



23 October 2018

## **Hang Seng Indexes Licenses Ping An-UOB Fund to Use Hang Seng China Enterprises Index as Basis for ETF**

Hang Seng Indexes Company Limited ('Hang Seng Indexes') has licensed the Hang Seng China Enterprises Index ('HSCEI') to Ping-An UOB Asset Management Company Limited ('Ping An-UOB Fund') to serve as the underlying index for the creation of an exchange-traded fund ('ETF'). The ETF was listed on the Shenzhen Stock Exchange on 22 October 2018.

Comprised of large-cap mainland China enterprises listed in Hong Kong, the HSCEI is a barometer of the China market in Hong Kong. The HSCEI has 50 constituents: 40 H-shares and 10 Red-chips and P-chips.

The new ETF will bring the number of exchange-traded products linked to indexes in the Hang Seng Family of Indexes to 71 – with listings on 17 different stock exchanges across the world. By the end of September 2018, assets under management in exchange-traded products linked to indexes in the Hang Seng Family of Indexes had reached a total of more than US\$26 billion.

For further details of the HSCEI and the exchange-traded products linked to indexes in the Hang Seng Family of Indexes, please refer to the attached appendices.

### **About Hang Seng Indexes Company Limited**

The Hang Seng Family of Indexes is managed and compiled by Hang Seng Indexes Company Limited (formerly HSI Services Limited), which is a wholly-owned subsidiary of Hang Seng Bank. The Hang Seng Family of Indexes comprises a wide range indexes that cover stocks/bonds listed in Hong Kong/mainland China markets. For further information on the Hang Seng Family of Indexes, please visit the company's website at [www.hsi.com.hk](http://www.hsi.com.hk).

# End #

## Summary of Exchange-traded Products Linked to the Hang Seng Family of Indexes

As at 23 October 2018

Index	No. of Index-linked exchange-traded products	Listing Place
Hang Seng Index	10 ETFs 10 L&Is 2 ETNs 1 LOF 1 CF	Hong Kong, Taiwan, France, Germany (Frankfurt and Stuttgart), Italy, Singapore, Switzerland, India, mainland China (Shenzhen and Shanghai) and Israel
Hang Seng China Enterprises Index	10 ETFs 10 L&Is 2 ETNs 1 LOF 1 CF	Hong Kong, France, Germany (Frankfurt and Stuttgart), Italy, Spain, Singapore, Switzerland, UK, South Korea, mainland China (Shenzhen and Shanghai), Israel and Taiwan
Hang Seng China Enterprises Futures Index	2 ETFs	South Korea
HSI Short Index	1 ETF 1 ETN	Japan (Tokyo) and Taiwan
HSI Leveraged Index	1 ETF 1 ETN	Taiwan and Japan (Tokyo)
HSCEI Short Index	2 ETFs 1 ETN	Japan (Tokyo), Taiwan and South Korea
HSCEI Leveraged Index	2 ETFs	Japan (Tokyo) and Taiwan
Hang Seng China (Hong Kong-listed) 25 Index	1 ETF 1 LOF	South Korea and mainland China (Shanghai)
Hang Seng High Dividend Yield Index	2 ETFs	Hong Kong and Canada (Toronto)
Hang Seng China A Industry Top Index	1 ETF	Hong Kong
Hang Seng Stock Connect Hong Kong SmallCap Index	1 ETF	Hong Kong
Hang Seng Composite SmallCap Index	1 LOF	Mainland China (Shenzhen)
Hang Seng Composite MidCap & SmallCap Index	1 LOF	Mainland China (Shenzhen)
Hang Seng HK 35	1 ETF 1 LOF	Hong Kong and Mainland China (Shenzhen)
Hang Seng China Enterprises Smart Index	1 LOF	Mainland China (Shenzhen)
Hang Seng Composite MidCap Index	1 LOF	Mainland China (Shanghai)

Notes:

CF: Classification fund

ETF: Exchange-traded fund

ETN: Exchange-traded note

LOF: Listed open-ended fund

L&amp;I: Leveraged and inversed product



## Hang Seng China Enterprises Index

September 2018

The Hang Seng China Enterprises Index ("HSCEI") serves as a benchmark that reflects the overall performance of Mainland securities listed in Hong Kong.

### FEATURES

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

### INFORMATION

Launch Date	8 Aug 1994
Backdated To	15 Jul 1993
Base Date	3 Jan 2000
Base Index	2,000
Review	Quarterly
Dissemination	Every 2 sec
Currency	HKD
Total Return Index	Available
No. of Constituents	50
HSCEIDVP	0.00

