

CES SCHK Growth Index

Description	The index aims to track the performance of stocks with significant growth potential, using historical & forecast sales growth and net income growth as indicators.
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. Exclude stocks with average daily turnover (ADT) less than HK\$10M in the past 12 months • Analyst Screen. Exclude stocks without 2 or more analysts' forecast on sales and net income for the current or next fiscal year • Growth Factor Screen. The following growth factors are considered for constituent selection: <ul style="list-style-type: none"> ○ Historical 5 Fiscal Year sales CAGR* ○ Historical 5 Fiscal Year net income CAGR* ○ Current Fiscal Year forecast sales growth rate ○ Current Fiscal Year forecast net income growth rate ○ Next Fiscal Year forecast sales growth rate ○ Next Fiscal Year forecast net income growth rate <p>* CAGR refers to Compound Annual Growth Rate.</p> • Following the screens above, all remaining stocks will be ranked in descending order for each factor. A combined rank will be calculated by summing up six factor ranks. Top 40 stocks with the highest combined rank are chosen for inclusion in the index.
No. of stocks	40
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

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