Product Key Facts

CSOP CSI 300 Index Daily (2x) Leveraged Product

CSOP Asset Management Limited **29 April 2026**

This is a leveraged product. It is different from conventional exchange traded funds as it seeks leveraged investment results relative to the Index and only on a Daily basis.

This product is not intended for holding longer than one day as the performance of this product over a longer period may deviate from and be uncorrelated to the leveraged performance of the Index over the period.

This product is designed to be used for short term trading or hedging purposes, and is not intended for long term investment.

This product only targets sophisticated trading-oriented investors who understand the potential consequences of seeking Daily leveraged results and the associated risks and constantly monitor the performance of their holdings on a Daily basis.

This is a product traded on the exchange.

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:	7233
Trading lot size:	100 Units
Manager:	CSOP Asset Management Limited 南方東英資產管理有限公司
Trustee:	Cititrust Limited
Registrar:	Computershare Hong Kong Investor Services Limited
Ongoing charges over a year[#] (annual average daily ongoing	1.80% (0.007%)

[#] The ongoing charges figure is based on expenses for the year ended 31 December 2025. This figure may vary from year to year. It does not include the swap fees.

[*] The annual average daily ongoing charges figure is equal to the ongoing charges figure divided by the number of dealing days for the year ended 31 December 2025. This figure may vary from year to year.

[##] This is the actual tracking difference of the last calendar year. Investors should refer to the ETF website for more up to date information on actual tracking difference.

charges*):	
Annual average daily tracking difference[##]:	-0.04%
Index:	CSI 300 Index (the "**Index**")
Base currency:	Renminbi (RMB)
Trading currency:	Hong Kong dollars (HKD)
Financial year end:	31 December
Dividend policy:	Annually in December subject to the Manager's discretion. Distributions may be paid out of capital or effectively out of capital. **All Units will receive distributions in the base currency (RMB) only.**
Website:	https://www.csopasset.com/en/products/l-cs3

What is this product?

CSOP CSI 300 Index Daily (2x) Leveraged Product (the "**Product**") is a sub-fund of CSOP Leveraged and Inverse Series II, an umbrella unit trust established under Hong Kong law. Units of the Product (the "**Units**") are traded in HKD on The Stock Exchange of Hong Kong Limited (the "**SEHK**") like stocks. It is a swap-based product with an investment objective to provide Daily investment results, before fees and expenses, which closely correspond to twice (2x) the Daily performance of the Index. It is denominated in RMB. Creations and redemptions are in RMB only.

Objective and investment strategy

Objective

The investment objective of the Product is to provide investment results that, before fees and expenses, closely correspond to twice (2x) the Daily performance of the Index. **The Product does not seek to achieve its stated investment objective over a period of time greater than one day**.

"**Daily**" in relation to the leveraged performance of the Index or the performance of the Product, means the leveraged performance of the Index or the performance of the Product (as the case may be) from the close of market of a given Business Day until the close of the market on the subsequent Business Day.

Strategy

The Manager intends to adopt a Swap-based synthetic replication strategy to achieve the investment objective of the Product, pursuant to which the Product will enter into more than one partially-funded Swap (which are over-the counter financial derivative instruments entered into with more than one Swap Counterparty) whereby the Product will provide a portion of the net proceeds from subscription from the issue of the Units as initial margin ("**Initial Amount**") to the Swap Counterparties which will be held by the custodian appointed by the Trustee in a segregated account and will only be transferred to the Swap Counterparties when the Product defaults and in return the Swap Counterparties will provide the Product with an exposure to the Index (net of transaction costs).

No more than 64% of the Net Asset Value ("**NAV**") of the Product from time to time will be used as Initial Amount by way of pure cash to acquire the Swaps. Under exceptional circumstances (e.g. increased Initial Amount requirement by the Swap Counterparty in extreme market turbulence), the Initial Amount requirement may increase substantially. The Initial Amount will be transferred to the Product's custodian appointed by the Trustee who will hold the amount for the Product in a designated account, and the Swap Counterparty will have a security interest over the Initial Amount (and the relevant account) upon such transfer. There is no transfer of legal title, and the Initial Amount remains with the Product, but a security interest will be created thereupon in favour of the Swap Counterparty.

