



Hang Seng Index

October 2023

The Hang Seng Index ("HSI"), the most widely quoted gauge of the Hong Kong stock market, includes the largest and most liquid stocks listed on the Main Board of the Stock Exchange of Hong Kong.

FEATURES

- The index includes the largest and most liquid stocks listed in Hong Kong
- Stocks are freefloat-adjusted for investability representation
- 8% capping is applied to avoid single stock domination
- Four sector sub-indexes are also available
Sub-indexes: Finance, Utilities, Properties, Commerce & Industry

INFORMATION

Launch Date	24 Nov 1969
Backdated To	31 Jul 1964
Base Date	31 Jul 1964
Base Index	100
Review	Quarterly
Dissemination	Every 2 sec
Currency	HKD
Total Return Index	Available
No. of Constituents	80
HSIDVP	661.70

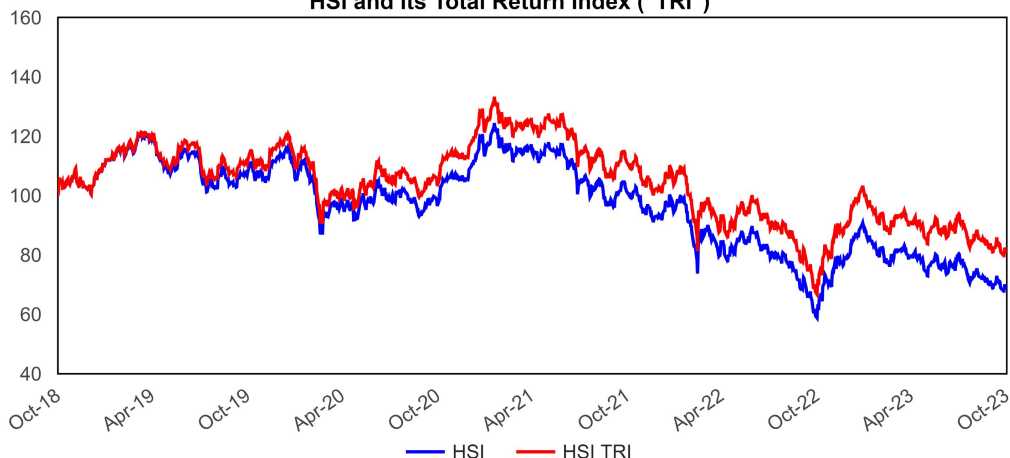
VENDOR CODES

Bloomberg	HSI
Refinitiv	.HSI

CONTACT US

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HSI 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
HSI	17,112.48	-3.91	-14.77	-13.98	+16.51	-29.02	-31.49	-13.49
HSI TRI	56,213.94	-3.91	-14.09	-11.34	+20.78	-21.92	-19.38	-10.46

INDEX FUNDAMENTALS

Index	Dividend Yield (%)	PE Ratio (Times)	Annual Volatility*(%)
HSI	3.99	10.31	25.89

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

CORRELATION

Index	HSI	HSCEI	HSTECH
HSI	1.00	0.99	0.95
HSCEI	-	1.00	0.96
HSTECH	-	-	1.00

INDEX STATISTICS

Index	Total Market Value (HKD Mn)	Market Value Coverage Ratio^*(%)	Market Turnover Coverage^*(%)
HSI	19,841,994	64.76	65.78

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

All data as at 31 Oct 2023

HSCEI: Hang Seng China Enterprises Index
HSTECH: Hang Seng TECH Index

ESG CHARACTERISTICS

ESG Performance Metrics		HSI
Index ESG Score		59.48

ESG characteristics data as at 29 Sep 2023. The ESG Scores are the overall sustainability performance scores compiled by the Hong Kong Quality Assurance Agency. The score is provided on a scale of 1 to 100, with 1 being the lowest and 100 being the highest.



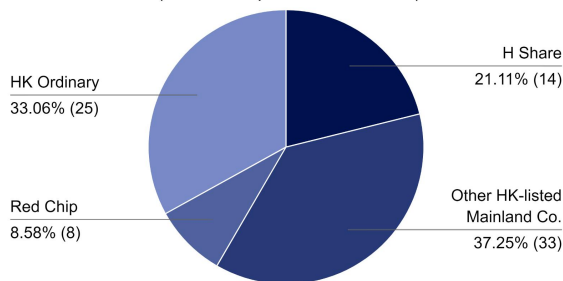
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HANG SENG INDEXES

CONSTITUENTS (TOP 50)

