



Hang Seng Stock Connect China 80 Index

This methodology document should be read in conjunction with the Index Methodology General Guide on Hang Seng Indexes Co Limited (“HSIL”)’s website.

Readers are reminded that there might be exceptions in the index handling to the below general approach in some special situations and HSIL reserves the right to determine the most appropriate handling.

Objective	To measure the overall performance of the 80 largest Chinese companies in terms of market capitalisation listed in Hong Kong and/or mainland China that are eligible for Northbound or Southbound trading under the Stock Connect schemes
Universe	A-shares and constituents of the Hang Seng Composite Index that are eligible for trading under the Stock Connect Scheme
Eligibility Criteria	
Geographical Requirements	A-shares; or Mainland Securities listed in Hong Kong
Turnover Requirements	6-month Average Daily Turnover \geq CNY / HKD 20 million for A-shares / HK-listed stocks respectively
Constituent Selection	
Selection Criteria	The top 80 companies with the highest Company MV Rank will be selected as constituent companies
Number of Constituents	Fixed at 80 companies
Buffer Zone	Existing constituent companies ranked lower than 96 th will be removed from the index, while non-constituent companies ranked 64 th or above will be included; Companies will be added or excluded according to their Company MV Rank to maintain the number of constituents at 80
Eligibility for Stock Connect Trading	Northbound – Yes Southbound – Yes



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Review Frequency	Half-yearly (Data cutoff in June & December)	
Rebalancing Frequency	Quarterly	
Fast Entry	No	
Replacement for Ad-hoc Removal	Yes, the outgoing constituent will be replaced by the highest ranked candidate from last regular review	
Weighting	Freefloat-adjusted market capitalisation weighted	
Capping	8% on individual company; 40% on industry	
Launch Date	3 May 2021	
Base Date	31 December 2014	
Base Value	3,000	
Currency	Offshore Renminbi	
Dissemination Frequency	Real-time at every two seconds	
Vendor Codes	Refinitiv	Bloomberg
PI	.HSSCC80	HSSCC80
Gross TRI	.HSSCC80T	HSSCC80T
Net TRI	.HSSCC80N	HSSCC80N

For more information on the terms used in this document and calculation details, please refer to the Index Methodology General Guide on HSIL's website.



Amendment History

	Date	Description
1.0	May 2021	First Issue

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