Not less than 26% of the NAV (this percentage may be reduced proportionately under exceptional circumstances where there is a higher Initial Amount requirement, as described above) will be invested in cash (HKD, RMB or USD) and other HKD, RMB or USD denominated investment products, such as deposits with banks in Hong Kong and HKD, RMB or USD denominated short-term (i.e. maturity less than 3 years) investment-grade bonds and

money market funds in accordance with the requirements of the Code. Yield in HKD, RMB or USD (as the case may be) from such cash and investment products will be used to meet the Product's fees and expenses and after deduction of such fees and expenses the remainder will be distributed by the Manager to the Unitholders in HKD, RMB or USD.

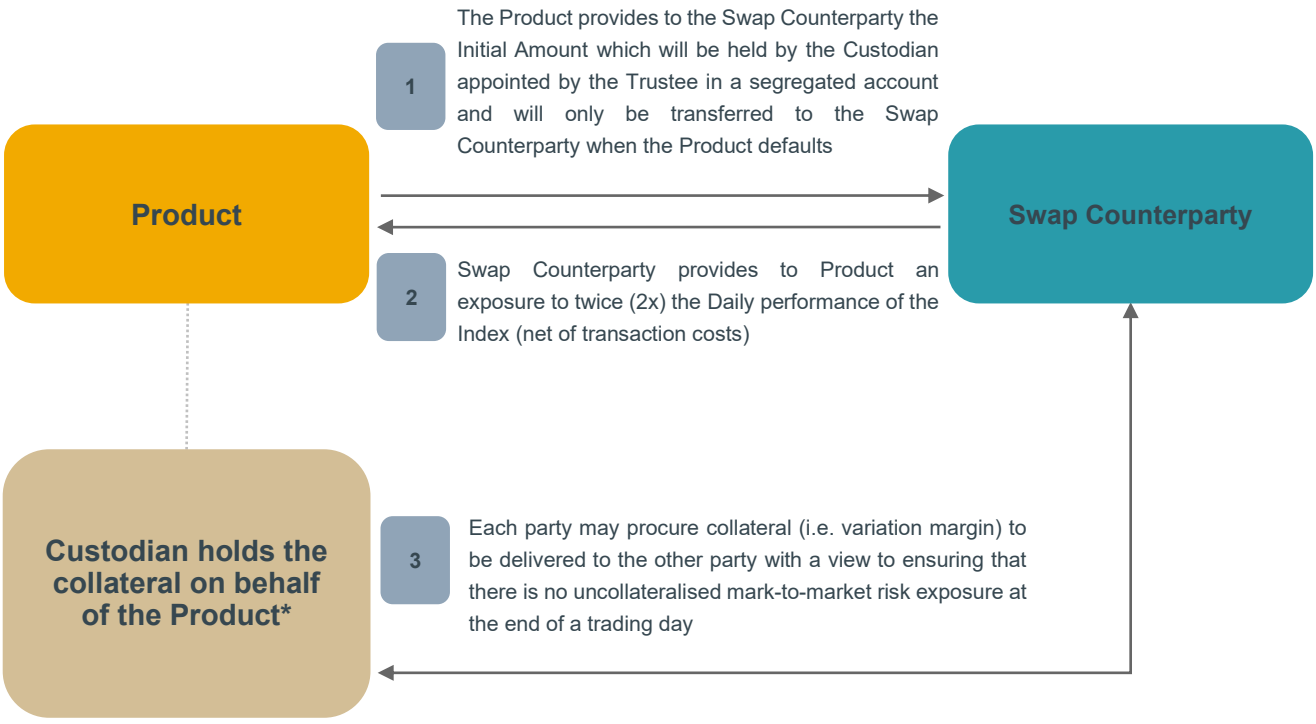
No more than 10% of the NAV may be invested in collective investment scheme which may be eligible schemes (as defined by the SFC) or authorised by the SFC, or non-eligible scheme and not authorised by the SFC (including ETFs listed on stock exchanges in Chinese Mainland) in accordance with all the applicable requirements of the Code. The above investments may be made through the Manager's status as QFI. For the avoidance of doubt, the Product's investment in the money market funds mentioned in the preceding paragraph is not subject to this limit. Any investments in ETFs will be considered and treated as collective investment schemes for the purposes of and subject to the requirements in 7.11, 7.11A and 7.11B of the Code on Unit Trusts and Mutual Funds (the "**Code**"). All investments of the Product other than Swaps will comply with 7.36 to 7.38 of the Code.

