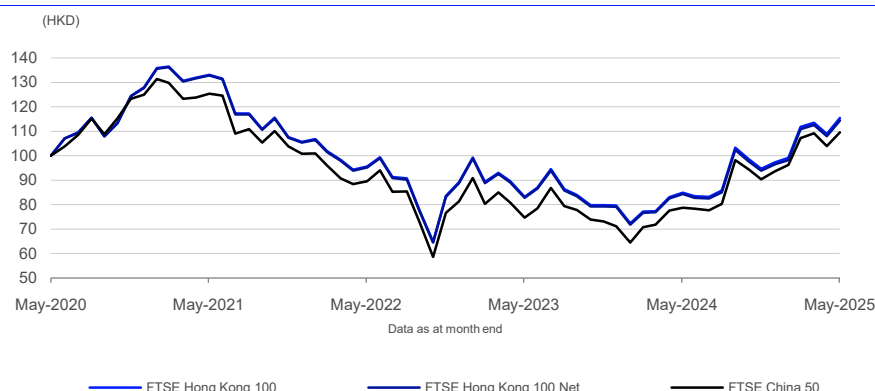


# FTSE Hong Kong 100 Index

Data as at: 30 May 2025

The FTSE Hong Kong 100 Index is designed to track the performance of 100 of the largest and most liquid Hong Kong and China stocks traded on the Stock Exchange of Hong Kong (SEHK). The index is specifically designed for international investors, combining the ease of trading on SEHK with a methodology to meet fund regulatory requirements worldwide.

## 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 100     | 3.3      | 22.0 | 18.7 | 36.0 | 20.9 | 15.5 | 6.5          | 2.9 | 30.3           | 27.3 | 25.7 |
| FTSE Hong Kong 100 Net | 3.2      | 21.9 | 18.6 | 35.7 | 20.1 | 14.4 | 6.3          | 2.7 | 30.3           | 27.3 | 25.7 |
| FTSE China 50          | 2.2      | 21.3 | 16.9 | 39.2 | 22.3 | 9.6  | 7.0          | 1.8 | 32.5           | 28.9 | 27.4 |

\* 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)          | 2015  | 2016 | 2017 | 2018  | 2019 | 2020 | 2021  | 2022  | 2023  | 2024 |
|------------------------|-------|------|------|-------|------|------|-------|-------|-------|------|
| FTSE Hong Kong 100     | -4.3  | 4.9  | 38.8 | -9.9  | 13.0 | 8.8  | -17.4 | -15.6 | -10.7 | 22.2 |
| FTSE Hong Kong 100 Net | -4.4  | 4.6  | 38.6 | -10.0 | 12.8 | 8.6  | -17.5 | -15.7 | -10.9 | 22.0 |
| FTSE China 50          | -11.2 | 2.9  | 37.1 | -11.4 | 14.3 | 11.0 | -19.4 | -19.2 | -12.6 | 31.7 |

## Return/Risk Ratio and Drawdown - Total Return

| Index (HKD)            | Return/Risk Ratio |     |     |      | Drawdown (%) |       |       |       |
|------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
|                        | 1YR               | 3YR | 5YR | 10YR | 1YR          | 3YR   | 5YR   | 10YR  |
| FTSE Hong Kong 100     | 1.2               | 0.2 | 0.1 | 0.1  | -20.6        | -36.4 | -57.4 | -57.4 |
| FTSE Hong Kong 100 Net | 1.2               | 0.2 | 0.1 | 0.1  | -20.6        | -36.5 | -57.5 | -57.5 |
| FTSE China 50          | 1.2               | 0.3 | 0.1 | 0.0  | -21.6        | -39.4 | -59.9 | -59.9 |

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

Drawdown – based on daily data

## FEATURES

### Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

### 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.

### Capping

Individual constituent weights are capped at 10% on a quarterly basis to avoid overconcentration in any one stock.

### Transparency

The index uses a transparent, rules-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, available end of day. A net of tax index is also available.

### 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 % |
|---|---|-----------------|-------|
| HSBC Holdings                               | Banks                                     | 1,650,440       | 10.60 |
| Tencent Holdings (P Chip)                   | Software and Computer Services            | 1,522,589       | 9.78  |
| Alibaba Group Holding (P Chip)              | Retailers                                 | 1,336,772       | 8.59  |
| Xiaomi (P Chip)                             | Telecommunications Equipment              | 869,161         | 5.58  |
| Meituan Dianping (P Chip)                   | Software and Computer Services            | 759,239         | 4.88  |
| AIA Group Ltd.                              | Life Insurance                            | 707,742         | 4.55  |
| China Construction Bank (H)                 | Banks                                     | 657,186         | 4.22  |
| BYD (H)                                     | Automobiles and Parts                     | 481,621         | 3.09  |
| Hong Kong Exchanges & Clearing              | Investment Banking and Brokerage Services | 472,154         | 3.03  |
| Industrial and Commercial Bank of China (H) | Banks                                     | 449,702         | 2.89  |
| Totals                                      |   | 8,906,605       | 57.23 |

ICB Industry Breakdown

| ICB Code | ICB Industry           | FTSE Hong Kong 100 |        | FTSE China 50 |        | Diff % |
|----------|------------------------|--------------------|--------|---------------|--------|--------|
|          |                        | No. of Cons        | Wgt %  | No. of Cons   | Wgt %  |        |
| 10       | Technology             | 5                  | 17.24  | 4             | 20.03  | -2.79  |
| 15       | Telecommunications     | 4                  | 6.19   | 3             | 8.40   | -2.21  |
| 20       | Health Care            | 2                  | 0.90   | 2             | 1.87   | -0.97  |
| 30       | Financials             | 30                 | 37.72  | 19            | 30.32  | 7.40   |
| 35       | Real Estate            | 7                  | 2.91   | 1             | 0.94   | 1.97   |
| 40       | Consumer Discretionary | 20                 | 24.64  | 10            | 29.10  | -4.47  |
| 45       | Consumer Staples       | 3                  | 0.79   | 1             | 0.90   | -0.11  |
| 50       | Industrials            | 11                 | 3.21   | 4             | 1.63   | 1.58   |
| 55       | Basic Materials        | 5                  | 1.31   | 2             | 1.73   | -0.43  |
| 60       | Energy                 | 5                  | 2.56   | 3             | 4.69   | -2.13  |
| 65       | Utilities              | 8                  | 2.53   | 1             | 0.38   | 2.15   |
| Totals   |                        | 100                | 100.00 | 50            | 100.00 |        |

Index Characteristics

| Attributes                        | FTSE Hong Kong 100 | FTSE China 50 |
|-----------------------------------|--------------------|---------------|
| Number of constituents            | 100                | 50            |
| Net MCap (HKDm)                   | 15,563,573         | 12,690,321    |
| Dividend Yield %                  | 3.20               | 3.09          |
| Constituent Sizes (Net MCap HKDm) |                    |               |
| Average                           | 155,636            | 253,806       |
| Largest                           | 1,650,440          | 1,141,040     |
| Smallest                          | 3,775              | 9,266         |
| Median                            | 53,673             | 145,080       |
| Weight of Largest Constituent (%) | 10.60              | 8.99          |
| Top 10 Holdings (% Index MCap)    | 57.23              | 57.90         |

INFORMATION

Index Universe

FTSE All-World Index

Index Launch

9 December 2015

Base Date

19 September 2003

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time, end-of-day

End-of-Day Distribution

Via FTP and email

Currency

HKD, USD

Review Dates

Quarterly in March, June, September, December

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