

Guotai Junan Investment Funds

Guotai Junan Greater China Growth Fund

(the “Sub-Fund”)

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Climate-related Risks Information

Portfolio carbon intensity of the Sub-Fund:

<u>Date</u>	<u>Portfolio carbon intensity</u>
31 December 2022	78.53

Notes:

1. The portfolio carbon intensity was calculated in accordance with the following formula:

Weighted Average Carbon Intensity =

$$\sum_n^i \left(\frac{\text{current value of investment}_i}{\text{current portfolio value}_i} \times \frac{\text{issuer's Scope 1 and Scope 2 GHG emissions}_i}{\text{issuer's \$M revenue}_i} \right)$$

2. The portfolio carbon intensity covers the Scope 1 GHG emissions (direct greenhouse emissions from the sources controlled or owned by an organisation) and Scope 2 GHG emissions (indirect greenhouse emissions associated with purchase of energy consumed by an organisation) attributable to the underlying investments of the Sub-Fund.
3. The relevant carbon footprint data referred to in the calculation was obtained from Substainalytics or based on estimation.