



### Hang Seng SCHK China H-Financials Index

February 2024

The Hang Seng SCHK China H-Financials Index ("H-FIN") aims to capture the performance of Mainland China financial stocks listed in Hong Kong.

#### FEATURES

- Represents the performance of Mainland financial industry, which has a relatively high weighting in the H-share universe
- Stocks are selected in accordance to the Hang Seng Industry Classification System
- Stocks are freefloat-adjusted for investibility representation
- 10% capping is applied to avoid single stock domination

#### INFORMATION

Launch Date	27 Nov 2006
Backdated To	5 Mar 2004
Base Date	5 Mar 2004
Base Index	5,033.14
Review	Half-yearly
Dissemination	Every 2 sec
Currency	HKD
Total Return Index	Available
No. of Constituents	30

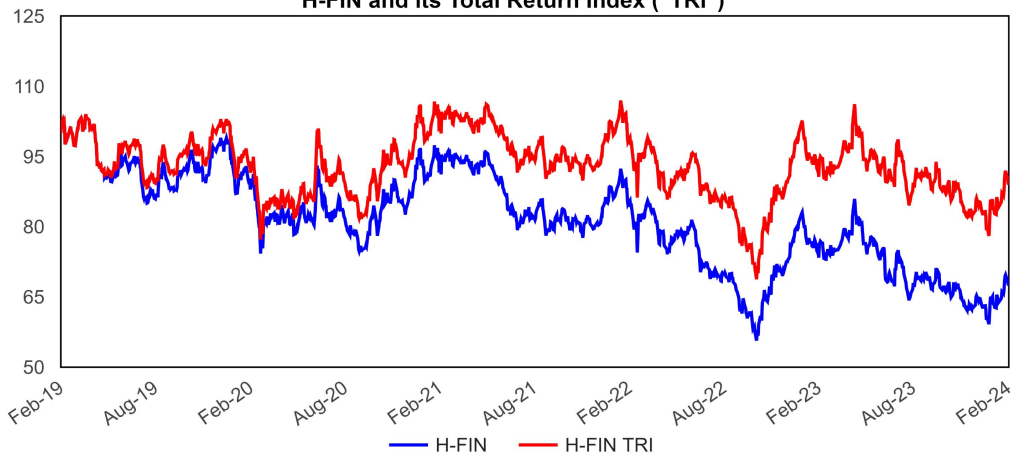
#### VENDOR CODES

Bloomberg	H-FIN
Refinitiv	.HSHF1

#### CONTACT US

Email	info@hsi.com.hk
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H-FIN and its Total Return Index ("TRI")



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
H-FIN	12,008.35	+6.30	+4.02	+0.48	-8.07	-26.65	-32.54	+3.34
H-FIN TRI	23,623.98	+6.30	+4.02	+0.69	-1.88	-11.73	-11.05	+3.34

#### INDEX FUNDAMENTALS

Index	Dividend Yield (%)	PE Ratio (Times)	Annual Volatility*(%)
H-FIN	7.07	4.61	24.32

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

#### CORRELATION

Index	HSI	HSCEI	H-FIN
HSI	1.00	0.99	0.86
HSCEI	-	1.00	0.87
H-FIN	-	-	1.00

#### INDEX STATISTICS

Index	Total Market Value (HKD Mn)	Market Value Coverage Ratio^ (%)	Market Turnover Coverage^ (%)
H-FIN	3,084,147	10.18	11.01

^ The universe comprises securities listed on HKEX Main Board excluding secondary-listed Foreign Companies, Investment Companies and Special Purpose Acquisition Companies.

All data as at 29 Feb 2024

HSI: Hang Seng Index  
HSCEI: Hang Seng China Enterprises Index

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CONSTITUENTS			
Stock Code	ISIN CODE	Company Name	Weighting (%)
3988	CNE1000001Z5	BANK OF CHINA	10.52
1398	CNE1000003G1	ICBC	10.49
0939	CNE1000002H1	CCB	10.47
3968	CNE1000002M1	CM BANK	9.60
2318	CNE1000003X6	PING AN	9.24
1288	CNE100000Q43	ABC	7.97
2328	CNE100000593	PICC P&C	5.95
2628	CNE1000002L3	CHINA LIFE	5.78
3328	CNE100000205	BANKCOMM	3.62
1658	CNE1000029W3	PSBC	3.30
0998	CNE1000001Q4	CITIC BANK	3.25
2601	CNE1000009Q7	CPIC	3.17
6030	CNE1000016V2	CITIC SEC	2.30
1339	CNE100001MK7	PICC GROUP	1.83
1988	CNE100000HF9	MINSHENG BANK	1.57
3908	CNE100002359	CICC	1.21
6881	CNE100001NT6	CGS	1.16
6886	CNE100001YQ9	HTSC	1.09
1336	CNE100001922	NCI	1.07
6060	CNE100002QY7	ZA ONLINE	0.85
6837	CNE1000019K9	HAITONG SEC	0.85
1776	CNE100001TQ9	GF SEC	0.69
6818	CNE100001QW3	CEB BANK	0.63
3618	CNE100000X44	CQRC BANK	0.61
1359	CNE100001QS1	CHINA CINDA	0.57
2799	CNE100002367	CHINA HUARONG	0.52
2611	CNE100002FK9	GTJA	0.50
6066	CNE100002B89	CSC	0.48
6099	CNE1000029Z6	CMSC	0.45
9668	CNE100003YB7	CBHB	0.25
Total			100.00