



CSOP LEVERAGED AND INVERSE SERIES
(An umbrella unit trust established in Hong Kong)

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X)
LEVERAGED PRODUCT (formerly known as CSOP SAMSUNG
ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)**
Stock Codes: 07747 (HKD Counter) and 09747 ((USD Counter)
(trading suspended from 18 August 2026))
(A sub-fund of CSOP Leveraged and Inverse Series)

Unaudited Semi-Annual Report
FOR THE PERIOD ENDED 30 JUNE 2026

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

Contents

	Pages
Condensed Statement of Financial Position	1
Condensed Statement of Comprehensive Income	2 - 3
Condensed Statement of Changes in Net Assets Attributable to Unitholders	4
Condensed Statement of Cash Flows	5
Notes to the Unaudited Condensed Financial Statements	6 - 8
Investment Portfolio (Unaudited)	9
Statement of Movements in Investment Portfolio (Unaudited)	10
Details in Respect of Financial Derivative Instruments (Unaudited)	11 - 12
Holding of Collateral (Unaudited)	13
Performance Record (Unaudited)	14
Underlying Stock Disclosure (Unaudited)	15
Management and Administration	16

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

CONDENSED STATEMENT OF FINANCIAL POSITION

As at 30 June 2026

	30 June 2026 (Unaudited) USD	31 December 2025 (Audited) USD
ASSETS		
CURRENT ASSETS		
Investments	2,091,090	2,054,334
Derivative and related financial instruments	129,766,508	11,273,362
Bank interest receivable	14,323	424
Amounts due from participating dealers	-	2,141,381
Prepayment	3,691	-
Other receivable	-	26,565
Deposits with brokers	3,670,048,545	29,462,266
Cash and cash equivalents	336,118,891	22,017,898
Total assets	4,138,043,048	66,976,230
	=====	=====
LIABILITIES		
CURRENT LIABILITIES		
Derivative and related financial instruments	90,637,679	-
Amounts due to brokers	291,858,535	422,957
Cash collateral payable	4,400,000	10,950,000
Management fee payable	4,762,040	60,152
Other accounts payable	7,477,827	110,057
Total liabilities	399,136,081	11,543,166
	=====	=====
EQUITY		
Net assets attributable to unitholders	3,738,906,967	55,433,064
	=====	=====
Number of units in issue	174,000,000	13,000,000
	=====	=====
Net asset value per unit	21.4880	4.2641
	=====	=====

Note: Semi-Annual reports have applied the same accounting policies and methods of computation as are applied in the annual reports of the Sub-Fund.

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

CONDENSED STATEMENT OF COMPREHENSIVE INCOME

For the period ended 30 June 2026

	Period from 1 January 2026 to 30 June 2026 (Unaudited) USD	Period from 26 May 2025 (date of inception) to 31 December 2025* (Audited) USD
INCOME		
Interest income from bank deposits	1,796,971	36,856
Interest income from margin deposits	78,776	1,459
Interest income from deposits with brokers	266,080	-
Net gain on investments and derivative and related financial instruments	1,395,592,589	25,468,187
Net foreign currency gain	65,357,636	316,762
Other income	-	26,565
Total net income	1,463,092,052	25,849,829
EXPENSES		
Management fee ^{Note 2}	(10,619,591)	(168,381)
Transaction costs on investments ^{Note 3}	(27,508,492)	(400,288)
Audit fee	(10,522)	(21,000)
Bank charges ^{Note 1}	(8,462)	(3,805)
Legal and other professional fee	(2,374)	-
Interest expenses ^{Note 3}	(93,905,130)	(405,148)
Expenses from derivative and related financial instruments ^{Note 3}	(81,480,934)	(1,093,670)
Establishment costs	-	(29,298)
Other operating expenses ^{Note 1}	(43,118)	(42,683)
Total operating expenses	(213,578,623)	(2,164,273)
Total comprehensive income	1,249,513,429	23,685,556

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

CONDENSED STATEMENT OF COMPREHENSIVE INCOME (Continued)

For the period ended 30 June 2026

Note 1: During the period ended 30 June 2026 and period from 26 May 2025 (date of inception) to 31 December 2025, respective amounts paid to the Trustee/connected persons of Trustee were as follows:

	Period from 1 January 2026 to 30 June 2026 (Unaudited) USD	Period from 26 May 2025 (date of inception) to 31 December 2025* (Audited) USD
Bank charges	(8,245)	-
Other operating expenses	(35,231)	(34,774)

Note 2: During the period ended 30 June 2026 and for period from 26 May 2025 (date of inception) to 31 December 2025, other than Management fees paid to the Manager, no other amounts paid to the Manager/connected persons of Manager.

