ICBC CSOP FTSE Chinese Government and Policy Bank Bond Index ETF

Stock Code : 83199/3199

All Information as of 31 August 2026

IMPORTANT:

ICBC CSOP FTSE Chinese Government and Policy Bank Bond Index ETF

- ICBC CSOP FTSE Chinese Government and Policy Bank Bond Index ETF ("the Sub-Fund") is a "physical" ETF meaning it will invest directly in RMB denominated and settled fixed-rate bonds issued by the Ministry of Finance of the PRC, the China Development Bank, the Agricultural Development Bank of China or the Export-Import Bank of China and distributed within the PRC mainland (the " Chinese Government Bonds and Policy Bank Bonds") through the Manager's status as a Qualified Foreign Investor (" QFI"), and/or via the initiative for mutual bond market access between Hong Kong and Mainland China (" Bond Connect").
- Because the Sub-Fund invests in fixed-income securities, the Sub-Fund is subject to interest rate risk. Interest rate risk is the risk that the value of the Sub-Fund's portfolio will decline because of rising interest rates. Interest rate risk is generally lower for shorter-term investments and higher for longer-term investments.
- The Sub-Fund is subject to liquidity risk as continued regular trading activity and active secondary market for bonds is not guaranteed. The bid and offer spread of the price of bonds may be large, so the Sub-Fund may incur significant trading and realisation costs and may suffer losses accordingly. There can be no assurance that investors will be able to dispose of their Units at prices in the amounts and at the times at which they would wish to.

Please note that the above listed investment risks are not exhaustive, and investors should read the Prospectus and the Product Key Facts in detail before making any investment decision. Investment involves risks, investment value may rise or fall. Past performance information presented is not indicative of future performance. Investors should not rely on this material alone to make investment decisions.

Investment Objective

The Sub-Fund aims to provide investment results that, before fees and expenses, closely correspond to the performance of the FTSE Chinese Government and Policy Bank Bond Index (the "Index").

Cumulative Performance(%)[1]

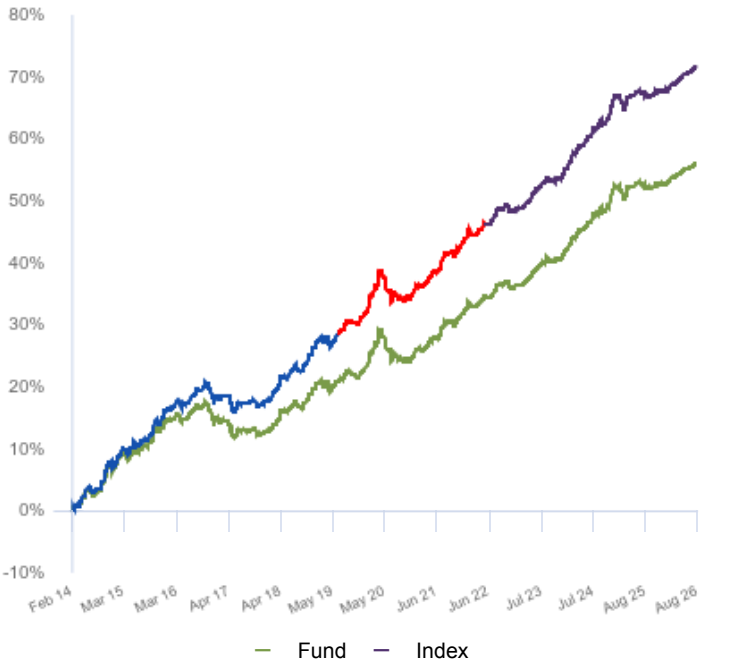
	1 Month	6 Month	1 Year	3 Year	Since Inception
Fund	0.18	1.65	2.44	10.76	55.96
Index[2]	0.20	1.76	2.69	11.55	71.51

Calendar Year Performance(%)[1]

	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	2026 YTD
Fund	0.50	-2.20	6.44	2.64	2.21	5.16	2.93	4.07	7.12	0.31	2.24
Index[2]	2.31	-1.04	7.72	4.24	3.03	5.72	3.34	4.32	7.36	0.57	2.38

Fund Information

Legal structure	Hong Kong Unit Trust
Manager	CSOP Asset Management Limited
Total Fund Size	CNY 4.39 billion
Net Asset Value	103.82
Units Outstanding	42,280,000
Base Currency	CNY
Dividend Frequency [4]	Quarterly
Custodian	The Hongkong and Shanghai Banking Corporation Limited
PRC Custodian	HSBC Bank (China) Company Limited
Trustee and Registrar	HSBC Institutional Trust Services (Asia) Limited



