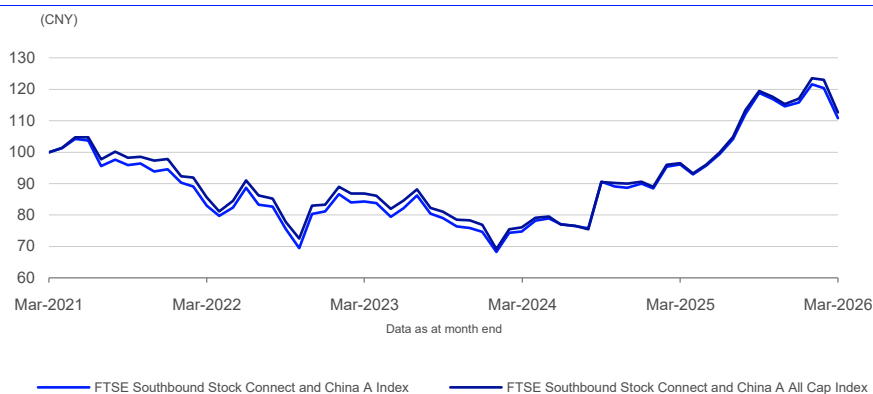


FTSE Southbound Stock Connect and China A Index

Data as at: 31 March 2026

The FTSE Southbound Stock Connect and China A Index includes Large and Mid Caps companies listed on the Hong Kong Stock Exchange that are accessible to Mainland Chinese investors through the Southbound Stock Connect, as well as China A-shares available to domestic investors in China.

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 and China A Index	-4.3	-6.7	-4.3	15.4	31.6	10.9	9.6	2.1	18.5	18.7	18.3
FTSE Southbound Stock Connect and China A All Cap Index	-3.7	-5.7	-3.7	16.8	29.8	12.7	9.1	2.4	18.8	18.9	18.2

* 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 and China A Index	-1.9	23.8	-18.2	26.9	20.2	-4.3	-14.1	-8	20.5	28.7
FTSE Southbound Stock Connect and China A All Cap Index	-4.7	17.2	-20.3	26.4	19.8	-1.5	-14.9	-7.7	17.9	29.2

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 and China A Index	0.8	0.6	0.1	0.4	-11.6	-21.8	-35.5	-39.5
FTSE Southbound Stock Connect and China A All Cap Index	0.9	0.5	0.1	0.4	-11.7	-23.9	-35.9	-38.7

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	2,643,040	5.23
HSBC Holdings	Hong Kong	Banks	1,905,637	3.77
Alibaba Group Holding (P Chip)	China	Retailers	1,877,461	3.71
Contemporary Ampere Technology (A)	China	Electronic and Electrical Equipment	931,553	1.84
AIA Group Ltd.	Hong Kong	Life Insurance	786,468	1.56
Kweichow Moutai (A)	China	Beverages	698,527	1.38
China Construction Bank (H)	China	Banks	647,207	1.28
Ping An Insurance (Group) Company Of China (A)	China	Life Insurance	501,216	0.99
Industrial and Commercial Bank of China (H)	China	Banks	483,691	0.96
Xiaomi (P Chip)	China	Telecommunications Equipment	483,267	0.96
Totals			10,958,067	21.67

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (CNYm)	Wgt %
10	Technology	177	8,815,260	17.44
15	Telecommunications	40	3,085,527	6.10
20	Health Care	136	2,664,399	5.27
30	Financials	134	11,039,272	21.84
35	Real Estate	52	954,570	1.89
40	Consumer Discretionary	174	6,353,286	12.57
45	Consumer Staples	82	2,521,595	4.99
50	Industrials	251	6,493,388	12.84
55	Basic Materials	158	4,778,415	9.45
60	Energy	62	2,358,514	4.67
65	Utilities	70	1,493,264	2.95
Totals		1336	50,557,490	100.00

Index Characteristics

Attributes	FTSE Southbound Stock Connect and China A	FTSE Southbound Stock Connect and China A All Cap
Number of constituents	1336	2681
Net MCap (CNYm)	50,557,490	58,825,218
Dividend Yield %	2.41	2.22
Constituent Sizes (Net MCap CNYm)		
Average	37,842	21,942
Largest	2,643,040	2,643,040
Smallest	1,344	888
Median	14,617	7,835
Weight of Largest Constituent (%)	5.23	4.49
Top 10 Holdings (% Index MCap)	21.67	18.63

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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