Guotai Haitong ETF Series
GUOTAI HAITONG GLOBAL FUTURE TECH ETF
(Listed Class)

September 2026

Issuer: Haitong International Asset Management (HK) Limited

- **This is a passive exchange traded fund.**
- **This statement provides you with key information about this product.**
- **This statement is a part of the Prospectus.**
- **You should not invest in this product based on this statement alone.**

Quick Facts

Stock code:	03585 – HKD counter 83585 – RMB counter 41585 – USD counter
Trading board lot size:	100 units
Manager:	Haitong International Asset Management (HK) Limited
Trustee and Registrar:	BOCI-Prudential Trustee Limited
Ongoing charges over a year#:	1.20%
Estimated annual tracking difference##:	-1.20%
Index:	CCX Global Future Tech Index (HKD Net Total Return)
Base currency:	HKD
Dealing frequency:	Daily
Trading currency:	HKD – HKD counter RMB – RMB counter USD – USD counter
Distribution policy:	The Manager has discretion as to whether or not the Sub-Fund will make any distribution, the frequency of distribution and amount of distribution. There is no guarantee of regular distribution nor, where distribution is made, the amount being distributed. The Manager may, at its discretion, pay distributions out of capital. **All Units will receive distributions in the base currency (HKD) only.** In the event that the relevant Unitholder has no HKD account, the Unitholder may have to bear the fees and charges associated with the conversion of such distributions from HKD into USD, RMB or any other currency.
Financial year end:	31 December
ETF website:	https://gthtam.com.hk/asm/en-us (This website has not been reviewed by the SFC)

This is only an estimate because the Sub-Fund is newly established. It represents the estimated ongoing expenses chargeable to the Listed Class of Units as a percentage of the estimated average Net Asset Value of the Listed Class of Units over a 12-month period. This figure may vary from year to year. The actual figure may be different from the estimated figure.

This is an estimated annual tracking difference as the Sub-Fund is newly established. Investors should refer to the Sub-Fund's website for information on the actual tracking difference.

What is this product?

- Guotai Haitong Global Future Tech ETF (the "**Sub-Fund**") is a sub-fund of Guotai Haitong ETF Series (the "**Trust**"), which is an umbrella unit trust established under Hong Kong law.
- The Sub-Fund is a passively managed index tracking fund authorised under Chapter 8.6 of the Code on Unit Trusts and Mutual Funds (the "**Code**").
- **The Sub-Fund offers both listed class of Units (the "Listed Class of Units") and unlisted class of Units (the "Unlisted Class of Units"). This statement contains information about the offering of the Listed Class of Units, and unless otherwise specified references to "Units" in this statement shall refer to the "Listed Class of Units". Investors should refer to a separate statement for the offering of Unlisted Class of Units.**
- The Listed Class of Units are listed on The Stock Exchange of Hong Kong Limited (the "**SEHK**") and are traded on the SEHK like listed stocks.

Objective and investment strategy

Objective

The investment objective of the Sub-Fund is to provide investment results that, before the deduction of fees and expenses, closely correspond to the performance of the CCX Global Future Tech Index (HKD Net Total Return) ("Index"). There is no assurance that the Sub-Fund will achieve its investment objective.

Strategy

<u>Full Replication Strategy</u>

In order to achieve the Sub-Fund's investment objective, the Manager intends to primarily adopt a full replication strategy through investing directly in all or substantially all of the assets of the Sub-Fund in the index securities comprising the Index ("**Index Securities**") in substantially the same weightings in which they are included in the Index.

<u>Physical Representative Sampling Strategy</u>

The Manager may adopt a physical representative sampling strategy in lieu of a full replication strategy from time to time. In pursuing the representative sampling strategy, the Manager may:

(i) invest directly in a representative sample of securities selected by the Manager using quantitative analytical methods which collectively has an investment profile that reflects the profile of the Index and performance that is closely correlated with that of the Index, in order to achieve the investment objective. For the avoidance of doubt, the Sub-fund may or may not hold all the securities included in the Index at any one time; and/or

(ii) invest no more than 30% of the Sub-Fund's Net Asset Value in other collective investment schemes ("**CIS**") which are authorised by the SFC in accordance with all the applicable requirements of the Code. "CIS" means an exchange traded fund and/or an unlisted index tracking fund which tracks an index that has a high correlation with the Index. In determining whether a CIS has a high correlation with the Index, the Manager may consider the constituent weightings and top constituent holdings of the relevant CIS. Any investments in exchange traded funds will be considered and treated as CIS for the purposes of and subject to the requirements in Chapter 7.11A and 7.11B of the Code.

