



中華交易服務

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CES Belt and Road Index

Description	The index aims to identify and reflect the price performance of companies which demonstrate substantial participation in the Belt and Road initiative.
Index Universe	<ul style="list-style-type: none">• Stocks eligible for Stock Connect, which includes both “Northbound Trading” and “Southbound Trading”.• Non ST / ST* stocks in SSE or SZSE.• Enterprises engaged in business operation in Belt and Road countries.
Selection Criteria	<ul style="list-style-type: none">• Select stocks from 9 first-level industries and 16 second-level industries defined by the CNI Industry Classification.• According to the evaluation method of the influence of the Belt and Road enterprises, comprehensively investigate enterprise nature, corporate influence, profitability, and foreign trade capacity, and select stocks with a total score of no less than 50.• Rank the stocks by daily average trading value in descending order and remove bottom 10% stocks.• Rank remaining stocks by daily average total market cap in descending order and select top 50 stocks as index constituents.• For AH companies, select stocks on primary listing exchanges as constituents.
No. of stocks	50
Calculation Methodology	<ul style="list-style-type: none">• Free float-adjusted market cap weighted• Weight of individual constituent no more than 10%
Review Frequency	Semi-annually
End of Day Index (Currency)	CNY
Base Value	1,000
Base Date	30 June 2015
Dissemination	Once a day, after the close of trading

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