FTSE Hong Kong Core Growth Net Tax Index

Data as at: 30 June 2026

FTSE Hong Kong Core Growth Net Tax Index is designed to represent the performance of securities listed in Hong Kong that exhibit high growth potential 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 Hong Kong Core Growth Net Tax	-4.7	-10.7	-10.7	-4.3	44.8	17.4	13.1	3.3	22.0	22.5	24.5

* 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 Hong Kong Core Growth Net Tax	3.8	-12.0	-9.8	33.9	35.3

Return/Risk Ratio and Drawdown - Total Return

Index (HKD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Hong Kong Core Growth Net Tax	-0.2	0.6	0.1	-	-20.6	-25.4	-36.8	-

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

FEATURES

Objective

The indexes are designed for 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

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.

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 %
Hong Kong Exchanges & Clearing	Investment Banking and Brokerage Services	208,664	8.87
CNOOC (Red Chip)	Oil Gas and Coal	178,396	7.58
CK Hutchison Holdings	General Industrials	176,395	7.50
Innovent Biologics (P Chip)	Pharmaceuticals and Biotechnology	128,927	5.48
CLP Holdings	Electricity	116,506	4.95
Kingboard Laminates Holdings (P Chip)	Technology Hardware and Equipment	114,941	4.88
Geely Automobile Holdings (P Chip)	Automobiles and Parts	105,094	4.47
Yangtze Optical Fibre and Cable (H)	Telecommunications Equipment	101,238	4.30
China Resources Land (Red Chip)	Real Estate Investment and Services Development	86,528	3.68
Power Assets Holdings	Electricity	77,849	3.31
Totals		**1,294,538**	**55.01**

ICB Sector Breakdown

ICB Code	ICB Sector	No. of Cons	Net MCap (HKDm)	Wgt %
101010	Software and Computer Services	2	29,297	1.24
101020	Technology Hardware and Equipment	2	189,941	8.07
151010	Telecommunications Equipment	1	101,238	4.30
201030	Pharmaceuticals and Biotechnology	3	229,830	9.77
302020	Investment Banking and Brokerage Services	9	342,316	14.55
351010	Real Estate Investment and Services Development	1	86,528	3.68
401010	Automobiles and Parts	1	105,094	4.47
402020	Household Goods and Home Construction	2	58,619	2.49
405010	Travel and Leisure	1	3,741	0.16
501010	Construction and Materials	1	3,790	0.16
502030	General Industrials	1	176,395	7.50
502040	Industrial Engineering	1	66,251	2.82
502060	Industrial Transportation	10	197,981	8.41
551020	Industrial Metals and Mining	6	196,953	8.37
551030	Precious Metals and Mining	2	56,140	2.39
552010	Chemicals	1	69,311	2.95
601010	Oil Gas and Coal	1	178,396	7.58
601020	Alternative Energy	1	9,323	0.40
651010	Electricity	2	194,355	8.26
651020	Gas Water and Multi-utilities	2	57,682	2.45
Totals		**50**	**2,353,179**	**100.00**

Index Characteristics

Attributes	FTSE Hong Kong Core Growth Net Tax
Number of constituents	50
Dividend Yield %	3.11
Constituent (Wgt %)	
Average	2.00
Largest	8.87
Median	1.24
Top 10 Holdings (Wgt %)	55.02

INFORMATION

Index Launch
27 April 2020

Base Date
16 December 2016

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
Via SFTP and email

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

Review Dates
Quarterly in March, June, September and December

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