



# Hang Seng Stock Connect China Dividend Yield Comprehensive Index

February 2026

The Hang Seng Stock Connect China Yield Comprehensive Index ("HSSCYCI") aims to reflect the performance of a high capacity yield strategy based on the Hang Seng Stock Connect China 500 Index.

## FEATURES

- Top 80% of the stocks in the parent index will be filtered by quality-screening
- The weights of constituents with relatively higher yield are tilted upwards, while those with relatively lower yield are tilted downwards
- Sector neutral weighting will be applied to remove sector biases

## INFORMATION

<b>Launch Date</b>	20 Sep 2021
<b>Backdated To</b>	6 Mar 2015
<b>Base Date</b>	6 Mar 2015
<b>Base Index</b>	3,000
<b>Review</b>	Half-yearly
<b>Dissemination</b>	Every 2 sec
<b>Currency</b>	CNY
<b>Total Return Index</b>	Available
<b>No. of Constituents</b>	466

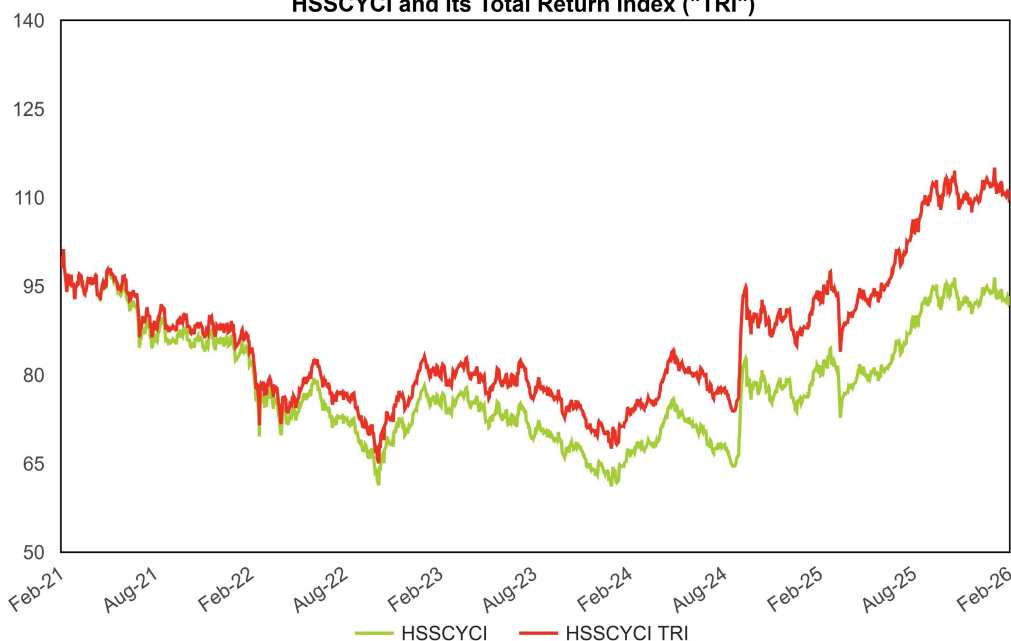
## VENDOR CODES

<b>Bloomberg</b>	HSSCYCI
<b>Refinitiv</b>	.HSSCYCI

## CONTACT US

**Email** info@hsi.com.hk

HSSCYCI 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
<b>HSSCYCI</b>	4,719.99	-2.57	+0.42	+4.12	+15.52	+23.69	-5.89	+0.76
<b>HSSCYCI TRI</b>	6,752.18	-2.54	+0.86	+5.17	+19.52	+38.71	+12.31	+0.92

## INDEX FUNDAMENTALS

Index	Dividend Yield (%)	PE Ratio (Times)	Annual Volatility*(%)
<b>HSSCYCI</b>	2.88	14.00	16.47

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

All data as at 27 Feb 2026

**HSC500:** Hang Seng Stock Connect China 500 Index

### Disclaimer

The information contained herein is for reference only. Hang Seng Indexes Company Limited ("Hang Seng Indexes") ensures the accuracy and reliability of the information contained herein to the best of its endeavours. However, Hang Seng Indexes makes no warranty or representation as to the accuracy, completeness or reliability of any of the information contained herein and accepts no liability (whether in tort or contract or otherwise) whatsoever to any person for any damage or loss of any nature arising from or as a result of reliance on any of the contents of this document, or any errors or omissions in its contents and such contents may change from time to time without notice.

