

# Haitong CSI300 Index ETF (The Sub-Fund of Haitong ETF Series) Stock Code: 82811(RMB) / 02811(HKD)

## 海通滬深300指數ETF (海通ETF系列下的子基金) 股份代號: 82811(人民幣) / 02811(港幣)

### IMPORTANT NOTES 重要事項:

- Haitong ETF Series - Haitong CSI300 Index ETF (the "Sub-Fund") is a RMB physical A-share exchange traded fund issued outside PRC, aims to provide investment results that, before fees and expenses, closely correspond to the performance of the CSI300 Index ("the Underlying Index"). There is no guarantee that the Sub-Fund will achieve its investment objective and the repayment of principal. There is also no guarantee of dividend or distribution payments during the period you hold the units of the Sub-Fund. The instruments invested by the Sub-Fund may fall in value and therefore your investment in the Sub-Fund may suffer losses. 海通ETF系列-海通滬深300指數ETF("子基金")是一隻在中國境外發行的人民幣實物A股交易所買賣基金。投資目標為提供緊貼滬深300指數("相關指數")表現的投資回報(扣除費用及開支前)。子基金並不能保證達到投資目標及可收回本金。同時,子基金亦不就閣下於持有子基金單位期間的股息及派發金額作出保證。子基金所投資的工具可能會貶值,故此,閣下於子基金的投資可能會因此蒙受損失。
- The Sub-Fund invest directly in the A-share market through part of the RMB Qualified Foreign Institutional Investor ("RQFII") quota obtained by the Manager's holding company (i.e. Haitong International Holdings Limited) and Shanghai-Hong Kong Stock Connect. Investing primarily in securities related to the China market may be subject to additional concentration risk and market risk including political, economic, legal, regulatory and liquidity risks. 子基金透過基金經理的控股公司(即海通國際控股有限公司)獲得之人民幣合格境外機構投資者的部份額度及滬港通,直接投資於A股市場,而主要投資於與中國市場有關的證券,並可能須承受額外的集中風險及市場風險,包括政治、經濟、法律、法規及流動性風險。
- The policy and rules of RQFII and Shanghai-Hong Kong Stock Connect are subject to change and interpretation of the PRC authorities, any changes to the relevant rules may have an adverse impact on investors' investment in the Sub-Fund. There is no guarantee that Haitong International Holdings Limited will continue to maintain its RQFII status or be able to acquire additional RQFII quota, and Shanghai-Hong Kong Stock Connect is also subject to quota limitation. Thus, the Sub-Fund may not have sufficient quotas to meet all subscription requests, which may result in a rejection of applications and a suspension of dealings of the Sub-Fund or may restrict the Sub-Fund's ability to make timely investments in China A-Shares and as a result, the Sub-Fund may not be able to effectively pursue its investment strategies. RQFII及滬港通的政策及規則須受中國有關當局的更改及詮釋規限,有關規則的任何更改或會對投資者在子基金的投資造成不利影響。同時,概不保證海通國際控股有限公司將一直維持其RQFII資格或能獲取額外的RQFII額度,而滬港通亦受額度限制,故子基金未必具備足夠的額度以應付子基金所有認購申請,此或會導致子基金的申請被拒絕及暫停買賣,或可能限制子基金及時投資於中國A股的能力,令子基金未必能有效追求其投資策略。
- The Sub-Fund units trade on the SEHK in both RMB and HKD, investing in dual counter may bring additional risks for investment in the Sub-Fund and may make such investment riskier than investing in single counter ETFs. If there is a suspension of the inter-counter transfer of units between the RMB counter and the HKD counter, unitholders will only be able to trade their units in the relevant counter on the SEHK. 子基金在聯交所以上以人民幣及港元買賣,「雙櫃台」或會為投資於子基金帶來額外風險,並可能令該等投資的風險較投資於單一櫃台交易所買賣基金的風險為高,如人民幣櫃台及港元櫃台之間的跨櫃台單位轉換暫停,則單位持有人將僅可於聯交所上的相關櫃台買賣其單位。
