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Total Return Performance of FTSE MPF Indices (February 2024)

Cumulative Performance - Total Return (HKD)

Index Name	1M %	3M %	6M %	YTD %	1Y %	3Y %	5Y %	10Y %
FTSE MPF Hong Kong Index	7.31	-3.62	-10.46	-3.43	-14.69	-42.33	-30.03	2.53
FTSE MPF Domestic Hong Kong Index	5.01	1.68	-4.77	-4.61	-10.75	-23.97	-19.18	13.05
FTSE MPF China Index	9.28	-4.08	-10.99	-1.94	-16.28	-45.27	-28.21	6.18
FTSE MPF Greater China Index	6.78	-0.11	-3.13	-1.14	-6.22	-30.80	-5.03	38.75
FTSE MPF China A Index	9.75	-0.94	-5.19	0.71	-15.62	-31.56	5.67	-
FTSE MPF China A Hedged Index	9.89	-0.55	-5.26	1.13	-14.03	-29.49	7.42	-
FTSE MPF All-World Index	4.40	10.19	11.53	5.20	22.98	24.34	66.95	131.40
FTSE MPF All-World Hedged Index	4.46	10.21	11.66	5.45	23.09	26.00	69.65	139.37
FTSE MPF All-World ex US Index	2.66	6.98	7.89	1.83	12.70	7.93	34.50	57.27
FTSE MPF All-World ex US Hedged Index	2.93	7.25	8.32	2.62	13.38	12.59	41.84	78.14
FTSE MPF Developed Index	4.38	10.74	12.20	5.62	24.53	28.52	73.10	140.78
FTSE MPF Developed Hedged Index	4.45	10.77	12.34	5.88	24.65	30.42	76.04	149.79
FTSE MPF Emerging Index	4.58	4.26	4.49	0.63	7.60	-10.90	15.32	53.54
FTSE MPF Emerging Hedged Index	4.59	4.27	4.48	0.72	7.56	-10.65	16.09	56.29
FTSE MPF Asia Pacific ex Japan & Hong Kong Index	3.49	7.93	10.45	1.07	15.26	8.23	51.79	86.35
FTSE MPF Asia Pacific ex Japan & Hong Kong Hedged Index	3.62	8.38	10.74	1.86	16.45	13.24	58.03	96.98
FTSE MPF Asia Pacific ex Japan Australia & New Zealand Index	5.58	4.19	3.63	0.44	5.76	-16.94	13.78	56.34
FTSE MPF Asia Pacific ex Japan Australia & New Zealand Hedged Index	5.58	4.23	3.62	0.50	5.74	-16.89	13.85	56.44
FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China Index	3.08	8.59	11.72	1.07	18.21	11.76	56.93	92.83
FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China Hedged Index	3.22	9.07	12.04	1.92	19.54	17.38	64.01	104.61
FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China A Index	3.09	8.60	11.70	1.10	18.15	11.80	56.70	92.38
FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China A Hedged Index	3.23	9.07	12.03	1.94	19.49	17.41	63.76	104.11
FTSE MPF Asia Pacific ex Japan incl. HSBC Index	4.36	4.68	4.32	-0.10	5.93	-12.01	17.26	52.22
FTSE MPF Asia Pacific ex Japan incl. HSBC Hedged Index	4.39	4.77	4.35	0.06	6.05	-11.51	17.91	54.91
FTSE MPF Asia Pacific ex Japan Index	4.49	4.73	4.33	-0.01	5.87	-12.82	17.77	54.21
FTSE MPF Asia Pacific ex Japan Hedged Index	4.52	4.85	4.37	0.18	6.03	-12.21	18.67	57.23
FTSE MPF Europe Index	1.76	6.77	8.20	1.67	12.93	20.36	44.70	54.67
FTSE MPF Europe Hedged Index	1.99	7.00	8.48	2.38	12.36	26.00	51.02	75.27
FTSE MPF Europe and Asia Pacific Index	2.89	7.12	7.84	2.21	12.79	6.20	34.27	58.25
FTSE MPF Europe and Asia Pacific Hedged Index	3.15	7.43	8.31	3.00	13.61	11.76	40.97	73.92
FTSE MPF Japan Index	3.06	12.30	13.25	7.60	26.14	10.91	41.32	89.14
FTSE MPF Japan Hedged Index	3.97	13.08	15.40	9.95	32.53	27.78	62.63	124.41
FTSE MPF North America Index	5.27	11.96	13.57	6.98	29.00	36.01	92.20	205.09
FTSE MPF North America Hedged Index	5.20	11.81	13.47	6.87	28.64	34.83	91.26	201.20
FTSE MPF USA Index	5.43	12.14	13.76	7.25	29.81	36.39	94.07	214.74
FTSE MPF USA Hedged Index	5.35	11.98	13.64	7.10	29.44	35.02	92.85	209.09

Annualised Performance - Total Return (HKD)

