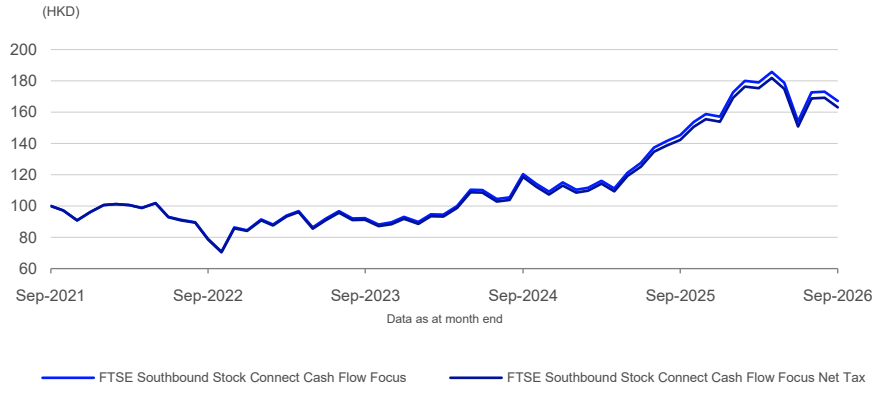
FTSE Southbound Stock Connect Cash Flow Focus Index

Data as at: 30 September 2026

The FTSE Southbound Stock Connect Cash Flow Focus Index is a part of the FTSE Cash Flow Focus Index Series. It is designed to represent the performance of high-quality stocks in FTSE Southbound Stock Connect Index to demonstrate high index-level free cash flow yield.

The FTSE Cash Flow Focus Index Series is designed to overall achieve a consistently higher index-level free cash flow yield vs. the underlying universe. Strong free cash flow empowers the companies to distribute higher dividends, settle debts, and fuel business expansions. By incorporating factor elements, this index series aims to identify high-quality companies with an overall index-level free cash flow focus, which provides investors with the ability to pursue higher dividend income return while being defensive during the downturns.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (HKD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Southbound Stock Connect Cash Flow Focus	8.4	-6.7	6.3	15.0	80.9	67.2	21.8	10.8	16.6	20.8	22.3
FTSE Southbound Stock Connect Cash Flow Focus Net Tax	8.3	-7.0	6.0	14.7	78.9	63.2	21.4	10.3	16.6	20.8	22.3

* 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 % (HKD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Southbound Stock Connect Cash Flow Focus	9.9	35.8	-10.0	15.5	5.9	10.3	-12.0	10.0	23.6	36.6
FTSE Southbound Stock Connect Cash Flow Focus Net Tax	9.7	35.6	-10.3	15.0	5.4	9.9	-12.6	9.2	23.2	36.1

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.

Capping

Individual constituent weights are capped at 10% on quarterly basis to avoid over concentration in any one stock

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.

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 (HKD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Southbound Stock Connect Cash Flow Focus	0.9	1.1	0.5	0.5	-18.2	-22.2	-34.6	-34.6
FTSE Southbound Stock Connect Cash Flow Focus Net Tax	0.9	1.1	0.5	0.5	-18.3	-22.2	-34.9	-34.9

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (HKDm)	Wgt %
China Mobile (Red Chip)	China	Telecommunications Service Providers	102,422	10.25
CK Hutchison Holdings	Hong Kong	General Industrials	101,418	10.15
CNOOC (Red Chip)	China	Oil Gas and Coal	99,961	10.00
Geely Automobile Holdings (P Chip)	China	Automobiles and Parts	90,695	9.08
China Hongqiao Group (P Chip)	China	Industrial Metals and Mining	69,326	6.94
SITC International Holdings	Hong Kong	Industrial Transportation	63,185	6.32
China Telecom (H)	China	Telecommunications Service Providers	58,565	5.86
WH Group	Hong Kong	Food Producers	51,614	5.17
COSCO Shipping Holdings (H)	China	Industrial Transportation	38,686	3.87
China Unicom Hong Kong Ltd (Red Chip)	China	Telecommunications Service Providers	33,493	3.35
Totals			**709,365**	**70.99**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (HKDm)	Wgt %
15	Telecommunications	4	202,725	20.29
40	Consumer Discretionary	7	182,076	18.22
45	Consumer Staples	2	59,796	5.98
50	Industrials	8	269,468	26.97
55	Basic Materials	2	97,803	9.79
60	Energy	3	134,051	13.42
65	Utilities	4	53,273	5.33
Totals		**30**	**999,192**	**100.00**

Index Characteristics

Attributes	FTSE Southbound Stock Connect Cash Flow Focus
Number of constituents	30
Net MCap (HKDm)	999,192
Dividend Yield %	6.24
Constituent Sizes (Net MCap HKDm)	
Average	33,306
Largest	102,422
Smallest	2,319
Median	19,413
Weight of Largest Constituent (%)	10.25
Top 10 Holdings (% Index MCap)	70.99

INFORMATION

Index Universe

FTSE Southbound Stock Connect Index

Index Launch

20 March 2025

Base Date

30 June 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Quarterly in March, June, September and December

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