



Hang Seng Corporate Sustainability Index Series

Description

International focus on corporate sustainability – encompassing environmental, social and corporate governance – has risen dramatically in recent years. Sustainability investment is growing across the globe as investors diversify their investments to increasingly focus on those companies that perform strongly with regard to corporate sustainability.

The Hang Seng Corporate Sustainability Index Series provide a benchmark for sustainability investments. It consists of five indexes, namely:

Tradable Series

Hang Seng Corporate Sustainability Index ("HSSUS")

Hang Seng (China A) Corporate Sustainability Index ("HSCASUS")

Hang Seng (Mainland and HK) Corporate Sustainability Index ("HSMHSUS")

Benchmark Series

Hang Seng Corporate Sustainability Benchmark Index ("HSSUSB")

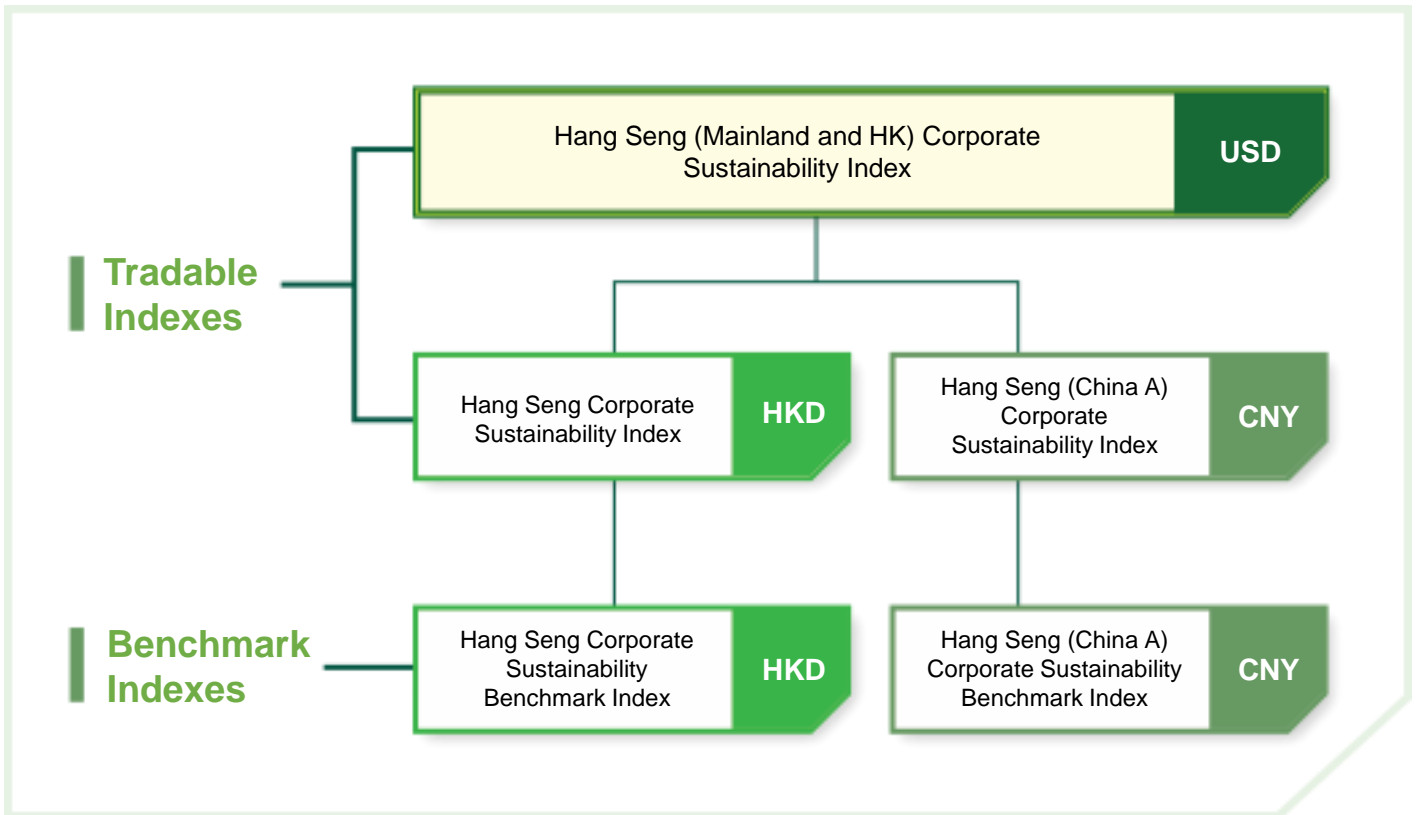
Hang Seng (China A) Corporate Sustainability Benchmark Index ("HSCASUSB")

HSSUS and HSSUSB include Hong Kong-listed companies that perform well with respect to corporate sustainability, while HSCASUS and HSCASUSB include Mainland-listed companies that perform well with respect to corporate sustainability. The HSMHSUS is a cross-market index that covers corporate sustainability leaders in Hong Kong and on the Mainland.

Constituent selection is based on a robust process that includes consideration of the results from a sustainability assessment undertaken by Hong Kong Quality Assurance Agency ("HKQAA"), an independent and professional assessment body, using its proprietary sustainability assessment and rating framework. The process ensures that indexes in the Hang Seng Corporate Sustainability Index Series are objective, reliable and of high inevitability, making them excellent benchmarks for index funds that adopt a corporate sustainability theme.



Hang Seng Corporate Sustainability Index Series



1 Under the sustainability assessment, the sustainability performance of each eligible company will be measured against each of the core areas as follows:



2 A rating and score will be assigned to each assessed eligible company reflecting its sustainability performance. The higher the score, the better its sustainability performance.





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Methodology

The Hang Seng Corporate Sustainability Index Series adopts a freefloat-adjusted market capitalisation weighted methodology with a 10% cap. For the Hang Seng (Mainland and HK) Corporate Sustainability Index, the cap is on the total weighting of individual companies, while for other indexes, the cap is on the weighting of individual stocks.

The Hang Seng Corporate Sustainability Index Series is calculated on Hong Kong dollar, US dollar and Chinese yuan terms.

Index Overview

	HSSUSB	HSCASUSB	HSSUS	HSCASUS	HSMHSUS
Launch Date	5 September 2011		26 July 2010		
Backdated to	-		2 January 2008		
Base Date	2 September 2011		2 January 2008		
Base Value	2,000		3,000		
Currency	HKD	CNY	HKD	CNY	USD
Number of Constituent Companies	Variable	Variable	30	30	Variable*
Sustainability Performance Requirement	Top 20% of eligible securities of the Hang Seng Composite Index with the highest HKQAA sustainability performance scores	Top 10% of eligible securities of the Hang Seng (China A) Corporate Sustainability Benchmark Index with the highest HKQAA sustainability performance scores	Top eligible securities of the HSSUSB with the highest HKQAA sustainability performance scores	Top eligible securities of the HSCASUSB with the highest HKQAA sustainability performance scores	Being constituents of either the HSSUS or the HSCASUS
Review Frequency	Annually		Annually		
Rebalance Frequency	Quarterly		Quarterly		
Vendor Codes					
Bloomberg	-	-	HSSUS	HSCASUS	HSMHSUS
Thomson Reuters	HSSUSB	HSCASUSB	HSSUS	HSCASUS	HSMHSUS

*In cases where different classes of shares of a company are included in the HSSUS and the HSCASUS and these different classes do not reflect a holding company arrangement, the company will only count as one constituent company of the HSMHSUS. Therefore, the number of constituents of the HSMHSUS may vary.

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