- The market price on the SEHK of units traded in RMB and of units traded in HKD may deviate significantly due to different factors such as market liquidity, supply and demand in each counter and the exchange rate between RMB and HKD (in both onshore and offshore markets). As such investors may pay more or receive less when buying or selling units traded in HKD on the SEHK than in respect of units traded in RMB and vice versa. 由於各櫃台的市場流動性、供求因素關係及(境內外市場)的人民幣兌港元的匯率等不同因素,人民幣買賣單位於聯交所的市場價格或會與港元買賣單位的市場價格有重大偏差,因此,與人民幣買賣單位相比,投資者在聯交所買入或出售港元買賣單位時,可能需要支付較高金額或收取較少金額,反之亦然。
- Some brokers/intermediaries and CCASS participants may not be able to (i) buy units in one counter and to sell units in the other, (ii) carry out inter-counter transfers of units, or (iii) trade both counters at the same time. This may inhibit or delay an investor dealing in both RMB traded and HKD traded units and the investor may only trade in one currency. 部份經紀/仲介人及中央結算系統參與者或未能(i)在一個櫃台買入單位再從另一個櫃台賣出,(ii)進行跨櫃台單位轉換,或(iii)同時在兩個櫃台進行交易。這或會約束或延遲投資者進行人民幣買賣單位及港元買賣單位的交易,而投資者或僅可以一種貨幣進行買賣。
- RMB is currently not freely convertible and is subject to exchange controls and restrictions. There is no guarantee that RMB will not depreciate. If you convert Hong Kong Dollar or any other currency into RMB so as to invest in the Sub-Fund and subsequently convert the RMB redemption proceeds back into Hong Kong Dollar or any other currency, you may suffer a loss if RMB depreciates against Hong Kong Dollar or other currency. 人民幣現時不可自由兌換並受到外匯限制或管制,人民幣也存在貶值風險。倘若閣下以港幣或任何其他貨幣兌換人民幣用作投資子基金,一旦人民幣貶值,閣下其後兌換人民幣贖回款項或港幣或其他貨幣時將承受損失。
- Any restrictions or delay in repatriation of the invested capital, net profits and RMB will impact on the Sub-Fund's ability to meet redemption requests. There is a risk that investors receive settlement in RMB on a delayed basis or may not be able to receive redemption proceeds in RMB. 任何對投資本金、淨利潤及人民幣的匯款限制或延遲會影響子基金應付贖回要求之能力。投資者可能面對的風險是延遲收到人民幣結算或未必能夠收到人民幣的贖回款項。
- In the event of any default or bankruptcy of the custodian (directly or through its delegate) or the PRC brokers, the Sub-Fund may encounter delays in recovering its assets and may be adversely affected in the execution of any transaction. 倘託管人(直接或透過其受委人)或中國經紀違約或破產,則子基金在追討其資產時或會遇到延誤,並可能對任何交易的執行造成不利影響。
- The Sub-Fund may be subject to tracking error risks due to factors such as fees and expenses of the Sub-Fund and the liquidity of the market etc. The units of the Sub-Fund are traded on the SEHK. Their prices on the SEHK are based on secondary market trading factors and may deviate significantly from the net asset value of the Sub-Fund. 由於子基金的費用及開支、市場流動性等因素,子基金的回報或會偏離相關指數的回報。子基金單位於香港聯交所買賣,基金價格以二級市場的買賣因素釐定,可能導致子基金單位的價格遠偏離基金的資產淨值。
- There are risks and uncertainties associated with the current PRC tax rules and practices in respect of capital gains realised by RQFII and Shanghai-Hong Kong Connect on their PRC investments. The changes to the PRC tax rules and practices may have a retrospective effect and may adversely affect the Sub-Fund. Unitholders may be disadvantaged depending on the final tax liabilities, the level of tax provision and when Unitholders subscribed and/or redeemed their Units. 中國現行的稅務規則及慣例對於通過RQFII及滬港通在中國投資所實現的資本收益方面涉及風險及不確定性。中國的稅務規則及慣例的變更可能具追溯效力,並可能對子基金產生不利影響。取決於最終稅務責任、稅務籌備水平及當單位持有人認購及/或贖回其單位時,單位持有人可能會處於不利地位。
- Please note that the above listed investment risks are not exhaustive and investors should read the Sub-Fund Prospectus and the Product Key Facts for further details, including the product features and risk factors before making any investment decision. 請注意,以上列出的投資風險並非詳盡無遺,投資者應在作出任何投資決定前詳細閱讀子基金章程及產品資料概要(包括當中所載之產品特色及風險因素)。