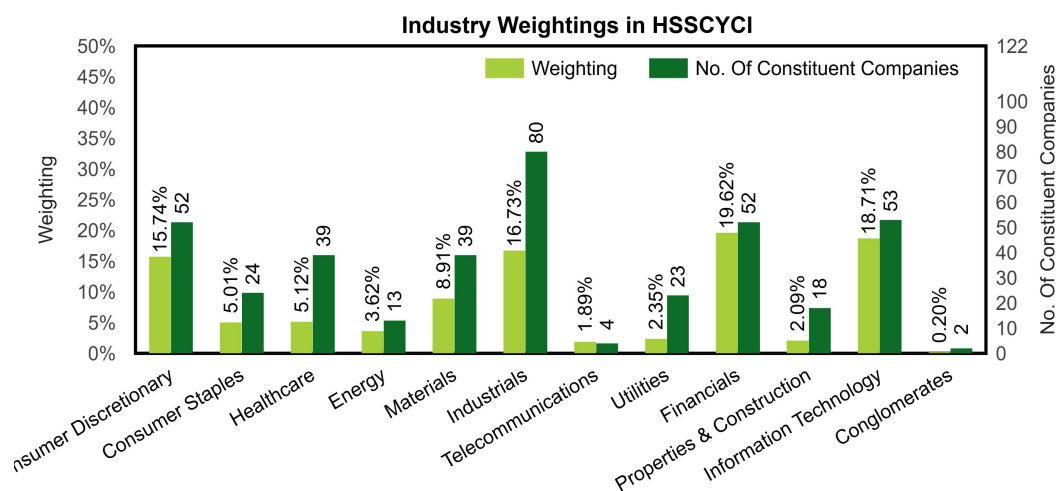
The information contained herein does not constitute any express or implied advice or recommendation by Hang Seng Indexes for any investments. Investment involves risks. Prospective investors should not make any investment decision based solely on the information provided herein and should seek independent investment advice to ensure that any of their decisions is made with regard to their own investment objectives, financial circumstances and other particular needs. Prospective investors should also note that value of securities and investments can go down as well as up and past performance is not necessarily indicative of future performance.

Hang Seng Indexes is a subsidiary of Hang Seng Bank Limited which is part of the group of companies under HSBC Holdings plc ("HSBC Group"). Potential conflicts of interest may arise between Hang Seng Indexes and other HSBC Group member(s). To manage actual or potential conflicts of interest, Hang Seng Indexes has in place policies and/or procedures to identify and manage conflicts of interest that relate to the creation, submission and administration of its indexes and/or that may arise between Hang Seng Indexes and other HSBC Group member(s). To reduce and avoid such conflicts of interest, each of Hang Seng Indexes and other HSBC Group members has its independent management structure and each entity acts independently and on an arm's length basis.