The Manager has no current intention to enter into any securities lending, repurchase and reverse repurchase or similar transactions in respect of the Product.

To collateralise the mark-to-market exposure under the relevant Swap, additional amounts will be transferred as variation margin (either by the Product to the Swap Counterparty or vice versa) on each business day during the Swap transaction. Such variation margin will be transferred by way of title transfer, or by way of a security interest with a right of use (analogous to title transfer) granted thereon. During this process, the Manager will manage the Product to ensure that the collateral held by the Product will represent at least 100% of the Product's gross total counterparty risk exposure and be maintained, marked-to-market on a daily basis, with a view to ensuring that there is no uncollateralised counterparty risk exposure at the end of a trading day (subject to intra-day price movements, market risk and settlement risk etc.). If the collateral held by the Product is not at least 100% of the Product's gross total counterparty risk exposure in respect of any trading day T, by the end of that trading day T, the Manager will generally require that each Swap Counterparty deliver additional collateral assets (i.e. variation margin) to make up for the difference in value, with the settlement of such delivery expected to occur on or before trading day T+2.

Each Swap Counterparty will deliver collateral with a view to reduce the net exposure of the Product to each counterparty to 0% (zero per cent), although a minimum transfer amount of up to USD 250,000 (or currency equivalent) will be applicable.

The diagram below shows how the swap-based synthetic replication investment strategy works:



** The Initial Amount will be held by the Custodian in a segregated account subject to security interest.*

Criteria for Selection of Swap Counterparty

In selecting a Swap Counterparty (or a replacement Swap Counterparty), the Manager will have regard to a number of criteria, including but not limited to the fact that the prospective Swap Counterparty or its guarantor is a substantial financial institution (as defined under the Code) subject to an on-going prudential and regulatory supervision, or such other entity acceptable to the SFC under the Code. The Manager may also impose such other selection criteria as it considers appropriate. A Swap Counterparty must be independent of the Manager.

Swap Fees

The Product will bear the swap fees, which includes all costs associated with Swap transactions and are subject to the discussion and consensus between the Manager and the Swap Counterparty based on the actual market circumstances on a case-by-case basis. The swap fees represent a variable spread (which can be positive or negative) plus SHIBOR which reflects the brokerage commission and the Swap Counterparty's cost of financing the underlying hedge.

If the swap fees is a positive figure, then it denotes the fee that the Product pays to the Swap Counterparties, and may result in a negative impact on the tracking difference of the Product. On the contrary, if the swap fees is a negative figure, the Swap Counterparties will pay to the Product and may lead to a positive impact on the tracking difference of the Product (Currently the swap fees are expected to range from -2.00% to 3.00% per annum of the Swap notional amount, i.e. from -4.00% to 6.00% per annum of the Product's NAV. This is a best estimate only and may deviate from the actual market conditions). In extreme market conditions and exceptional circumstances, the brokerage commission and the Swap Counterparty's costs of financing the underlying hedge may increase significantly and in return increase the swap fees. When the actual swap fee level exceed the disclosed level, the Manager will issue notice to the investors. The Product shall bear the swap fees (including any costs associated with the entering into, or unwinding or maintenance of, any hedging arrangements in respect of such Swaps). Swap fees are accrued daily and spread out over the month. The maximum unwinding fee payable by the Product is 50bps per transaction on the notional amount of the Swap unwound.

