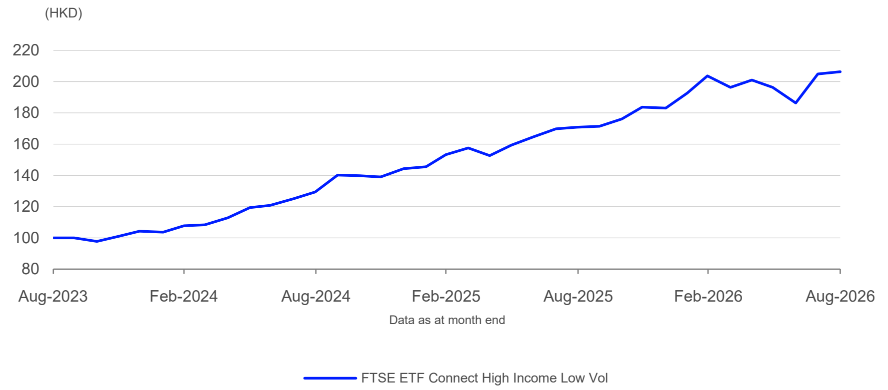
FTSE ETF Connect High Income Low Vol Index

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

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:

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