

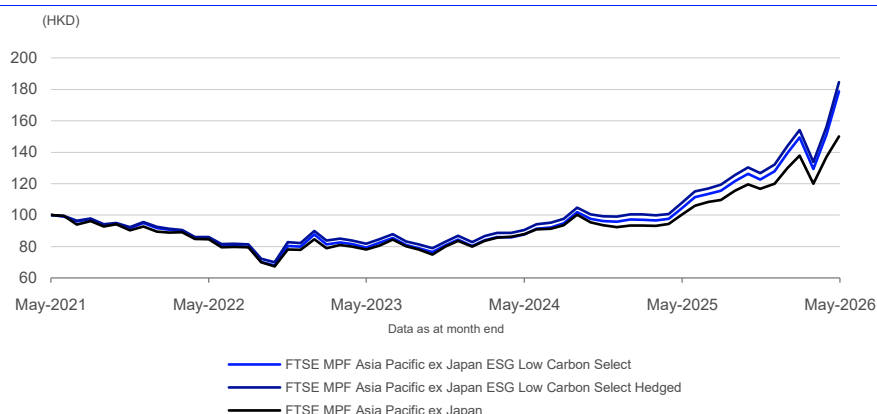
# FTSE MPF Asia Pacific ex Japan ESG Low Carbon Select Index

Data as at: 29 May 2026

The FTSE MPF Asia Pacific ex Japan ESG Low Carbon Select Index is constructed from the underlying FTSE MPF Asia Pacific ex Japan Index by applying tilts to achieve sustainable investment objectives. The index targets 50% reduction in carbon emissions intensity, 50% reduction in fossil fuel reserve intensity and 20% uplift in ESG ratings on the index level, and excludes companies involved with controversial product activities – weapons, thermal coal, tobacco, nuclear power generation, gambling, adult entertainment and companies involved with controversies related to the UN Global Compact principles.

The FTSE MPF Asia Pacific ex Japan ESG Low Carbon Select Index accurately reflects regulatory requirements, permitted investment markets and asset classes as well as accounting for any dividend withholding tax rates and investment restrictions applied to the MPF system.

## 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 MPF Asia Pacific ex Japan ESG Low Carbon Select	19.7	45.9	39.7	71.3	125.4	78.8	31.1	12.3	19.8	19.4	20.1
FTSE MPF Asia Pacific ex Japan ESG Low Carbon Select Hedged	19.8	45.8	39.7	71.4	126.2	84.7	31.3	13.1	19.6	19.2	19.6
FTSE MPF Asia Pacific ex Japan	8.9	28.5	25.1	49.6	92.4	50.1	24.4	8.5	18.3	17.2	18.2

\* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE MPF Asia Pacific ex Japan ESG Low Carbon Select	8.0	37.5	-10.9	18.2	30.5	6.0	-15.9	5.6	13.6	33.6
FTSE MPF Asia Pacific ex Japan ESG Low Carbon Select Hedged	7.9	35.0	-10.0	18.3	29.9	6.6	-14.0	5.6	14.1	33.5
FTSE MPF Asia Pacific ex Japan	7.4	36.7	-12.8	16.8	19.5	1.7	-16.0	7.3	10.3	30.1

## FEATURES

### Objective

The index has been designed for the creation of index tracker funds and ETFs, and as a tool to enable performance comparisons with the many MPF funds currently available in Hong Kong.

### Investability

Stocks in the underlying universe are screened for liquidity and are free float adjusted to ensure the index is tradable.

### Tax adjusted

The total return indexes are calculated using the actual withholding tax rates applicable to MPF funds. The tax rates are available from FTSE Russell.

### Capping

The indexes are subject to a 9 per cent limit on the size of constituents included in an index on a monthly basis.

### Eligible Securities

The indexes only include eligible securities listed on stock exchanges approved by the MPFA. Securities which are not fully permissible under the MPFA Guidelines, such as Stapled securities, REITs which are not approved by MPFA, Unit Trusts, Receipts or Certificates with unlisted underlying shares etc., are not eligible for inclusion.

