

## Revising Index Methodology

In order to enhance the index investability, Shenzhen Securities Information Co., Ltd. decides to revise existing index methodology. The details are as follows:

CNI State-owned Enterprises Dividend Low Volatility Index: (1) Change the index code to 980139, while the index name and short name will be changed to CNI State-owned Enterprises Dividend Low Volatility Index and CNISOEDLVI; (2) Modify the index universe to all A shares issued by SOEs and depositary receipts issued by red chip SOEs; (3) Revise the selection method to “Remove bottom 20% securities by daily average trading value within the latest 1 year, remove following securities from remaining securities with no continuously paid cash dividends in the latest 3 years and the payout ratio in the latest 1 year is less than 0 and 3-year compound growth rate of cash dividends is nonpositive,rank the remaining securities by the average cash dividend yield in the latest 3 years in descending order and select top 150 securities,rank the remaining securities by volatility within the latest 1 year in ascending order and select top 50 securities as index constituents”; (4) Revise the periodic review rule to “The index is reviewed quarterly.The number of new constituents in each periodic review shall not exceed 30% of the total number of index

constituents”; (5) Adjust the weighting method to “Set the weight of individual constituent no more than 10% and the total weight of constituents from each first level industry as defined by the CNI Industry Classification Standard no more than 30% in each periodic review. Each constituent is weighted by the average cash dividend yield in the latest 3 years divided by volatility in the latest 1 year”.

The revision will be implemented on March 26, 2026. For more details, please refer to CNI Index website ([www.cnindex.com.cn](http://www.cnindex.com.cn)).

Shenzhen Securities Information Co., Ltd.

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