

# Hang Seng China Enterprises Index

April 2012

The Hang Seng China Enterprises Index ("H-shares Index") is the major index that tracks the performance of China enterprises listed in Hong Kong in the form of H shares.

## FEATURES

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

## INFORMATION

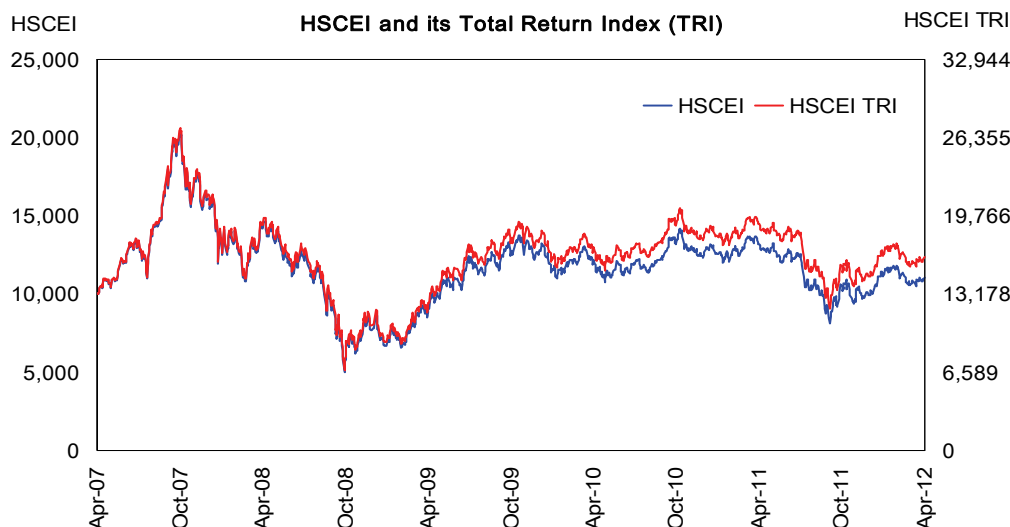
<b>Launch Date</b>	8 Aug 1994
<b>Backdated To</b>	15 July 1993
<b>Base Date</b>	3 Jan 2000
<b>Base Index</b>	2,000
<b>Review</b>	Quarterly
<b>Dissemination</b>	Every 15 sec
<b>Currency</b>	HKD
<b>Total Return Index</b>	Available
<b>No. of Constituents</b>	40
<b>HSCEIDVP</b>	0

## VENDOR CODES

<b>Bloomberg</b>	HSCEI
<b>Thomson Reuters</b>	.HSCE

## CONTACT US

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## INDEX PERFORMANCE

Index	Index Level	% Change						
		1-Mth	3-Mth	6-Mth	1-Yr	3-Yr	5-Yr	YTD
<b>HSCEI</b>	11,081.00	+4.14	-1.93	+5.40	-16.11	+21.97	+10.42	+11.52
<b>HSCEI TRI</b>	16,320.84	+4.14	-1.93	+5.42	-14.44	+31.05	+23.42	+11.52

## INDEX FUNDAMENTALS

Index	Dividend Yield (%)	PE Ratio (Times)	Annual Volatility* (%)
<b>HSCEI</b>	3.41	9.37	32.84

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

## CORRELATION

Index	HSI	HSCEI	H-FIN
<b>HSI</b>	1.00	0.97	0.95
<b>HSCEI</b>	0.97	1.00	0.98
<b>H-FIN</b>	0.95	0.98	1.00

## INDEX STATISTICS

Index	Total Market Value (HKD MN)	Market Value Coverage Ratio <sup>^</sup> (%)	Market Value Coverage over all H Shares <sup>^</sup> (%)	Market Turnover Coverage <sup>^</sup> (%)
<b>HSCEI</b>	4,191,491	21.08	91.00	35.44

<sup>^</sup> The universe comprises Main Board primary listings excluding foreign companies classified by HKEX

