

CES Foreign A-Shares Choice Index

Description	The index aims to track the performance of the top 50 A-shares held by foreign investors via Stock Connect.
Index Universe	Stocks listed on SSE and SZSE which are eligible for Northbound Trading under Stock Connect.
Selection Criteria	<ul style="list-style-type: none"> • Liquidity Screen. Eligible stocks must be in the highest 80% of the stock universe when ranked by daily average trading value. • Shareholding Screen. Select the top 50 stocks ranked by the Stock Connect's foreign shareholding[^] are chosen for inclusion in the index. <p>[^] The Stock Connect's foreign shareholding of an individual A-share refers to the average of month-end market values of foreign investors' shareholding for the past 6 months of any review period.</p>
No. of Stocks	50
Calculation Methodology	<ul style="list-style-type: none"> • Foreign shareholding's market cap. weighted • Each constituent's weight is capped at 10%
Review Frequency	Half-yearly
End of Day Index (Currency)	CNY
Base Value	2,000
Base Date	30 June 2017
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

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