This product sheet is for the purpose of providing guidance to structured products issuers regarding issuances of derivative warrants linked to a basket of underlying assets. Structured products issuers should consult the Exchange if they propose to issue such products. Investors should refer to the actual terms of the products that set out in the listing documents when considering their investment decisions and not rely on this product sheet.

Baskets[1]

Basket relates to securities listed on the Exchange	
Basket securities	(a) A company or exchange-traded funds ("ETFs") (collectively, the "Eligible Single Hong Kong Stocks") [2] that has maintained on the Exchange a public float capitalization[3] of at least HK$4 billion or, in the case of ETFs, the assets under management of at least HK$1 billion, for a period of (i) 60 consecutive business days during which trading of the underlying securities has not been suspended; or (ii) no more than 70 consecutive business days comprising 60 business days during which trading of the underlying securities has not been suspended and no more than 10 business days during which trading in the underlying securities has been suspended (b) A company[4] with a public float capitalisation of HK$1 billion up to and including HK$2 billion for a period stated in (a)(i) or (a)(ii) above (Category 1 basket eligible stocks) (c) A company[4] with a public float capitalisation of above HK$2 billion up to and including HK$3 billion for a period stated in (a)(i) or (a)(ii) above (Category 2 basket eligible stocks) (d) A company[4] with a public float capitalisation of above HK$3 billion but less than HK$4 billion for a period stated in (a)(i) or (a)(ii) above (Category 3 basket eligible stocks)

1 Where the underlying asset comprises two or more securities, indices, currencies or other assets, the structured products are generally referred to as 'basket' structured products.

2 Eligible Single Hong Kong Stocks are eligible as underlying securities for structured products issued over either a single class of shares or over a basket of shares. The List of eligible single Hong Kong stocks is generally updated quarterly, with additional eligible assets added from time to time between updates. The Exchange will typically prepare the list based on criteria set out in the product sheet but may amend or vary the basis of preparation where it considers appropriate.

3 The calculation of public float capitalization refers to Listing Rules 8.08(1) and 8.24 which provide guidance on calculating the number of shares "in the hands of the public". Nothwithstanding the above, for the purpose of Chapter 15A of the Listing Rules and this product sheet, shares which are subject to lock up arrangements will not be considered as being in the hands of the public until the lock up arrangements expire.

4 Excludes an exchange traded fund

<table>
<tr><th colspan="3">Basket relates to securities listed on the Exchange</th></tr>
<tr><td>Minimum weighting for each constituent security in a basket</td><td>Number of underlying securities comprised in a basket</td><td>Minimum weighting of each constituent security</td></tr>
<tr><td></td><td>Two</td><td>25.0%</td></tr>
<tr><td></td><td>Three</td><td>12.5%</td></tr>
<tr><td></td><td>Four or more</td><td>10.0%</td></tr>
<tr><td></td><td colspan="2">Minimum weighting shall not apply where each constituent security is an Eligible Single Hong Kong Stock</td></tr>
<tr><td>Maximum weighting for each category of basket eligible stocks</td><td colspan="2">Where any securities in the basket is a basket eligible stock, the weighting of securities of that class per basket (calculated and expressed as a percentage in accordance with the calculating of weighting formula below) shall not exceed:
(a) 20% in the case of Category 1 basket eligible stocks
(b) 30% in the case of Category 2 basket eligible stocks
(c) 45% in the case of Category 3 basket eligible stocks</td></tr>
<tr><td>Calculation of weighting</td><td colspan="2">$\text{Weighting} = \frac{N \times M}{P} \times 100$
Note:
N is the number of securities (whether a whole or a fraction) of that class per basket;
M is the closing price[5] of one security of the class in N; and
P is the total market value of all of the securities of each class per basket obtained by multiplying the number of securities (whether a whole or a fraction) of each class therein by their respective closing prices[3]</td></tr>
<tr><td>Theme of a basket</td><td colspan="2">The underlying stocks/ETFs of a basket must be such that it allows the holders to gain exposure to a sector, industry, market or other theme recognizable by investors</td></tr>
<tr><th colspan="3">Baskets relates to securities not listed on the Exchange and other assets</th></tr>
<tr><td>Stocks/ETFs</td><td colspan="2">Each stock/ETF in the basket must meet the requirements set out in the New Product Guide[6], and the basket must comprise no more than ten stocks/ETFs and minimum and maximum weightings shall not apply</td></tr>
<tr><td>Other assets</td><td colspan="2">For other securities, indices or assets, the weighting of each of the securities, indices or assets in the basket must first be approved by the Exchange</td></tr>
</table>

Date: 18 June 2026

[5] Closing price as derived from the daily quotation sheet of the Exchange on the business day prior to the date of launch of the basket.

[6] The New Product Guide may be updated from time to time and is subject to change as the Exchange considers appropriate.