Note 3: During the period ended 30 June 2026 and for period from 26 May 2025 (date of inception) to 31 December 2025 Swap fees is included in the expenses from derivative and related financial instruments, interest expenses and transaction costs on investments.

* Comparatives have been presented for the period from 26 May 2025 (date of inception) to 31 December 2025, representing the Sub-Fund's first initial reporting period.

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

CONDENSED STATEMENT OF CHANGES IN NET ASSETS ATTRIBUTABLE TO UNITHOLDERS

For the period ended 30 June 2026

	Period from 1 January 2026 to 30 June 2026 (Unaudited) USD	Period from 26 May 2025 (date of inception) to 31 December 2025* (Audited) USD
Net assets attributable to unitholders at the beginning of the period	55,433,064	-
Issue of units	2,920,657,084	40,682,767
Redemption of units	(486,696,610)	(8,935,259)
Net increase from unit transactions	2,433,960,474	31,747,508
Total comprehensive income for the period	1,249,513,429	23,685,556
Net assets attributable to unitholders at the end of the period	3,738,906,967	55,433,064

The movements of the redeemable units are as follows:

	Period from 1 January 2026 to 30 June 2026 (Unaudited) Units	Period from 26 May 2025 (date of inception) to 31 December 2025* (Audited) Units
Number of units in issue at the beginning of the period	13,000,000	-
Units issued	206,500,000	17,000,000
Units redeemed	(45,500,000)	(4,000,000)
Number of units in issue at the end of the period	174,000,000	13,000,000

*Comparatives have been presented for the period from 26 May 2025 (date of inception) to 31 December 2025, representing the Sub-Fund's first initial reporting period.

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

CONDENSED STATEMENT OF CASH FLOWS

For the period ended 30 June 2026

	Period from 1 January 2026 to 30 June 2026 (Unaudited) USD	Period from 26 May 2025 (date of inception) to 31 December 2025* (Audited) USD
Cash flow from operating activities		
Total comprehensive income	1,249,513,429	23,685,556
Adjustment for:		
Interest income from bank deposits	(1,796,971)	(36,856)
Interest income from margin deposits	(78,776)	(1,459)
Interest income from deposits with brokers	(266,080)	-
Operating profit before working capital changes	1,247,371,602	23,647,241
Net change in investments and derivative and related financial instruments	(27,892,223)	(13,327,696)
Net change in prepayment	(3,691)	-
Net change in other receivables	26,565	(26,565)
Net change in deposit with broker	(3,640,586,279)	(29,462,266)
Net change in amount due to broker	291,435,578	422,957
Net change in cash collateral payable	(6,550,000)	10,950,000
Net change in management fee payable	4,701,888	60,152
Net change in other accounts payables	7,367,770	110,057
Cash used in operating activities	(2,124,128,790)	(7,626,120)
Interest received from bank deposits	1,783,072	36,432
Interest received from margin deposits	78,776	1,459
Interest received from deposits with brokers	266,080	-
Net cash used in operating activities	(2,122,000,862)	(7,588,229)
Cash flow from financing activities		
Proceeds on issue of units	2,922,798,465	38,541,386
Payments on redemption of units	(486,696,610)	(8,935,259)
Net cash generated from financing activities	2,436,101,855	29,606,127
Net increase in cash and cash equivalents	314,100,993	22,017,898
Cash and cash equivalents at the beginning of the period	22,017,898	-
Cash and cash equivalents at the end of the period	336,118,891	22,017,898
Analysis of balances of cash and cash equivalents		
Bank balances	336,118,891	22,017,898

*Comparatives have been presented for the period from 26 May 2025 (date of inception) to 31 December 2025, representing the Sub-Fund's first initial reporting period.

