

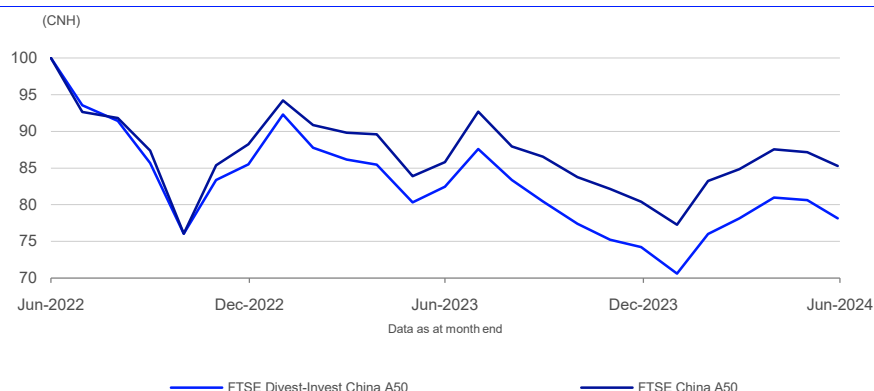
# FTSE Divest-Invest China A50 Index

Data as at: 28 June 2024

The FTSE Divest-Invest Index Series is designed to incorporate a combination of rules-based strategies to reduce exposure to companies from certain ICB subsectors associated with high carbon economy and increased exposure to companies engaged in the transition to a green economy.

Data is sourced from FTSE Russell's Green Revenues model, and is designed to capture changes in the revenue mix of companies as their business models shift to the delivery of goods, products and services that allow the world to adapt to, mitigate or remediate the impacts of climate change, resource depletion and environmental erosion.

## 2-Year Performance - Total Return



## Performance and Volatility - Total Return

| Index (CNH)                  | Return % |     |     |      |       |      | Return pa %* |      | Volatility %** |      |      |
|------------------------------|----------|-----|-----|------|-------|------|--------------|------|----------------|------|------|
|                              | 3M       | 6M  | YTD | 12M  | 3YR   | 5YR  | 3YR          | 5YR  | 1YR            | 3YR  | 5YR  |
| FTSE Divest-Invest China A50 | 0.0      | 5.3 | 5.3 | -5.2 | -30.3 | -1.7 | -11.3        | -0.4 | 15.5           | 15.9 | 17.8 |
| FTSE China A50               | 0.6      | 6.1 | 6.1 | -0.6 | -25.2 | 1.1  | -9.2         | 0.2  | 14.7           | 16.1 | 18.1 |

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Year-on-Year Performance - Total Return

| Index % (CNH)                | 2019 | 2020 | 2021 | 2022  | 2023  |
|------------------------------|------|------|------|-------|-------|
| FTSE Divest-Invest China A50 | 41.4 | 27.9 | -5.2 | -17.7 | -13.2 |
| FTSE China A50               | 42.2 | 26.1 | -9.1 | -14.9 | -8.9  |

## Return/Risk Ratio and Drawdown - Total Return

| Index (CNH)                  | Return/Risk Ratio |      |     |      | Drawdown (%) |       |       |       |
|------------------------------|-------------------|------|-----|------|--------------|-------|-------|-------|
|                              | 1YR               | 3YR  | 5YR | 10YR | 1YR          | 3YR   | 5YR   | 10YR  |
| FTSE Divest-Invest China A50 | -0.4              | -0.7 | 0.0 | -    | -20.6        | -37.9 | -44.4 | -     |
| FTSE China A50               | -0.1              | -0.6 | 0.0 | 0.4  | -18.0        | -33.9 | -41.6 | -41.6 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, available end-of-day.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents - FTSE Divest-Invest China A50