### CONSTITUENTS (TOP 50)

Stock Code	ISIN CODE	Company Name	Industry Classification	Weighting (%)
0700	KYG875721634	TENCENT	Information Technology	9.32
9988	KYG017191142	BABA - W	Consumer Discretionary	5.31
300750	CNE100003662	CATL	Industrials	3.27
600519	CNE0000018R8	KWEICHOW MOUTAI	Consumer Staples	2.30
0939	CNE1000002H1	CCB	Financials	2.17
000333	CNE100001QQ5	MIDEA GROUP	Consumer Discretionary	2.15
601318	CNE000001R84	PING AN	Financials	1.82
1398	CNE1000003G1	ICBC	Financials	1.48
601899	CNE100000B24	ZIJIN MINING	Materials	1.34
600036	CNE000001B33	CM BANK	Financials	1.31
2318	CNE1000003X6	PING AN	Financials	1.30
601138	CNE1000031P3	FII	Information Technology	1.20
0941	HK0941009539	CHINA MOBILE	Telecommunications	1.17
000651	CNE0000001D4	GREE	Consumer Discretionary	1.05
3988	CNE1000001Z5	BANK OF CHINA	Financials	0.96
0883	HK0883013259	CNOOC	Energy	0.94
000338	CNE1000000D4	WEICHAI POWER	Industrials	0.78
603259	CNE1000031K4	WUXI APPTec	Healthcare	0.75
300308	CNE100001CY9	ZHONGJI INNOLIGHT	Information Technology	0.73
601398	CNE000001P37	ICBC	Financials	0.72
601166	CNE000001QZ7	INDUSTRIAL BANK	Financials	0.71
600900	CNE000001G87	CYPC	Utilities	0.64
601919	CNE100000601	COSCO SHIP HOLD	Industrials	0.64
1378	KYG211501005	CHINAHONGQIAO	Materials	0.63
603993	CNE100001NR0	CMOC	Materials	0.62
000858	CNE000000VQ8	WULIANGYE	Consumer Staples	0.60
002415	CNE100000PM8	HIKVISION	Information Technology	0.59
300760	CNE100003G67	MINDRAY	Healthcare	0.58
000063	CNE000000TK5	ZTE	Information Technology	0.57
300274	CNE1000018M7	SUNGROW POWER SUPPLY	Industrials	0.56
2899	CNE100000502	ZIJIN MINING	Materials	0.55
0857	CNE1000003W8	PETROCHINA	Energy	0.52
1211	CNE100000296	BYD COMPANY	Consumer Discretionary	0.49
2628	CNE1000002L3	CHINA LIFE	Financials	0.49
600887	CNE000000JP5	YILI	Consumer Staples	0.49
601288	CNE100000RJ0	ABC	Financials	0.48
600690	CNE000000CG9	HAIER SMARTHOME	Consumer Discretionary	0.46
600031	CNE000001F70	SANY	Industrials	0.45
600089	CNE000000RB8	TBEA	Industrials	0.44
3968	CNE1000002M1	CM BANK	Financials	0.42
600309	CNE0000016J9	WANHUA	Materials	0.42
1093	HK1093012172	CSPC PHARMA	Healthcare	0.41
002352	CNE100000L63	SF HOLDING	Industrials	0.40
1088	CNE1000002R0	CHINA SHENHUA	Energy	0.40
601328	CNE1000000S2	BANKCOMM	Financials	0.40
000425	CNE000000FH0	XCMG	Industrials	0.39
1288	CNE100000Q43	ABC	Financials	0.39
600919	CNE100002G76	BANK OF JIANGSU	Financials	0.39
002027	CNE000001KK2	FOCUS MEDIA	Consumer Discretionary	0.38
0992	HK0992009065	LENOVO GROUP	Information Technology	0.38





# Hang Seng China A Dividend Yield Comprehensive Index

February 2026

The Hang Seng China A Yield Comprehensive Index ("HSCAYCI") aims to reflect the performance of a high capacity yield strategy based on the Hang Seng China A (Investable) index.

