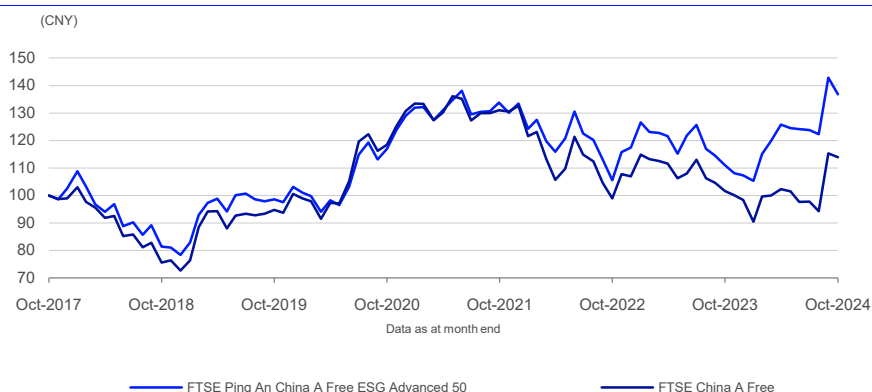


FTSE Ping An China A Free ESG Advanced 50 Index

Data as at: 31 October 2024

The FTSE Ping An China A Free ESG Index series integrates Ping An's China-specific ESG scores to reflect the performance of companies demonstrating strong environmental, social and governance practices (ESG) in China. The FTSE Ping An China A Free ESG Advanced 50 Index selects the top five companies ranked by Ping An's ESG score from each of 10 ICB industries (financials and real estate are considered as one combined industry) and weights the constituents by market capitalisation. The underlying FTSE China A Free Index is a free floated adjusted benchmark designed to represent China A Shares available for domestic Chinese investors, incorporating stocks listed on the Shanghai and Shenzhen Stock Exchanges including the Shanghai STAR Board and the Shenzhen ChiNext Board.

7-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CNY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Ping An China A Free ESG Advanced 50	10.5	8.9	27.5	23.3	2.3	38.8	0.8	6.8	17.1	16.1	17.1
FTSE China A Free	16.5	11.4	15.8	12.1	-13.0	20.2	-4.6	3.7	21.0	18.1	19.1

* 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 % (CNY)	2019	2020	2021	2022	2023
FTSE Ping An China A Free ESG Advanced 50	31.6	25.1	3.4	-12.0	-8.6
FTSE China A Free	38.3	30.2	1.4	-19.3	-8.0

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable index construction strategy.

Liquidity

FTSE Ping An China A Free ESG Index Series applies a liquidity screening based on one-year ADTV. Securities in the bottom 20 percentile of FTSE China A All Cap Free Index by ADTV ranking are not eligible for inclusion.

Capping

The constituents of FTSE Ping An China A Free ESG Indices are capped at 10% at each review.

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.

Return/Risk Ratio and Drawdown - Total Return

Index (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Ping An China A Free ESG Advanced 50	1.3	0.1	0.4	-	-9.2	-24.8	-27.6	-
FTSE China A Free	0.6	-0.2	0.2	0.3	-14.2	-34.7	-38.2	-48.8

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

Top 5 Constituents - FTSE Ping An China A Free ESG Advanced 50 Index

Constituent	ICB Industry	FTSE Ping An China A Free ESG Advanced 50 (Wgt %)	FTSE China A Free (Wgt %)	Diff %
Contemporary Amperex Technology (A)	Industrials	11.50	3.12	8.38
Zijin Mining Group (A)	Basic Materials	9.72	1.08	8.64
China Yangtze Power (A)	Utilities	8.36	0.96	7.40
Industrial and Commercial Bank of China (A)	Financials	5.49	0.61	4.88
Bank of Communications (A)	Financials	5.28	0.59	4.69
Totals		40.35	6.36	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Ping An China A Free ESG Advanced 50		FTSE China A Free		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	5	6.52	134	11.90	-5.37
15	Telecommunications	5	8.64	24	2.89	5.75
20	Health Care	5	3.74	107	7.32	-3.58
30	Financials	5	19.70	93	20.04	-0.34
35	Real Estate	-	-	29	1.68	-1.68
40	Consumer Discretionary	5	6.85	116	11.21	-4.36
45	Consumer Staples	5	2.82	61	9.50	-6.68
50	Industrials	5	18.64	188	17.56	1.08
55	Basic Materials	5	12.07	132	9.38	2.69
60	Energy	5	9.30	46	5.03	4.28
65	Utilities	5	11.72	46	3.51	8.22
Totals		50	100.00	976	100.00	

Index Characteristics

Attributes	FTSE Ping An China A Free ESG Advanced 50	FTSE China A Free
Number of constituents	50	976
Dividend Yield %	2.90	2.34
Constituent (Wgt %)		
Average	2.00	0.10
Largest	11.50	3.16
Median	0.87	0.05
Top 10 Holdings (Wgt %)	59.69	17.90

About Ping An CN-ESG Framework

Ping An CN-ESG framework covers over 4,000 China A-shares and has three main indicator types: general indicators, industry-specific indicators, and news sentiment indicators. On the basis of general indicators, the framework factors in industry-specific characteristics, government penalties and public news sentiment, so as to comprehensively evaluate the ESG performance of Chinese companies.

INFORMATION

Index Universe

FTSE China A Free Index

Index Launch

9 December 2022

Base Date

18 September 2015

Base Value

1000

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi-annually in March and September



© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659