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

NOTES TO THE UNAUDITED CONDENSED FINANCIAL STATEMENTS

1. GENERAL INFORMATION

CSOP Leveraged and Inverse Series (the “Trust”) is an umbrella unit trust governed by a trust deed dated 5 July 2016, as amended, (the “Trust Deed”) and authorised by the Securities and Futures Commission of Hong Kong (the “SFC”) pursuant to Section 104(1) of the Securities and Futures Ordinance. The terms of the Trust Deed are governed by the laws of Hong Kong. As at 30 June 2026, the Trust has twenty-three sub-funds which are:

Name of the sub-funds	Launch Date
CSOP Samsung Electronics Daily Max (2x) Leveraged Product (formerly known as CSOP Samsung Electronics Daily (2x) Leveraged Product) (“the Sub-Fund”)	26 May 2025
CSOP Hang Seng Index Daily (2x) Leveraged Product	10 March 2017
CSOP Hang Seng Index Daily (-1x) Inverse Product	10 March 2017
CSOP Hang Seng China Enterprises Index Daily (2x) Leveraged Product	10 March 2017
CSOP Hang Seng China Enterprises Index Daily (-2x) Inverse Product	10 March 2017
CSOP Hang Seng Index Daily (-2x) Inverse Product	24 May 2019
CSOP NASDAQ-100 Index Daily (-2x) Inverse Product	17 September 2019
CSOP Hang Seng TECH Index Daily (2x) Leveraged Product	08 December 2020
CSOP Hang Seng TECH Index Daily (-2x) Inverse Product	08 December 2020
CSOP Nikkei 225 Daily (2x) Leveraged Product	27 May 2024
CSOP Nikkei 225 Daily (-2x) Inverse Product	27 May 2024
CSOP Bitcoin Futures Daily (-1x) Inverse Product	19 July 2024
CSOP NVIDIA Daily Max (2x) Leveraged Product (formerly known as CSOP NVIDIA Daily (2x) Leveraged Product)	20 March 2025
CSOP NVIDIA Daily Max (-2x) Inverse Product (formerly known as CSOP NVIDIA Daily (-2x) Inverse Product)	20 March 2025
CSOP Tesla Daily Max (2x) Leveraged Product (formerly known as CSOP Tesla Daily (2x) Leveraged Product)	20 March 2025
CSOP Tesla Daily Max (-2x) Inverse Product (formerly known as CSOP Tesla Daily (-2x) Inverse Product)	20 March 2025
CSOP Coinbase Daily Max (2x) Leveraged Product (formerly known as CSOP Coinbase Daily (2x) Leveraged Product)	20 March 2025
CSOP Coinbase Daily Max (-2x) Inverse Product (formerly known as CSOP Coinbase Daily (-2x) Inverse Product)	20 March 2025
CSOP MicroStrategy Daily Max (2x) Leveraged Product (formerly known as CSOP MicroStrategy Daily (2x) Leveraged Product)	20 March 2025
CSOP MicroStrategy Daily Max (-2x) Inverse Product (formerly known as CSOP MicroStrategy Daily (-2x) Inverse Product)	20 March 2025
CSOP Berkshire Daily Max (2x) Leveraged Product (formerly known as CSOP Berkshire Daily (2x) Leveraged Product)	20 March 2025
CSOP Samsung Electronics Daily Max (-2x) Inverse Product (formerly known as CSOP Samsung Electronics Daily (-2x) Inverse Product)	26 May 2025
CSOP SK Hynix Daily Max (2x) Leveraged Product (formerly known as CSOP SK Hynix Daily (2x) Leveraged Product)	14 October 2025

The Sub-Fund is listed on The Stock Exchange of Hong Kong Limited.

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

NOTES TO THE UNAUDITED CONDENSED FINANCIAL STATEMENTS

1. GENERAL INFORMATION (Continued)

The manager and the trustee of the Sub-Fund are CSOP Asset Management Limited (the “Manager”) and HSBC Institutional Trust Services (Asia) Limited (the “Trustee”) respectively.

The investment objective of the Sub-Fund is to provide investment results that, before fees and expenses, closely correspond to twice (2x) of the daily performance of the common stock of Samsung Electronics Co Ltd (KRX: 005930) (the “Underlying Stock”).

In order to achieve the investment objective of the Sub-Fund, the Manager will use a swap-based synthetic replication strategy. The Sub-Fund will enter into more than one partially-funded swaps (which are over-the-counter financial derivative instruments entered into with more than one swap counterparties) whereby the Sub-Fund will provide a portion of the net proceeds from subscription from the issue of the units as initial margin (the “Initial Amount”) to the swap counterparties which will be held by the custodian appointed by the Trustee in segregated accounts and will only be transferred to the swap counterparties when the Sub-Fund defaults and in return the swap counterparties will provide the Sub-Fund with an exposure to the Underlying Stock (net of transaction costs). The Sub-Fund does not seek to achieve the investment objective over a period of time greater than one day.

