



Hang Seng China Enterprises Index

April 2019

The Hang Seng China Enterprises Index ("HSCEI") serves as a benchmark that reflects the overall performance of Mainland securities listed in Hong Kong.

FEATURES

- The index comprises the largest and most liquid Mainland securities listed in Hong Kong
- High market value coverage over all Mainland securities listed in Hong Kong
- Stocks are freefloat-adjusted for investibility representation
- 10% capping is applied to avoid single stock domination

INFORMATION

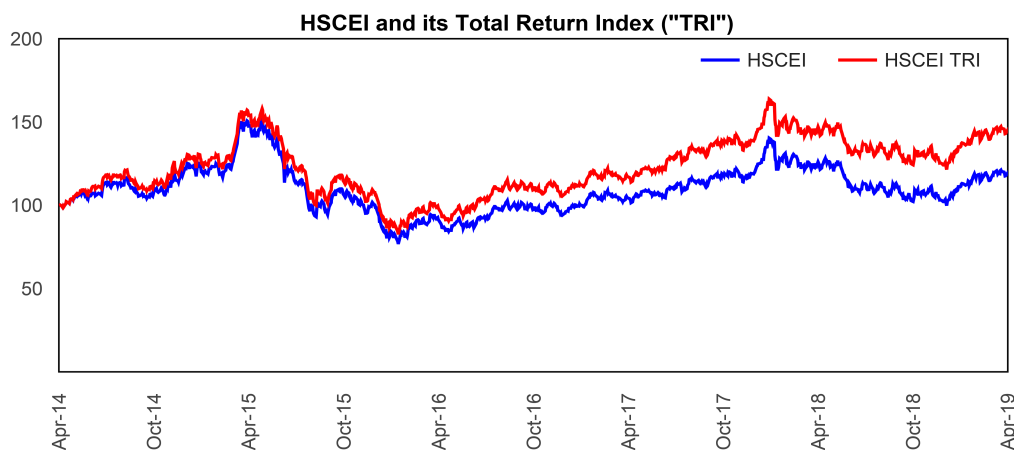
Launch Date	8 Aug 1994
Backdated To	15 Jul 1993
Base Date	3 Jan 2000
Base Index	2,000
Review	Quarterly
Dissemination	Every 2 sec
Currency	HKD
Total Return Index	Available
No. of Constituents	50
HSCEIDVP	0.00

VENDOR CODES

Bloomberg	HSCEI
Thomson Reuters	.HSCE

CONTACT US

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Data has been rebased at 100.00. All information for an index prior to its launch date is back-tested, back-tested performance reflects hypothetical historical performance.

INDEX PERFORMANCE

Index	Index Level	% Change						
		1 - Mth	3 - Mth	6 - Mth	1 - Yr	3 - Yr	5 - Yr	YTD
HSCEI	11,542.25	+1.43	+4.59	+13.84	-6.40	+29.12	+18.02	+14.00
HSCEI TRI	22,413.81	+1.45	+4.61	+13.87	-2.49	+45.97	+43.50	+14.02

INDEX FUNDAMENTALS

Index	Dividend Yield (%)	PE Ratio (Times)	Annual Volatility*(%)
HSCEI	3.54	9.62	18.75

*Annual Volatility was calculated based on daily return for the past 12-month period.

CORRELATION

Index	HSI	HSCEI	H-FIN
HSI	1.00	0.96	0.91
HSCEI	-	1.00	0.97
H-FIN	-	-	1.00

INDEX STATISTICS

Index	Total Market Value (HKD Mn)	Market Value Coverage Ratio^ (%)	Market Value Coverage over all ML Securities (%)	Market Turnover Coverage^ (%)
HSCEI	12,437,096	36.12	57.25	41.28

^ The universe comprises Main Board primary listings excluding foreign companies

All data as at 30 Apr 2019

HSI: Hang Seng Index
H-FIN: Hang Seng China H-Financials Index

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CONSTITUENTS

Stock Code	ISIN CODE	Company Name	Industry Classification	Weighting (%)
700	KYG875721634	TENCENT	Information Technology	10.76
2318	CNE1000003X6	PING AN	Financials	9.86
939	CNE1000002H1	CCB	Financials	9.75
941	HK0941009539	CHINA MOBILE	Telecommunications	8.58
1398	CNE1000003G1	ICBC	Financials	8.12
3988	CNE1000001Z5	BANK OF CHINA	Financials	5.55
883	HK0883013259	CNOOC	Energy	4.73
2628	CNE1000002L3	CHINA LIFE	Financials	3.09
386	CNE1000002Q2	SINOPEC CORP	Energy	2.88
3968	CNE1000002M1	CM BANK	Financials	2.83
857	CNE1000003W8	PETROCHINA	Energy	1.96
1288	CNE100000Q43	ABC	Financials	1.87
1109	KYG2108Y1052	CHINA RES LAND	Properties & Construction	1.77
788	CNE100003688	CHINA TOWER	Telecommunications	1.76
2601	CNE1000009Q7	CPIC	Financials	1.58
2313	KYG8087W1015	SHENZHOU INTL	Consumer Goods	1.48
1093	HK1093012172	CSPC PHARMA	Consumer Goods	1.32
267	HK0267001375	CITIC	Conglomerates	1.24
2328	CNE100000593	PICC P&C	Financials	1.14
914	CNE1000001W2	CONCH CEMENT	Properties & Construction	1.10
1088	CNE1000002R0	CHINA SHENHUA	Energy	1.10
3328	CNE100000205	BANKCOMM	Financials	1.08
728	CNE1000002V2	CHINA TELECOM	Telecommunications	1.05
1044	KYG4402L1510	HENGAN INT'L	Consumer Goods	0.94
998	CNE1000001Q4	CITIC BANK	Financials	0.91
1658	CNE1000029W3	PSBC	Financials	0.89
384	BMG2109G1033	CHINA GAS HOLD	Utilities	0.84
270	HK0270001396	GUANGDONG INV	Utilities	0.81
1988	CNE100000HF9	MINSHENG BANK	Financials	0.73
2202	CNE100001SR9	CHINA VANKE	Properties & Construction	0.71
1099	CNE100000FN7	SINOPHARM	Consumer Goods	0.69
1336	CNE100001922	NCI	Financials	0.67
1211	CNE100000296	BYD COMPANY	Consumer Goods	0.64
1800	CNE1000002F5	CHINA COMM CONS	Properties & Construction	0.62
6030	CNE1000016V2	CITIC SEC	Financials	0.61
6837	CNE1000019K9	HAITONG SEC	Financials	0.58
1766	CNE100000BG0	CRRC	Industrials	0.56
3323	CNE1000002N9	CNBM	Properties & Construction	0.53
390	CNE1000007Z2	CHINA RAILWAY	Properties & Construction	0.46
2238	CNE100000Q35	GAC GROUP	Consumer Goods	0.46
1339	CNE100001MK7	PICC GROUP	Financials	0.45
6886	CNE100001YQ9	HTSC	Financials	0.45
1816	CNE100001T80	CGN POWER	Utilities	0.41
489	CNE100000312	DONGFENG GROUP	Consumer Goods	0.39
2333	CNE100000338	GREATWALL MOTOR	Consumer Goods	0.37
753	CNE1000001S0	AIR CHINA	Consumer Services	0.36
902	CNE1000006Z4	HUANENG POWER	Utilities	0.35
1359	CNE100001QS1	CHINA CINDA	Financials	0.34
2799	CNE100002367	CHINA HUARONG	Financials	0.31
1776	CNE100001TQ9	GF SEC	Financials	0.29
Total				100.00