Data from inception date to 31 August 2026
Source: CSOP

Share Class Information

Trading Currency	ISIN Code	Ticker	Bloomberg Code	Trading Lot Size	Management Fee[3]	Last Distribution[4]	Ex-Date
HKD	HK0000182987	3199	3199 HK EQUITY	20	0.28% p.a.	CNY 0.9	22/07/26
CNY	HK0000182987	83199	83199 HK EQUITY	20	0.28% p.a.	CNY 0.9	22/07/26

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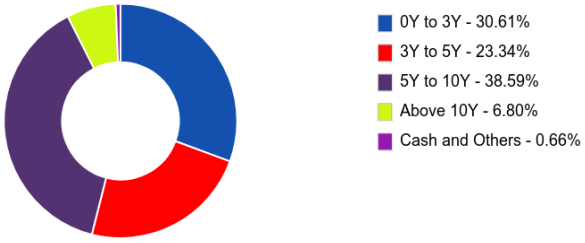
Portfolio Characteristics

Average Yield-to-Maturity	1.47%
Weighted Average Maturity	5.82 years
Effective Duration	5.12
Average Convexity	48.06

Top 5 Holdings

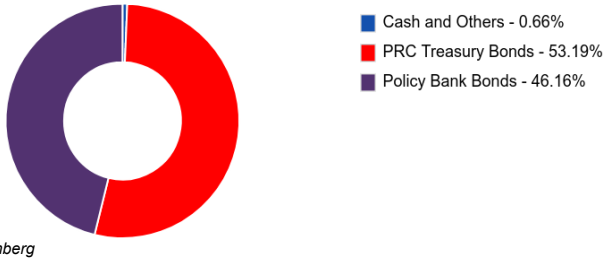
Security Name	% of NAV
CHINA GOVERNMENT BOND CGB 1.46 05/25/28	2.30
CHINA GOVERNMENT BOND CGB 2.68 05/21/30	1.45
CHINA GOVERNMENT BOND CGB 3.28 12/03/27	1.44
CHINA GOVERNMENT BOND CGB 3.01 05/13/28	1.42
CHINA GOVERNMENT BOND CGB 2.44 10/15/27	1.42

Maturity Allocation



Source: Bloomberg

Asset Allocation



Source: Bloomberg

Disclaimer:
Investment involves risks. Investment value may rise or fall. Past performance information presented is not indicative of future performance. Investors should refer to the Prospectus and the Product Key Facts Statement for further details, including product features and risk factors. Investors should not base on this document alone to make investment decisions. The products of CSOP Asset Management Limited ("CSOP") mentioned in this document is authorized by the Securities and Futures Commission ("SFC") in Hong Kong. Such authorization does not imply any official recommendation by the SFC. This document is for informational purposes only. This document does not constitute any investment advice, advertisement or promotion of any investment products or any services, nor should it be construed as an offer, solicitation of offer, invitation, or recommendation to buy or sell any securities, funds, or any other financial instruments or enter into any transaction in any jurisdiction or country. CSOP shall not be liable for any loss, damage or expense incurred directly or indirectly as a result of the use of and/or reliance upon the whole or any part of the contents in this document. Investors should consult their own tax, legal and accounting advisors before engaging in any transaction. This document is not legally binding. This document is not applicable in jurisdictions where the distribution of this document is restricted. The product is only available in jurisdictions where it can be lawfully provided. For index provider disclaimers, please refer to the offering documents of the relevant funds. This document has not been reviewed by the Securities and Futures Commission in Hong Kong.
Issuer: CSOP Asset Management Limited

Footnote:

1. Product performance is calculated in CNY on NAV-to-NAV basis with dividend re-invested.
2. Performance of underlying index is calculated based on total return. The underlying index of the Sub-Fund changed to FTSE Chinese Government and Policy Bank BondIndex with effect from June 1, 2022. Index performance reflects the performance of ChinaBond 5-year Treasury Bond Index from the inception of the Sub-Fund through June 23, 2019, and Bloomberg China Treasury + Policy Bank Index from June 24, 2019 to May 31, 2022, and FTSE Chinese Government and Policy Bank Bond Index thereafter.
3. Please refer to the CSOP website and Product's offering document for detailed information.
4. The frequency of dividend distribution may change at the discretion of the Manager. Please refer to the CSOP website and Distribution Announcements for distribution history.

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