FORM CF(QR)

MANDATORY PROVIDENT FUND SCHEMES ORDINANCE (CAP 485)

QUARTERLY STATISTICAL RETURN OF CONSTITUENT FUND

NOTES:

(1)   This Form must be completed by the approved trustee (the Trustee) of a registered scheme (the Scheme) to which the constituent fund (the Fund) belongs.

(2)   The Trustee of the Scheme should refer to the Guidelines on Quarterly Statistical Returns of Registered Schemes for the purpose of submitting a quarterly statistical return of the Fund of the Scheme.

(3)   The Trustee of the Scheme should read the explanatory notes to this Form carefully before completing this Form.

(4)   All questions must be answered. If any question is not applicable, please write "N.A.".

(5)   * means delete whichever is inappropriate.

FOR OFFICIAL USE ONLY

Reference no.: _____   **Date of receipt:** _____

Subject officer: _____   **Input officer:** _____

SECTION I – PARTICULARS OF THE FUND

(1)   Name of the Fund: _____

(2)   Name of the Scheme to which the
Fund belongs: _____

(3)   Name of the Trustee of the Scheme: _____

SECTION II – REPORTING QUARTER

For the quarter end of: Mar/ Jun/ Sept/ Dec* | | | |
                                           Year

SECTION III – INVESTMENT PROFILE

Basis for determining investment profile: Trade day/Settlement day*

(1)   Asset Allocation [Note 1]

Please provide the asset holdings of the Fund in percentage term (including pro-rata holdings of any underlying pooled investment funds):

	Deposits & Cash %	Debt Securities ** %	Equities %	Others %	Total %
Hong Kong					
North America					
Japan					
Asia #					
Europe					
Others					
TOTAL					

**Include convertible debt securities
\# Exclude Japan and Hong Kong but include Australia, New Zealand and India

(2)   Effective Currency Exposure Note 2

Please express the effective currency exposure of the Fund as a percentage of its net asset value (including pro-rata holdings of any underlying pooled investment funds):

	(%)
HK$	
US$	
Yen	
Asian currencies (exclude Yen and HK$ but include AUD, NZD and INR)	
Euro	
Other currencies	
Total	100

(3)   Investment Return Note 3

Net investment return for the quarter (%):

Basis of calculation:

Explanatory Notes

1.   Asset Allocation

This information is being gathered and compiled with the intention of producing a high level assessment of the exposure of the Fund to the broad investment classes, being deposits, debt securities and equities, and to assess the geographical and currency exposure of the Fund.

For a constituent fund maintaining a feeder fund or portfolio management fund structure, the exposure of the constituent fund should be the aggregate of those of the underlying funds. The reported allocation should be expressed as a percentage of total net asset value (NAV) of the fund, according to the following:

(a)   Deposits and cash should be reported based on the currency of denomination of the respective account.

(b)   Debt securities, including debt and convertible debt securities, should be reported based on the currency of denomination.

(c)   Equities, including warrants, American depository receipts and global depository receipts, should be reported by the country/region of primary listing.

2.   Effective Currency Exposure

This information should represent the economic exposure of the Fund to the respective currencies at the end of the quarter.

The effective currency exposure of a particular currency should be calculated based on the position of net assets in that currency and adjusted for any open currency forward contracts. For a constituent fund maintaining a feeder fund or portfolio management fund structure, the exposure of the constituent fund to the respective currencies should be the aggregate of those of the underlying funds.

3.   Investment Return

(a)   For unitized funds, the net investment return for the quarter should be the simple return calculated in Hong Kong dollar terms on a unit NAV-to-NAV basis, i.e.

{[Unit NAV (end of reporting quarter)/Unit NAV (end of previous quarter)] - 1} x100.

(b)   For non-unitized guaranteed funds, the methodology of calculation of the net investment return should be consistent with the above methodology and the basis of calculation should be disclosed.