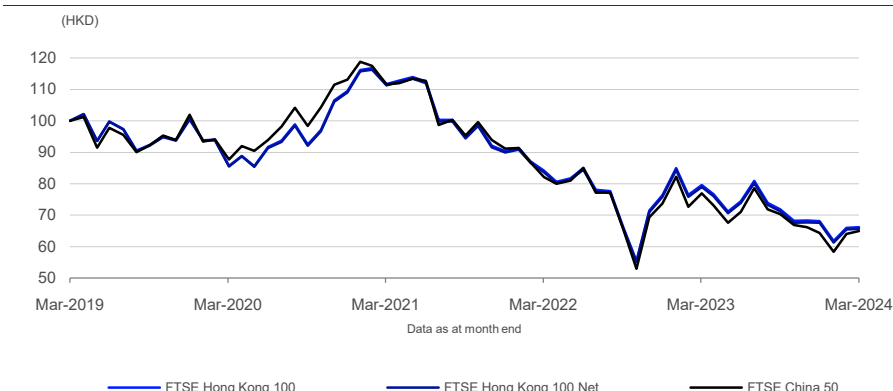


FTSE Hong Kong 100 Index

Data as at: 29 March 2024

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	-2.9	-7.8	-2.9	-16.8	-40.8	-33.8	-16.0	-7.9	22.8	25.7	24.6
FTSE Hong Kong 100 Net	-2.9	-7.9	-2.9	-17.0	-41.0	-34.4	-16.2	-8.1	22.8	25.7	24.6
FTSE China 50	0.9	-7.7	0.9	-15.6	-41.8	-35.0	-16.5	-8.3	25.7	27.9	26.3

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Hong Kong 100	8.2	-4.3	4.9	38.8	-9.9	13.0	8.8	-17.4	-15.6	-10.7
FTSE Hong Kong 100 Net	8.0	-4.4	4.6	38.6	-10.0	12.8	8.6	-17.5	-15.7	-10.9
FTSE China 50	13.4	-11.2	2.9	37.1	-11.4	14.3	11.0	-19.4	-19.2	-12.6

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	-0.7	-0.6	-0.3	0.0	-26.3	-52.2	-57.4	-57.4
FTSE Hong Kong 100 Net	-0.7	-0.6	-0.3	0.0	-26.3	-52.3	-57.5	-57.5
FTSE China 50	-0.6	-0.6	-0.3	0.0	-28.5	-54.1	-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 %
Tencent Holdings (P Chip)	Software and Computer Services	1,289,904	11.12
HSBC Holdings	Banks	1,170,248	10.09
Alibaba Group Holding (P Chip)	Retailers	1,130,303	9.74
AIA Group Ltd.	Life Insurance	597,066	5.15
Meituan Dianping (P Chip)	Software and Computer Services	517,507	4.46
China Construction Bank (H)	Banks	440,613	3.80
Industrial and Commercial Bank of China (H)	Banks	310,302	2.68
NetEase (P Chip)	Leisure Goods	292,983	2.53
Hong Kong Exchanges & Clearing	Investment Banking and Brokerage Services	288,813	2.49
Bank of China (H)	Banks	270,100	2.33
Totals		6,307,840	54.38

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	19.27	4	23.78	-4.50
15	Telecommunications	3	2.35	1	3.48	-1.13
20	Health Care	3	1.05	2	1.14	-0.08
30	Financials	29	35.05	18	28.77	6.27
35	Real Estate	7	3.51	2	1.77	1.74
40	Consumer Discretionary	22	25.78	11	29.99	-4.21
45	Consumer Staples	6	2.27	1	1.17	1.10
50	Industrials	11	4.00	4	1.67	2.33
55	Basic Materials	3	1.03	1	1.42	-0.39
60	Energy	5	3.47	5	6.40	-2.93
65	Utilities	6	2.22	1	0.41	1.81
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)	11,599,048	8,155,715
Dividend Yield %	-	3.69
Constituent Sizes (Net MCap HKDm)		
Average	115,990	163,114
Largest	1,289,904	804,337
Smallest	2,412	6,934
Median	49,446	90,260
Weight of Largest Constituent (%)	11.12	9.86
Top 10 Holdings (% Index MCap)	54.38	58.16

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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