

For Immediate release

## PRESS RELEASE

Taipei, Hong Kong - March 8th 2019,

*Yuanta Securities Investment Trust Co., Ltd. ("Yuanta Funds")* will launch the *Yuanta Global Volatility Strategy Futures Trust Fund* in June 2019. Yuanta Funds will operate as the Investment Manager of the Fund, whereas *True Partner Advisor* will be the Discretionary Manager (sub-advisor). SinoPac Bank will be the custodian of the Fund.

This fund will be the first listed Public Mutual Fund to trade options and futures across global markets, benefitting from changes in market movement around the world. True Partner Advisor's expertise in volatility trading, combined with the solid track record and distribution power of Yuanta Funds allows Taiwanese retail investors to invest in this specialized trading strategy.

Historically, institutional investors have used volatility strategies as a means to protect their portfolios from market turmoil as typically these strategies do well in periods of rising volatility. The *Yuanta Global Volatility Strategy Futures Trust Fund* will trade a (relative value) portfolio of listed options contracts on global equity indices. The trading model will determine which options contracts are undervalued (those will be bought) and which options contracts are overvalued (those will be sold). This will result in a variety of volatility spread positions among global markets. (Although the information in this document is believed to be materially correct as at the date of issue, no representation or warranty is given as to the accuracy of any of the information provided. Furthermore no representation or warranty is given in respect of the correctness of the information contained herein as at any future date.)

"The Fund will be a perfect addition to the range of products and funds that Yuanta Funds offers, allowing retail investors to participate in volatility trading strategies. Given the current market environment, this could be a very interesting investment strategy going forward", according to Chairman Tsung-Sheng Liu of Yuanta Securities Investment Trust Co., Ltd.

"True Partner Advisor is proud to collaborate with Yuanta Funds, one of the trust companies in Taiwan. This great partnership will give Taiwanese investors the opportunity to participate in our global trading strategies.", according to Ralph van Put, CEO of True Partner Advisor.

## 全球波動策略期貨信託基金即將募集

元大證券投資信託有限公司(下稱元大投信)·將在 2019 年 6 月募集元大全球波動策略期貨信託基金。元大投信擔任此基金的投資管理機構(the Investment Manager·即經理公司)·並將基金部分資產全權委外操作·而 True Partner Advisor Hong Kong Limited(下稱「True Partner Advisor」)擔任全權委託複委託機構(the Discretionary Manager·即受委任機構)·保管銀行為永豐銀行。

該基金是藉由全球市場波動的影響·透過跨市場交易選擇權商品之波動率而受益的首檔公募期貨基金。透過 True Partner Advisor 在波動率交易方面的專長·加上元大投信堅強的基金管理及行銷能力·使一般投資人也有機會佈局屬於機構法人使用的專業波動控制投資策略。

事實上·機構法人為免受市場動盪影響·會藉由波動率策略來保護其投資組合·因為這類型策略通常在波動率上升時表現良好。元大全球波動策略期貨信託基金將透過相對價值的概念·對全球股價指數之期權商品進行組合交易。透過交易模型買入被低估的選擇權合約·並賣出被高估的選擇權合約·來調整全球市場的波動價差部位。(以上僅為預估之投資策略或配置·未來實際投資將依公開說明書規範及當時市場環境與經濟狀況而定。)

元大投信董事長劉宗聖表示·該基金的加入將使得元大投信的基金商品更加完善·也讓一般投資人有機會參與波動性投資策略。鑑於行情波動變化不易預測·避險工具與控制下檔風險勢必將成為投資人投資組合不可或缺之必備元件。

True Partner Advisor 執行長 Ralph van Put 表示·True Partner Advisor 很自豪能與台灣的基金公司元大投信合作。這次的合作關係將為台灣投資者提供參與我們全球交易策略的機會。

(元大投信獨立經營管理) 媒體若將新聞稿再編製者，應以公司所公開資料為主，不得為誇大不實之報導。本期貨信託基金經金融監督管理委員會核准，惟不表示本基金絕無風險。本期貨信託事業以往之經理績效不保證本基金之最低投資收益；本期貨信託事業除盡善良管理人之注意義務外，不負責本基金之盈虧，亦不保證最低之收益，投資人申購前應詳閱基金公開說明書。期貨信託基金從事之期貨交易具低保證金之財務槓桿特性，在可能產生極大利潤的同時也可能產生極大的損失，致基金受益權單位淨資產價值大幅增減，投資人投資基金前，應審慎考慮本身的財務能力及經濟狀況是否適合於這種投資，並詳讀本公開說明書及至少考量風險因素、買回開始日、短線交易及損益兩平點估計等事項。有關該基金之特性、投資人應負擔之成本費用及相關投資風險等各項資訊，請詳閱公開說明書。

期貨信託公司全權委託複委託機構(即受委任機構)運用本基金從事交易或投資，期貨信託公司雖對受委任機構之操作部位進行每日監控，以求對其投資策略風險進行控管，但不代表相關風險得以完全規避，基金委託操作之部位除同樣承受本基金公開說明書所列之風險因素外，尚包括但不限於以下風險：

- 1.全權委託契約被終止時，受委任機構可能需配合出處份基金持有的交易部位而對本基金淨資產價值造成影響。
- 2.受委任機構指定之期貨結算商如為國外期貨結算商者，根據交易地或期貨結算商註冊國之相關法令規定，當該期貨結算商發生違約、破產或停業等信用風險之情事時，本基金存入期貨結算商保證金帳戶之資產金額可能面臨被暫時凍結或有無法取回之風險。

台北總公司：104 台北市南京東路三段 219 號 11 樓 (02)8770-7703 105 年金管投信新字第 008 號

台中分公司：406 台中市崇德路二段 46 之 4 號 5 樓 (04)2232-7878 104 年金管投信新分字第 013 號