The Manager will disclose the swap fees in the semi-annual and annual financial reports of the Product. The swap fees will be borne by the Product and hence may have an adverse impact on the Net Asset Value and the performance of the Product, and may result in higher tracking error.

Daily rebalancing

The Product as a leveraged product will rebalance its position on a day when the underlying A-Share market (i.e. Shanghai Stock Exchange and Shenzhen Stock Exchange) and SEHK is open for trading (i.e. a Business Day). At or around the close of the trading of the A-Share market on each Business Day, the Product will seek to rebalance its portfolio, by increasing exposure in response to the Index's Daily gains or reducing exposure in response to the Index's Daily losses, so that its Daily leverage exposure ratio to the Index is consistent with the Product's investment objective.

Index

The Index is a free float adjusted, category-weighted index which measures the performance of A-Shares traded on the Shanghai Stock Exchange or the Shenzhen Stock Exchange. The Index consists of the 300 stocks with the largest market capitalisation and good liquidity from the entire universe of listed A-Shares companies in the PRC mainland.

The Index is calculated and disseminated in RMB on a real-time basis and is maintained by China Securities Index Co., Ltd. (the "**Index Provider**"). The Index is quoted in RMB. The Index is a price return index. A price return index calculates the performance of the index constituents on the basis that any dividends or distributions are not included in the index returns. The Index was launched on 8 April 2005 and had a base level of 1,000 on 31 December 2004.

As of 27 February 2026, the Index had a total free-float market capitalisation of RMB25,707.40 billion and 300 constituents.

The Manager is independent of the Index Provider.

You can obtain most updated list of the constituents of the Index, their respective weightings, additional information and other important news of the Index from the website of the Index Provider at http://www.csindex.com.cn (the contents of which has not been reviewed by the SFC).

Shanghai Stock Exchange Quote System Code: 000300
Shenzhen Stock Exchange Quote System Code: 399300
Bloomberg Code: SHSZ300

Reuters Code: CSI300

Use of derivatives / investment in derivatives

The Product's net derivative exposure may be more than 100% of the Product'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. Investment risk

- The Product is a derivative product and is not suitable for all investors. There is no guarantee of the repayment of principal. Therefore your investment in the Product may suffer substantial or total losses.

2. Leverage risk

- The Product will utilise leverage to achieve a Daily return equivalent to twice (2x) the return of the Index. Both gains and losses will be magnified. The risk of loss resulting from an investment in the Product in certain circumstances including a bear market will be substantially more than a fund that does not employ leverage.

3. Long term holding risks

- **The Product is not intended for holding longer than one day** as the performance of the Product over a period longer than one day will very likely differ in amount and possibly direction from the leveraged performance of the Index over that same period (e.g. the loss may be more than twice the fall in the Index).
- The effect of compounding becomes more pronounced on the Product's performance as the Index experiences volatility. With higher Index volatility, the deviation of the Product's performance from the leveraged performance of the Index will increase, and the performance of the Product will generally be adversely affected.
- As a result of Daily rebalancing, the Index's volatility and the effects of compounding of each day's return over time, it is even possible that the Product will lose money over time while the Index's performance increases or is flat.

4. Synthetic replication and counterparty risk

- *Under collateralisation risk:* The Manager seeks to mitigate the counterparty risks by fully collateralising all Swap Counterparty exposures. There is a risk that the value of the collateral may be substantially lower than the amount secured and so the Product may suffer significant losses. Any loss would result in a reduction in the NAV of the Product and impair the ability of the Product to achieve its investment objective.