## FEATURES

- Top 80% of the stocks in the parent index will be filtered by quality-screening
- The weights of constituents with relatively higher yield are tilted upwards, while those with relatively lower yield are tilted downwards
- Sector neutral weighting will be applied to remove sector biases

## INFORMATION

<b>Launch Date</b>	17 May 2021
<b>Backdated To</b>	4 Mar 2011
<b>Base Date</b>	4 Mar 2011
<b>Base Index</b>	3,000
<b>Review</b>	Half-yearly
<b>Dissemination</b>	Every 2 sec
<b>Currency</b>	CNY
<b>Total Return Index</b>	Available
<b>No. of Constituents</b>	1178

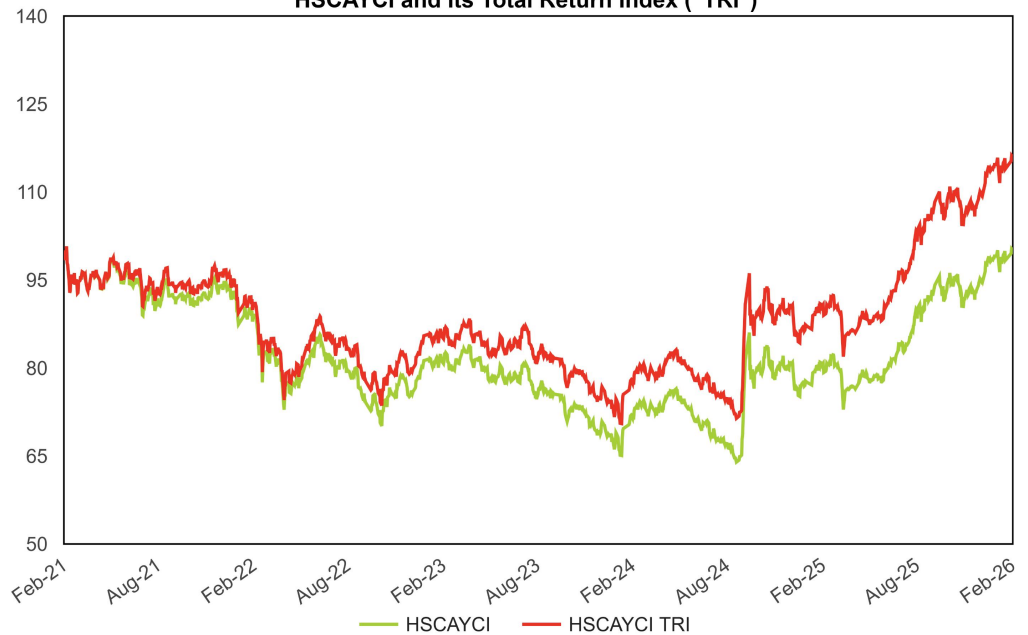
## VENDOR CODES

<b>Bloomberg</b>	HSCAYCI
<b>Refinitiv</b>	.HSCAYCI

## CONTACT US

**Email** info@hsi.com.hk

HSCAYCI 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
<b>HSCAYCI</b>	5,297.70	+1.47	+8.81	+11.01	+26.65	+23.45	+1.95	+5.94
<b>HSCAYCI TRI</b>	7,801.77	+1.53	+9.20	+11.92	+30.60	+35.86	+18.10	+6.14

## INDEX FUNDAMENTALS

Index	Dividend Yield (%)	PE Ratio (Times)	Annual Volatility*(%)
<b>HSCAYCI</b>	2.41	17.83	15.08

