

**IMPORTANT NOTE:**

- Samsung S&P GSCI Crude Oil ER Futures ETF (the “Sub-fund”) is a sub-fund of the Samsung ETFs Trust (“Trust”), which is an umbrella unit trust established under Hong Kong law. The investment objective of Sub-fund 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” (i.e. 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 contract 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. Please note that the above listed investment risks are not exhaustive. Investors should refer to the prospectus of Samsung S&P GSCI Crude Oil ER Futures ETF for details, including the product features and risk factors. Investors should not base on this material alone to make investment decisions.
- Past performance is not indicative of future performance.

# Samsung S&P GSCI Crude Oil ER Futures ETF

## 3175 HKD Counter

September 2021

**ETF NAME**

- Samsung S&P GSCI Crude Oil ER Futures ETF

**BENCHMARK**

- S&P GSCI Crude Oil Multiple Contract 55/30/15 1M/2M/3M (USD) ER Index

**STRATEGY**

- Full replication

**MANAGEMENT FEE**

- 0.65% p.a.

**LISTING DATE**

- 29 April 2016

**EXCHANGE**

- HKEX – Main Board

**TRADING CURRENCY**

- 3175 – HKD

**TRADE LOT**

- 200 units

**CREATION/REDEMPTION SIZE**

- 250,000 units (or multiples thereof)

**ISIN Code**

- HK0000291432

**Bloomberg Code**

- 3175 HK



### INVESTMENT STRATEGY

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”).

### KEY FEATURES

- Monthly rebalancing
- Futures-based ETF
- HKD Trading
- Convenient way to invest in commodity



**SAMSUNG**  
ASSET MANAGEMENT

## HOLDINGS

| Holdings                              | Weighting |
|---------------------------------------|-----------|
| Cash and Cash Equivalents (HKD & USD) | 61.81%    |
| Deposits (HKD)                        | 38.19%    |

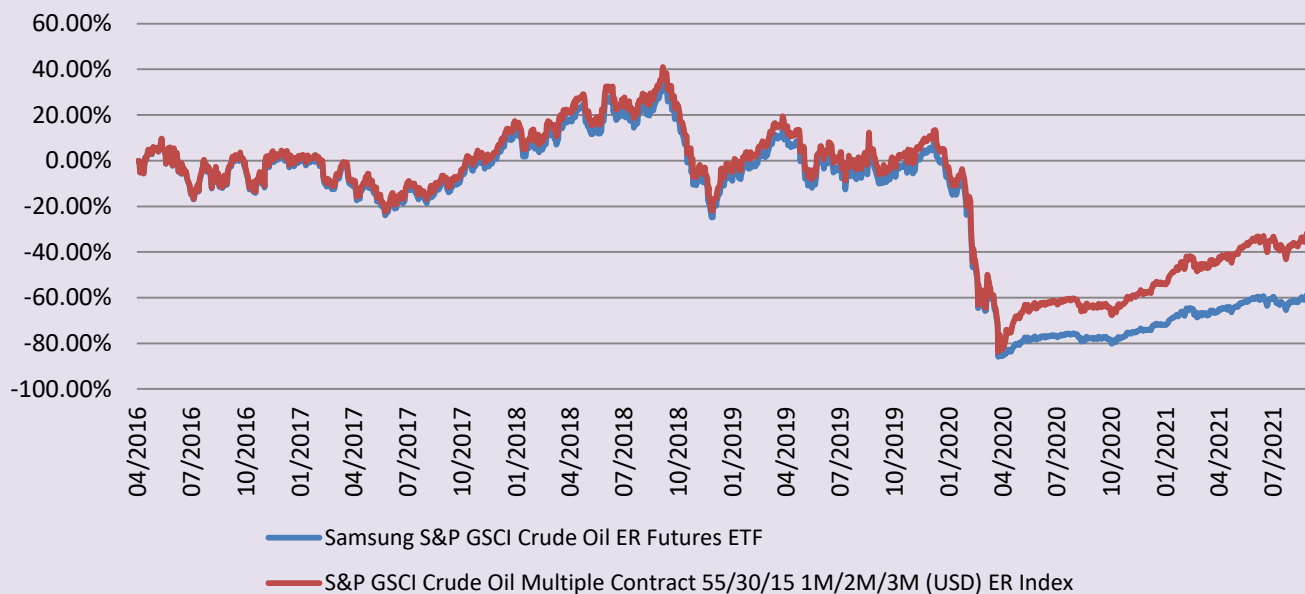
Source: Samsung Asset Management (Hong Kong) Limited, as of 30 Sep 2021

## FUTURES CONTRACT HOLDINGS

| Name           | Code (Bloomberg Ticker) | Quantity |
|----------------|-------------------------|----------|
| WTI CRUDE 1221 | CLZ1                    | 1,510    |
| WTI CRUDE 0122 | CLF2                    | 823      |
| WTI CRUDE 0222 | CLG2                    | 412      |

Samsung Asset Management (Hong Kong) Limited, as of 30 Sep 2021

## CUMULATIVE PERFORMANCE (%) <sup>1</sup>



| Return (%)               | 1M    | 3M    | 6M     | 1Y     | YTD    | Calendar Year |       |         |        |         |
|--------------------------|-------|-------|--------|--------|--------|---------------|-------|---------|--------|---------|
|                          |       |       |        |        |        | 2016          | 2017  | 2018    | 2019   | 2020    |
| <b>Fund</b>              | 9.74% | 5.35% | 30.11% | 86.95% | 59.86% | -             | 1.38% | -22.82% | 30.12% | -74.97% |
| <b>Index<sup>2</sup></b> | 9.88% | 5.61% | 30.98% | 89.51% | 61.45% | -             | 3.11% | -22.06% | 31.29% | -60.99% |

Source: Samsung Asset Management (Hong Kong) Limited, as of 30 Sep 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 Index, which is an 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. Investors should exercise caution when considering the past performance of the Sub-Fund prior to 7 August 2020.

### Disclaimer

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