  The Product may suffer significant losses if the Swap Counterparty fails to perform its obligations under the Swap. The value of the collateral assets may be affected by market events and may diverge substantially from the leveraged performance of the Index, which may cause the Product's exposure to the Swap Counterparty to be under-collateralised and therefore result in significant losses.
- *Default risk:* The Product seeks to obtain the required exposure through more than one Swap with more than one Swap Counterparty. The Product is therefore exposed to counterparty risk and default risk of the Swap Counterparties and may suffer significant losses if a swap counterparty fails to perform its obligations. Derivative instruments are susceptible to price fluctuations and higher volatility, which may result in large bid and offer spreads with no active secondary market. The Product may suffer losses potentially equal to the full value of the financial derivatives.
- *Intra-day counterparty risk:* The Manager will manage the Product to ensure that the collateral held by the Product will represent at least 100% of the Product's gross total counterparty risk exposure and be maintained, marked-to-market on a daily basis, with a view to ensuring that there is no uncollateralised counterparty risk exposure at the end of a trading day. If the collateral held by the Product is not at least 100% of the Product's gross total counterparty risk exposure in respect of any trading day T, by the end of that trading day T, the Manager will generally require that each Swap Counterparty deliver additional collateral assets to make up for the difference in value, with the settlement of such delivery expected to occur on or before trading day T+2. Despite the counterparty risk management measures in place, the management of the Product's net exposure to each Swap Counterparty to zero is subject to settlement risks arising from settlement failures and market risks (including price movements prior to the required cash payment by the Swap Counterparty to the Product). Any delay in the cash payment by the Swap Counterparty to the Product prior to the end of the relevant trading day T+2 may cause the Product's exposure to a Swap Counterparty to be larger than zero from time to time. This may result in significant losses for the Product in the event of the insolvency or default of that Swap Counterparty.

- *Early termination of Swaps risk:* In some circumstances, a Swap Counterparty can terminate the swap agreements early which may adversely impact the Product's performance. Such early termination can also impair the Product's ability to achieve its investment objective and may subject the Product to substantial loss. Also, the Product may face an increase in the cost to enter into a similar swap agreement with additional Swap Counterpart(ies).
- *Increase of swap fees risk:* The Product will bear the swap fees, which are subject to the discussion and consensus between the Manager and the Swap Counterparty based on the actual market circumstances on a case-by-case basis. The current swap fees are a best estimate only and may deviate from the actual market conditions. In extreme market conditions and exceptional circumstances, the brokerage commission and the Swap Counterparty's costs of financing the underlying hedge may increase significantly and in return increase the swap fees.

5. Risk of rebalancing activities

- There is no assurance that the Product can rebalance its portfolio on a Daily basis to achieve its investment objective. Market disruption, regulatory restrictions or extreme market volatility may adversely affect the Product's ability to rebalance its portfolio.

6. Liquidity risk

- The rebalancing activities of the Product typically take place near the end of trading of the underlying A-Share market to minimise tracking difference. As a result, the Product may be more exposed to the market conditions during a shorter interval and may be more subject to liquidity risk.

7. Intraday investment risk

- The Product is normally rebalanced at or around the close of trading of the underlying A-Share market on each Business Day. As such, return for investors that invest for period less than a full trading day will generally be greater than or less than two times (2x) the leveraged investment exposure to the Index, depending upon the movement of the Index from the end of one trading day until the time of purchase..

8. PRC mainland market risks

- The Index constituents are companies listed on the Shanghai Stock Exchange or the Shenzhen Stock Exchange which is an emerging market. Investments of the Product may involve increased risks and special considerations not typically associated with an 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.
- High market volatility and potential settlement difficulties in the PRC mainland markets may result in significant fluctuations in the prices of the securities traded on such markets, and may thereby adversely affect the value of the Product.
- Securities exchanges in the PRC mainland typically have the right to suspend or limit trading in any security traded on the relevant exchange. The government or the regulators may also implement policies that may affect the financial markets. All these may have a negative impact on the Product.

9. Risks relating to Chinese Mainland A-Shares risk

- The Index consists of A-Shares which may only be bought or sold from time to time where the relevant A-Shares may be sold or purchased on the Shanghai Stock Exchange or the Shenzhen Stock Exchange, as appropriate. Given that the A-Share market is considered volatile and unstable (with the risk of suspension of a particular stock or government intervention), such high market volatility and potential settlement difficulties in the A-Share market may result in significant fluctuations in the prices of the securities traded on the A-Share market and thereby may adversely affect the Product.

