



Hang Seng SCHK High Dividend Low Volatility Index

May 2026

Hang Seng SCHK High Dividend Low Volatility Index ("HSHYLV") aims to reflect the overall performance of low volatility, high yield securities listed in Hong Kong that are eligible for Southbound Trading under Hong Kong Stock Connect.

FEATURES

- Within the securities eligible for Southbound Trading under Hong Kong Stock Connect, 50 high-yield securities with low volatility and cash dividend paid record of 3 consecutive fiscal years are selected as constituents.
- The constituents' weightings within the index are determined by their net dividend yield that enhances the yield of the index.
- 5% capping is applied to avoid single constituent domination.

INFORMATION

Launch Date	8 May 2017
Backdated To	3 Sep 2010
Base Date	3 Sep 2010
Base Index	3,000
Review	Half-yearly
Dissemination	Every 2 sec
Currency	HKD
Total Return Index	Available
No. of Constituents	50

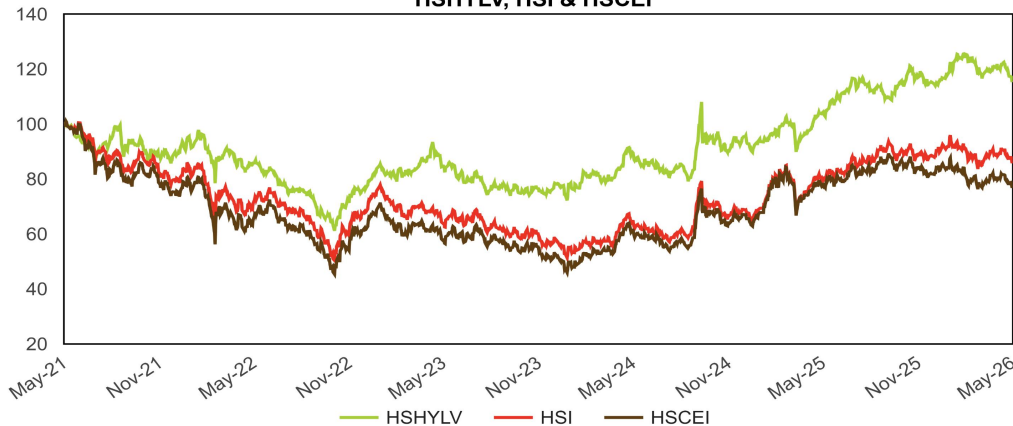
VENDOR CODES

Refinitiv .HSHYLV

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HSHYLV, HSI & HSCEI



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
HSHYLV	4,566.54	-3.03	-7.14	-0.45	+12.44	+12.00	+3.09	+2.20
HSI	25,182.39	-2.30	-5.44	-2.62	+8.13	+11.36	-2.89	-1.75
HSCEI	8,425.82	-2.95	-4.89	-7.71	-0.07	+10.99	-5.00	-5.47

*Annualised

INDEX FUNDAMENTALS

Index	Dividend Yield (%)	PE Ratio (Times)	Annual Volatility*(%)		
			1 - Yr	3 - Yr	5 - Yr
HSHYLV	6.25	8.22	12.67	19.07	19.54

*Annual Volatility was calculated based on daily return for the past 12-month, 36-month and 60-month period.

CORRELATION

Index	HSHYLV	HSI	HSCEI
HSHYLV	1.00	0.67	0.66
HSI	-	1.00	0.98
HSCEI	-	-	1.00

INDEX STATISTICS

Index	Total Market Value (HKD Mn)	Market Value Coverage Ratio^(%)	Market Turnover Coverage^(%)
HSHYLV	9,623,049	20.42	7.83

^ 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 May 2026

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

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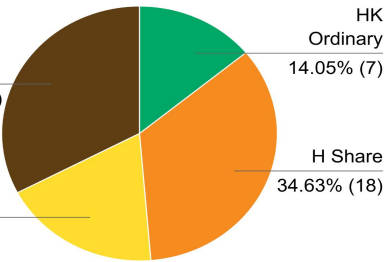
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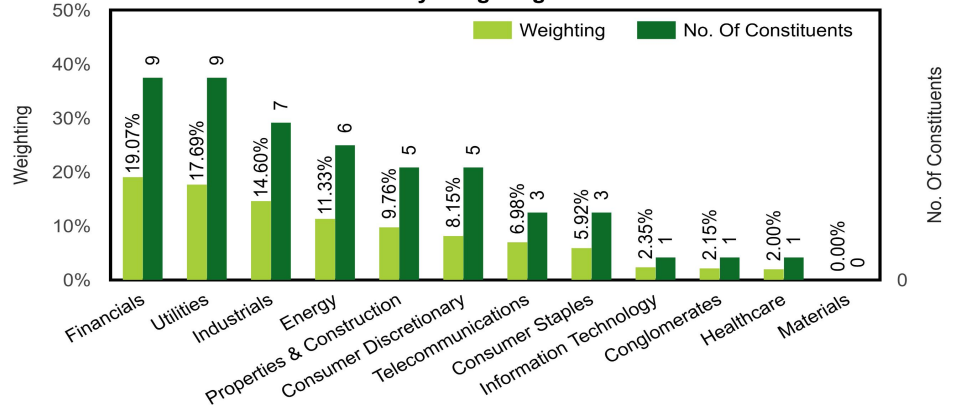
CONSTITUENTS

