CSOP FTSE US Treasury 20+ Years Index ETF

Stock Code : 3433

All Information as of 31 August 2026

IMPORTANT:

- CSOP FTSE US Treasury 20+ Years Index ETF (the "Sub-Fund") is a fund constituted in the form of a unit trust established under Hong Kong law and is a sub-fund of the CSOP ETF Series II. The Sub-Fund is a passively managed index tracking exchange traded fund authorised under Chapter 8.6 of the Code on Unit Trusts and Mutual Funds. The Sub-Fund offers both listed class of Units (the "Listed Class of Units") and unlisted classes of Units (together the "Unlisted Class of Units").
- Concentration risk / single issuer risk – The underlying index of the Sub-Fund is subject to concentration risk as a result of tracking the performance of a single geographical region, namely the US, and is concentrated in debt securities of a single issuer, namely the US Treasury.
- Sovereign debt risk – The Sub-Fund's investment in US Treasury securities may be exposed to political, social and economic risks.
- Interest rate risk – Investment in the Sub-Fund is subject to interest rate risk.
- Investors of Listed Class of Units and Unlisted Class of Units are subject to different pricing and dealing arrangements. The NAV per Unit of each of the Listed Class of Units and Unlisted Class of Units may be different due to different fees and cost applicable to each Class. The trading hours of the SEHK applicable to the Listed Class of Units and the dealing deadlines in respect of the Unlisted Class of Units are also different.

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

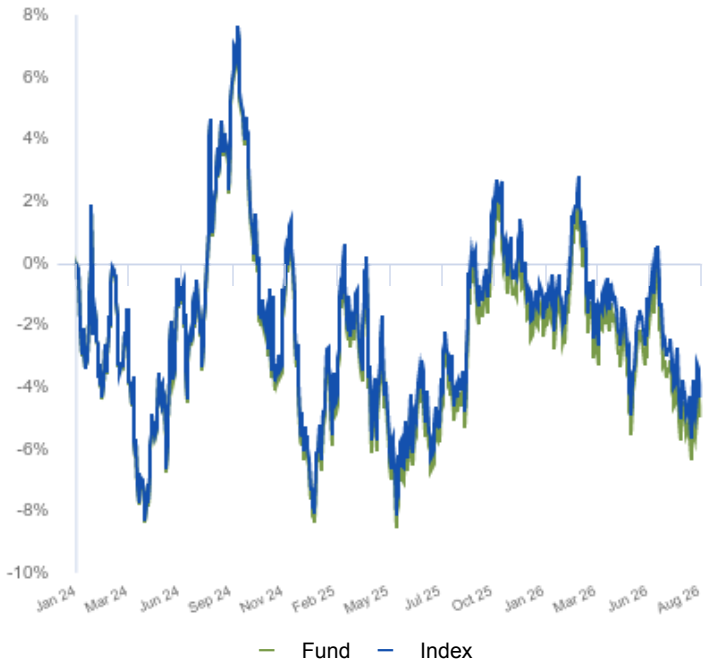
The investment objective of the CSOP FTSE US Treasury 20+ Years is to provide investment results that, before deduction of fees and expenses, closely corresponds to the performance of the FTSE US Treasury 20+ Years Index (the "Index"). There is no assurance that the Sub-Fund will achieve its investment objective.

Cumulative Performance(%)[1]

	1 Month	6 Month	1 Year	3 Year	Since Inception
Fund	0.77	-7.01	-0.35	-	-5.01
Index[2]	0.77	-6.92	-0.16	-	-4.34

Calendar Year Performance(%)[1]

	2025	2026 YTD
Fund	4.19	-3.13
Index[2]	4.70	-3.21



Data from inception date to 31 August 2026
Source: CSOP

Fund Information

Legal structure	Hong Kong Unit Trust
Manager	CSOP Asset Management Limited
Total Fund Size	USD 189.78 million
Net Asset Value	8.21
Units Outstanding	21,700,000
Base Currency	USD
Dividend Frequency [4]	Quarterly
Custodian	The Hongkong and Shanghai Banking Corporation Limited
Trustee and Registrar	HSBC Institutional Trust Services (Asia) Limited

Share Class Information

Trading Currency	ISIN Code	Ticker	Bloomberg Code	Trading Lot Size	Management Fee[3]	Last Distribution[4]	Ex-Date
HKD	HK0000981024	3433	3433 HK EQUITY	10	0.2% p.a.	HKD 0.84	22/07/26

CSOP Asset Management Limited; 2801-2803 Two Exchange Square, 8 Connaught Place, Central, Hong Kong SAR;
Tel: (852) 3406-5688 ; Website: www.csopasset.com; Email: investorservice@csopasset.com

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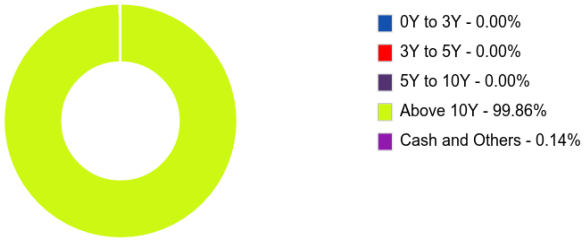
Portfolio Characteristics

Average Yield-to-Maturity	5.28%
Weighted Average Maturity	26.02 years
Effective Duration	15.59
Average Convexity	326.40

Top 5 Holdings

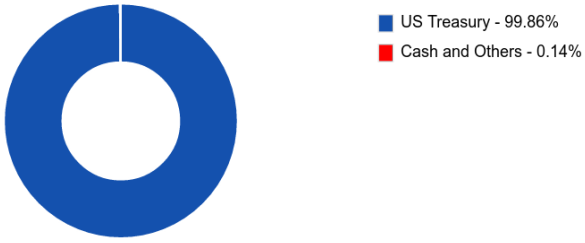
Security Name	% of NAV
US TREASURY N/B T 5 05/15/56	4.28
US TREASURY N/B T 4 3/4 02/15/56	4.06
US TREASURY N/B T 4 3/4 05/15/55	4.06
US TREASURY N/B T 4 5/8 05/15/54	4.03
US TREASURY N/B T 4 3/4 08/15/55	4.01

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 USD on NAV-to-NAV basis with dividend re-invested.
2. The underlying index of the Product is FTSE US Treasury 20+ Years Index (Bloomberg Ticker: CFIIU2PL Index), which is a net total return Index.
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.