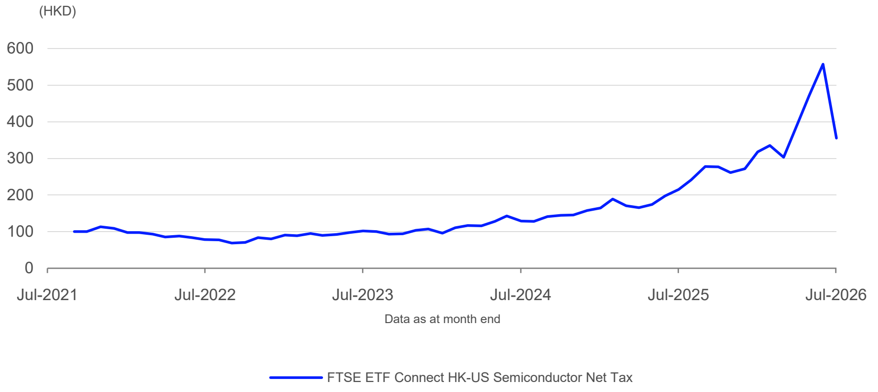
FTSE ETF Connect HK-US Semiconductor Net Tax Index

Data as at: 31 July 2026

The FTSE ETF Connect HK-US Semiconductor Net Tax Index is designed to represent the performance of 30 securities involved in semiconductor design and manufacturing, semiconductor equipment, memory chips, storage devices, and related electronic and communication components within the semiconductor industry.

5-Year Performance - Net Return



Performance and Volatility - Net Return

Index (HKD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE ETF Connect HK-US Semiconductor Net Tax Index	-8.6	12.0	31.1	65.7	249.9	-	51.8	-	41.3	35.6	-

* 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 - Net Return

Index % (HKD)	2021	2022	2023	2024	2025
FTSE ETF Connect HK-US Semiconductor Net Tax	-	-26.9	34.0	47.3	72.4

Return/Risk Ratio and Drawdown - Net Return

Index (HKD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE ETF Connect HK-US Semiconductor Net Tax	1.5	1.5	-	-	-37.4	-37.4	-	-

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 in the underlying index 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 end-of-day price, Total return methodologies.

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	Country/Market	ICB Sector	Net MCap (HKDm)	Wgt %
Hua Hong Semiconductor (Red Chip)	China	Technology Hardware and Equipment	1,213,311	12.86
Nvidia	USA	Technology Hardware and Equipment	915,291	9.70
Semiconductor Manufacturing International (P Chip)	China	Technology Hardware and Equipment	838,343	8.88
ASMPT	Hong Kong	Technology Hardware and Equipment	744,859	7.89
Taiwan Semiconductor Manufacturing ADR	Taiwan	Technology Hardware and Equipment	649,482	6.88
Broadcom	USA	Technology Hardware and Equipment	597,901	6.34
Kingboard Laminates Holdings (P Chip)	China	Technology Hardware and Equipment	534,611	5.67
Yangtze Optical Fibre and Cable (H)	China	Telecommunications Equipment	501,037	5.31
AAC Technologies Holdings	Hong Kong	Technology Hardware and Equipment	436,439	4.63
Kingboard Chemical Holdings (P Chip)	China	Chemicals	361,230	3.83
Totals			**6,792,504**	**71.98**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (HKDm)	Wgt %
10	Technology	25	8,016,524	84.96
15	Telecommunications	3	933,061	9.89
50	Industrials	1	125,320	1.33
55	Basic Materials	1	361,230	3.83
Totals		**30**	**9,436,135**	**100.00**

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (HKDm)	Wgt %
China	10	4,199,272	44.50
Hong Kong	4	1,444,932	15.31
Netherlands	1	207,794	2.20
Taiwan	1	649,482	6.88
UK	1	10,772	0.11
USA	13	2,923,883	30.99
Totals	**30**	**9,436,135**	**100.00**

Index Characteristics

Attributes	FTSE ETF Connect HK-US Semiconductor Net Tax
Number of constituents	30
Net MCap (HKDm)	9,436,135
Dividend Yield %	0.56
Constituent Sizes (Net MCap HKDm)	
Average	314,538
Largest	1,213,311
Smallest	10,772
Median	167,087
Weight of Largest Constituent (%)	12.86
Top 10 Holdings (% Index MCap)	71.98

INFORMATION

Index Starting Universe

FTSE ETF Connect Index Series

Index Launch

4 February 2022

Base Date

17 September 2021

Base Value

1000

Investability Screen

Underlying index is free float adjusted and liquidity screened

Index Calculation

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 March and September

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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