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

All data as at 27 Feb 2026

**HSCAII:** Hang Seng China A (Investable) Index

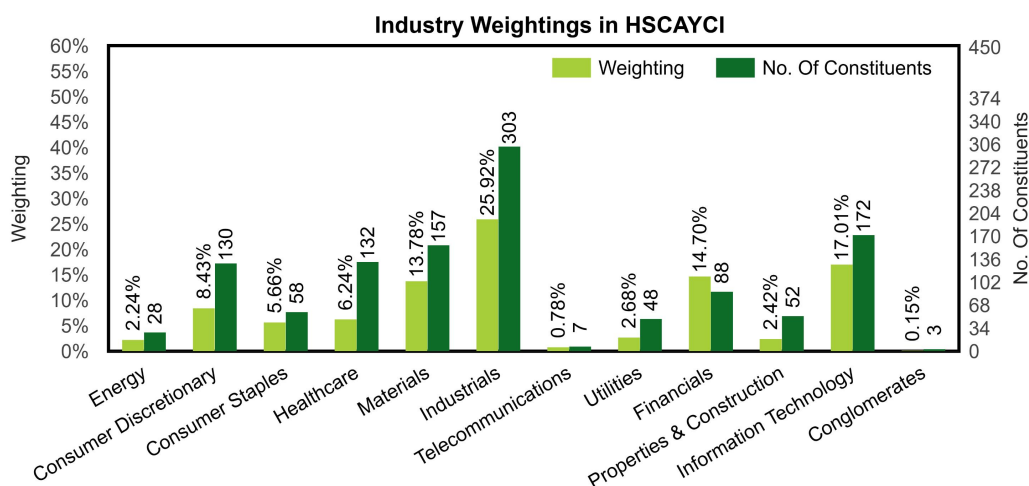
### Disclaimer

The information contained herein is for reference only. Hang Seng Indexes Company Limited ("Hang Seng Indexes") ensures the accuracy and reliability of the information contained herein to the best of its endeavours. However, Hang Seng Indexes makes no warranty or representation as to the accuracy, completeness or reliability of any of the information contained herein and accepts no liability (whether in tort or contract or otherwise) whatsoever to any person for any damage or loss of any nature arising from or as a result of reliance on any of the contents of this document, or any errors or omissions in its contents and such contents may change from time to time without notice. The information contained herein does not constitute any express or implied advice or recommendation by Hang Seng Indexes for any investments. Investment involves risks. Prospective investors should not make any investment decision based solely on the information provided herein and should seek independent investment advice to ensure that any of their decisions is made with regard to their own investment objectives, financial circumstances and other particular needs. Prospective investors should also note that value of securities and investments can go down as well as up and past performance is not necessarily indicative of future performance. Hang Seng Indexes is a subsidiary of Hang Seng Bank Limited which is part of the group of companies under HSBC Holdings plc ("HSBC Group"). Potential conflicts of interest may arise between Hang Seng Indexes and other HSBC Group member(s). To manage actual or potential conflicts of interest, Hang Seng Indexes has in place policies and/or procedures to identify and manage conflicts of interest that relate to the creation, submission and administration of its indexes and/or that may arise between Hang Seng Indexes and other HSBC Group member(s). To reduce and avoid such conflicts of interest, each of Hang Seng Indexes and other HSBC Group members has its independent management structure and each entity acts independently and on an arm's length basis.