The Sub-Fund may switch between the full replication strategy and the representative sampling strategy without prior notice to investors, in the Manager's absolute discretion, and as often as it believes is appropriate in order to achieve the investment objective of the Sub-Fund by tracking the Index as closely as possible to the benefit of investors.

In pursuing a representative sampling strategy, the Manager may cause the Sub-Fund to deviate from the Index weighting on condition that the maximum deviation from the index weighting of any constituent will not exceed 3 percentage points or such other percentage points as determined by the Manager after consultation with the SFC.

If the Sub-Fund holds any non-constituent of the Index and other CIS, for reasons other than Index rebalancing and Index related corporate action, the Manager will disclose the name and weighting of such non-constituent securities and other CIS on the Manager's website immediately after the purchase and it will be reported at least monthly until its disposal in order to enhance transparency.

<u>Other Investment</u>

The Sub-Fund may also invest not more than 5% of its Net Asset Value in money market funds and in cash deposits for cash management purpose. For the avoidance of doubt, the Sub-Fund's investment in money market funds is separate from the limit of investing no more than 30% of the Sub-Fund's Net Asset Value in other CIS as mentioned above.

Currently, the Manager does not intend to enter into securities financing transactions or other similar over-the-counter transactions on behalf of the Sub-Fund.

<u>Use of Derivatives</u>

Apart from FDIs received as a result of corporate actions of Index Securities held by the Sub-Fund, the Sub-Fund may invest in FDIs for hedging purposes provided that the Sub-Fund's net derivative exposure does not exceed 50% of its Net Asset Value.

Index

CCX Global Future Tech Index (HKD Net Total Return) focuses on representative companies listed in Hong Kong, the United States, Japan, and Korea that benefit from global technological innovation, the development of the digital economy, industrial intelligent upgrading, and the green and low-carbon transition. Centered on AI Computing Infrastructure, Digital Economy, Intelligent Terminals and Smart Mobility, New Energy & Advanced Energy Storage, and Commercial Aerospace & Telecom Equipment, the Index selects core companies from the Hong Kong, U.S., Japanese, and Korean markets to construct an investment portfolio, aiming to reflect the overall performance and development trends of global next-generation industries driven by technological innovation.

The Index consists of two components, namely, (1) Hong Kong Stock Connect constituents and (2) other-region constituents:

1. Hong Kong Stock Connect constituent

1.1 Securities meeting the following criteria are selected as eligible candidates:

a. securities listed on the SEHK that are eligible for Southbound Trading under the Shanghai and Shenzhen Stock Connect schemes which meets the following criteria:

i. The security is listed for at least 3 months, with average daily trading value over the past 3 months and the past 1 year (for securities listed for less than 1 year, the average daily trading value is calculated using the actual number of trading days since listing) greater than HKD 10 million;

ii. The company falls within future technology theme-related areas. The theme consists of five sub-themes: AI Computing Infrastructure, Digital Economy, Intelligent Terminals and Smart Mobility, New Energy & Advanced Energy Storage, and Commercial Aerospace & Telecom Equipment.

1.2 The top 40 securities with the largest total market capitalization shall be selected as index constituents.

2. Other-region constituents

2.1 Securities meeting the following criteria are selected as eligible candidates:

a. Common stocks and American Depositary Receipts (ADRs) listed on the New York Stock Exchange (NYSE), the Nasdaq Stock Market (NASDAQ), and NYSE American, as well as common stocks listed on the Tokyo Stock Exchange (TSE) and the Korea Exchange (KRX) which meets the following criteria:

   i. Listed for at least 3 months, with average daily trading value over the past 1 year greater than HKD 50 million, and average daily market capitalization over the past 1 year greater than HKD 10 billion. For securities listed for less than 1 year, both the average daily trading value and average daily market capitalization are calculated using the actual number of trading days since listing;

   ii. The company falls within future technology theme-related areas. The theme consists of five sub-themes: AI Computing Infrastructure, Digital Economy, Intelligent Terminals and Smart Mobility, New Energy & Advanced Energy Storage, and Commercial Aerospace & Telecom Equipment; and

   iii. Companies listed by the Ministry of Commerce of the People's Republic of China, the Ministry of Foreign Affairs of the People's Republic of China, or other relevant competent authorities on sanctions lists, counter-measure lists, the Unreliable Entity List, or other restrictive lists are excluded.