## Investment Objective 投資目標

The Manager seeks to provide investment results, before the deduction of fees and expenses, that closely correspond to the performance of the CSI 300 Index. 基金經理尋求提供緊貼滬深300指數表現的投資回報(未扣除費用及開支)。

## Fund Information 基金資料

Manager 基金經理	Hai Tong Asset Management (HK) Ltd 海通資產管理(香港)有限公司	Investment Strategy 投資策略	Full replication strategy 全面複製策略
RQFII Holder RQFII 持有人	Haitong International Holdings Ltd 海通國際控股有限公司	SEHK Listing Date 香港聯交所上市日期	7 March 2014 2014年3月7日
Trustee and Registrar 受託人和過戶處	HSBC Institutional Trust Services (Asia) Ltd 滙豐機構信託服務(亞洲)有限公司	NAV per unit 每單位資產淨值	RMB 13.46 / HKD 15.51 人民幣13.46 / 港幣15.51
Fund Size (millions) 總資產值(百萬)	RMB 188.43 人民幣 188.43	Bloomberg Ticker 彭博代碼	82811 HK Equity (RMB) / 2811 HK Equity (HKD) 82811 HK Equity (人民幣) / 2811 HK Equity (港幣)
Stock Code 股份代碼	82811 (RMB) / 02811 (HKD) 82811 (人民幣) / 02811 (港幣)	Last Distribution <sup>1</sup> / Ex-Date 上次派息 <sup>1</sup> / 除息日	RMB 0.13 / 30 Aug 2016 人民幣0.13 / 2016年8月30日
Base Currency 基礎貨幣	RMB 人民幣	Ongoing charges figure 經常性開支比率 <sup>2</sup>	1.42% 1.42%
Management Fee 管理費	0.60% p.a. 每年 0.60%	Rolling 1 year annual tracking difference <sup>3</sup> 過去一年跟蹤偏離度 <sup>3</sup>	-0.6251% -0.6251%
Trading Board Lot Size 每手交易數量	200 units (HKD Counter/RMB Counter) 200個單位 (港元櫃台/人民幣櫃台)	ISIN Code ISIN代碼	HK0000179348 (RMB) / HK0000179355 (HKD) HK0000179348 (人民幣) / HK0000179355 (港幣)
ETF website ETF系列網站	<a href="http://www.haitongetf.com.hk">www.haitongetf.com.hk</a> <a href="http://www.haitongetf.com.hk">www.haitongetf.com.hk</a>		

## Performance<sup>4</sup> 基金表現<sup>4</sup>



Source: Bloomberg 資料來源: 彭博

## Cumulative Performance<sup>4</sup> 累計總表現<sup>4</sup>

	1 Month 1個月	3 Months 3個月	6 Months 6個月	Since Listing Date <sup>5</sup> 成立至今 <sup>5</sup>
<b>RMB Counter</b> 人民幣櫃台	5.20%	6.16%	10.44%	69.04%
<b>HKD Counter</b> 港幣櫃台	5.40%	8.38%	14.44%	53.11%
<b>Underlying Index</b> 相關指數	4.98%	6.10%	10.78%	69.10%