Stock Code	ISIN CODE	Company Name	Industry Classification	Share Type	Weighting (%)
0316	BMG677491539	OIL	Industrials	HK Ordinary	3.40
1088	CNE1000002R0	CHINA SHENHUA	Energy	H Share	2.81
3360	HK0000077468	FE HORIZON	Financials	Other HK-listed Mainland Co.	2.75
0639	HK0639031506	SHOUGANG RES	Energy	Other HK-listed Mainland Co.	2.55
0836	HK0836012952	CHINA RES POWER	Utilities	Red Chip	2.53
0941	HK0941009539	CHINA MOBILE	Telecommunications	Red Chip	2.52
3311	KYG216771363	CHINA STATE CON	Properties & Construction	Red Chip	2.49
0303	BMG9400S1329	VTECH HOLDINGS	Information Technology	HK Ordinary	2.35
0371	BMG0957L1090	BJ ENT WATER	Utilities	Red Chip	2.30
0762	HK0000049939	CHINA UNICOM	Telecommunications	Red Chip	2.27
3877	HK0000504214	CSSC SHIPPING	Industrials	Red Chip	2.22
0728	CNE1000002V2	CHINA TELECOM	Telecommunications	H Share	2.19
3988	CNE1000001Z5	BANK OF CHINA	Financials	H Share	2.19
1448	KYG371091086	FU SHOU YUAN	Consumer Discretionary	Other HK-listed Mainland Co.	2.18
0288	KYG960071028	WH GROUP	Consumer Staples	HK Ordinary	2.16
0267	HK0267001375	CITIC	Conglomerates	Red Chip	2.15
1109	KYG2108Y1052	CHINA RES LAND	Properties & Construction	Red Chip	2.12
3328	CNE100000205	BANKCOMM	Financials	H Share	2.11
2380	HK2380027329	CHINA POWER	Utilities	Red Chip	2.08
2016	CNE1000025S9	CZBANK	Financials	H Share	2.07
2388	HK2388011192	BOC HONG KONG	Financials	HK Ordinary	2.06
3998	KYG126521064	BOSIDENG	Consumer Discretionary	Other HK-listed Mainland Co.	2.06
0598	CNE1000004F1	SINOTRANS	Industrials	H Share	2.03
6818	CNE100001QW3	CEB BANK	Financials	H Share	2.03
0322	KYG8878S1030	TINGYI	Consumer Staples	Other HK-listed Mainland Co.	2.02
0384	BMG2109G1033	CHINA GAS HOLD	Utilities	Other HK-listed Mainland Co.	2.02
0939	CNE1000002H1	CCB	Financials	H Share	2.00
2666	HK0000255361	UNI MEDICAL	Healthcare	Red Chip	2.00
0257	HK0257001336	EB ENVIRONMENT	Utilities	Red Chip	1.99
0998	CNE1000001Q4	CITIC BANK	Financials	H Share	1.98
1766	CNE100000BG0	CRRC	Industrials	H Share	1.97
1071	CNE1000003D8	HUADIAN POWER	Utilities	H Share	1.94
1186	CNE100000981	CHINA RAIL CONS	Properties & Construction	H Share	1.88
1398	CNE1000003G1	ICBC	Financials	H Share	1.88
1083	KYG8972T1067	TG SMART ENERGY	Utilities	Other HK-listed Mainland Co.	1.85
0144	HK0144000764	CHINA MER PORT	Industrials	Red Chip	1.82
0857	CNE1000003W8	PETROCHINA	Energy	H Share	1.80
1800	CNE1000002F5	CHINA COMM CONS	Properties & Construction	H Share	1.79
0152	BMG8086V1467	SHENZHEN INT'L	Industrials	Red Chip	1.76
1044	KYG4402L1510	HENGAN INT'L	Consumer Staples	Other HK-listed Mainland Co.	1.74
0883	HK0883013259	CNOOC	Energy	Red Chip	1.69
0006	HK0006000050	POWER ASSETS	Utilities	HK Ordinary	1.65
0390	CNE1000007Z2	CHINA RAILWAY	Properties & Construction	H Share	1.48
6862	KYG4290A1013	H Aidilao	Consumer Discretionary	Other HK-listed Mainland Co.	1.47
1199	BMG2442N1048	COSCO SHIP PORT	Industrials	Red Chip	1.41
2588	SG9999015267	BOC AVIATION	Consumer Discretionary	HK Ordinary	1.40
0135	BMG5320C1082	KUNLUN ENERGY	Utilities	Red Chip	1.34
0386	CNE1000002Q2	SINOPEC CORP	Energy	H Share	1.27
2386	CNE100001NV2	SINOPEC SEG	Energy	H Share	1.21
0590	BMG5695X1258	LUK FOOK HOLD	Consumer Discretionary	HK Ordinary	1.04
Total					100.00

Weightings by Share Type
(No. of companies in brackets)



Industry Weightings in HSHYL



Weightings may not add up to the total due to rounding