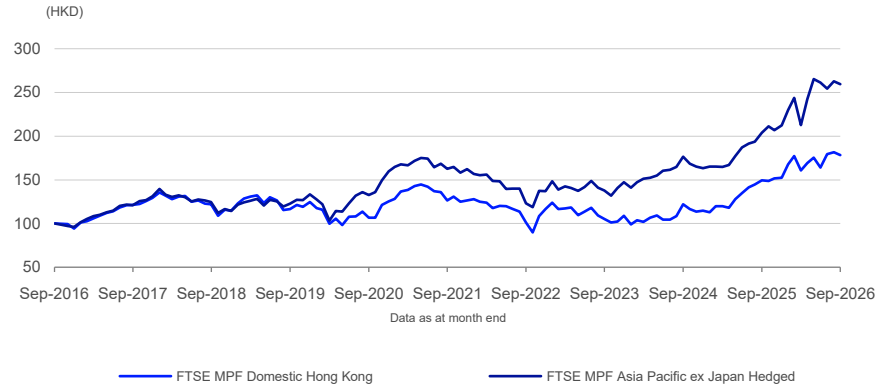
FTSE MPF Domestic Hong Kong Index

Data as at: 30 September 2026

The FTSE Mandatory Provident Fund (MPF) Index Series was launched in 2001 by FTSE Russell in collaboration with Willis Towers Watson (WTW) and Hong Kong Investment Funds Association (HKIFA). The MPF Index Series is based on the FTSE All-World Index Series and provides a range of country and regional indexes, with both unhedged and hedged indexes to provide choices for investors. The series provides the most precise benchmarks for the Hong Kong market by accurately reflecting 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.

The FTSE MPF Domestic Hong Kong Index consists of HSBC (the Hong Kong listed line) and eligible large cap and mid cap Hong Kong companies in the FTSE MPF All-World Index which are listed on the stock exchanges approved by the Mandatory Provident Fund Schemes Authority (MPFA). Both price return and net total return are available for this index.

10-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 Domestic Hong Kong	8.7	10.8	17.0	19.2	69.2	41.1	19.2	7.1	16.8	20.2	19.9
FTSE MPF Asia Pacific ex Japan Hedged	-0.7	22.0	22.2	27.2	88.3	59.6	23.5	9.8	22.1	18.7	17.7

* 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 Domestic Hong Kong	5.0	36.8	-11.2	8.4	0.7	0.8	-7.7	-6.5	5.4	32.7
FTSE MPF Asia Pacific ex Japan Hedged	7.4	36.3	-12.8	16.8	19.7	1.6	-15.5	7.3	11.1	29.9

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 net 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.

Return/Risk Ratio and Drawdown - Total Return

Index (HKD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE MPF Domestic Hong Kong	1.1	1.0	0.4	0.3	-11.3	-18.5	-32.9	-38.7
FTSE MPF Asia Pacific ex Japan Hedged	1.2	1.3	0.6	0.6	-13.0	-17.2	-29.8	-35.1

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 %
Hong Kong Exchanges & Clearing	Hong Kong	Financials	317,610	8.96
AIA Group Ltd.	Hong Kong	Financials	315,329	8.90
HSBC Holdings	Hong Kong	Financials	311,105	8.78
Lenovo Group	Hong Kong	Technology	261,469	7.38
BOC Hong Kong (Holdings)	Hong Kong	Financials	187,503	5.29
Techtronic Industries	Hong Kong	Industrials	183,614	5.18
CK Hutchison Holdings	Hong Kong	Industrials	182,785	5.16
Sun Hung Kai Properties	Hong Kong	Real Estate	137,795	3.89
CLP Holdings	Hong Kong	Utilities	122,076	3.45
Link Real Estate Investment Trust	Hong Kong	Real Estate	96,603	2.73
Totals			**2,115,889**	**59.72**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (HKDm)	Wgt %
10	Technology	3	340,213	9.60
15	Telecommunications	2	28,159	0.79
20	Health Care	1	12,279	0.35
30	Financials	6	1,154,764	32.59
35	Real Estate	15	595,747	16.82
40	Consumer Discretionary	13	238,191	6.72
45	Consumer Staples	6	125,865	3.55
50	Industrials	11	629,816	17.78
55	Basic Materials	2	97,375	2.75
65	Utilities	4	320,491	9.05
Totals		**63**	**3,542,900**	**100.00**

Index Characteristics

Attributes	FTSE MPF Domestic Hong Kong
Number of constituents	63
Net MCap (HKDm)	3,542,900
Dividend Yield %	3.79
Constituent Sizes (Net MCap HKDm)	
Average	56,237
Largest	317,610
Smallest	3,376
Median	23,403
Weight of Largest Constituent (%)	8.96
Top 10 Holdings (% Index MCap)	59.72

INFORMATION

Index Universe

FTSE MPF All-World Index

Index Launch

1 January 2005

Base Date

30 November 2000

Base Value

5000

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, USD

Review Dates

Semi-annually in March and September

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