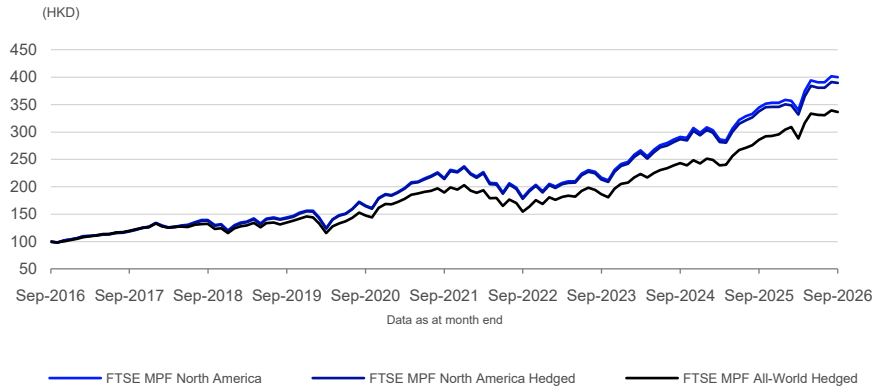
FTSE MPF North America Index

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 North America Index consists of eligible U.S. and Canadian large and mid cap companies which are listed on the stock exchanges approved by the Mandatory Provident Fund Schemes Authority (MPFA). Both unhedged and hedged indexes in 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 North America	2.4	17.7	13.2	16.1	84.5	85.5	22.6	13.2	12.6	13.3	15.6
FTSE MPF North America Hedged	2.3	17.4	12.6	15.3	82.2	82.0	22.1	12.7	12.6	13.3	15.6
FTSE MPF All-World Hedged	1.5	16.8	13.8	17.8	80.4	77.4	21.7	12.2	11.1	12.4	14.3

* 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 North America	12.0	22.5	-5.5	30.3	19.4	27.2	-19.3	26.0	23.5	18.4
FTSE MPF North America Hedged	11.8	21.6	-5.7	30.2	19.8	26.9	-19.4	25.5	23.4	17.7
FTSE MPF All-World Hedged	8.4	23.6	-8.8	26.3	15.6	20.3	-17.0	22.1	18.1	21.8

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.

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 North America 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 North America	1.2	1.7	0.8	1.0	-8.5	-18.8	-24.8	-34.4
FTSE MPF North America Hedged	1.2	1.7	0.8	0.9	-8.7	-18.8	-25.0	-34.2
FTSE MPF All-World Hedged	1.5	1.8	0.8	0.9	-8.9	-16.0	-24.4	-33.1

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 %
Nvidia	USA	Technology	41,701,783	7.71
Apple Inc.	USA	Technology	37,688,373	6.97
Microsoft Corp	USA	Technology	29,827,343	5.51
Amazon.Com	USA	Consumer Discretionary	18,918,726	3.50
Alphabet Class A	USA	Technology	15,693,470	2.90
Broadcom	USA	Technology	12,788,480	2.36
Alphabet Class C	USA	Technology	12,681,624	2.34
Meta Platforms Inc	USA	Technology	12,477,465	2.31
Micron Technology	USA	Technology	9,398,073	1.74
Tesla	USA	Consumer Discretionary	8,113,190	1.50
Totals			**199,288,527**	**36.84**

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (HKDm)	Wgt %
Canada	87	24,151,624	4.46
USA	481	516,758,312	95.54
Totals	**568**	**540,909,936**	**100.00**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (HKDm)	Wgt %
10	Technology	84	241,821,116	44.71
15	Telecommunications	15	11,489,351	2.12
20	Health Care	48	44,938,548	8.31
30	Financials	85	57,036,059	10.54
35	Real Estate	23	8,177,426	1.51
40	Consumer Discretionary	77	60,989,238	11.28
45	Consumer Staples	30	17,446,680	3.23
50	Industrials	105	55,771,988	10.31
55	Basic Materials	32	10,347,329	1.91
60	Energy	32	21,533,555	3.98
65	Utilities	37	11,358,648	2.10
Totals		**568**	**540,909,936**	**100.00**

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

Index Characteristics

Attributes	FTSE MPF North America
Number of constituents	568
Net MCap (HKDm)	540,909,936
Dividend Yield %	0.80
Constituent Sizes (Net MCap HKDm)	
Average	952,306
Largest	41,701,783
Smallest	4,030
Median	325,557
Weight of Largest Constituent (%)	7.71
Top 10 Holdings (% Index MCap)	36.84

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Data definitions available from info@ftserussell.com

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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