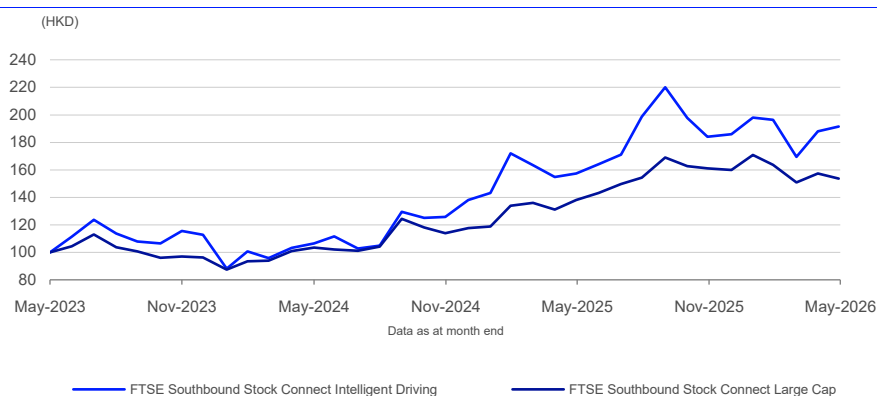


# FTSE Southbound Stock Connect Intelligent Driving Index

Data as at: 29 May 2026

The FTSE Southbound Stock Connect Intelligent Driving Index is designed to represent the performance of 30 Southbound Stock Connect-eligible securities involved in perception and positioning technology, decision-making algorithm, automotive electronic components, and electric vehicle manufacturing within the intelligent driving industry.

## 3-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 Intelligent Driving	-2.4	4.0	3.0	21.8	91.6	4.7	24.2	0.9	27.9	33.0	34.4
FTSE Southbound Stock Connect Large Cap	-6.1	-4.7	-4.0	11.3	53.6	-3.8	15.4	-0.8	18.9	23.4	25.0

\* 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 Intelligent Driving	31.8	105.1	-40.5	37.6	55.0	-9.0	-36.0	5.3	22.6	34.7
FTSE Southbound Stock Connect Large Cap	3.8	44.7	-13.3	15.1	15.5	-15.1	-15.5	-9.9	22.1	36.1

## 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 Intelligent Driving	0.7	0.7	0.0	0.4	-24.7	-30.7	-59.0	-62.8
FTSE Southbound Stock Connect Large Cap	0.5	0.7	0.0	0.3	-14.5	-25.4	-51.7	-55.7

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

## FEATURES

### Objective

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

### Investability

The index follows a liquidity weighting scheme with a weight cap mechanism to achieve an overall more diversified, better liquidity investable opportunity set.

### Capping

To limit over concentration in any single security, constituents classified as non-EV manufacturer are subject to a company-level capping of 10% and constituents classified as EV manufacturer are subject to a company-level capping of 5% and an aggregate cap of 30%.

### Liquidity

Stocks in the underlying universe are liquidity screened to ensure tradability.

### Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

### Availability

The indexes are calculated based on price, total return, and net total return methodologies, and 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.

**Top 10 Constituents**

Constituent	Country/Market	ICB Sector	Net MCap (HKDm)	Wgt %
Hua Hong Semiconductor (Red Chip)	China	Technology Hardware and Equipment	287,231	14.70
Weichai Power (H)	China	Industrial Engineering	192,113	9.83
Sunny Optical Technology Group (P Chip)	China	Technology Hardware and Equipment	134,364	6.88
Horizon Robotics (P Chip)	China	Software and Computer Services	121,616	6.23
SenseTime Group (P Chip)	China	Software and Computer Services	118,031	6.04
Geely Automobile Holdings (P Chip)	China	Automobiles and Parts	99,383	5.09
BYD (H)	China	Automobiles and Parts	86,708	4.44
AAC Technologies Holdings	Hong Kong	Technology Hardware and Equipment	83,758	4.29
Fuyao Glass Industry Group (H)	China	General Industrials	80,282	4.11
Li Auto (P Chip)	China	Automobiles and Parts	78,284	4.01
<b>Totals</b>			<b>1,281,772</b>	<b>65.61</b>

**ICB Industry Breakdown**

ICB Code	ICB Industry	No. of Cons	Net MCap (HKDm)	Wgt %
10	Technology	10	859,700	44.01
15	Telecommunications	3	182,154	9.32
40	Consumer Discretionary	12	519,940	26.61
50	Industrials	5	391,832	20.06
<b>Totals</b>		<b>30</b>	<b>1,953,625</b>	<b>100.00</b>

**Country/Market Breakdown**

Country/Market	No. of Cons	Net MCap (HKDm)	Wgt %
China	26	1,817,536	93.03
Hong Kong	4	136,089	6.97
<b>Totals</b>	<b>30</b>	<b>1,953,625</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE Southbound Stock Connect Intelligent Driving
Number of constituents	30
Dividend Yield %	1.19
Constituent (Wgt %)	
Average	3.33
Largest	14.70
Median	2.83
Top 10 Holdings (Wgt %)	65.62

**INFORMATION****Index Universe**

FTSE Southbound Stock Connect Index

**Index Launch**

3 September 2021

**Base Date**

18 June 2021

**Base Value**

1000

**Index Calculation**

Available 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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