IMPORTANT:

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SFC authorisation 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.

This document is important and requires your immediate attention. If you are in any doubt about the contents of this Announcement, you should seek professional advice. Investment involves risks which may result in significant loss as there is no guarantee on investment returns.

The Manager accepts full responsibility for the accuracy of the information contained in this Announcement and confirms, having made all reasonable enquiries, that to the best of its knowledge and belief, there are no other facts the omission of which would make any statement misleading.

CSOP Leveraged and Inverse Series II
(a Hong Kong umbrella unit trust authorised under
Section 104 of the Securities and Futures Ordinance (Cap. 571) of Hong Kong)
(the "**Trust**")

CSOP NASDAQ-100 Index Daily (2x) Leveraged Product
Stock Code: 7266
(the "**Product**")

Announcement

Change of Index Methodology

CSOP Asset Management Limited 南方東英資產管理有限公司 (the "**Manager**") wishes to notify the Unitholders of CSOP NASDAQ-100 Index Daily (2x) Leveraged Product (the "**Product**") that NASDAQ, Inc. (the "**Index Provider**") has implemented index methodology changes regarding the underlying index of the Product, NASDAQ-100 Index (the "**Index**"), which are effective on 1 May 2026 (the "**Effective Date**").

Investors should exercise caution in dealing with the units of the Product. Unless otherwise defined, all capitalised terms shall have the same meaning as those in the Prospectus of the Product.

Change of Index Methodology

The following changes to the index methodology of the Index were made by the Index Provider on the Effective Date:

(i) In respect of the calculation of market capitalisation for eligibility purpose, full market capitalisation is used for ranking and inclusion, and for direct (non-ADR) listings and companies represented by Primary ADRs this includes both listed and unlisted shares;

(ii) A "Fast Entry" provision is introduced which enables a security that is not already an Index constituent to be added to the Index on an expedited basis;

(iii) The mechanism relating to the inclusion and weighting of securities with low float is updated;

(iv) The requirement in respect of a security having a minimum free-float of 10% is removed;

(v) The rule that an Index security must have a weight equal to or exceeding 0.1% in the Index at each month-end is removed. It is replaced with a quarterly process that removes and replaces securities ranked outside the top 125 at scheduled rebalances; and

(vi) Intra-quarter total shares outstanding (TSO) adjustments are eliminated (other than those arising directly from corporate actions).

For details (including details of the Index methodology, latest Index information and other important news), please refer to the website of the Index Provider at https://indexes.nasdaqomx.com/Index/Overview/NDX (this website has not been reviewed by the SFC).

Impact to the Product

The changes described in this Announcement will not materially prejudice the existing investors' rights or interests. There will not be any material changes or increase in the overall risk profile of the Product following the change. The changes will not affect the acceptability of the Index under the SFC's Code on Unit Trusts and Mutual Funds. The changes described in this Announcement are not expected to affect the operation and investment strategy of the Product and/or manner in which the Product is being managed. There are no costs and/or expenses that will be incurred in connection with the changes.

General

The above changes and consequential amendments will be reflected in the revised Prospectus and product key facts statements of the Product, which will be published on the Manager's website at www.csopasset.com (this website has not been reviewed by the SFC) and the HKEX's website at www.hkexnews.hk in due course.

If you have any queries or require further information in relation to any aspect of this Announcement, please contact our Customer Service Hotline at (852) 3406 5688 or at 2801-2803, Two Exchange Square, 8 Connaught Place, Central, Hong Kong.

By Order of the Board
CSOP Asset Management Limited
Chief Executive Officer
Ding Chen

6 May 2026

As of the date of this Announcement, the board of directors of the Manager comprises 7 Directors namely, Mr. Zhou Yi, Ms. Chen Li, Mr. Yang Xiaosong, Mr. Cai Zhongping, Ms. Ding Chen, Mr. Wang Qin and Mr. Zhang Huachen.