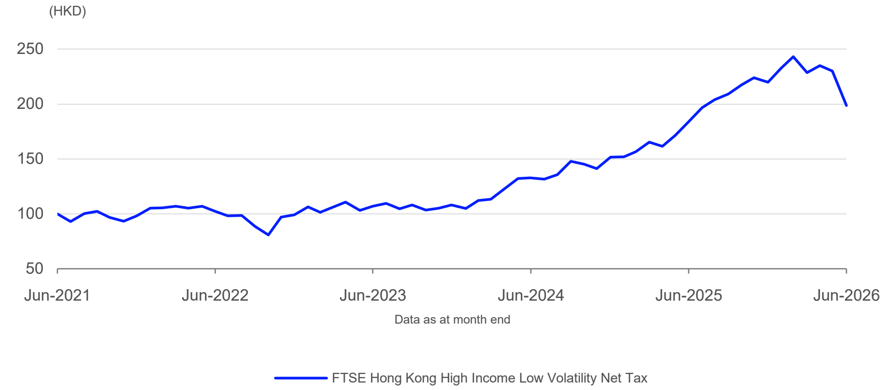
FTSE Hong Kong High Income Low Volatility Net Tax Index

Data as at: 30 June 2026

FTSE Hong Kong High Income Low Volatility Net Tax Index is designed to represent the performance of securities listed in Hong Kong that exhibit high dividend yield and low volatility characteristics.

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 High Income Low Volatility Net Tax	-13.1	-9.6	-9.6	8.1	86.1	98.7	23.0	14.7	14.3	18.6	19.4

* 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 High Income Low Volatility Net Tax	12.6	0.9	9.1	40.3	45.0

Return/Risk Ratio and Drawdown - Total Return

Index (HKD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Hong Kong High Income Low Volatility Net Tax	0.6	1.3	0.8	-	-18.7	-18.7	-28.7	-

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 %
China Petroleum & Chemical (H)	Oil Gas and Coal	116,361	5.37
WH Group	Food Producers	115,384	5.33
China Mobile (Red Chip)	Telecommunications Service Providers	114,282	5.28
Haier Smart Home (H)	Household Goods and Home Construction	113,764	5.25
China Tower (H)	Telecommunications Service Providers	111,268	5.14
Bosideng International Holdings (P Chip)	Personal Goods	104,447	4.82
CNOOC (Red Chip)	Oil Gas and Coal	100,100	4.62
Sands China	Travel and Leisure	97,774	4.51
SITC International Holdings	Industrial Transportation	96,024	4.43
China Hongqiao Group (P Chip)	Industrial Metals and Mining	91,342	4.22
Totals		**1,060,746**	**48.97**

ICB Sector Breakdown

ICB Code	ICB Sector	No. of Cons	Net MCap (HKDm)	Wgt %
151010	Telecommunications Equipment	1	46,725	2.16
151020	Telecommunications Service Providers	5	272,546	12.58
201030	Pharmaceuticals and Biotechnology	2	22,076	1.02
301010	Banks	7	108,881	5.03
302010	Finance and Credit Services	1	74,307	3.43
303020	Non-life Insurance	1	22,335	1.03
351010	Real Estate Investment and Services Development	2	28,685	1.32
402020	Household Goods and Home Construction	2	135,949	6.28
402040	Personal Goods	3	216,359	9.99
404010	Retailers	2	43,731	2.02
405010	Travel and Leisure	2	132,215	6.10
451010	Beverages	2	49,268	2.27
451020	Food Producers	4	273,233	12.61
452010	Personal Care Drug and Grocery Stores	1	14,661	0.68
501010	Construction and Materials	3	104,754	4.84
502040	Industrial Engineering	2	59,501	2.75
502060	Industrial Transportation	4	165,381	7.63
551020	Industrial Metals and Mining	1	91,342	4.22
601010	Oil Gas and Coal	2	216,461	9.99
651020	Gas Water and Multi-utilities	3	87,732	4.05
Totals		**50**	**2,166,139**	**100.00**

Index Characteristics

Attributes	FTSE Hong Kong High Income Low Volatility Net Tax
Number of constituents	50
Dividend Yield %	7.59
Constituent (Wgt %)	
Average	2.00
Largest	5.37
Median	1.37
Top 10 Holdings (Wgt %)	48.97

INFORMATION

Index Launch

4 February 2022

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

Semi-annually in June 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:

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