Source: Bloomberg 資料來源: 彭博

## Calendar Year Performance<sup>4</sup> 年度表現<sup>4</sup>

	2014 <sup>6</sup>	2015	2016	2017 YTD 年初至今
<b>RMB Counter</b> 人民幣櫃台	62.46%	6.87%	-11.84%	10.44%
<b>HKD Counter</b> 港幣櫃台	59.32%	0.73%	-16.64%	14.44%
<b>Underlying Index</b> 相關指數	62.97%	5.58%	-11.28%	10.78%

Source: Bloomberg 資料來源: 彭博

## Participating Dealers 參與證券商

ABN AMRO Clearing Hong Kong Limited  
 China Merchants Securities (HK) Co., Limited 招商證券(香港)有限公司  
 Credit Suisse Securities (Hong Kong) Limited  
 Goldman Sachs (Asia) Securities Limited 高盛(亞洲)證券有限公司  
 Haitong International Securities Company Limited 海通國際證券有限公司  
 The Hongkong and Shanghai Banking Corporation Limited 香港上海滙豐銀行有限公司  
 KGI Securities (Hong Kong) Limited 凱基證券(香港)有限公司  
 Merrill Lynch Far East Limited 美林遠東有限公司  
 Nomura International (Hong Kong) Limited 野村國際(香港)有限公司  
 UBS Securities Hong Kong Limited  
 SG Securities (HK) Limited

## Market Makers (RMB Traded Units)

### 市場莊家 (人民幣買賣基金單位)

Bluefin HK Limited  
 Commerz Securities Hong Kong Limited  
 Haitong International Securities Company Limited 海通國際證券有限公司  
 Optiver Trading Hong Kong Limited  
 UBS Securities Hong Kong Limited

## Market Makers (HKD Traded Units)

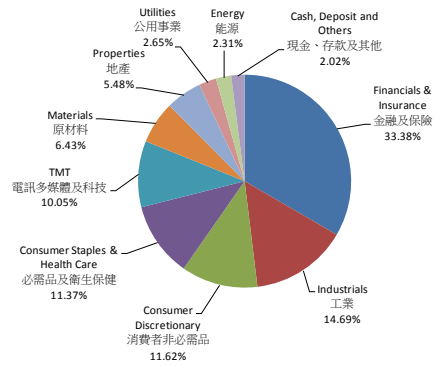
### 市場莊家 (港幣買賣基金單位)

Bluefin HK Limited  
 Commerz Securities Hong Kong Limited  
 Haitong International Securities Company Limited 海通國際證券有限公司  
 Optiver Trading Hong Kong Limited  
 UBS Securities Hong Kong Limited

**Investment involves risk and past performance is not indicative of future performance.** The product(s) may not be suitable for all investors and investor may suffer loss or benefit from investment return. Information herein may be provided by third parties. Hai Tong Asset Management (HK) Limited uses its best endeavors to ensure the information and sources used are reliable and that the views and opinions provided herein are given in good faith. Please seek appropriate professional advice if you are in doubt of any information contained herein. SFC authorization is not a recommendation or endorsement of a scheme nor does it guarantee the commercial merits of a scheme or its performance. It does not mean the scheme is suitable for all investors nor is it an endorsement of its suitability for any particular investor or class of investors. Please refer to the offering document for further details including the risk factors.

