

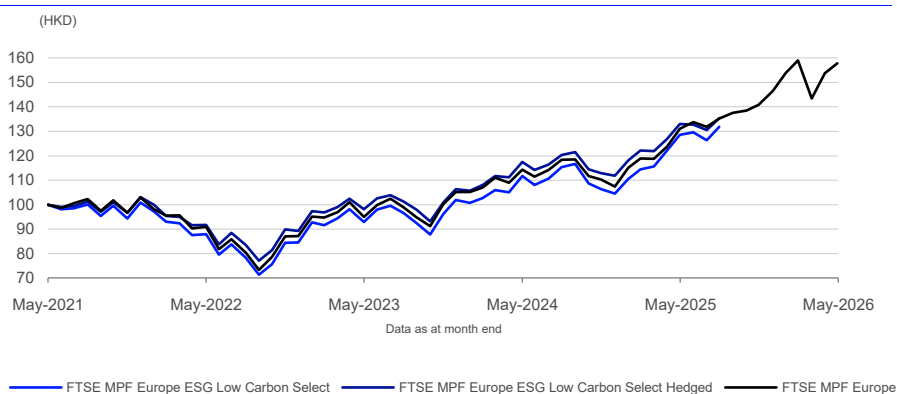
FTSE MPF Europe ESG Low Carbon Select Index

Data as at: 29 May 2026

The FTSE MPF Europe ESG Low Carbon Select Index is constructed from the underlying FTSE MPF Europe 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 15% 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 Europe 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 Europe ESG Low Carbon Select	-	-	-	-	-	-	-	-	-	-	-
FTSE MPF Europe ESG Low Carbon Select Hedged	-	-	-	-	-	-	-	-	-	-	-
FTSE MPF Europe	-0.7	12.1	7.7	20.5	66.1	57.9	18.4	9.6	14.9	16.3	16.5

* 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 Europe ESG Low Carbon Select	-0.8	26.4	-14.4	22.7	6.8	14.2	-16.2	20.5	2.6	26.1
FTSE MPF Europe ESG Low Carbon Select Hedged	2.2	22.0	-12.3	23.8	5.1	16.4	-13.4	19.1	5.2	21.0
FTSE MPF Europe	0.0	27.3	-14.6	23.8	6.2	17.1	-15.4	20.7	2.1	36.5

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 Europe 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 Europe ESG Low Carbon Select	-	-	-	-	-	-	-	-
FTSE MPF Europe ESG Low Carbon Select Hedged	-	-	-	-	-	-	-	-
FTSE MPF Europe	1.3	1.1	0.6	0.6	-11.3	-14.3	-30.8	-35.9

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 %
Lloyds Banking Group	UK	Financials	6,667,541	5.75
Barclays	UK	Financials	6,299,329	5.43
L'Oreal	France	Consumer Discretionary	4,971,789	4.29
ASML Holding	Netherlands	Technology	4,843,080	4.18
Nestle	Switzerland	Consumer Staples	4,741,900	4.09
Nokia	Finland	Telecommunications	4,687,978	4.04
BNP Paribas	France	Financials	4,664,448	4.02
Deutsche Boerse	Germany	Financials	4,192,287	3.62
Enel	Italy	Utilities	4,168,554	3.60
Siemens AG	Germany	Industrials	3,519,994	3.04
Totals			48,756,900	42.06

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (HKDm)	Wgt %
Austria	2	554,289	0.48
Belgium	1	2,385,643	2.06
Denmark	11	4,280,444	3.69
Finland	1	4,687,978	4.04
France	20	15,992,760	13.79
Germany	18	14,563,298	12.56
Greece	2	338,665	0.29
Ireland	3	414,422	0.36
Italy	11	5,185,220	4.47
Netherlands	11	9,349,557	8.06
Norway	5	1,224,728	1.06
Poland	2	487,208	0.42
Portugal	4	283,847	0.24
Spain	9	5,668,170	4.89
Sweden	15	6,771,923	5.84
Switzerland	17	14,910,969	12.86
UK	41	28,832,930	24.87
Totals	173	115,932,052	100.00

INFORMATION

Index Universe

FTSE MPF Europe 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

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (HKDm)	Wgt %
10	Technology	9	6,400,661	5.52
15	Telecommunications	13	12,986,111	11.20
20	Health Care	10	10,254,437	8.85
30	Financials	34	34,723,957	29.95
35	Real Estate	3	67,007	0.06
40	Consumer Discretionary	24	13,458,086	11.61
45	Consumer Staples	17	11,602,816	10.01
50	Industrials	33	13,203,682	11.39
55	Basic Materials	10	3,039,700	2.62
60	Energy	7	1,627,570	1.40
65	Utilities	13	8,568,023	7.39
Totals		173	115,932,052	100.00

Index Characteristics

Attributes	FTSE MPF Europe ESG Low Carbon Select
Number of constituents	173
Net MCap (HKDm)	115,932,052
Constituent Sizes (Net MCap HKDm)	
Average	670,127
Largest	6,667,541
Smallest	2,928
Median	105,221
Weight of Largest Constituent (%)	5.75
Top 10 Holdings (% Index MCap)	42.06

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