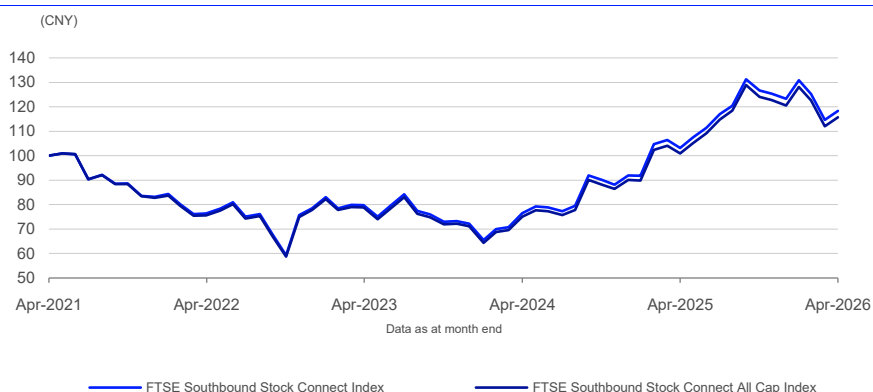


FTSE Southbound Stock Connect Index

Data as at: 30 April 2026

The FTSE Southbound Stock Connect Index represents the performance of Large and Mid Cap Hong Kong and Chinese companies which are listed on the Hong Kong Stock Exchange and available to Mainland China investors through the Southbound Stock Connect Scheme.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (CNY)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Southbound Stock Connect Index	-9.5	-6.5	-3.9	14.7	48.4	18.4	14.1	3.4	18.8	23.0	22.3
FTSE Southbound Stock Connect All Cap Index	-9.7	-6.8	-4.0	14.6	46.7	15.7	13.6	3.0	18.7	23.0	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 % (CNY)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Southbound Stock Connect Index	10.7	34.6	-9.1	16.8	9.4	-11.8	-5.6	-8	27.3	34.1
FTSE Southbound Stock Connect All Cap Index	10.6	33.7	-9.2	16.7	9.4	-12	-6	-8.5	26.6	33.8

Return/Risk Ratio and Drawdown - Total Return

Index (CNY)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Southbound Stock Connect Index	0.8	0.7	0.2	0.5	-15.6	-24.4	-42.2	-46.3
FTSE Southbound Stock Connect All Cap Index	0.8	0.7	0.1	0.4	-15.7	-24.6	-42.7	-46.7

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

Drawdown - based on daily data

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.

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.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (CNYm)	Wgt %
Tencent Holdings (P Chip)	China	Software and Computer Services	2,533,915	12.22
HSBC Holdings	Hong Kong	Banks	2,106,594	10.16
Alibaba Group Holding (P Chip)	China	Retailers	1,971,822	9.51
AIA Group Ltd.	Hong Kong	Life Insurance	781,946	3.77
China Construction Bank (H)	China	Banks	671,814	3.24
Industrial and Commercial Bank of China (H)	China	Banks	491,669	2.37
Xiaomi (P Chip)	China	Telecommunications Equipment	438,003	2.11
Hong Kong Exchanges & Clearing	Hong Kong	Investment Banking and Brokerage Services	430,891	2.08
China Mobile (Red Chip)	China	Telecommunications Service Providers	429,105	2.07
Meituan Dianping (P Chip)	China	Software and Computer Services	388,089	1.87
Totals			10,243,849	49.42

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (CNYm)	Wgt %
10	Technology	22	3,868,744	18.66
15	Telecommunications	11	1,152,842	5.56
20	Health Care	33	875,512	4.22
30	Financials	42	6,523,207	31.47
35	Real Estate	27	756,209	3.65
40	Consumer Discretionary	53	3,534,333	17.05
45	Consumer Staples	22	502,380	2.42
50	Industrials	59	1,248,033	6.02
55	Basic Materials	19	667,731	3.22
60	Energy	16	1,031,004	4.97
65	Utilities	21	570,056	2.75
Totals		325	20,730,050	100.00

Index Characteristics

Attributes	FTSE Southbound Stock Connect	FTSE Southbound Stock Connect All Cap
Number of constituents	325	445
Net MCap (CNYm)	20,730,050	21,359,919
Dividend Yield %	2.82	2.79
Constituent Sizes (Net MCap CNYm)		
Average	63,785	48,000
Largest	2,533,915	2,533,915
Smallest	1,505	686
Median	15,280	10,218
Weight of Largest Constituent (%)	12.22	11.86
Top 10 Holdings (% Index MCap)	49.42	47.96

INFORMATION

Index Universe

FTSE Southbound Stock Connect Index

Index Launch

19 March 2021

Base Date

19 March 2021

Index history start date

17 November 2014

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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