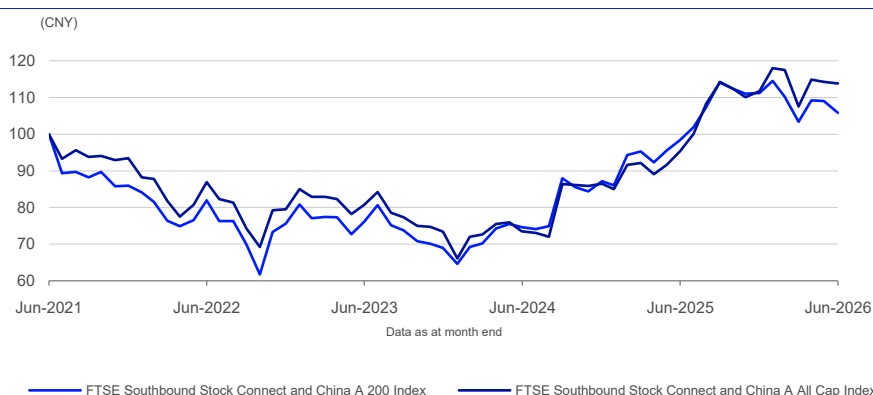


FTSE Southbound Stock Connect and China A 200 Index

Data as at: 30 June 2026

The FTSE Southbound Stock Connect and China A 200 Index tracks the largest 100 companies in the FTSE Southbound Stock Connect All Cap Index by company full market cap and the largest 100 companies in the FTSE China A All Cap Free Index by company full market cap.

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 200 Index	2.3	-4.9	-4.9	7.5	39.0	5.8	11.6	1.1	15.9	19.0	19.1
FTSE Southbound Stock Connect and China A All Cap Index	5.8	1.9	1.9	19.4	41.0	13.9	12.1	2.6	16.6	19.1	18.4

* 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 % (CNY)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Southbound Stock Connect and China A 200 Index	4.4	34.5	-12.8	26.2	17.3	-11.8	-12.1	-8.7	26.5	27.5
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 200 Index	0.5	0.6	0.1	0.5	-12.2	-21.5	-38.5	-45.1
FTSE Southbound Stock Connect and China A All Cap Index	1.2	0.7	0.1	0.4	-11.7	-23.4	-35.5	-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	2,329,621	7.40
HSBC Holdings	Hong Kong	Banks	2,201,511	7.00
Alibaba Group Holding (P Chip)	China	Retailers	1,472,566	4.68
Zhongji Innolight (A)	China	Telecommunications Equipment	1,024,810	3.26
Contemporary Amperex Technology (A)	China	Electronic and Electrical Equipment	937,004	2.98
Eoptolink Technology (A)	China	Telecommunications Equipment	695,536	2.21
AIA Group Ltd.	Hong Kong	Life Insurance	651,631	2.07
China Construction Bank (H)	China	Banks	619,242	1.97
Kweichow Moutai (A)	China	Beverages	563,989	1.79
GigaDevice Semiconductor Beijing (A)	China	Technology Hardware and Equipment	475,707	1.51
Totals			10,971,619	34.86

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (CNYm)	Wgt %
10	Technology	26	7,632,959	24.25
15	Telecommunications	15	3,333,413	10.59
20	Health Care	9	858,508	2.73
30	Financials	52	9,216,195	29.28
35	Real Estate	5	335,066	1.06
40	Consumer Discretionary	20	3,385,513	10.76
45	Consumer Staples	8	1,075,026	3.42
50	Industrials	28	2,695,203	8.56
55	Basic Materials	15	1,162,906	3.70
60	Energy	13	1,190,804	3.78
65	Utilities	9	585,952	1.86
Totals		200	31,471,546	100.00

Index Characteristics

Attributes	FTSE Southbound Stock Connect and China A 200	FTSE Southbound Stock Connect and China A All Cap
Number of constituents	200	2669
Net MCap (CNYm)	31,471,546	62,505,520
Dividend Yield %	2.66	2.08
Constituent Sizes (Net MCap CNYm)		
Average	157,358	23,419
Largest	2,329,621	2,329,621
Smallest	4,807	666
Median	73,363	7,336
Weight of Largest Constituent (%)	7.40	3.73
Top 10 Holdings (% Index MCap)	34.86	17.55

INFORMATION**Index Universe**

FTSE Southbound Stock Connect Index

Index Launch

14 November 2014

Base Date

14 November 2014

Index history start date

14 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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