### Currency Hedging

The MPF regulations stipulate that at least 30 per cent of a fund's exposure must be to Hong Kong dollar risk assets. The FTSE MPF Asia Pacific ex Japan index will hedge non-Hong Kong dollar currency exposure in the indexes in excess of 65 per cent to ensure they stay well within the regulations. An unhedged index is also available.

## Return/Risk Ratio and Drawdown - Total Return

Index (HKD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE MPF Asia Pacific ex Japan ESG Low Carbon Select	3.4	1.5	0.6	0.8	-14.0	-17.6	-32.2	-34.1
FTSE MPF Asia Pacific ex Japan ESG Low Carbon Select Hedged	3.4	1.6	0.7	0.9	-13.8	-17.3	-30.2	-32.1
FTSE MPF Asia Pacific ex Japan	2.5	1.4	0.5	0.7	-13.3	-17.7	-33.4	-35.2

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

## Top 10 Constituents

Constituent	Country/Market	ICB Industry	Net MCap (HKDm)	Wgt %
SK Hynix	Korea	Technology	12,649,729	11.05
Taiwan Semiconductor Manufacturing	Taiwan	Technology	9,652,747	8.43
National Australia Bank	Australia	Financials	6,407,846	5.60
Delta Electronics	Taiwan	Industrials	6,150,646	5.37
Samsung Electro-Mechanics	Korea	Technology	5,976,431	5.22
United Microelectronics	Taiwan	Technology	4,195,454	3.67
Samsung Electronics	Korea	Telecommunications	3,958,583	3.46
ASE Technology Holding	Taiwan	Technology	3,559,005	3.11
Infosys	India	Technology	3,306,779	2.89
Xiaomi (P Chip)	China	Telecommunications	2,473,282	2.16
<b>Totals</b>			<b>58,330,502</b>	<b>50.97</b>

## Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (HKDm)	Wgt %
Australia	35	10,964,437	9.58
China	176	21,448,999	18.74
Hong Kong	23	4,632,394	4.05
India	102	11,948,518	10.44
Indonesia	6	655,986	0.57
Korea	56	31,074,189	27.15
Malaysia	17	1,335,698	1.17
New Zealand	6	376,054	0.33
Philippines	9	318,560	0.28
Singapore	4	2,519,261	2.20
Taiwan	51	27,648,897	24.16
Thailand	12	1,521,457	1.33
<b>Totals</b>	<b>497</b>	<b>114,444,450</b>	<b>100.00</b>

## ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (HKDm)	Wgt %
10	Technology	68	49,525,389	43.27
15	Telecommunications	19	8,354,456	7.30
20	Health Care	29	2,847,391	2.49
30	Financials	125	24,173,931	21.12
35	Real Estate	21	1,058,515	0.92
40	Consumer Discretionary	42	6,763,284	5.91
45	Consumer Staples	36	2,601,200	2.27
50	Industrials	85	11,944,118	10.44
55	Basic Materials	36	5,029,746	4.39
60	Energy	21	1,143,500	1.00
65	Utilities	15	1,002,920	0.88
<b>Totals</b>		<b>497</b>	<b>114,444,450</b>	<b>100.00</b>

## INFORMATION

## Index Universe

FTSE MPF All-World Index

## Index Launch

26 October 2022

## Base Date

30 September 2014

## Base Value

1000

## Index Calculation

End-of-Day indexes available

## End-of-Day Distribution

The Index is available on the next day at 11:00 Hong Kong local time (03:00 London Time) via FTP and email

## Currency

HKD

## Review Dates

Annually in September

## Index Characteristics

Attributes	FTSE MPF Asia Pacific ex Japan ESG Low Carbon Select
Number of constituents	497
Net MCap (HKDm)	114,444,450
Dividend Yield %	1.70
Constituent Sizes (Net MCap HKDm)	
Average	230,271
Largest	12,649,729
Smallest	394
Median	24,908
Weight of Largest Constituent (%)	11.05
Top 10 Holdings (% Index MCap)	50.97

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info@ftserussell.com

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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**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