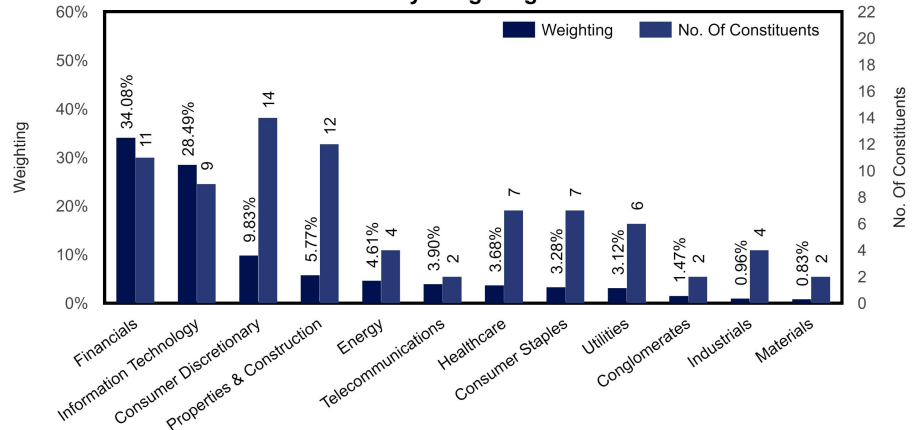
Stock Code	ISIN CODE	Company Name	Industry Classification	Share Type	Weighting (%)
0005	GB0005405286	HSBC HOLDINGS	Financials	HK Ordinary	8.29
9988	KYG017191142	BABA - SW	Information Technology	Other HK-listed Mainland Co.	7.61
0700	KYG875721634	TENCENT	Information Technology	Other HK-listed Mainland Co.	7.59
1299	HK0000069689	AIA	Financials	HK Ordinary	7.47
3690	KYG596691041	MEITUAN - W	Information Technology	Other HK-listed Mainland Co.	5.90
0939	CNE1000002H1	CCB	Financials	H Share	4.56
0941	HK0941009539	CHINA MOBILE	Telecommunications	Red Chip	3.62
0388	HK0388045442	HKEX	Financials	HK Ordinary	3.15
1398	CNE1000003G1	ICBC	Financials	H Share	2.64
2318	CNE1000003X6	PING AN	Financials	H Share	2.55
1211	CNE100000296	BYD COMPANY	Consumer Discretionary	H Share	2.35
1810	KYG9830T1067	XIAOMI - W	Information Technology	Other HK-listed Mainland Co.	2.34
3988	CNE1000001Z5	BANK OF CHINA	Financials	H Share	2.18
0883	HK0883013259	CNOOC	Energy	Red Chip	1.88
2269	KYG970081173	WUXI BIO	Healthcare	HK Ordinary	1.76
9618	KYG8208B1014	JD - SW	Information Technology	Other HK-listed Mainland Co.	1.65
2020	KYG040111059	ANTA SPORTS	Consumer Discretionary	Other HK-listed Mainland Co.	1.19
0016	HK0016000132	SHK PPT	Properties & Construction	HK Ordinary	1.11
3968	CNE1000002M1	CM BANK	Financials	H Share	1.11
9999	KYG6427A1022	NTES - S	Information Technology	Other HK-listed Mainland Co.	1.11
0002	HK0002007356	CLP HOLDINGS	Utilities	HK Ordinary	1.10
0669	HK0669013440	TECHTRONIC IND	Consumer Discretionary	HK Ordinary	1.06
0857	CNE1000003W8	PETROCHINA	Energy	H Share	1.02
0001	KYG217651051	CKH HOLDINGS	Conglomerates	HK Ordinary	1.01
0386	CNE1000002Q2	SINOPEC CORP	Energy	H Share	0.94
0981	KYG8020E1199	SMIC	Information Technology	Other HK-listed Mainland Co.	0.93
0027	HK0027032686	GALAXY ENT	Consumer Discretionary	HK Ordinary	0.91
1109	KYG2108Y1052	CHINA RES LAND	Properties & Construction	Red Chip	0.89
0823	HK0823032773	LINK REIT	Properties & Construction	HK Ordinary	0.87
9633	CNE100004272	NONGFU SPRING	Consumer Staples	H Share	0.85
1088	CNE1000002R0	CHINA SHENHUA	Energy	H Share	0.77
2319	KYG210961051	MENGNIU DAIRY	Consumer Staples	Other HK-listed Mainland Co.	0.77
2628	CNE1000002L3	CHINA LIFE	Financials	H Share	0.75
1113	KYG2177B1014	CK ASSET	Properties & Construction	HK Ordinary	0.73
2388	HK2388011192	BOC HONG KONG	Financials	HK Ordinary	0.73
9888	KYG070341048	BIDU - SW	Information Technology	Other HK-listed Mainland Co.	0.69
0992	HK0992009065	LENOVO GROUP	Information Technology	Other HK-listed Mainland Co.	0.68
0011	HK0011000095	HANG SENG BANK	Financials	HK Ordinary	0.65
0291	HK0291001490	CHINA RES BEER	Consumer Staples	Red Chip	0.64
2899	CNE100000502	ZIJIN MINING	Materials	H Share	0.63
2313	KYG8087W1015	SHENZHOU INTL	Consumer Discretionary	Other HK-listed Mainland Co.	0.60
0003	HK0003000038	HK & CHINA GAS	Utilities	HK Ordinary	0.58
1093	HK1093012172	CSPC PHARMA	Healthcare	Other HK-listed Mainland Co.	0.58
1928	KYG7800X1079	SANDS CHINA LTD	Consumer Discretionary	HK Ordinary	0.57
0688	HK0688002218	CHINA OVERSEAS	Properties & Construction	Red Chip	0.54
2331	KYG5496K1242	LI NING	Consumer Discretionary	Other HK-listed Mainland Co.	0.54
0066	HK0066009694	MTR CORPORATION	Consumer Discretionary	HK Ordinary	0.52
6690	CNE1000048K8	HAIER SMARTHOME	Consumer Discretionary	H Share	0.52
0175	KYG3777B1032	GEELY AUTO	Consumer Discretionary	Other HK-listed Mainland Co.	0.51
0006	HK0006000050	POWER ASSETS	Utilities	HK Ordinary	0.49

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



Weightings may not add up to the total due to rounding

Industry Weightings in HSI



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