Index Name	1Y %pa	3Y %pa	5Y %pa	10Y %pa
FTSE MPF Hong Kong Index	-14.69	-16.76	-6.89	0.25
FTSE MPF Domestic Hong Kong Index	-10.75	-8.73	-4.17	1.23
FTSE MPF China Index	-16.28	-18.20	-6.41	0.60
FTSE MPF Greater China Index	-6.22	-11.55	-1.03	3.33
FTSE MPF China A Index	-15.62	-11.87	1.11	-
FTSE MPF China A Hedged Index	-14.03	-11.00	1.44	-
FTSE MPF All-World Index	22.98	7.53	10.79	8.75
FTSE MPF All-World Hedged Index	23.09	8.01	11.15	9.12
FTSE MPF All-World ex US Index	12.70	2.58	6.11	4.63
FTSE MPF All-World ex US Hedged Index	13.38	4.03	7.24	5.94
FTSE MPF Developed Index	24.53	8.72	11.60	9.18
FTSE MPF Developed Hedged Index	24.65	9.26	11.97	9.59
FTSE MPF Emerging Index	7.60	-3.77	2.89	4.38
FTSE MPF Emerging Hedged Index	7.56	-3.68	3.03	4.57
FTSE MPF Asia Pacific ex Japan & Hong Kong Index	15.26	2.67	8.70	6.42
FTSE MPF Asia Pacific ex Japan & Hong Kong Hedged Index	16.45	4.23	9.58	7.01
FTSE MPF Asia Pacific ex Japan Australia & New Zealand Index	5.76	-6.00	2.61	4.57
FTSE MPF Asia Pacific ex Japan Australia & New Zealand Hedged Index	5.74	-5.98	2.63	4.58
FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China Index	18.21	3.78	9.43	6.79
FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China Hedged Index	19.54	5.49	10.40	7.42
FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China A Index	18.15	3.79	9.40	6.76
FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China A Hedged Index	19.49	5.50	10.37	7.40
FTSE MPF Asia Pacific ex Japan incl. HSBC Index	5.93	-4.17	3.24	4.29
FTSE MPF Asia Pacific ex Japan incl. HSBC Hedged Index	6.05	-4.00	3.35	4.47
FTSE MPF Asia Pacific ex Japan Index	5.87	-4.47	3.33	4.43
FTSE MPF Asia Pacific ex Japan Hedged Index	6.03	-4.25	3.48	4.63
FTSE MPF Europe Index	12.93	6.37	7.67	4.46
FTSE MPF Europe Hedged Index	12.36	8.01	8.59	5.77
FTSE MPF Europe and Asia Pacific Index	12.79	2.02	6.07	4.70
FTSE MPF Europe and Asia Pacific Hedged Index	13.61	3.77	7.11	5.69
FTSE MPF Japan Index	26.14	3.51	7.16	6.58
FTSE MPF Japan Hedged Index	32.53	8.52	10.22	8.42
FTSE MPF North America Index	29.00	10.80	13.96	11.80
FTSE MPF North America Hedged Index	28.64	10.47	13.85	11.66
FTSE MPF USA Index	29.81	10.90	14.18	12.15
FTSE MPF USA Hedged Index	29.44	10.53	14.04	11.95

Volatility - Total Return (HKD)

Index Name	1Y %pa*	3Y %pa**	5Y %pa***	10Y %pa***
FTSE MPF Hong Kong Index	23.15	24.75	24.15	21.08
FTSE MPF Domestic Hong Kong Index	17.32	18.09	21.01	18.36
FTSE MPF China Index	23.07	24.69	24.40	22.24
FTSE MPF Greater China Index	17.76	20.66	21.54	18.86
FTSE MPF China A Index	16.12	17.25	20.74	24.33
FTSE MPF China A Hedged Index	15.28	16.44	19.36	23.42
FTSE MPF All-World Index	10.28	15.31	17.71	14.69
FTSE MPF All-World Hedged Index	10.03	14.93	17.21	14.27
FTSE MPF All-World ex US Index	11.23	14.76	17.47	14.87
FTSE MPF All-World ex US Hedged Index	10.25	13.59	16.00	13.55
FTSE MPF Developed Index	10.64	15.77	18.03	14.87
FTSE MPF Developed Hedged Index	10.41	15.39	17.55	14.49
FTSE MPF Emerging Index	12.92	16.02	18.87	17.16
FTSE MPF Emerging Hedged Index	12.81	15.89	18.74	16.93
FTSE MPF Asia Pacific ex Japan & Hong Kong Index	11.28	14.38	19.80	16.75
FTSE MPF Asia Pacific ex Japan & Hong Kong Hedged Index	10.16	13.03	18.07	15.10
FTSE MPF Asia Pacific ex Japan Australia & New Zealand Index	13.80	16.46	18.60	16.63
FTSE MPF Asia Pacific ex Japan Australia & New Zealand Hedged Index	13.76	16.43	18.57	16.61
FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China Index	11.59	14.97	20.19	16.98
FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China Hedged Index	10.39	13.51	18.39	15.30
FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China A Index	11.57	14.94	20.18	16.98
FTSE MPF Asia Pacific ex Japan ex Hong Kong ex China A Hedged Index	10.38	13.49	18.38	15.29
FTSE MPF Asia Pacific ex Japan incl. HSBC Index	13.31	16.04	18.62	16.45
FTSE MPF Asia Pacific ex Japan incl. HSBC Hedged Index	13.14	15.86	18.47	16.30
FTSE MPF Asia Pacific ex Japan Index	13.33	16.02	18.67	16.50
FTSE MPF Asia Pacific ex Japan Hedged Index	13.12	15.80	18.47	16.30
FTSE MPF Europe Index	14.95	17.18	19.43	16.34
FTSE MPF Europe Hedged Index	13.27	15.01	17.73	14.92
FTSE MPF Europe and Asia Pacific Index	11.19	14.78	17.14	14.66
FTSE MPF Europe and Asia Pacific Hedged Index	10.28	13.65	15.90	13.64
FTSE MPF Japan Index	15.29	15.78	15.33	13.81
FTSE MPF Japan Hedged Index	14.28	15.30	14.43	13.63
FTSE MPF North America Index	12.33	17.37	18.65	15.34
FTSE MPF North America Hedged Index	12.32	17.34	18.58	15.28
FTSE MPF USA Index	12.43	17.51	18.66	15.35
FTSE MPF USA Hedged Index	12.44	17.52	18.67	15.37