10. RMB currency and conversion risks

- The Product is denominated in RMB. RMB is currently not freely convertible and is subject to exchange controls and restrictions. Under exceptional circumstances, payment of redemption proceeds and/or dividend payment in RMB in primary market may be delayed due to the exchange controls and restrictions applicable to RMB.
- The Units of the Product are traded in HKD, but the NAV of the Product and the Index are calculated in RMB. Investors are exposed to foreign exchange risk and there is no guarantee that the value of RMB against HKD will not depreciate. Any depreciation of RMB could adversely affect the value of investor's investment in the Product.
- Although offshore RMB (CNH) and onshore RMB (CNY) are the same currency, they trade at different rates. Any divergence between CNH and CNY may adversely impact investors.

- The Product may need to use currency other than the base currency as set out in the relevant ISDA Credit Support Annex for collateral and independent amount posting purpose. The Product may enter into currency contract to hedge the currency risk but the currency exposure is linked to marked-to-market value of the Swaps. This may bring additional cost and currency risk for the Product.

11. RMB distributions risk

- Unitholders will receive distributions in the base currency (RMB) only. In the event that a Unitholder has no RMB account, the Unitholder may have to bear the fees and charges associated with the conversion of such distributions from RMB to HKD, and bear bank or financial institution fees and charges associated with the handling of the distribution payment. Unitholders are advised to check with their brokers regarding arrangements for distributions.

12. Concentration risk

- The Product's investments are concentrated in a specific geographical location (i.e. the PRC mainland). The value of the Product may be more volatile than that of a fund having a more diverse portfolio of investments. The value of the Product may be more susceptible to adverse economic, political, policy, foreign exchange, liquidity, tax, legal or regulatory event affecting the PRC mainland market.

13. Distributions risk

- Payment of distributions out of capital or effectively 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 and may result in an immediate reduction in the NAV per Unit.

14. Passive investments risk

- The Product is not "actively managed" and the Manager will not adopt any temporary defensive position when the Index moves in an unfavourable direction. In such circumstances, Units of the Product will also decrease in value.

15. Trading risks

- The trading price of the Units on the SEHK is driven by market factors such as the demand and supply of the Units. Units may trade at a substantial premium or discount to the NAV.
- 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 NAV per Unit when buying Units on the SEHK, and may receive less than the NAV per Unit when selling Units on the SEHK.

16. Risks associated with the QFI regime

- The Product may invest in ETF listed in Chinese Mainland through the Manager's QFI status. The Product's ability to achieve its investment objective and strategy may be affected by the applicable laws, rules and regulations (including restrictions on investments and repatriation of principal and profits) in the PRC mainland, which are subject to change and such change may have potential retrospective effect.
- The Swap Counterparties may hedge their Swap exposure by investing in A-Shares through QFI of itself or a third party/affiliate. If a Swap Counterparty for whatever reason is unable to trade through QFI (for example, due to revocation, termination or invalidation of approval of the QFI), this may hinder the Swap Counterparty's ability to increase the size of the relevant Swap, which will in turn affect the Product's ability to achieve its investment objective and strategy. If this happens in respect of all the Swap Counterparties, the Product may be closed for subscriptions. This may also cause the Units to trade at a premium to their NAV. In the worst case scenario, the Product may be terminated.

17.Reliance on market maker risk

- Although the Manager will use its best endeavours to put in place arrangements so that at least one market maker will maintain a market for the Units and gives not less than three months' notice prior to termination of the market making arrangement, liquidity in the market for the Units may be adversely affected if there is only one market maker for the Units. There is also no guarantee that any market making activity will be effective.