2.2 The top 20 securities with the largest total market capitalization shall be selected as index constituents. In principle, only one listed security of each company may be included in the Index. If securities of the same company are eligible in both the Hong Kong Stock Connect market and other regional markets, the Hong Kong-listed security shall be selected. If both the common stock and the ADR of the same company are eligible, the common stock shall be selected. If multiple share classes of the same company are eligible, the share class with the higher average daily trading value over the past one year shall be selected. If the number of constituents falls below 20 due to the treatment of multiple listed securities of the same company, additional securities shall be selected in descending order of total market capitalization until the number of constituents reaches 20.

The aggregate weight of the Hong Kong Stock Connect constituents equals 62%, and the aggregate weight of the other-region constituents equals 38%. The weight of any single constituent shall be capped at 5%, subject to a minimum weight of 0.5%. Constituents representing more than 90% of the aggregate index weight shall rank within the top 80% of all listed stocks on their respective stock exchanges by average daily trading value over the past one year.

The Index is a free float market capitalisation weighted index.

The Index is a net total return index, i.e. the performance of the Index reflects the reinvestment of dividends and distributions, net of withholding tax, from the Index Securities.

The Index was launched on 31 March 2026 and had a base level of 1,000 on 31 December 2022. The base currency of the Index is HKD. As at 29 July 2026, it comprised 60 constituent stocks with market capitalisation of approximately HKD 240,510.65 billion.

The Index will be reviewed on a quarterly basis in March, June, September and December.

Ad hoc adjustment to the Index may be implemented under special circumstances (e.g. removal of delisted or suspended security, adjustment to ensure compliance with the relevant eligibility requirements of ETF Connect in March and September, fast entry of newly-listed securities, etc.).

The Index is compiled and managed by China Chengxin Indices Co., Limited (the "**Index Provider**"). The Manager and its connected persons are independent of the Index Provider.

Index constituents

You can obtain the latest list of the constituents of the Index, their respective weightings, the latest level of the Index, Index change (updated every minute during SEHK trading hours), the last closing level of the Index and additional information of the Index including the index methodology from the website of the Index Provider at https://www.ccxindices.com/en/indexDetails?code=CCX45096 (this website has not been reviewed by the SFC). Important news and notices about the Index will also be published on the website of the Index Provider at https://www.ccxindices.com/en/news (this website has not been reviewed by the SFC).

Index code

CCX45096

Use of derivatives / Investment in derivatives

The Sub-Fund's net derivative exposure may be up to 50% of the Sub-Fund's Net Asset Value.

What are the key risks?

Investment involves risks. Please refer to the Prospectus for details including as to the risk factors.

1. General investment risk

- The Sub-Fund's investment portfolio may fall in value due to any of the key risk factors below and therefore your investment in the Sub-Fund may suffer losses. There is no guarantee of the repayment of principal.

2. Equity market risk

- The Sub-Fund's investment in equity securities is subject to general market risks, whose value may fluctuate due to various factors, such as changes in investment sentiment, political and economic conditions and issuer-specific factors.