* Based on annualised daily total returns.
** Based on annualised weekly total returns.
*** Based on annualised monthly total returns.

Source: FTSE Russell - total return data in HKD, as at 29 February, 2024

Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance.

Default Investment Strategy 預設投資策略

FTSE MPF DIS REFERENCE PORTFOLIOS 富時強積金預設投資策略參考組合

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The Reference Portfolio for each of the constituent funds under the Default Investment Strategy ("Reference Portfolio") is calculated by FTSE Russell using the data contained in the FTSE MPF All-World Index (the "FTSE Index") and the FTSE MPF World Government Bond Index (the "FTSE FI Index"). The FTSE Index is owned by FTSE and/or its licensors. The FTSE FI Index is owned by FTSE FI and/or its licensors. "FTSE®", "Russell®" and "FTSE Russell®" are trademarks of the London Stock Exchange Group companies and are used by FTSE Russell under licence. Neither FTSE Russell nor its licensors or affiliates are connected to or sponsor, advise, solicit, recommend, endorse or promote the Reference Portfolio or accept any liability whatsoever to any person arising out of (a) the use of, reliance on or any error or omission in the Reference Portfolio, FTSE Index or FTSE FI Index (collectively, the "Index Materials"); or (b) the calculation or operation of, reliance on, or any use made of, the Index Materials. Neither FTSE Russell, nor its licensors or affiliates make any claim, prediction, warranty or representation as to the results to be obtained from the use of the Index Materials, or give any representations or warranties of merchantability or fitness for a particular purpose regarding the Index Materials or their accuracy, adequacy, completeness or availability.

Source: FTSE Russell
資料來源 ： 富時羅素

Data as at: 29 February 2024
截至 2024 年 2月 29日

Return 回報

Reference Portfolio 參考投資組合	Last 1 Month (%) 過去一個月(%)	Last 3 Months (%) 過去三個月(%)	YTD (%) 年度至今(%)	Last 1 Year (%) 過去一年(%)	Last 3 Years (% pa) 過去三年 (每年)	Last 5 Years (% pa) 過去五年(每年)	Last 10 Years (% pa) 過去十年(每年)	Since Launch (% pa) 發行至今(每年*)
FTSE MPF DIS Core Accumulation Fund RP 核心累積基金 (FRMPFCAF)	2.20	6.51	2.44	13.70	2.33	5.68	--	5.52
FTSE MPF DIS Age 65 Plus Fund RP 65歲後基金 (FRMPFAPF)	0.08	3.21	-0.15	5.99	-2.13	1.23	--	1.53

** Return less than one year is not annualised 少於一年的回報並非年度化*

Asset Allocation 資產分配

	Proportions by Asset Classes (%) 按資產類別劃分的比例 (%)			
Reference Portfolio 參考投資組合	Global Equity 環球股票	Global Bond 環球債券	HK Cash 港元	Total 合計
	FTSE MPF All-World Index (HKD unhedged total return) 富時強積金環球指數 (港元非對沖總回報)	FTSE MPF World Government Bond Index (HKD hedged total return) 富時強積金世界國債指數 (港元對沖總回報)	MPFA Prescribed savings rate 積金局訂明儲蓄利率	
FTSE MPF DIS Core Accumulation Fund RP 核心累積基金 (FRMPFCAF)	60	37	3	100
FTSE MPF DIS Age 65 Plus Fund RP 65歲後基金 (FRMPFAPF)	20	77	3	100

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