### CONSTITUENTS (TOP 50)

Stock Code	ISIN CODE	Company Name	Industry Classification	Weighting (%)
300750	CNE100003662	CATL	Industrials	3.94
600519	CNE0000018R8	KWEICHOW MOUTAI	Consumer Staples	2.50
601318	CNE000001R84	PING AN	Financials	2.27
601899	CNE100000B24	ZIJIN MINING	Materials	1.98
000333	CNE100001QQ5	MIDEA GROUP	Consumer Discretionary	1.88
601138	CNE1000031P3	FII	Information Technology	1.76
600036	CNE000001B33	CM BANK	Financials	1.64
600900	CNE000001G87	CYPC	Utilities	0.96
300308	CNE100001CY9	ZHONGJI INNOLIGHT	Information Technology	0.93
601398	CNE000001P37	ICBC	Financials	0.91
000651	CNE0000001D4	GREE	Consumer Discretionary	0.88
601166	CNE000001QZ7	INDUSTRIAL BANK	Financials	0.88
002415	CNE100000PM8	HIKVISION	Information Technology	0.86
000338	CNE100000D4	WEICHAI POWER	Industrials	0.85
000063	CNE000000TK5	ZTE	Information Technology	0.83
603993	CNE100001NR0	CMOC	Materials	0.81
300274	CNE1000018M7	SUNGROW POWER SUPPLY	Industrials	0.74
603259	CNE1000031K4	WUXI APPTec	Healthcare	0.71
601919	CNE100000601	COSCO SHIP HOLD	Industrials	0.67
000858	CNE000000VQ8	WULIANGYE	Consumer Staples	0.66
601288	CNE100000RJ0	ABC	Financials	0.60
600309	CNE0000016J9	WANHUA	Materials	0.58
600031	CNE000001F70	SANY	Industrials	0.56
600089	CNE000000RB8	TBEA	Industrials	0.54
600487	CNE000001FQ9	HTGD	Information Technology	0.53
600887	CNE000000JP5	YILI	Consumer Staples	0.53
300760	CNE100003G67	MINDRAY	Healthcare	0.52
601328	CNE1000000S2	BANKCOMM	Financials	0.50
600919	CNE100002G76	BANK OF JIANGSU	Financials	0.49
688008	CNE100003MN7	MONTAGE TECHNOLOGY	Information Technology	0.48
000425	CNE000000FH0	XCMG	Industrials	0.47
601600	CNE1000000T0	CHALCO	Materials	0.47
002352	CNE100000L63	SF HOLDING	Industrials	0.45
600406	CNE000001G38	NARI-TECH	Industrials	0.45
601088	CNE100000767	CHINA SHENHUA	Energy	0.43
600690	CNE000000CG9	HAIER SMARTHOME	Consumer Discretionary	0.42
601211	CNE1000022F3	GTHT	Financials	0.40
601668	CNE100000F46	CSCEC	Properties & Construction	0.40
002475	CNE100000TP3	LUXSHARE-ICT	Industrials	0.39
600030	CNE000001DB6	CITIC SEC	Financials	0.38
601229	CNE100002FM5	BOSC	Financials	0.37
601857	CNE1000007Q1	PETROCHINA	Energy	0.37
000001	CNE000000040	PAB	Financials	0.36
600660	CNE000000230	FUYAO GLASS	Consumer Discretionary	0.35
002555	CNE1000010N2	SANQI HUYU	Information Technology	0.34
600183	CNE000000XL5	SYTECH	Industrials	0.34
600489	CNE000001FM8	ZHONGJIN GOLD	Materials	0.34
601168	CNE100000619	WESTERN MINING	Materials	0.34
601766	CNE100000CP9	CRRC	Industrials	0.34
002027	CNE000001KK2	FOCUS MEDIA	Consumer Discretionary	0.33





## Hang Seng Large-Mid Cap Dividend Yield Comprehensive Index

February 2026

The Hang Seng Large-Mid Cap Yield Comprehensive Index ("HSLMYCI") aims to reflect the performance of a high capacity yield strategy based on the Hang Seng Large-Mid Cap (Investable) index.

### FEATURES

- Top 80% of the stocks in the parent index will be filtered by quality-screening
- The weights of constituents with relatively higher yield are tilted upwards, while those with relatively lower yield are tilted downwards
- Sector neutral weighting will be applied to remove sector biases

### INFORMATION

Launch Date	18 Jan 2021
Backdated To	4 Mar 2011
Base Date	4 Mar 2011
Base Index	3,000
Review	Half-yearly
Dissemination	Every 2 sec
Currency	HKD
Total Return Index	Available
No. of Constituents	234

