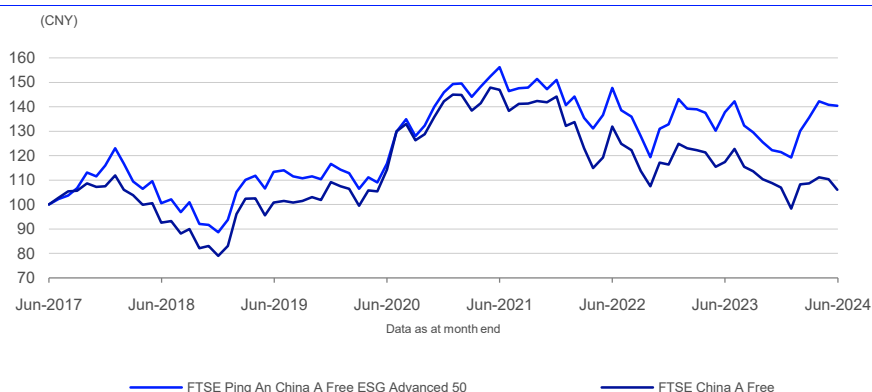


FTSE Ping An China A Free ESG Advanced 50 Index

Data as at: 28 June 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	3.6	15.7	15.7	2.0	-10.1	24.0	-3.5	4.4	13.0	14.6	15.6
FTSE China A Free	-2.3	-0.8	-0.8	-9.6	-27.8	5.3	-10.3	1.0	14.4	14.8	16.8

* 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	0.2	-0.2	0.3	-	-18.2	-25.6	-27.6	-
FTSE China A Free	-0.6	-0.7	0.1	0.3	-21.7	-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	11.29	2.64	8.65
Midea Group (A)	Consumer Discretionary	9.44	1.62	7.82
Ping An Insurance (Group) Company Of China (A)	Financials	9.09	1.91	7.18
Zijin Mining Group (A)	Basic Materials	8.24	1.31	6.93
China Yangtze Power (A)	Utilities	7.34	1.16	6.18
Totals		45.40	8.64	

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	4.14	136	10.33	-6.18
15	Telecommunications	5	7.05	23	2.89	4.16
20	Health Care	5	7.70	105	7.34	0.36
30	Financials	5	20.56	93	18.82	1.73
35	Real Estate	-	-	32	1.48	-1.48
40	Consumer Discretionary	5	14.50	118	11.16	3.34
45	Consumer Staples	5	2.13	63	10.44	-8.31
50	Industrials	5	15.29	192	17.63	-2.35
55	Basic Materials	5	10.79	133	10.29	0.50
60	Energy	5	7.43	46	5.31	2.12
65	Utilities	5	10.41	46	4.31	6.10
Totals		50	100.00	987	100.00	

Index Characteristics

Attributes	FTSE Ping An China A Free ESG Advanced 50	FTSE China A Free
Number of constituents	50	987
Dividend Yield %	3.18	2.59
Constituent (Wgt %)		
Average	2.00	0.10
Largest	11.29	3.52
Median	0.72	0.04
Top 10 Holdings (Wgt %)	65.31	17.82

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



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