On 12 March 2026, in light of growth in size of the Sub-Fund and market volatility, and to allow greater flexibility for the Sub-Fund to seek exposure to the Underlying Stock, in addition to swaps, the Sub-Fund may also invest up to 25% of its net asset value (the “NAV”)(as option premium) in options as an additional means to obtain the leveraged exposure to the Underlying Stock (this percentage may be increased under exceptional circumstances or in extreme market turbulence, taking into account the overall fee level of the Sub-Fund in the best interests of investors). The Sub-Fund will prioritise the use of swaps and will continue to primarily use swaps for exposure to the Underlying Stock, and use options as an additional means for flexibility.

Following to the change of the investment strategy on 12 March 2026, due to the growth in size of the Sub-Fund and unpredictable market volatility, in order to ensure the sustainability and stability of the operation of the Sub-Fund, and to allow greater flexibility for the Sub-Fund to seek exposure to the Underlying Stock, with effect from 10 June 2026 (the “Effective Date”),

1. depending on market conditions and swap capacity constraints, in addition to swaps, the Sub-Fund may also invest up to 40% of its NAV (as option premium) in options as an additional means to obtain the leveraged exposure to the Underlying Stock. The Manager expects the use of options to be controlled at around 25% of its NAV (as option premium). The allocation may be increased up to 40% of its NAV under exceptional circumstances or in extreme market turbulence, taking into account the overall fee level of the Sub-Fund in the best interests of investors.
2. The Sub-Fund invests no more than 10% of the NAV may be invested in collective investment schemes which may be eligible or non-eligible schemes (as defined by the SFC), or authorised or not authorised by the SFC in accordance with all the applicable requirements of the Code. Any investment in ETFs will be considered and treated as collective investment schemes for the purposes of and subject to the requirements in 7.11A and 7.11B of the Code.
3. in cases where the swap or option capacity is tight or has already reached the capacity limit that the Sub-Fund can utilise, no more than 10% of the NAV of Sub-Fund may be invested in the Underlying Stock of the Sub-Fund. This may involve borrowing of up to 10% of the Sub-Fund’s NAV. For the avoidance of doubt, as currently disclosed in the Prospectus of the Sub-Fund, borrowing against the assets of a Sub-Fund is allowed up to a maximum of 10% of its total NAV.

These financial statements are prepared for the Sub-Fund only. The financial statements for the other sub-funds of the Trust are prepared separately.

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

NOTES TO THE UNAUDITED CONDENSED FINANCIAL STATEMENTS

2. SUBSEQUENT EVENT

Subsequent to the reporting date, on 27 July 2026, the Manager decided to enhance the Sub-Fund by adopting a Flexible Leverage Structure in light of the SFC's Circular on listed structured funds revised on 24 July 2026; to cope with the rapidly evolving market conditions; and to support the Sub-Fund's effectiveness as daily trading and hedging tools for investors.

With effective from 3 August 2026, the investment objective of the Sub-Fund was revised to provide investment results that, before fees and expenses, closely correspond to the Daily targeted leveraged performance of the Underlying Stock. The leverage factor may vary on a daily basis depending on market circumstances, and the Manager will seek to maintain the leverage factor at twice (2x) of the Daily performance of the Underlying Stock under normal market conditions. The Sub-Fund does not seek to achieve its stated investment objective over a period of time greater than one day.

As a result of the change of investment objective, the name of the Sub-Fund has changed to CSOP Samsung Electronics Daily Max (2x) Leveraged Product.

There is no impact on the financial position or performance of the Sub-Fund as reported for the period ended 30 June 2026 and this event is considered a non-adjusting subsequent event.

