

CES SCHK Value Index

Description	The index aims to track the performance of low valuation stocks, using Forecast Price-to-Earnings ratio as an indicator.
Index Universe	<ul style="list-style-type: none"> Stocks listed on the Main Board of SEHK and eligible for Southbound Trading under Stock Connect Listing history more than 3 months Average stock price per share in the past 12 months above \$1
Selection Criteria	<ul style="list-style-type: none"> Liquidity Screen. Any stocks with average daily turnover (ADT) less than HK\$10M in the past 12 months will be excluded. Analyst Screen. Yield ranking will be given only when 3 or more analysts covered the EPS figure. Forecast PE Screen. Following above screens, Remaining stocks will be ranked in ascending order in terms of Forecast Price-to-Earnings ratio. Top 40 securities are chosen for inclusion in the index.
No. of stocks	40
Buffer zone	±20%
Calculation Methodology	Equal weighted
Review Frequency	Half-yearly
End of Day Index (Currency)	HKD
Base Value	2,000
Base Date	30 December 2011
Dissemination	Once a day, after the close of trading

Contact Us

Suites 906-908, 9/F, Two Exchange Square, 8 Connaught Place, Central, Hong Kong

☎ (852) 2803 8200

☎ (852) 2868 3770

✉ cescinfo@cesc.com

🌐 www.cesc.com

Disclaimer: All information contained herein (the "Information") is provided for reference only. China Exchanges Services Company Limited ("CESC") endeavours to ensure the accuracy and reliability of the information but makes no warranty or representation as to its accuracy, completeness, reliability or suitability for any particular purpose. CESC accepts no liability (whether in tort or contract or otherwise) whatsoever to any person for any loss or damage arising from any inaccuracy or omission in the Information and/or from any decision, action or non-action based or in reliance upon the Information. None of the Information is intended to constitute investment advice and/or a recommendation to make (or refrain from making) any kind of investment decision. Any person intending to use the Information and/or any part thereof should seek independent professional advice. Distribution, redistribution, reproduction, modification, transmission, use, reuse and/or storage of the Information in whole or in part, in any form or by any means are strictly prohibited without the prior written permission of CESC. The Information is provided without warranties of any kind, either expressed or implied, including (but not limited to) warranties of merchantability, merchantable quality, title, fitness for a particular purpose, security and non-infringement. China Securities Index Co, Ltd will make its commercially reasonable endeavours to ensure the accuracy and reliability of the Information provided, but does not guarantee its accuracy and reliability and accepts no liability (whether in tort or in contract or otherwise) for any loss or damage suffered by any person arising from any inaccuracies or omissions and/or for any reliance placed on such Information.