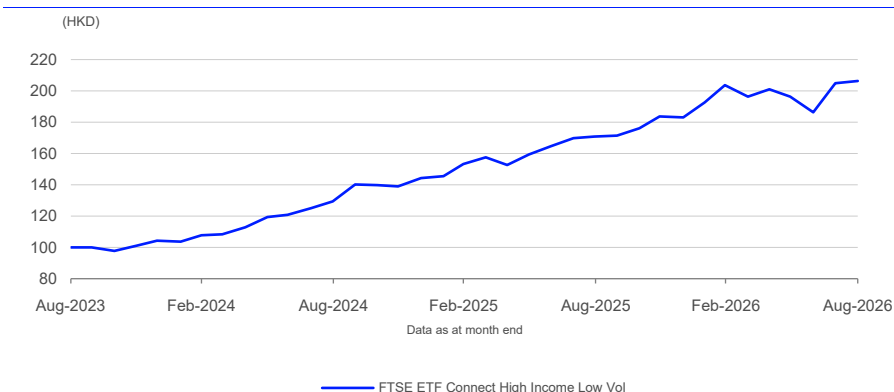


FTSE ETF Connect High Income Low Vol Index

Data as at: 31 August 2026

FTSE ETF Connect High Income Low Vol Index is designed to follow the frameworks of HKEX ETF Connect rules, with exposure to securities in the US and Hong Kong markets exhibiting high dividend yield and low volatility characteristics.

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 ETF Connect High Income Low Vol	5.1	1.3	12.7	20.8	106.4	123.5	27.3	17.5	9.8	13.7	13.6

* 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)	2021	2022	2023	2024	2025
FTSE ETF Connect High Income Low Vol	16.0	3.3	7.0	38.2	26.9

Return/Risk Ratio and Drawdown - Total Return

Index (HKD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE ETF Connect High Income Low Vol	2.1	2.0	1.3	-	-8.8	-9.5	-19.3	-

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 indexes use a transparent, methodologies-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, both real time intra-second 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 Sector	Net MCap (HKDm)	Wgt %
China Petroleum & Chemical (H)	Oil Gas and Coal	1,090,378	5.61
China Construction Bank (H)	Banks	1,017,314	5.24
Industrial and Commercial Bank of China (H)	Banks	1,008,246	5.19
Verizon Communications	Telecommunications Service Providers	1,000,234	5.15
CNOOC (Red Chip)	Oil Gas and Coal	976,293	5.03
China Mobile (Red Chip)	Telecommunications Service Providers	931,652	4.80
Altria Group	Tobacco	915,771	4.72
Bank of China (H)	Banks	900,711	4.64
Haier Smart Home (H)	Household Goods and Home Construction	823,513	4.24
WH Group	Food Producers	694,967	3.58
Totals		9,359,079	48.19

ICB Subsector Breakdown

ICB Code	ICB Subsector	No. of Cons	Net MCap (HKDm)	Wgt %
15101010	Telecommunications Equipment	1	181,926	0.94
15102010	Cable Television Services	1	597,278	3.08
15102015	Telecommunications Services	6	3,308,809	17.04
20102010	Medical Equipment	1	262,826	1.35
20103015	Pharmaceuticals	1	555,121	2.86
30101010	Banks	8	4,051,111	20.86
30201025	Mortgage Finance	1	369,450	1.90
30202015	Investment Services	1	373,099	1.92
30301010	Life Insurance	1	277,447	1.43
40202020	Household Appliance	1	823,513	4.24
40204020	Clothing and Accessories	1	386,584	1.99
40204025	Footwear	1	219,970	1.13
40401020	Apparel Retailers	1	58,297	0.30
45101020	Soft Drinks	3	918,342	4.73
45102020	Food Products	4	1,447,468	7.45
45103010	Tobacco	1	915,771	4.72
45201020	Personal Products	4	795,080	4.09
50101010	Construction	1	190,393	0.98
50101015	Engineering and Contracting Services	1	161,275	0.83
50203030	Containers and Packaging	1	182,076	0.94
50205020	Professional Business Support Services	1	185,306	0.95
50206040	Delivery Services	1	598,248	3.08
50206060	Transportation Services	1	71,700	0.37
60101010	Oil: Crude Producers	1	976,293	5.03
60101020	Oil Refining and Marketing	1	1,090,378	5.61
65101015	Conventional Electricity	3	241,609	1.24
65102000	Multi-utilities	1	62,580	0.32
65102020	Gas Distribution	1	117,545	0.61
Totals		50	19,419,496	100.00

INFORMATION

Index Launch

23 March 2026

Base Date

20 March 2020

Base Value

1000

Investability Screen

Actual free-float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

SFTP and email

Currency

Real-time - HKD

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

Review Dates

Quarterly in March, June, September and December

Index Characteristics

Attributes	FTSE ETF Connect High Income Low Vol
Number of constituents	50
Net MCap (HKDm)	19,419,496
Dividend Yield %	5.04
Constituent Sizes (Net MCap HKDm)	
Average	388,390
Largest	1,090,378
Smallest	58,297
Median	260,189
Weight of Largest Constituent (%)	5.61
Top 10 Holdings (% Index MCap)	48.19

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv" , "Beyond Ratings®", "WMR™" , "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659