3. Concentration risk

- As the Index Securities concentrate in companies with a technology theme, the investment of the Sub-Fund may be similarly concentrated. Many of the companies with a high business exposure to a technology theme have a relatively short operating history. Technology companies are often characterised by relatively higher volatility in price performance when compared to other economic sectors. Companies in the technology sector also face intense competition, and there may also be substantial government intervention, which may have an adverse effect on profit margins. Rapid changes could render obsolete the products and services offered by these companies. These companies are also subject to the risks of loss or impairment of intellectual property rights or licences, cyber security risks resulting in undesirable legal, financial, operational and reputational consequences.
- The value of the Sub-Fund may be more volatile than that of a fund having a more diverse portfolio of investments. The Sub-Fund may also be exposed to risks associated with future technology sectors and themes (including AI Computing Infrastructure, Digital Economy, Intelligent Terminals and Smart Mobility, New Energy & Advanced Energy Storage, and Commercial Aerospace & Telecom Equipment). A downturn in the business for companies in these sectors or themes may have adverse effects on the Sub-Fund.

4. Emerging markets risk

- The Sub-Fund invests in companies operating in emerging markets (e.g. Chinese mainland, South Korea, etc.), and may involve increased risks and special considerations not typically associated with investment in more developed markets, such as liquidity risks, currency risks/control, political and economic uncertainties, legal and taxation risks, settlement risks, custody risk and the likelihood of a high degree of volatility.

5. New index risk

- The Index is a new index. The Sub-Fund may be riskier than other exchange traded funds tracking more established indices with longer operating history.

6. Currency risk

- Underlying investments of the Sub-Fund may be denominated in currencies other than its base currency. The Net Asset Value of the Sub-Fund may be affected unfavourably by fluctuations in the exchange rates between these currencies and the base currency and by changes in exchange rate controls.

- RMB is not a freely convertible currency as it is subject to foreign exchange control and restrictions of the Mainland Chinese government. Any devaluation of the RMB could adversely affect the value of investors' investments in the Sub-Fund. Investors whose base currency is not the RMB may be adversely affected by changes in the exchange rates of the RMB.

7. Derivative risk

- Risks associated with financial derivative instruments ("FDI") include counterparty/credit risk, liquidity risk, valuation risk, volatility risk and over-the-counter transaction risk. The leverage element/component of an FDI can result in a loss significantly greater than the amount invested in the FDI by the Sub-Fund. Exposure to FDI may lead to a high risk of significant loss by the Sub-Fund.

8. Differences in dealing arrangements between Listed and Unlisted Classes of Units risk

- Investors of Listed and Unlisted Classes of Units are subject to different pricing and dealing arrangements. The Net Asset Value per Unit of each of the Listed and Unlisted Classes of Units may be different due to different fees and cost applicable to each class. The trading hours of the SEHK applicable to the Listed Class of Units in the secondary market and the dealing deadlines in respect of the Unlisted Classes of Units are also different. For the avoidance of doubt, the dealing deadline applicable to the Listed Class of Units in the primary market and the dealing deadlines in respect of the Unlisted Classes of Units are the same.
- Unlike investors of Listed Class Units who may buy and sell Listed Class Units in the secondary market during SEHK trading hours, investors of Unlisted Class Units are only able to subscribe and redeem at the relevant Subscription Price and Redemption Value (as the case may be) based on the latest available Net Asset Value as at the end of each Dealing Day. As such, holders of Listed Class Units would have intra-day trading opportunities which will not be available to holders of Unlisted Class Units.
- In a stressed market scenario, investors of the Unlisted Classes of Units could redeem their Units at Net Asset Value while investors of the Listed Class of Units could only sell their Units at the prevailing market price in the secondary market (which may diverge from the corresponding Net Asset Value) and may have to exit the Sub-Fund at a significant discount. On the other hand, investors of the Listed Class of Units could sell their Units on the secondary market during the day thereby crystallising their positions while investors of the Unlisted Classes of Units could not do so in a timely manner until the end of the day.

9. Passive investment risks

- The Sub-Fund is passively managed and the Manager will not have the discretion to adapt to market changes due to the inherent investment nature of the Sub-Fund and will not take defensive positions in declining markets. Falls in the Index are expected to result in corresponding falls in the Net Asset Value of the Sub-Fund.