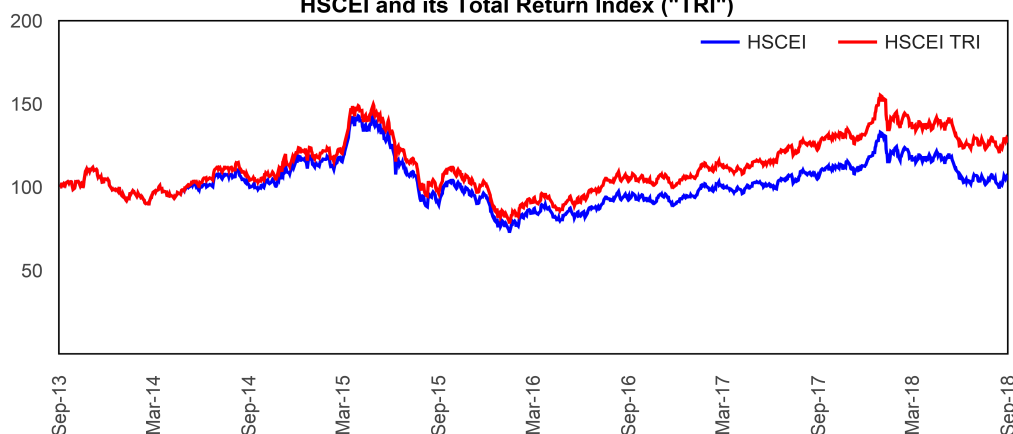
### VENDOR CODES

Bloomberg	HSCEI
Thomson Reuters	.HSCE

### CONTACT US

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HSCEI 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
HSCEI	11,017.87	+1.31	-0.50	-8.17	+0.99	+17.14	+6.80	-5.90
HSCEI TRI	21,386.53	+1.71	+1.92	-4.37	+5.17	+32.41	+29.81	-2.01

### INDEX FUNDAMENTALS

Index	Dividend Yield (%)	PE Ratio (Times)	Annual Volatility*(%)
HSCEI	4.19	9.25	20.73

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

### CORRELATION

Index	HSI	HSCEI	H-FIN
HSI	1.00	0.95	0.93
HSCEI	-	1.00	0.99
H-FIN	-	-	1.00

### INDEX STATISTICS

Index	Total Market Value (HKD Mn)	Market Value Coverage Ratio^ (%)	Market Value Coverage over all ML Securities (%)	Market Turnover Coverage^ (%)
HSCEI	11,556,552	35.97	58.11	44.29

^ The universe comprises Main Board primary listings excluding foreign companies

All data as at 28 Sep 2018

HSI: Hang Seng Index  
H-FIN: Hang Seng China H-Financials Index

#### Disclaimer

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### CONSTITUENTS

Stock Code	ISIN CODE	Company Name	Industry Classification	Weighting (%)
2318	CNE1000003X6	PING AN	Financials	10.23
1398	CNE1000003G1	ICBC	Financials	9.77
939	CNE1000002H1	CCB	Financials	9.70
3988	CNE1000001Z5	BANK OF CHINA	Financials	7.00
941	HK0941009539	CHINA MOBILE	Telecommunications	5.68
700	KYG875721634	TENCENT	Information Technology	5.66
386	CNE1000002Q2	SINOPEC CORP	Energy	5.07
857	CNE1000003W8	PETROCHINA	Energy	3.39
2628	CNE1000002L3	CHINA LIFE	Financials	3.35
883	HK0883013259	CNOOC	Energy	3.32
3968	CNE1000002M1	CM BANK	Financials	3.14
1288	CNE100000Q43	ABC	Financials	2.69
2601	CNE1000009Q7	CPIC	Financials	2.02
2328	CNE100000593	PICC P&C	Financials	1.62
1088	CNE1000002R0	CHINA SHENHUA	Energy	1.54
914	CNE1000001W2	CONCH CEMENT	Properties & Construction	1.48
728	CNE1000002V2	CHINA TELECOM	Telecommunications	1.30
3328	CNE100000205	BANKCOMM	Financials	1.30
998	CNE1000001Q4	CITIC BANK	Financials	1.23
1099	CNE100000FN7	SINOPHARM	Consumer Goods	1.16
1658	CNE1000029W3	PSBC	Financials	1.12
1988	CNE100000HF9	MINSHENG BANK	Financials	0.98
1109	KYG2108Y1052	CHINA RES LAND	Properties & Construction	0.91
1211	CNE100000296	BYD COMPANY	Consumer Goods	0.91
1800	CNE1000002F5	CHINA COMM CONS	Properties & Construction	0.90
2313	KYG8087W1015	SHENZHOU INTL	Consumer Goods	0.90
2202	CNE100001SR9	CHINA VANKE	Properties & Construction	0.86
267	HK0267001375	CITIC	Conglomerates	0.81
1093	HK1093012172	CSPC PHARMA	Consumer Goods	0.81
390	CNE1000007Z2	CHINA RAILWAY	Properties & Construction	0.79
1336	CNE100001922	NCI	Financials	0.79
1766	CNE100000BG0	CRRC	Industrials	0.79
6030	CNE1000016V2	CITIC SEC	Financials	0.68
1339	CNE100001MK7	PICC GROUP	Financials	0.66
2238	CNE100000Q35	GAC GROUP	Consumer Goods	0.65
1044	KYG4402L1510	HENGAN INT'L	Consumer Goods	0.63
6837	CNE1000019K9	HAITONG SEC	Financials	0.58
489	CNE100000312	DONGFENG GROUP	Consumer Goods	0.55
902	CNE1000006Z4	HUANENG POWER	Utilities	0.52
1816	CNE100001T80	CGN POWER	Utilities	0.50
270	HK0270001396	GUANGDONG INV	Utilities	0.49
384	BMG2109G1033	CHINA GAS HOLD	Utilities	0.46
6886	CNE100001YQ9	HTSC	Financials	0.46
1359	CNE100001QS1	CHINA CINDA	Financials	0.44
753	CNE1000001S0	AIR CHINA	Consumer Services	0.39
1776	CNE100001TQ9	GF SEC	Financials	0.39
2333	CNE100000338	GREATWALL MOTOR	Consumer Goods	0.39
2799	CNE100002367	CHINA HUARONG	Financials	0.37
6881	CNE100001NT6	CGS	Financials	0.32
6060	CNE100002QY7	ZA ONLINE	Financials	0.29
Total				100.00

