

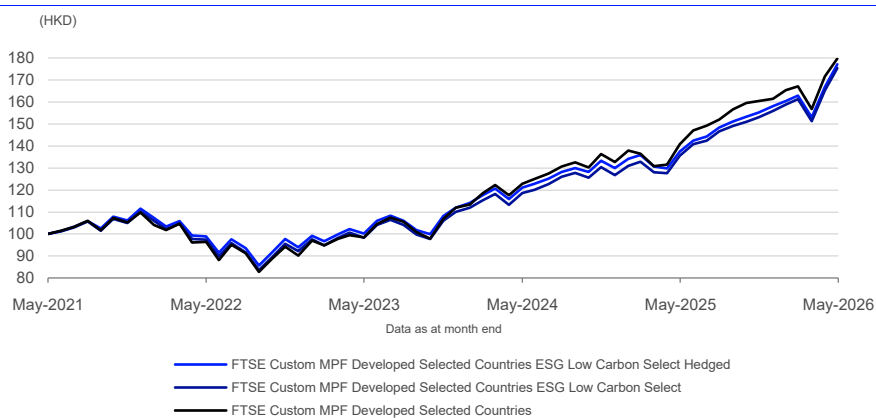
FTSE Custom MPF Developed Selected Countries ESG Low Carbon Select Hedged Index

Data as at: 29 May 2026

The FTSE Custom MPF Developed Selected Countries ESG Low Carbon Select Index is comprised of large and mid cap companies from selected developed markets. 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 Custom MPF Developed Selected Countries 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 Custom MPF Developed Selected Countries ESG Low Carbon Select Hedged	8.7	14.1	12.0	28.8	76.8	77.1	20.9	12.1	9.8	11.3	13.7
FTSE Custom MPF Developed Selected Countries ESG Low Carbon Select	8.7	14.6	12.4	29.3	78.3	75.3	21.3	11.9	10.0	11.5	14.2
FTSE Custom MPF Developed Selected Countries	7.5	12.1	11.3	27.6	82.6	79.8	22.2	12.4	10.6	12.2	15.1

* 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

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 index will hedge non-Hong Kong dollar currency exposure in excess of 65 per cent to ensure they stay well within the regulations. An unhedged index is also available.

Year-on-Year Performance - Total Return

Index % (HKD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Custom MPF Developed Selected Countries ESG Low Carbon Select Hedged	9.1	21.4	-6.4	29.0	14.0	25.2	-15.7	19.2	16.0	21.7
FTSE Custom MPF Developed Selected Countries ESG Low Carbon Select	8.6	23.1	-6.7	28.9	14.2	23.8	-16.4	19.5	15.2	23.0
FTSE Custom MPF Developed Selected Countries	8.3	24.1	-8.5	27.4	15.4	22.5	-17.8	24.0	18.7	21.6

Return/Risk Ratio and Drawdown - Total Return

Index (HKD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Custom MPF Developed Selected Countries ESG Low Carbon Select Hedged	2.8	1.8	0.9	1.0	-8.1	-15.7	-24.2	-31.6
FTSE Custom MPF Developed Selected Countries ESG Low Carbon Select	2.8	1.8	0.8	1.0	-8.3	-15.6	-25.2	-32.2
FTSE Custom MPF Developed Selected Countries	2.5	1.8	0.8	0.9	-8.7	-16.4	-25.3	-33.9

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

Drawdown - based on daily data

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (HKDm)	Wgt %
1010	Technology	60	206,679,454	29.54
1510	Telecommunications	21	58,087,685	8.30
2010	Health Care	42	75,483,705	10.79
3010	Banks	45	92,329,477	13.20
3020	Financial Services	31	21,214,608	3.03
3030	Insurance	43	22,034,211	3.15
3510	Real Estate	17	2,863,597	0.41
4010	Automobiles and Parts	13	15,666,025	2.24
4020	Consumer Products and Services	26	13,835,407	1.98
4030	Media	10	1,521,455	0.22
4040	Retailers	22	26,244,840	3.75
4050	Travel and Leisure	11	1,596,421	0.23
4510	Food Beverage and Tobacco	23	22,128,264	3.16
4520	Personal Care Drug and Grocery Stores	22	8,325,309	1.19
5010	Construction and Materials	9	2,107,140	0.30
5020	Industrial Goods and Services	74	80,642,124	11.53
5510	Basic Resources	16	14,344,197	2.05
5520	Chemicals	13	11,517,640	1.65
6010	Energy	20	6,726,812	0.96
6510	Utilities	31	16,312,155	2.33
Totals		549	699,660,525	100.00

INFORMATION
Index Universe

FTSE Custom MPF Developed Selected Countries Index

Index Launch

3/29/2022

Base Date

9/30/2014

Base Value

1000

Investability Screen

Free-float adjusted and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

HKD

Review Dates

Annually in September

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (HKDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	46,354,100	6.63
Visa	USA	Industrial Support Services	42,968,816	6.14
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	41,839,525	5.98
Cisco Systems	USA	Telecommunications Equipment	37,192,187	5.32
Nvidia	USA	Technology Hardware and Equipment	24,715,162	3.53
Intel Corp	USA	Technology Hardware and Equipment	24,327,524	3.48
Apple Inc.	USA	Technology Hardware and Equipment	19,456,825	2.78
Mitsubishi UFJ Financial	Japan	Banks	13,992,069	2.00
Merck & Co	USA	Pharmaceuticals and Biotechnology	11,921,989	1.70
Citigroup	USA	Banks	11,579,757	1.66
Totals			274,347,954	39.21

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (HKDm)	Wgt %
Australia	18	10,980,288	1.57
Canada	32	25,975,518	3.71
France	21	16,801,461	2.40
Germany	24	16,032,229	2.29
Hong Kong	11	4,046,686	0.58
Italy	11	6,732,141	0.96
Japan	71	46,656,837	6.67
Netherlands	13	8,230,647	1.18
Singapore	3	2,507,000	0.36
Spain	11	6,595,647	0.94
Switzerland	15	16,156,665	2.31
UK	40	24,900,061	3.56
USA	279	514,045,345	73.47
Totals	549	699,660,525	100.00

Index Characteristics

Attributes	FTSE Custom MPF Developed Selected Countries ESG Low Carbon Select Hedged
Number of constituents	549
Net MCap (HKDm)	699,660,525
Constituent Sizes (Net MCap HKDm)	
Average	1,274,427
Largest	46,354,100
Smallest	24,712
Median	227,689
Weight of Largest Constituent (%)	6.63
Top 10 Holdings (% Index MCap)	39.21

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info@ftserussell.com

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email info@ftserussell.com; or
call your regional Client Services Team office:

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