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

INVESTMENT PORTFOLIO (Unaudited)

As at 30 June 2026

	Holdings	Fair value USD	% of net assets
Investments and derivative and related financial instruments (1.10%)			
Listed investment fund (0.05%)			
Hong Kong (0.05%)			
Listed Class			
CSOP US DOLLAR MONEY MARKET ETF	17,000	2,091,090	0.05
Total listed investment fund		2,091,090	0.05
Unlisted total return swaps (-2.42%)	Contracts		
The Republic of Korea (-2.42%)			
SAMSUNG ELECTRONICS CO LTD (SWAP) - BNP	561,661	(13,210,787)	(0.35)
SAMSUNG ELECTRONICS CO LTD (SWAP) - GSI	1,155,243	(32,546,268)	(0.87)
SAMSUNG ELECTRONICS CO LTD (SWAP) - JPM	866,815	(24,420,484)	(0.65)
SAMSUNG ELECTRONICS CO LTD (SWAP) - NOM	641,441	(18,071,099)	(0.48)
SAMSUNG ELECTRONICS CO LTD (SWAP) - UBS	84,800	(2,389,041)	(0.07)
Total unlisted total return swaps		(90,637,679)	(2.42)
Listed option (3.47%)			
The Republic of Korea (3.47%)			
SAMSUNG ELECTRONICS CO LTD C220000 09 July 2026	169,117	129,766,508	3.47
Total listed option		129,766,508	3.47
Total investments and derivative and related financial instruments		41,219,919	1.10
Other net assets		3,697,687,048	98.90
Net assets attributable to unitholders as at 30 June 2026		3,738,906,967	100.00
Total investments and derivative and related financial instruments, at cost		134,269,322	

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

STATEMENT OF MOVEMENTS IN INVESTMENT PORTFOLIO (Unaudited)

For the period ended 30 June 2026

	% of net asset value 30 June 2026	% of net asset value 31 December 2025
Listed investment fund		
Hong Kong	0.05	3.70
	0.05	3.70
Unlisted total return swaps		
The Republic of Korea	(2.42)	20.34
	(2.42)	20.34
Listed option		
The Republic of Korea	3.47	-
	3.47	-
Total investments and derivative and related financial instruments	1.10	24.04
Other net assets	98.90	75.96
Total net assets	100.00	100.00

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

DETAILS IN RESPECT OF FINANCIAL DERIVATIVE INSTRUMENTS (Unaudited)

As at 30 June 2026

The financial derivative instruments held by the Sub-Fund as at 30 June 2026 are summarised below:

(a) Unlisted total return swaps

The details of outstanding total return swaps held by the Sub-Fund as at 30 June 2026 are as follows:

Description	Underlying assets	Position	Counterparty	Fair value USD
Financial liabilities:				
SAMSUNG ELECTRONICS CO LTD (SWAP) - BNP	Samsung Electronics Co Ltd	Long	BNP Paribas, Hong Kong	(13,210,787)
SAMSUNG ELECTRONICS CO LTD (SWAP) - JPM	Samsung Electronics Co Ltd	Long	J.P. Morgan Securities plc	(24,420,484)
SAMSUNG ELECTRONICS CO LTD (SWAP) - GSI	Samsung Electronics Co Ltd	Long	Goldman Sachs International	(32,546,268)
SAMSUNG ELECTRONICS CO LTD (SWAP) - NOM	Samsung Electronics Co Ltd	Long	Nomura Singapore Limited	(18,071,099)
SAMSUNG ELECTRONICS CO LTD (SWAP) - UBS	Samsung Electronics Co Ltd	Long	UBS AG London	(2,389,041)
				(90,637,679)

Swap fees and costs from options

The swap fees of the Sub-Fund represents a variable spread (which can be positive or negative) plus South Korean Base Rate Daily (“KOCRD”) which reflects the brokerage commission and swap counterparty’s costs of financing the underlying hedge in order to provide the performance, the two times leveraged performance of the Underlying Stock.

The swap fees, including all costs associated with Swap transactions, represent a variable spread (which can be positive or negative) plus KOCRD which reflects the brokerage commission and the Swap Counterparty’s costs of financing the underlying hedge in order to provide the performance, the two times leveraged performance of the Underlying Stock. The Sub-Fund 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) and costs from options. Swap fees are accrued daily and spread out over the month.

The swap fees and costs from options of the Sub-Fund was USD197,954,175 for the period ended 30 June 2026 (for the period from 26 May 2025 (date of inception) to 31 December 2025: USD1,840,413).

* A positive figure denotes the fee that the Sub-Fund pays to the swap counterparties. A negative figure denotes the fee that the swap counterparties pay to the Sub-Fund.