All data as at 30/4/2012

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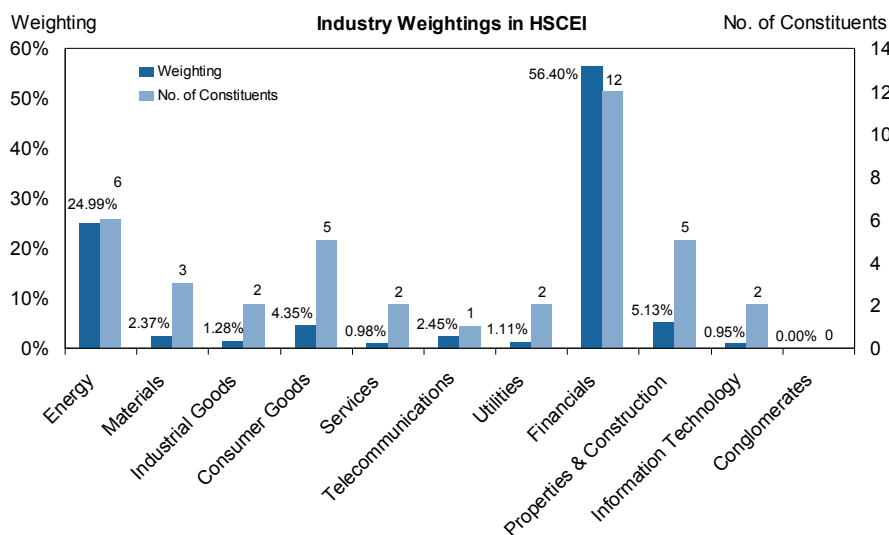
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**HANG SENG INDEXES**  
恒生指數

## CONSTITUENTS

Stock Code	ISIN CODE	Company Name	Industry Classification	Weighting (%)
857	CNE1000003W8	PetroChina	Energy	10.48
939	CNE1000002H1	CCB	Financials	9.81
3988	CNE1000001Z5	Bank of China	Financials	9.76
1398	CNE1000003G1	ICBC	Financials	9.65
2628	CNE1000002L3	China Life	Financials	6.60
386	CNE1000002Q2	Sinopec Corp	Energy	5.93
2318	CNE1000003X6	Ping An	Financials	5.58
1088	CNE1000002R0	China Shenhua	Energy	4.95
1288	CNE100000Q43	ABC	Financials	3.59
3968	CNE1000002M1	CM Bank	Financials	2.78
728	CNE1000002V2	China Telecom	Telecommunications	2.45
2601	CNE1000009Q7	CPIC	Financials	2.11
1988	CNE100000HF9	Minsheng Banking	Financials	1.87
3328	CNE100000205	Bankcomm	Financials	1.85
489	CNE100000312	Dongfeng Group	Consumer Goods	1.75
998	CNE1000001Q4	CITIC Bank	Financials	1.71
1898	CNE100000528	China Coal	Energy	1.47
1800	CNE1000002F5	China Comm Cons	Properties & Construction	1.46
914	CNE1000001W2	Anhui Conch	Properties & Construction	1.36
1171	CNE1000004Q8	Yanzhou Coal	Energy	1.34
3323	CNE1000002N9	CNBM	Properties & Construction	1.27
358	CNE1000003K3	Jiangxi Copper	Materials	1.10
2328	CNE100000593	PICC P & C	Financials	1.09
2883	CNE1000002P4	China Oilfield	Energy	0.82
2238	CNE100000Q35	GAC Group	Consumer Goods	0.80
1157	CNE100000X85	Zoomlion	Industrial Goods	0.66
1099	CNE100000FN7	Sinopharm	Consumer Goods	0.64
2899	CNE100000502	Zijin Mining	Materials	0.64
2600	CNE1000001T8	CHALCO	Materials	0.63
902	CNE1000006Z4	Huaneng Power	Utilities	0.62
2338	CNE1000004L9	Weichai Power	Industrial Goods	0.62
168	CNE1000004K1	Tsingtao Brew	Consumer Goods	0.59
1066	CNE100000171	Weigao Group	Consumer Goods	0.57
390	CNE1000007Z2	China Railway	Properties & Construction	0.52
1186	CNE100000981	China Rail Cons	Properties & Construction	0.52
763	CNE1000004Y2	ZTE	Information Technology	0.50
916	CNE100000HD4	China Longyuan	Utilities	0.49
1919	CNE1000002J7	China COSCO	Services	0.49
753	CNE1000001S0	Air China	Services	0.49
1211	CNE100000296	BYD Company	Information Technology	0.45
			<b>Total</b>	<b>100.00</b>



Weightings may not add up to the total due to rounding.

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