| Constituent  | ICB Sector                          | FTSE Divest-Invest China A50 (Wgt %) | FTSE China A50 (Wgt %) | Diff % |
|--|-------------------------------------|--------------------------------------|------------------------|--------|
| Contemporary Amperex Technology (A) (SC SZ)            | Electronic and Electrical Equipment | 18.02                                | 5.43                   | 12.59  |
| China Yangtze Power (A) (SC SH)                        | Electricity                         | 14.62                                | 4.85                   | 9.77   |
| Kweichow Moutai (A) (SC SH)                            | Beverages                           | 8.86                                 | 12.64                  | -3.78  |
| China Merchants Bank (A) (SC SH)                       | Banks                               | 3.39                                 | 4.84                   | -1.45  |
| LONGi Green Energy Technology (A) (SC SH)              | Alternative Energy                  | 2.71                                 | -                      | 2.71   |
| Zijin Mining Group (A) (SC SH)                         | Precious Metals and Mining          | 2.51                                 | 2.48                   | 0.03   |
| Wuliangye Yibin (A) (SC SZ)                            | Beverages                           | 2.39                                 | 3.41                   | -1.02  |
| Foxconn Industrial Internet (A) (SC SH)                | Telecommunications Equipment        | 2.37                                 | 2.35                   | 0.02   |
| CRRC (A) (SC SH)                                       | Industrial Transportation           | 2.22                                 | 1.25                   | 0.97   |
| Ping An Insurance (Group) Company Of China (A) (SC SH) | Life Insurance                      | 2.14                                 | 3.05                   | -0.91  |
| Totals   |                                     | 59.23                                | 40.30                  |        |

ICB Supersector Breakdown

| ICB Code | ICB Supersector                | FTSE Divest-Invest China A50 |        | FTSE China A50 |        | Diff % |
|----------|--------------------------------|------------------------------|--------|----------------|--------|--------|
|          |                                | No. of Cons                  | Wgt %  | No. of Cons    | Wgt %  |        |
| 1010     | Technology                     | 1                            | 0.43   | 1              | 1.12   | -0.69  |
| 1510     | Telecommunications             | 1                            | 2.37   | 1              | 2.35   | 0.02   |
| 2010     | Health Care                    | 2                            | 2.87   | 2              | 4.10   | -1.23  |
| 3010     | Banks                          | 12                           | 15.97  | 12             | 22.79  | -6.82  |
| 3020     | Financial Services             | 2                            | 1.87   | 2              | 2.67   | -0.80  |
| 3030     | Insurance                      | 3                            | 3.32   | 3              | 4.74   | -1.42  |
| 4010     | Automobiles and Parts          | 1                            | 0.58   | 2              | 3.59   | -3.01  |
| 4020     | Consumer Products and Services | 3                            | 4.28   | 3              | 4.25   | 0.04   |
| 4040     | Retailers                      | 1                            | 0.59   | 1              | 0.84   | -0.25  |
| 4510     | Food Beverage and Tobacco      | 8                            | 16.50  | 8              | 23.55  | -7.04  |
| 5010     | Construction and Materials     | 1                            | 1.53   | 1              | 1.52   | 0.01   |
| 5020     | Industrial Goods and Services  | 6                            | 24.52  | 6              | 11.66  | 12.86  |
| 5510     | Basic Resources                | 2                            | 3.20   | 1              | 2.48   | 0.72   |
| 5520     | Chemicals                      | 1                            | 1.22   | 1              | 1.74   | -0.52  |
| 6010     | Energy                         | 2                            | 3.66   | 4              | 7.52   | -3.86  |
| 6510     | Utilities                      | 4                            | 17.09  | 2              | 5.09   | 12.00  |
| Totals   |                                | 50                           | 100.00 | 50             | 100.00 |        |

Index Characteristics

| Attributes              | FTSE Divest-Invest China A50 | FTSE China A50 |
|-------------------------|------------------------------|----------------|
| Number of constituents  | 50                           | 50             |
| Dividend Yield %        | 2.77                         | 3.20           |
| Constituent (Wgt %)     |                              |                |
| Average                 | 2.00                         | 2.00           |
| Largest                 | 18.02                        | 12.64          |
| Median                  | 1.16                         | 1.53           |
| Top 10 Holdings (Wgt %) | 59.23                        | 45.42          |

INFORMATION

Starting Universe

FTSE China A Index

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, CNH

Review Dates

Quarterly in March, June, September and December

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