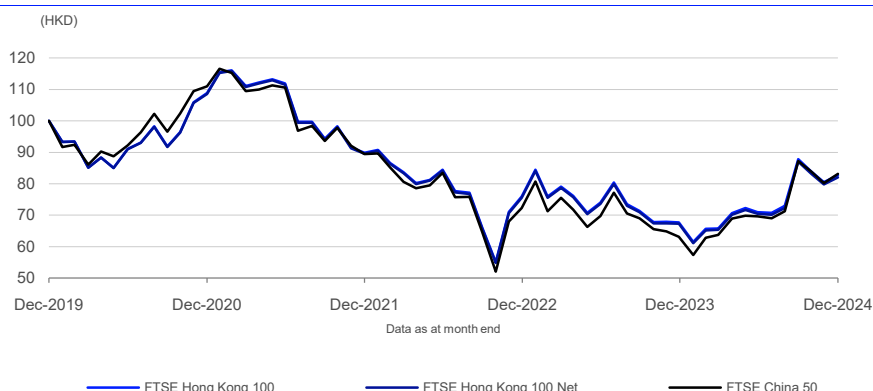


FTSE Hong Kong 100 Index

Data as at: 31 December 2024

The FTSE Hong Kong 100 Index is designed to track the performance of 100 of the largest and most liquid Hong Kong and China stocks traded on the Stock Exchange of Hong Kong (SEHK). The index is specifically designed for international investors, combining the ease of trading on SEHK with a methodology to meet fund regulatory requirements worldwide.

5-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 Hong Kong 100	-5.8	16.7	22.2	22.2	-7.9	-17.2	-2.7	-3.7	25.8	27.8	25.6
FTSE Hong Kong 100 Net	-5.7	16.5	22.0	22.0	-8.4	-18.0	-2.9	-3.9	25.8	27.8	25.6
FTSE China 50	-4.6	19.6	31.7	31.7	-7.0	-16.8	-2.4	-3.6	28.4	30.2	27.3

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Hong Kong 100	-4.3	4.9	38.8	-9.9	13.0	8.8	-17.4	-15.6	-10.7	22.2
FTSE Hong Kong 100 Net	-4.4	4.6	38.6	-10.0	12.8	8.6	-17.5	-15.7	-10.9	22.0
FTSE China 50	-11.2	2.9	37.1	-11.4	14.3	11.0	-19.4	-19.2	-12.6	31.7

Return/Risk Ratio and Drawdown - Total Return

Index (HKD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Hong Kong 100	0.9	-0.1	-0.1	0.1	-17.3	-42.6	-57.4	-57.4
FTSE Hong Kong 100 Net	0.9	-0.1	-0.2	0.1	-17.3	-42.7	-57.5	-57.5
FTSE China 50	1.1	0.0	-0.1	0.0	-18.6	-45.4	-59.9	-59.9

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

Drawdown – based on daily data

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

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

Individual constituent weights are capped at 10% on a quarterly basis to avoid overconcentration in any one stock.

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, available end of day. A net of tax index is also available.

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 Sector	Net MCap (HKDm)	Wgt %
Tencent Holdings (P Chip)	Software and Computer Services	1,405,193	10.19
HSBC Holdings	Banks	1,376,810	9.98
Alibaba Group Holding (P Chip)	Retailers	1,326,982	9.62
Meituan Dianping (P Chip)	Software and Computer Services	834,613	6.05
AIA Group Ltd.	Life Insurance	614,780	4.46
China Construction Bank (H)	Banks	604,910	4.39
Xiaomi (P Chip)	Telecommunications Equipment	560,939	4.07
Industrial and Commercial Bank of China (H)	Banks	410,323	2.97
Hong Kong Exchanges & Clearing	Investment Banking and Brokerage Services	351,670	2.55
JD.com (P Chip)	Retailers	346,398	2.51
Totals		7,832,619	56.78

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Hong Kong 100		FTSE China 50		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	5	18.98	4	21.84	-2.87
15	Telecommunications	3	4.58	2	6.22	-1.64
20	Health Care	2	0.75	2	1.49	-0.74
30	Financials	31	36.81	18	30.72	6.10
35	Real Estate	7	2.92	1	0.89	2.03
40	Consumer Discretionary	18	24.06	11	28.86	-4.80
45	Consumer Staples	5	1.27	1	0.85	0.42
50	Industrials	11	3.73	4	1.88	1.86
55	Basic Materials	5	1.19	2	1.51	-0.32
60	Energy	5	2.87	4	5.29	-2.41
65	Utilities	8	2.83	1	0.46	2.38
Totals		100	100.00	50	100.00	

Index Characteristics

Attributes	FTSE Hong Kong 100	FTSE China 50
Number of constituents	100	50
Net MCap (HKDm)	13,794,909	10,595,672
Dividend Yield %	3.31	3.08
Constituent Sizes (Net MCap HKDm)		
Average	137,949	211,913
Largest	1,405,193	969,198
Smallest	4,037	8,792
Median	49,822	112,116
Weight of Largest Constituent (%)	10.19	9.15
Top 10 Holdings (% Index MCap)	56.78	59.07

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

9 December 2015

Base Date

19 September 2003

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time, end-of-day

End-of-Day Distribution

Via FTP and email

Currency

HKD, USD

Review Dates

Quarterly in March, June, September, December

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