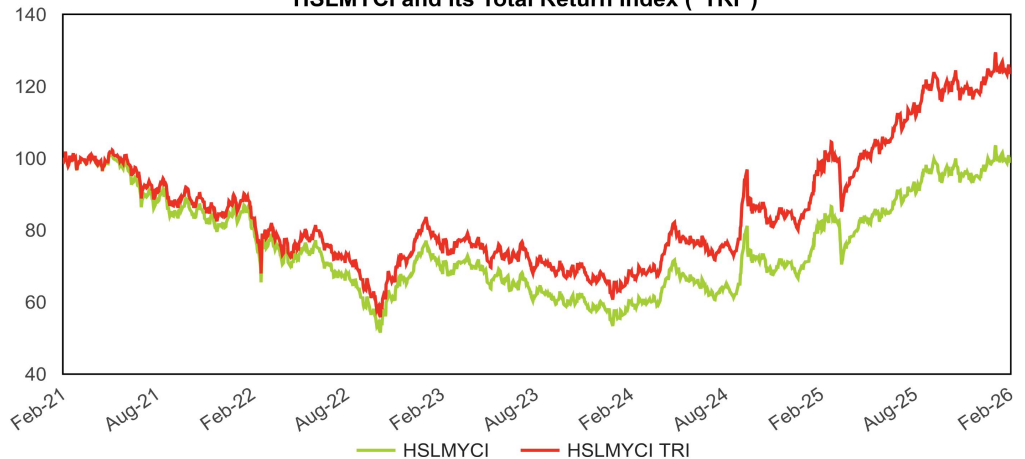
### VENDOR CODES

Bloomberg	HSLMYCI
Refinitiv	.HSLMYCI

### CONTACT US

Email	info@hsi.com.hk
-------	-----------------

HSLMYCI 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
HSLMYCI	3,779.18	-1.83	+4.55	+9.93	+24.64	+46.83	+1.11	+5.35
HSLMYCI TRI	6,958.84	-1.83	+4.94	+11.13	+29.54	+69.09	+26.36	+5.40

### INDEX FUNDAMENTALS

Index	Dividend Yield (%)	PE Ratio (Times)	Annual Volatility*(%)
HSLMYCI	3.38	12.63	22.63

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

### CORRELATION

Index	HSLMYCI	HSI	HSLMIV
HSLMYCI	1.00	0.99	1.00
HSI	-	1.00	1.00
HSLMIV	-	-	1.00

### INDEX STATISTICS

Index	Total Market Value (HKD Mn)	Market Value Coverage Ratio^A(%)
HSLMYCI	37,344,741	74.69

^ 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 27 Feb 2026

HSI: Hang Seng Index  
HSLMIV: Hang Seng Large-Mid Cap (Investable) Index

### Disclaimer

The information contained herein is for reference only. Hang Seng Indexes Company Limited ("Hang Seng Indexes") ensures the accuracy and reliability of the information contained herein to the best of its endeavours. However, Hang Seng Indexes makes no warranty or representation as to the accuracy, completeness or reliability of any of the information contained herein and accepts no liability (whether in tort or contract or otherwise) whatsoever to any person for any damage or loss of any nature arising from or as a result of reliance on any of the contents of this document, or any errors or omissions in its contents and such contents may change from time to time without notice.

The information contained herein does not constitute any express or implied advice or recommendation by Hang Seng Indexes for any investments. Investment involves risks. Prospective investors should not make any investment decision based solely on the information provided herein and should seek independent investment advice to ensure that any of their decisions is made with regard to their own investment objectives, financial circumstances and other particular needs. Prospective investors should also note that value of securities and investments can go down as well as up and past performance is not necessarily indicative of future performance.

Hang Seng Indexes is a subsidiary of Hang Seng Bank Limited which is part of the group of companies under HSBC Holdings plc ("HSBC Group"). Potential conflicts of interest may arise between Hang Seng Indexes and other HSBC Group member(s). To manage actual or potential conflicts of interest, Hang Seng Indexes has in place policies and/or procedures to identify and manage conflicts of interest that relate to the creation, submission and administration of its indexes and/or that may arise between Hang Seng Indexes and other HSBC Group member(s). To reduce and avoid such conflicts of interest, each of Hang Seng Indexes and other HSBC Group members has its independent management structure and each entity acts independently and on an arm's length basis.