10. Trading risks

- Generally, retail investors can only buy or sell Units of the Sub-Fund on the SEHK. The trading price of Units on the SEHK is driven by market factors such as the demand and supply of Units. Therefore, the Units may trade at a substantial premium or discount to the Sub-Fund's Net Asset Value. As investors will pay certain charges (e.g. trading fees and brokerage fees) to buy or sell Units on the SEHK, investors may pay more than the Net Asset Value per Unit when buying Units on the SEHK, and may receive less than the Net Asset Value per Unit when selling Units on the SEHK.
- The trading and settlement of the RMB traded Units may not be capable of being implemented as envisaged. The Units in the RMB counter are RMB denominated securities traded on the SEHK and settled in CCASS. Not all stockbrokers or custodians may be ready and able to carry out trading and settlement of the RMB traded Units. The limited availability of RMB outside Mainland China may also affect the liquidity and trading price of the RMB traded Units.

11. Tracking error risk

- The Sub-Fund may be subject to tracking error risk, which is the risk that its performance may not track that of the Index exactly. This tracking error may result from the investment strategy used, and fees and expenses. The Manager will monitor and seek to manage such risk in minimising tracking error. There can be no assurance of exact or identical replication at any time of the performance of the Index by the Sub-Fund.

12. Trading hours difference risk

- As the stock exchanges on which the index constituents are listed may be open when the Units of the Sub-Fund are not priced, the value of the investments in the Sub-Fund's portfolio may change on days or at time when investors will not be able to purchase or sell the Units. Differences in trading hours between the stock exchanges on which the index constituents are listed and the SEHK may also increase the level of premium or discount of the trading price of the Units to its Net Asset Value.

13. Multi-counter risk

- The market price of Units traded in each counter may deviate significantly due to different factors such as market liquidity, supply or demand in each counter and exchange rate fluctuations. As such, investors may pay more or receive less when buying or selling Units traded in one counter than the equivalent amount in the currency of another counter if the trade of the relevant Units took place on that other counter.
- Investors who buy Units on the USD counter or RMB counter may be subject to currency exchange risk as the assets of the Sub-Fund are substantially denominated in HKD and the Net Asset Value of the Sub-Fund is calculated in HKD.
- Investors should note that distributions are made in HKD only. As such, investors may suffer a foreign exchange loss and incur foreign exchange associated fees and charges for conversion of such dividend from HKD into USD or RMB or any other currency.

14. Early termination risk

- The Sub-Fund may be terminated early under certain circumstances, for example, where there is no market maker, the Index is no longer available for benchmarking or if the size of the Sub-Fund falls below HKD 100 million. Any amount recovered by a Unitholder on termination of the Sub-Fund may be less than the capital initially invested by the Unitholder, resulting in a loss to the Unitholder.

15. Reliance on market maker risks

- The Manager will use its best endeavours to put in place arrangements so that there is at least one Market Maker for Listed Class Units traded in each counter. Nevertheless, liquidity in the market for the Units may be adversely affected if there is no or only one market maker for the Units. The Manager will seek to mitigate this risk by ensuring that at least one market maker for each counter of the Sub-Fund gives not less than 3 months' notice prior to terminating market making arrangement under the relevant market maker agreement. Liquidity in the market for the Units may be adversely affected if there is no market maker for Units in a particular counter. It is possible that there is only one SEHK market maker for the Sub-Fund, or the Manager may not be able to engage a substitute market maker within the termination notice period of a market maker. There is no guarantee that any market making activity will be effective.
- There may be less interest by potential market makers making a market in Units denominated and traded in RMB. Any disruption to the availability of RMB may adversely affect the capability of market makers in providing liquidity for the Units.

16. Risks associated with distribution out of capital

- Payment of dividends out of 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 such distributions may result in an immediate reduction of the Net Asset Value per Unit. The Manager may amend its distribution policy subject to the SFC's prior approval (to the extent required) and by giving not less than one month's prior notice to Unitholders.

How has the Sub-Fund performed?

Since the Sub-Fund is newly established, there is insufficient data to provide a useful indication of past performance to investors.

Is there any guarantee?

The Sub-Fund does not have any guarantees. You may not get back the amount of money you invest.

What are the fees and charges?

Charges incurred when trading the Sub-Fund on the SEHK

Fee	What you pay
Brokerage fee	Market rates
Transaction levy	0.0027%[1] of the trading price
Trading fee	0.00565%[2] of the trading price
Accounting and Financial Reporting Council ("AFRC") transaction levy	0.00015%[3] of the trading price
Stamp duty	Nil

[1] Transaction levy of 0.0027% of the trading price of the Units, payable by each of the buyer and the seller.
[2] Trading fee of 0.00565% of the trading price of the Units, payable by each of the buyer and the seller.
[3] AFRC transaction levy of 0.00015% of the trading price of the Units, payable by each of the buyer and the seller.