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

**DETAILS IN RESPECT OF FINANCIAL DERIVATIVE INSTRUMENTS (Unaudited)
(Continued)**

As at 30 June 2026

(b) Options

The details of option contracts held by the Sub-Fund as at 30 June 2026 are as follows:

Description	Expiration date of contracts	Underlying assets	Position	Counterparty	Fair value <i>USD</i>
Financial asset: SAMSUNG ELECTRONICS CO LTD C220000 09 July 2026	09 July 2026	Samsung Electronics Co Ltd	Long	BNP Paribas, Hong Kong	129,766,508
					<u>129,766,508</u>

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

HOLDING OF COLLATERAL (Unaudited)

Collateral provider	Nature of the collateral	Maturity tenor	Currency denomination	% of net asset value covered by collateral	Value of the collateral* USD
BNP Paribas, Hong Kong	Cash	N/A	USD	0.12%	4,400,000
				<u>0.12%</u>	<u>4,400,000</u>

*As at 30 June 2026, the credit ratings of counterparties and collaterals are at or above investment grade.

Custody/safe-keeping arrangement

	Amount of collateral received/held 30 June 2026 USD	Proportion of collateral posted by the Sub-Fund 30 June 2026 %
Custodians of collateral securities		
Pooled accounts		
The Hongkong and Shanghai Banking Corporation Limited, Hong Kong	<u>4,400,000</u>	<u>100.00%</u>

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

PERFORMANCE RECORD (Unaudited)

Net asset value

	Net asset value of the Sub-Fund* USD	Net asset value per unit USD
At the end of financial period dated		
30 June 2026	3,738,928,386	21.4881
31 December 2025**	55,457,201	4.2659

Highest and lowest net asset value per unit

	Highest issue price per unit USD	Lowest redemption price per unit USD
Financial period ended		
30 June 2026	28.3904	4.8703
31 December 2025 (since 26 May 2025 (date of inception))	4.2667	1.0738

* The net asset value of the Sub-Fund is calculated in accordance with the Trust's Prospectus.

** The net asset value of the Sub-Fund is disclosed on a non dealing day and is calculated in accordance with the Trust's Prospectus.

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

UNDERLYING STOCK DISCLOSURE (Unaudited)

There was no security which is a collective investment scheme authorised by the SFC that individually accounted for more than 10% but less than 30% of the net asset value of the Sub-Fund as at 30 June 2026 and 31 December 2025.

For the period ended 30 June 2026, the Underlying Stock increased by 178.57% (for the period from 26 May 2025 (date of inception) to 31 December 2025: increased by 121.22%) while the net asset value per unit of the Sub Fund increased by 403.93% (for the period from 26 May 2025 (date of inception) to 31 December 2025: increased by 326.41%).

**CSOP SAMSUNG ELECTRONICS DAILY MAX (2X) LEVERAGED PRODUCT (FORMERLY KNOWN AS CSOP SAMSUNG ELECTRONICS DAILY (2X) LEVERAGED PRODUCT)
(A SUB-FUND OF CSOP LEVERAGED AND INVERSE SERIES)**

MANAGEMENT AND ADMINISTRATION

Manager

CSOP Asset Management Limited
Suite 2801-2803 & 3303-3304, Two Exchange Square
8 Connaught Place
Central
Hong Kong

Trustee and Registrar

HSBC Institutional Trust Services (Asia) Limited
1 Queen's Road Central
Hong Kong

Custodian

The Hongkong and Shanghai Banking Corporation Limited
1 Queen's Road Central
Hong Kong

Service Agent

HK Conversion Agency Services Limited
8th Floor, Two Exchange Square
8 Connaught Place
Central, Hong Kong

Listing Agent

Altus Capital Limited
21 Wing Wo Street
Central, Hong Kong

Directors of the Manager

Chen Ding
Huachen Zhang
Li Chen
Qin Wang
Xiaosong Yang
Yi Zhou
Zhongping Cai

Legal Counsel to the Manager

Deacons
5th Floor, Alexandra House
18 Chater Road
Central
Hong Kong

Auditor

PricewaterhouseCoopers
Certified Public Accountants
Registered Public Interest Entity Auditor
22/ F, Prince's Building
Central
Hong Kong



www.csopasset.com

Telephone: (852) 3406 5688

2801-2803, Two Exchange Square, 8 Connaught Place, Central, Hong Kong