回報」）（「額外回報」並不代表此交易所買賣基金表現有任何額外的回報）（「指數」）表現非常接近之投資回報。
- 子基金將直接投資於在紐約商品交易所（「紐約商交所」）買賣的十二月份的西德克薩斯中質原油（「WTI」）期貨合約。子基金的投資只適合具備可以承擔期貨投資所涉風險的財務狀況的投資者。
- 期貨投資須承受若干主要風險，包括槓桿、交易對手及流動性風險。期貨價格的走勢或會大幅波動。子基金未必適合所有投資者。閣下投資的價值可能全部歸零。
- 單位在聯交所的買賣價格視乎市場因素而定，可能以每單位資產淨值的大幅溢價／折價買賣。
- 基金經理可酌情從資本中作出派息。從資本中作出派息或實際上從資本中作出派息相當於從投資者原本的投資中或從原本的投資應佔的任何資本收益中收回或提取部分金額。任何涉及從子基金資本中作出派息或實際上從資本中作出派息的分派均可能令每單位資產淨值即時減少。

## 投資目標

子基金的投資目標為提供貼近美銀美林商品指數 eXtra CLA 指數（額外回報）（「指數」）表現的投資回報（未扣除費用及開支）。

## 基金信息

法律結構	香港單位信託
管理人	南方東英資產管理有限公司
上市交易所	香港聯交所 - 主板
投資策略	全面複製策略
基金規模	1686萬美元
已發行單位	19,200,000
基礎貨幣	美元
交易貨幣	港幣
派息頻率 <sup>4</sup>	每年
基金受託人及過戶處	匯豐機構信託服務（亞洲）有限公司

## 參與證券商

ABN AMRO Clearing Hong Kong Limited  
高盛（亞洲）證券有限公司  
海通國際證券有限公司  
Merrill Lynch Far East Limited  
Morgan Stanley Hong Kong Securities Limited  
野村國際（香港）有限公司

## 市場莊家

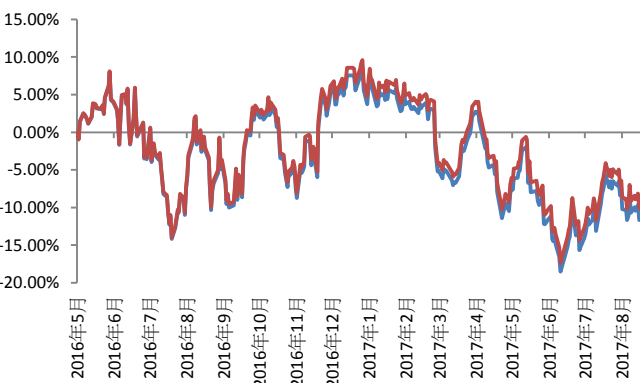
Bluefin HK Limited  
Commerz Securities Hong Kong Limited

## 累積表現 (%)<sup>1</sup>

權衡	1個月	6個月	1年	3年	上市至今 <sup>3</sup>
子基金	-3.83	-12.66	-2.24	-	-8.49
指數 <sup>2</sup>	-3.77	-12.16	-0.97	-	-6.91

## 曆年表現 (%)<sup>1</sup>

權衡	2014	2015	2016 <sup>3</sup>	今年至今 <sup>3</sup>
子基金	-	-	8.37	-15.55
指數 <sup>2</sup>	-	-	9.39	-14.90



資料來源：彭博

— 子基金 — 指數

## 期貨合約詳情

數量
WTI CRUDE FUTURE Dec17
346

## 投資組合詳情

權重
現金及現金等價物(USD)
58.05%
TREASURY BILL TBILL 0.000 14 Sep 17
9.49%
TREASURY BILL TBILL 0.000 26 Oct 17
9.48%
TREASURY BILL TBILL 0.000 26 Oct 17
9.47%

## 股份類別信息

	淨值	上市日期	ISIN代碼	交易所代碼	彭博代碼	每手交易數量	管理費 <sup>5</sup>	上次派息
美元	0.88	2016年5月12日	HK0000293818	3135	3135 HK Equity	100個單位	每年0.99%	-

### 註釋：

- 基金表現根據基金單位資產淨值總回報計算，包括股息再投資。
- 基金的相關指數為美銀美林商品指數 eXtra CLA 指數（額外回報）（彭博代碼：MLCXCIAE Index），（「額外回報」並不代表子基金的表現有任何額外的回報）。
- 自基金上市日2016年5月12日起計算。
- 派息金額（如有）可能由基金經理酌情決定。請參閱重要事項第五項。
- 全包括管理費包括受託人費，託管費及過戶處費。



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所有資料截至2017年8月31日

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本資料未經證券及期貨事務監察委員會審閱。

發行者：南方東英資產管理有限公司