Ongoing fees payable by the Sub-Fund

The following expenses will be paid out of the Sub-Fund. They affect you because they reduce the Net Asset Value of the Sub-Fund which may affect the trading price.

Fee	Annual rate (as a % of the Net Asset Value of Listed Class of Units)
Management fee*	Currently 0.90% p.a., up to a maximum of 2% p.a.
Trustee's, Custodian's and Administrator's fee	Currently 0.08% p.a., up to a maximum of 1% p.a., subject to a minimum fee of HKD36,000 per month
Performance fee	Not applicable

* Please note that such fee may be increased up to a permitted maximum rate by providing 1 month's prior notice to unitholders (except in the case where only the fee in respect of the Listed Class is increased, 1 week's prior notice to unitholders of the Listed Class). Please refer to the "**FEES AND EXPENSES**" section of the Prospectus for details.

Other fees

You may have to pay other fees when dealing in Units of the Sub-Fund.

Additional Information

The Manager will publish important news and information with respect to the Sub-Fund (including in respect of the Index), in the English and Chinese languages (unless otherwise specified), on the Manager's website at https://gthtam.com.hk/asm/en-us) (this website has not been reviewed by the SFC) including:

- the Prospectus and this statement (as revised from time to time);
- the latest audited annual and unaudited interim financial reports of the Sub-Fund (in English only);
- any notices relating to material changes to the Sub-Fund that may have an impact on its investors, including notices for material alterations or additions to the Prospectus or this statement or the Sub-Fund's constitutive documents;
- any public announcements made by the Manager in respect of the Sub-Fund, including information in relation to the Sub-Fund and the Index, notices of the suspension of the creation and redemption of Units, the suspension of the calculation of Net Asset Value, changes in fees and charges and the suspension and resumption of trading of Units;
- the near real time indicative Net Asset Value per Unit of the Sub-Fund (updated every 15 seconds throughout each dealing day) in HKD, RMB and USD during normal trading hours on the SEHK;
- the last Net Asset Value of the Sub-Fund in HKD, and the last Net Asset Value per Unit of the Sub-Fund in HKD, RMB and USD;
- the ongoing charges figure and past performance information of all classes of the Sub-Fund;
- the tracking difference and tracking error of the Sub-Fund;

- the full holdings of the Sub-Fund (updated on a monthly basis within one month of the end of each month);
- the composition of distributions (i.e. the relative amounts paid out of (i) net distributable income and (ii) capital) for a 12-month rolling period; and
- the latest list of the participating dealers and market makers.

The near real time indicative Net Asset Values per Unit in USD and RMB are indicative and for reference only. The near real time indicative Net Asset Value per Unit in USD is calculated using the near real-time indicative Net Asset Value per Unit in HKD multiplied by a real-time USD:HKD foreign exchange rate provided by WM Refinitiv when the SEHK is opened for trading. The near real time indicative Net Asset Value per Unit in RMB is calculated using the near real-time indicative Net Asset Value per Unit in HKD multiplied by a real-time RMB:HKD foreign exchange rate provided by WM Refinitiv when the SEHK is opened for trading.

The last Net Asset Value per Unit in USD is calculated using the last Net Asset Value per Unit in HKD multiplied by an assumed foreign exchange rate using the USD:HKD exchange rate quoted by WM Refinitiv at 4.00 p.m. (Hong Kong Time) as of the same dealing day when the SEHK is open for trading. The last Net Asset Value per Unit in RMB is calculated using the last Net Asset Value per Unit in HKD multiplied by an assumed foreign exchange rate using the RMB:HKD exchange rate quoted by WM Refinitiv at 4.00 p.m. (Hong Kong Time) as of the same dealing day when the SEHK is open for trading.

Important

If you are in doubt, you should seek professional advice.

The SFC takes no responsibility for the contents of this statement and makes no representation as to its accuracy or completeness.