**投資附帶風險，過往業績不代表將來表現。** 投資者會因投資此產品而虧損或獲利，而此產品亦未必適合所有投資者。本子基金報告內容的某些資料是由第三方提供，海通資產管理(香港)有限公司會真誠地盡力確保該資料及所提供意見的可靠性。若閣下對本子基金報告有任何疑問，請尋求適當的專業意見。證監會認可子基金不等於對該子基金作出推介或認許，亦不是對該子基金的商業利弊或表現作出保證，更不代表該子基金適合所有投資者，或認許該子基金適合任何個別投資者或任何類別的投資者。請參考銷售文件以便獲取其他資料，包括風險因素。

## Asset Allocation 資產分佈



Asset Allocation (By Sector) 按行業分佈的投資比例	Weight 資產比例
Financials and Insurance 金融及保險	33.38%
Industrials 工業	14.69%
Consumer Discretionary 消費者非必需品	11.62%
Consumer Staples and Health Care 必需品及衛生保健	11.37%
TMT 電訊多媒體及科技	10.05%
Materials 原材料	6.43%
Properties 地產	5.48%
Utilities 公用事業	2.65%
Energy 能源	2.31%
Cash, Deposit and Others 現金、存款及其他	2.02%

Due to rounding, the total may not be equal to 100%. 由於進位數計算，總額可能並不相等於100%。

## Top 5 Holdings 五大投資項目

Holding 項目	Weight 資產比例
Ping An Insurance Group Co of China Ltd 中國平安	4.98%
China Merchants Bank Co Ltd 招商銀行	2.28%
Kweichow Moutai Co Ltd 貴州茅台	2.21%
Industrial Bank Co Ltd 興業銀行	1.95%
Gree Electric Appliances Inc of Zhuhai 格力電器	1.85%

1 The Manager intends to distribute income to Unitholders at its discretion semi-annually (usually in July and/or December each year) having regard to the Sub-Fund's net income after fees and costs. Distributions on all Units (whether HKD traded Units or RMB traded Units) will be received in RMB only. Distributions will not be paid out of the capital or effectively out of the capital of the Sub-Fund. A positive distribution does not imply a positive return. 基金經理有意在考慮子基金的淨收入(扣除費用及成本)後每半年酌情向單位持有人派發收入(通常為每年7月及/或12月)。所有單位(不論以港幣或以人民幣交易的單位)僅會以人民幣做出分派，概不會以或實際以子基金的資本作出分派。正股息派發不代表正回報。

2 The ongoing charges figure is an annualised calculation based on the expenses charged to the Sub-Fund in the latest annual financial statement as of 31 December 2016. This figure may vary from year to year. The figure is expressed as a percentage of the Sub-Fund's average net asset value of a financial year. 經常性開支比率是根據最近期截至2016年12月31日的年度財務報表向子基金收取的費用年化計算出的。每年均可能有所變動。該數字是以子基金財政年度的平均資產淨值的百分比表示。

3 This is the rolling 1 year tracking difference based on the data as of 30 Jun 2017. Investors should refer to the Sub-Fund's website for up-to-date information on the actual annual tracking difference (if available). 這是基於日期為2017年6月30日數據而得出的過去1年跟蹤離差。投資者應該參考子基金網站以獲取最新實際年度跟蹤離差資料(如有)。

4 Performance of the Sub-Fund is calculated on NAV to NAV basis without dividends reinvested and denominated in RMB. HK dollar-based investors are therefore exposed to fluctuations in the HK dollar/RMB exchange rate. Performance of CSI300 Index is calculated based on price return and is denominated in RMB. 子基金表現以資產淨值對資產淨值計算，不包括股息再投資。投資收益以人民幣結算。因此，以港元作出投資的投資者，需承受港元/人民幣兌換率的波動的風險。滬深300指數表現根據價格回報計算；回報以人民幣計價。

5 Cumulative performance is calculated since the Sub-Fund's listing date (i.e. 7 March 2014). 累計總表現由子基金成立日(即2014年3月7日)起計算。

6 Calendar year performance 2014 is calculated from the Sub-Fund's listing date (i.e. 7 March 2014) to 31 December 2014. 2014年度表現由子基金成立日(即2014年3月7日)至2014年12月31日計算。

7 Source: Unless otherwise specified, all fund information contained herein are provided by the Manager, as at 30 Jun 2017. 資料來源: 除另有註明外，所有基金資料均由基金經理提供，截至2017年6月30日。

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