### CONSTITUENTS (TOP 50)

Stock Code	ISIN CODE	Company Name	Industry Classification	Weighting (%)
0005	GB0005405286	HSBC HOLDINGS	Financials	13.35
9988	KYG017191142	BABA - W	Consumer Discretionary	10.67
0700	KYG875721634	TENCENT	Information Technology	8.87
0939	CNE1000002H1	CCB	Financials	4.11
1398	CNE1000003G1	ICBC	Financials	2.78
2318	CNE1000003X6	PING AN	Financials	2.49
0941	HK0941009539	CHINA MOBILE	Telecommunications	2.33
9999	KYG6427A1022	NTES - S	Information Technology	2.10
3988	CNE1000001Z5	BANK OF CHINA	Financials	1.86
0883	HK0883013259	CNOOC	Energy	1.36
9618	KYG8208B1014	JD - SW	Consumer Discretionary	1.36
1810	KYG9830T1067	XIAOMI - W	Information Technology	1.19
0669	HK0669013440	TECHTRONIC IND	Consumer Discretionary	1.17
1211	CNE100000296	BYD COMPANY	Consumer Discretionary	1.15
1093	HK1093012172	CSPC PHARMA	Healthcare	1.13
0992	HK0992009065	LENOVO GROUP	Information Technology	1.05
1378	KYG211501005	CHINAHONGQIAO	Materials	0.99
2388	HK2388011192	BOC HONG KONG	Financials	0.96
2899	CNE100000502	ZIJIN MINING	Materials	0.89
0016	HK0016000132	SHK PPT	Properties & Construction	0.88
0857	CNE1000003W8	PETROCHINA	Energy	0.84
0288	KYG960071028	WH GROUP	Consumer Staples	0.78
0006	HK0006000050	POWER ASSETS	Utilities	0.75
0066	HK0066009694	MTR CORPORATION	Consumer Discretionary	0.75
1109	KYG2108Y1052	CHINA RES LAND	Properties & Construction	0.75
2020	KYG0401111059	ANTA SPORTS	Consumer Discretionary	0.71
6690	CNE1000048K8	HAIER SMARTHOME	Consumer Discretionary	0.70
0388	HK0388045442	HKEX	Financials	0.68
1088	CNE1000002R0	CHINA SHENHUA	Energy	0.68
1288	CNE100000Q43	ABC	Financials	0.67
2628	CNE1000002L3	CHINA LIFE	Financials	0.67
0300	CNE1000006M58	MIDEA GROUP	Consumer Discretionary	0.65
1113	KYG2177B1014	CK ASSET	Properties & Construction	0.62
3968	CNE1000002M1	CM BANK	Financials	0.61
9987	US98850P1093	YUM CHINA	Consumer Discretionary	0.58
0027	HK0027032686	GALAXY ENT	Consumer Discretionary	0.57
0267	HK0267001375	CITIC	Conglomerates	0.57
0981	KYG8020E1199	SMIC	Information Technology	0.57
2313	KYG8087W1015	SHENZHOU INTL	Consumer Discretionary	0.56
0386	CNE1000002Q2	SINOPEC CORP	Energy	0.51
6160	CH1391448177	BEONE MEDICINES	Healthcare	0.50
0175	KYG3777B1032	GEELY AUTO	Consumer Discretionary	0.49
2331	KYG5496K1242	LI NING	Consumer Discretionary	0.48
1099	CNE100000FN7	SINOPHARM	Healthcare	0.47
0001	KYG217651051	CKH HOLDINGS	Conglomerates	0.46
1308	KYG8187G1055	SITC	Industrials	0.46
1919	CNE1000002J7	COSCO SHIP HOLD	Industrials	0.46
3993	CNE100000114	CMOC	Materials	0.46
6862	KYG4290A1013	HAIDILAO	Consumer Discretionary	0.44
0836	HK0836012952	CHINA RES POWER	Utilities	0.43