18. Tracking error and correlation risks

- The Product may be subject to tracking error risk, which is the risk that its performance may not track that of the Daily leveraged performance of the Index exactly. This tracking error may result from the investment strategy used, liquidity of the market and fees and expenses as well as costs of using FDIs and the correlation between the performance of the Product and the two times (2x) Daily performance of the Index may be reduced. The Manager will monitor and seek to manage such risk in minimising tracking error. There can be no assurance of exact or identical replication of the leveraged performance of the Index at any time, including on an intra-day basis.

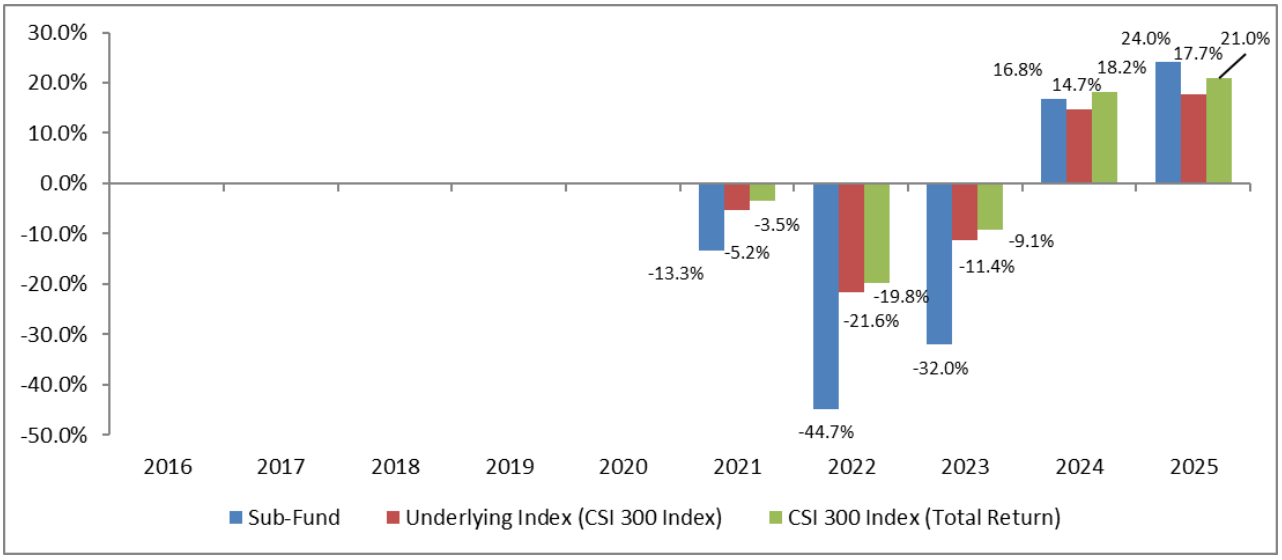
19. Volatility risk

- Prices of the Product may be more volatile than conventional ETFs because of the daily rebalancing activities and the leverage effect.

20. Termination risk

- The Product 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 Product falls below USD10 million (or an equivalent amount in RMB). Investors may not be able to recover their investments and suffer a loss when the Product is terminated.

How has the Product performed?



- Past performance information is not indicative of future performance. Investors may not get back the full amount invested.
- The computation basis of the performance is based on the calendar year end, NAV-To-NAV, with dividend reinvested.
- These figures show by how much the Product increased or decreased in value during the calendar year being shown. Performance data has been calculated in RMB taking into account ongoing charges and excluding your trading costs on SEHK.
- Where no past performance is shown there was insufficient data available in that year to provide performance.
- Fund launch date: 27 July 2020.

Is there any guarantee?

The Product does not have any guarantees. You may not get back the full amount of money you invest.

What are the fees and charges?

Charges incurred when trading the Product on the SEHK

Fee	What you pay
Brokerage fee	Market rate
Transaction levy	0.0027%[1] of the trading price
Accounting and Financial Reporting Council ("AFRC") transaction levy	0.00015%[2]

Trading fee	0.00565%[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] *AFRC transaction levy of 0.00015% of the trading price of the Units, payable by each of the buyer and the seller.*

[3] *Trading fee of 0.00565% of the trading price of the Units, payable by each of the buyer and the seller.*

Ongoing fees payable by the Product

The following expenses will be paid out of the Product. They affect you because they reduce the NAV of the Product which may affect the trading price.

