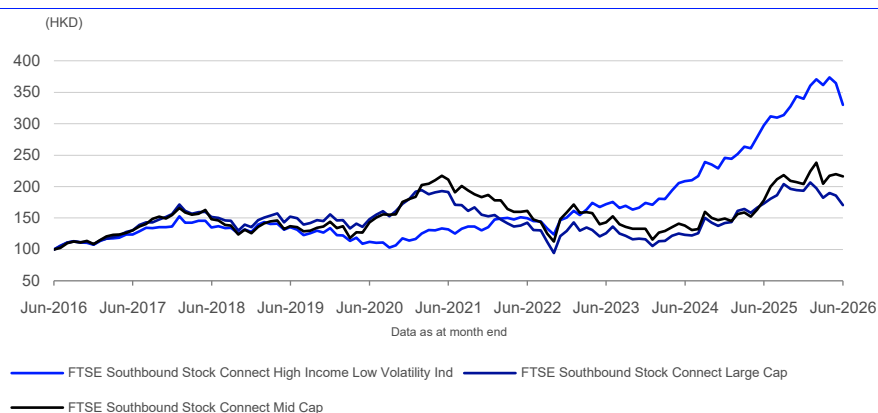


# FTSE Southbound Stock Connect High Income Low Volatility Index

Data as at: 30 June 2026

FTSE Southbound Stock Connect High Income Low Volatility Index is designed to represent the performance of securities in the FTSE Southbound Stock Connect Index exhibiting high dividend yield and low volatility characteristics.

## 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 High Income Low Volatility Ind	-8.7	-2.8	-2.8	11.0	91.9	149.9	24.3	20.1	12.6	17.7	16.6
FTSE Southbound Stock Connect Large Cap	-6.4	-11.6	-11.6	-1.3	35.6	-10.7	10.7	-2.2	19.4	23.6	25.3
FTSE Southbound Stock Connect Mid Cap	5.8	5.9	5.9	21.4	51.0	2.5	14.7	0.5	19.5	24.6	26.4

\* 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)	2021	2022	2023	2024	2025
FTSE Southbound Stock Connect High Income Low Volatility Ind	18.3	11.4	15.5	41.4	38.1
FTSE Southbound Stock Connect Large Cap	-15.1	-15.5	-9.9	22.1	36.1
FTSE Southbound Stock Connect Mid Cap	3.7	-15.0	-16.2	12.2	36.7

## 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

To limit over concentration in any single security, constituents are capped quarterly so that no more than 5% of the indexes weight may be allocated to a single constituent

### 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 High Income Low Volatility Ind	0.9	1.5	1.2	0.8	-13.5	-13.5	-21.0	-33.8
FTSE Southbound Stock Connect Large Cap	-0.1	0.5	-0.1	0.3	-20.2	-25.4	-50.6	-55.7
FTSE Southbound Stock Connect Mid Cap	1.1	0.6	0.0	0.4	-14.5	-25.3	-46.6	-48.6

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 Petroleum & Chemical (H)	China	Oil Gas and Coal	570,828	5.31
WH Group	Hong Kong	Food Producers	566,035	5.26
China Mobile (Red Chip)	China	Telecommunications Service Providers	560,627	5.21
Haier Smart Home (H)	China	Household Goods and Home Construction	558,090	5.19
China Tower (H)	China	Telecommunications Service Providers	545,842	5.07
Bank of China (H)	China	Banks	543,417	5.05
China Construction Bank (H)	China	Banks	541,196	5.03
Industrial and Commercial Bank of China (H)	China	Banks	536,329	4.99
CNOOC (Red Chip)	China	Oil Gas and Coal	491,059	4.56
PICC Property & Casualty (H)	China	Non-life Insurance	417,251	3.88
<b>Totals</b>			<b>5,330,675</b>	<b>49.55</b>

## ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (HKDm)	Wgt %
15	Telecommunications	6	1,932,724	17.97
20	Health Care	2	89,824	0.83
30	Financials	15	3,787,401	35.21
35	Real Estate	1	60,437	0.56
40	Consumer Discretionary	3	1,084,100	10.08
45	Consumer Staples	6	1,301,478	12.10
50	Industrials	9	930,316	8.65
60	Energy	2	1,061,886	9.87
65	Utilities	6	509,929	4.74
<b>Totals</b>		<b>50</b>	<b>10,758,094</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Southbound Stock Connect High Income Low Volatility Ind
Number of constituents	50
Net MCap (HKDm)	10,758,094
Dividend Yield %	7.05
Constituent Sizes (Net MCap HKDm)	
Average	215,162
Largest	570,828
Smallest	21,844
Median	141,031
Weight of Largest Constituent (%)	5.31
Top 10 Holdings (% Index MCap)	49.55

## INFORMATION

## Index Universe

FTSE Southbound Stock Connect Index

## Index Launch

25 March 2026

## Base Date

18 March 2016

## 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

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto:info@ftserussell.com); or  
call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659