

FTSE Custom Southbound Stock Connect High Dividend Net Tax Index

Data as at: 30 May 2025

The FTSE Custom Southbound Stock Connect High Dividend Index is designed to represent the performance of 23 companies with high 12-month trailing dividend yield from FTSE Southbound Stock Connect Index.

3-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 Custom Southbound Stock Connect High Dividend Net Tax I | 10.9 | 17.2 | 14.1 | 20.5 | 7.4 | 41.5 | 2.4 | 7.2 | 16.4 | 18.2 | 17.3 |
| FTSE Custom Southbound Stock Connect High Dividend | 11.0 | 17.2 | 14.1 | 20.5 | 7.4 | 41.7 | 2.4 | 7.2 | 16.4 | 18.2 | 17.3 |

* 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 % (HKD) | 2020 | 2021 | 2022 | 2023 | 2024 |
|--|------|------|------|------|------|
| FTSE Custom Southbound Stock Connect High Dividend Net Tax I | - | 10.6 | -5.5 | -3.5 | 6.6 |
| FTSE Custom Southbound Stock Connect High Dividend | - | 10.6 | -5.4 | -3.5 | 6.6 |

Return/Risk Ratio and Drawdown - Total Return

| Index (HKD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|--|-------------------|-----|-----|------|--------------|-------|-------|------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Custom Southbound Stock Connect High Dividend Net Tax I | 1.2 | 0.1 | 0.4 | - | -11.8 | -24.6 | -28.2 | - |
| FTSE Custom Southbound Stock Connect High Dividend | 1.2 | 0.1 | 0.4 | - | -11.8 | -24.6 | -28.1 | - |

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

Drawdown - based on daily data

FEATURES

Objective

The indices are designed for the creation of index tracking funds, ETFs, structured products, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Capping

Individual constituent weights are capped at 8% on semi-annually basis to avoid over concentration in any one stock

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies at real time and end of day.

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 | ICB Supersector | Net MCap (HKDm) | Wgt % |
|--------------------------|-------------------------------|-----------------|-------|
| BOC Hong Kong (Holdings) | Banks | 94,295 | 8.60 |
| Sun Hung Kai Properties | Real Estate | 92,761 | 8.46 |
| HSBC Holdings | Banks | 90,770 | 8.28 |
| CLP Holdings | Utilities | 88,205 | 8.04 |
| CK Hutchison Holdings | Industrial Goods and Services | 80,088 | 7.30 |
| Hang Seng Bank | Banks | 78,246 | 7.13 |
| Hong Kong & China Gas | Utilities | 74,960 | 6.83 |
| Power Assets Holdings | Utilities | 67,759 | 6.18 |
| CK Asset Holdings | Real Estate | 62,039 | 5.66 |
| WH Group | Food Beverage and Tobacco | 56,445 | 5.15 |
| Totals | | 785,569 | 71.63 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (HKDm) | Wgt % |
|----------|--------------------------------|-------------|-----------------|--------|
| 3010 | Banks | 3 | 263,312 | 24.01 |
| 3510 | Real Estate | 6 | 264,070 | 24.08 |
| 4020 | Consumer Products and Services | 1 | 19,513 | 1.78 |
| 4050 | Travel and Leisure | 1 | 10,467 | 0.95 |
| 4510 | Food Beverage and Tobacco | 3 | 95,938 | 8.75 |
| 5020 | Industrial Goods and Services | 5 | 182,602 | 16.65 |
| 6510 | Utilities | 4 | 260,826 | 23.78 |
| Totals | | 23 | 1,096,728 | 100.00 |

Index Characteristics

| Attributes | FTSE Custom Southbound Stock Connect High Dividend Net Tax I |
|-----------------------------------|---|
| Number of constituents | 23 |
| Net MCap (HKDm) | 1,096,728 |
| Dividend Yield % | 5.71 |
| Constituent Sizes (Net MCap HKDm) | |
| Average | 47,684 |
| Largest | 94,295 |
| Smallest | 10,467 |
| Median | 32,005 |
| Weight of Largest Constituent (%) | 8.60 |
| Top 10 Holdings (% Index MCap) | 71.63 |

INFORMATION

Index Universe

FTSE Southbound Stock Connect Index

Index Launch

24 February 2024

Base Date

20 March 2020

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real Time & End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Reviewed semi-annually in March and September

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