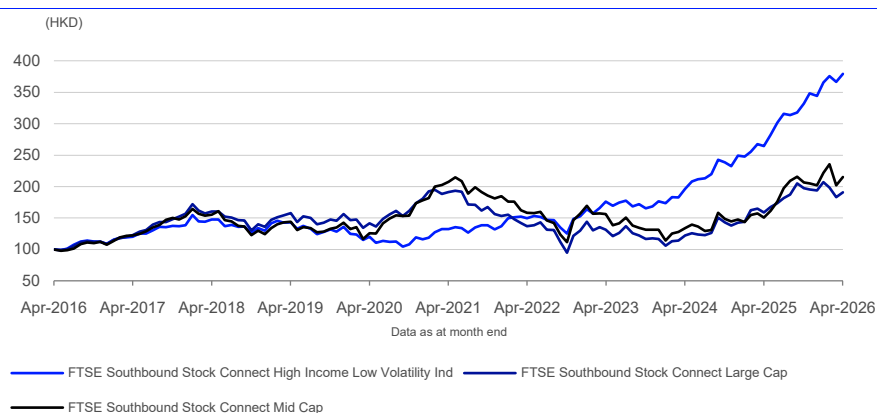


FTSE Southbound Stock Connect High Income Low Volatility Index

Data as at: 30 April 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	3.7	14.1	10.1	43.3	115.1	186.7	29.1	23.4	12.2	17.7	15.7
FTSE Southbound Stock Connect Large Cap	-8.0	-3.4	-1.7	19.9	45.1	-0.4	13.2	-0.1	19.2	23.5	25.0
FTSE Southbound Stock Connect Mid Cap	-3.1	4.0	6.6	42.8	37.8	3.6	11.3	0.7	18.8	24.4	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	3.5	1.7	1.5	0.9	-4.9	-13.5	-21.0	-33.8
FTSE Southbound Stock Connect Large Cap	1.0	0.6	0.0	0.3	-14.5	-25.4	-51.7	-55.7
FTSE Southbound Stock Connect Mid Cap	2.3	0.5	0.0	0.4	-14.5	-28.5	-48.6	-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 %
Agricultural Bank of China (H)	China	Banks	1,404,300	5.78
Bank of China (H)	China	Banks	1,317,689	5.42
Industrial and Commercial Bank of China (H)	China	Banks	1,315,907	5.41
China Construction Bank (H)	China	Banks	1,315,200	5.41
China Mobile (Red Chip)	China	Telecommunications Service Providers	1,253,792	5.16
China Telecom (H)	China	Telecommunications Service Providers	1,212,812	4.99
CNOOC (Red Chip)	China	Oil Gas and Coal	1,169,749	4.81
China Tower (H)	China	Telecommunications Service Providers	1,143,593	4.70
China Petroleum & Chemical (H)	China	Oil Gas and Coal	1,128,572	4.64
China Citic Bank (H)	China	Banks	1,116,548	4.59
Totals			12,378,162	50.92

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (HKDm)	Wgt %
15	Telecommunications	6	5,226,488	21.50
20	Health Care	2	130,236	0.54
30	Financials	13	9,367,078	38.54
35	Real Estate	4	630,751	2.59
40	Consumer Discretionary	1	533,628	2.20
45	Consumer Staples	4	2,045,355	8.41
50	Industrials	13	3,337,577	13.73
60	Energy	2	2,298,321	9.46
65	Utilities	5	737,508	3.03
Totals		50	24,306,942	100.00

Index Characteristics

Attributes	FTSE Southbound Stock Connect High Income Low Volatility Ind
Number of constituents	50
Net MCap (HKDm)	24,306,942
Dividend Yield %	5.81
Constituent Sizes (Net MCap HKDm)	
Average	486,139
Largest	1,404,300
Smallest	15,510
Median	283,450
Weight of Largest Constituent (%)	5.78
Top 10 Holdings (% Index MCap)	50.92

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

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