	Annual rate (as a % of NAV)
Management fee*	1.60%
Trustee fee	Included in the management fee
Performance fee	Nil
Administration fee	Included in the management fee

** Please note that the management fee may be increased up to a permitted maximum amount by providing one month's prior notice to Unitholders. Please refer to the section headed "Fees and Expenses" in the Prospectus for further details of the fees and charges payable and the permitted maximum of such fee allowed, as well as other ongoing expenses that may be borne by the Product.*

Other fees

You may have to pay other fees when dealing in the Units of the Product. Please refer to the Prospectus for details.

Additional information

The Manager will publish important news and information with respect to the Product (including in respect of the Index), in the English and Chinese languages (unless otherwise specified), on the Manager's website at https://www.csopasset.com/en/products/l-cs3 (which has not been reviewed or approved by the SFC) including:

(a) the Prospectus and this statement (as revised from time to time);

(b) the latest annual accounts and half-yearly unaudited report (in English only);

(c) any notices relating to material changes to the Product which may have an impact on Unitholders such as material alterations or additions to the Prospectus or the Product's constitutive documents;

(d) any public announcements made by the Product, including information with regard to the Product and Index, notices of the suspension of the calculation of the NAV, suspension of creation and redemption of Units, changes in fees, and the suspension and resumption of trading;

(e) the near real time indicative NAV per Unit updated every 15 seconds during SEHK trading hours in HKD;

(f) the last NAV of the Product in RMB and the last NAV per Unit in RMB and in HKD;

(g) the past performance information of the Product;

(h) the daily tracking difference, the average daily tracking difference and the tracking error of the Product;

(i) full portfolio information of the Product (updated on a Daily basis);

(j) the Product's gross and net exposure to each Swap Counterparty;

(k) pictorial presentation of collateral information by way of pie charts (updated on a weekly basis) showing the following (if applicable): a) a breakdown by asset type, e.g. equity, bond and cash and cash equivalents; b) for equity, further breakdown by (1) primary listing (i.e. stock exchanges), (2) index

constituents, and (3) sector; c) for bond, further breakdown by (1) types of bonds, (2) countries of issuers/guarantors, and (3) credit rating;

(l) top 10 holdings in the collateral (including name, percentage of the Product's NAV, type, primary listing for equities, country of issuers, credit rating if applicable) (updated on a weekly basis);

(m) the latest list of Swap Counterparties (including hyperlinks to the websites of Swap Counterparties and their guarantors (if applicable)) (updated on a weekly basis);

(n) a "performance simulator" which allows investors to select a historical time period and simulate the performance of the Product vis-à-vis the Index during that period based on historical data;

(o) the latest list of the participating dealers and market makers; and

(p) compositions of dividends (i.e. the relative amounts paid out of (i) net distributable income and (ii) capital), if any, for a rolling 12-month period.

The near real time indicative NAV per unit in HKD and the last NAV per unit in HKD are indicative and for reference purposes only. The near real time indicative NAV per unit in HKD is updated every 15 seconds during SEHK trading hours. The near real time indicative NAV per unit in HKD uses a real time HKD:RMB foreign exchange rate provided by ICE Data Indices when the SEHK is opened for trading. Since the indicative NAV per Unit in RMB will not be updated when the underlying China A-Share market is closed, any change in the indicative NAV per Unit in HKD during such period is solely due to the change in the foreign exchange rate.

The last NAV per unit in HKD is calculated using the last NAV per unit in RMB multiplied by an assumed foreign exchange rate using the HKD:RMB exchange rate quoted by Reuters at 3:00 p.m. (Hong Kong time) as of the same Dealing Day. The official last NAV per unit in RMB and the indicative last NAV per unit in HKD will not be updated when the underlying China A-Share market is closed.

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.