

Highlights

- The cross-border index designed to serve as a barometer to reflect holistically the Mainland stocks listed on The Stock Exchange of Hong Kong Limited (SEHK), Shanghai Stock Exchange (SSE) and Shenzhen Stock Exchange (SZSE)
- Comprised of 120 large and liquid stocks. 80 from A-share companies and 40 from the Mainland companies listed in Hong Kong
- Free float-adjusted market value weighted index reflects market movements of stocks available for trading in the market
- Semi-annual rebalancing captures market movement while minimising unnecessary churn

Index Details

Launch Date: 10 December 2012
Base Date: 31 December 2004
Base Index: 2,000
Review: Semi-annually (Jun & Dec)
Dissemination:
Real time at 5-second intervals
Constituents: 120
Currency: CNY (real-time) & HKD (available end of day)
Total Return Index: CNY & HKD (both available end of day)

Information Vendor Codes

Hong Kong

Bloomberg: CES120
Thomson Reuters: .HKCES120

Mainland

Great Wisdom : CES120
Wind: CES120

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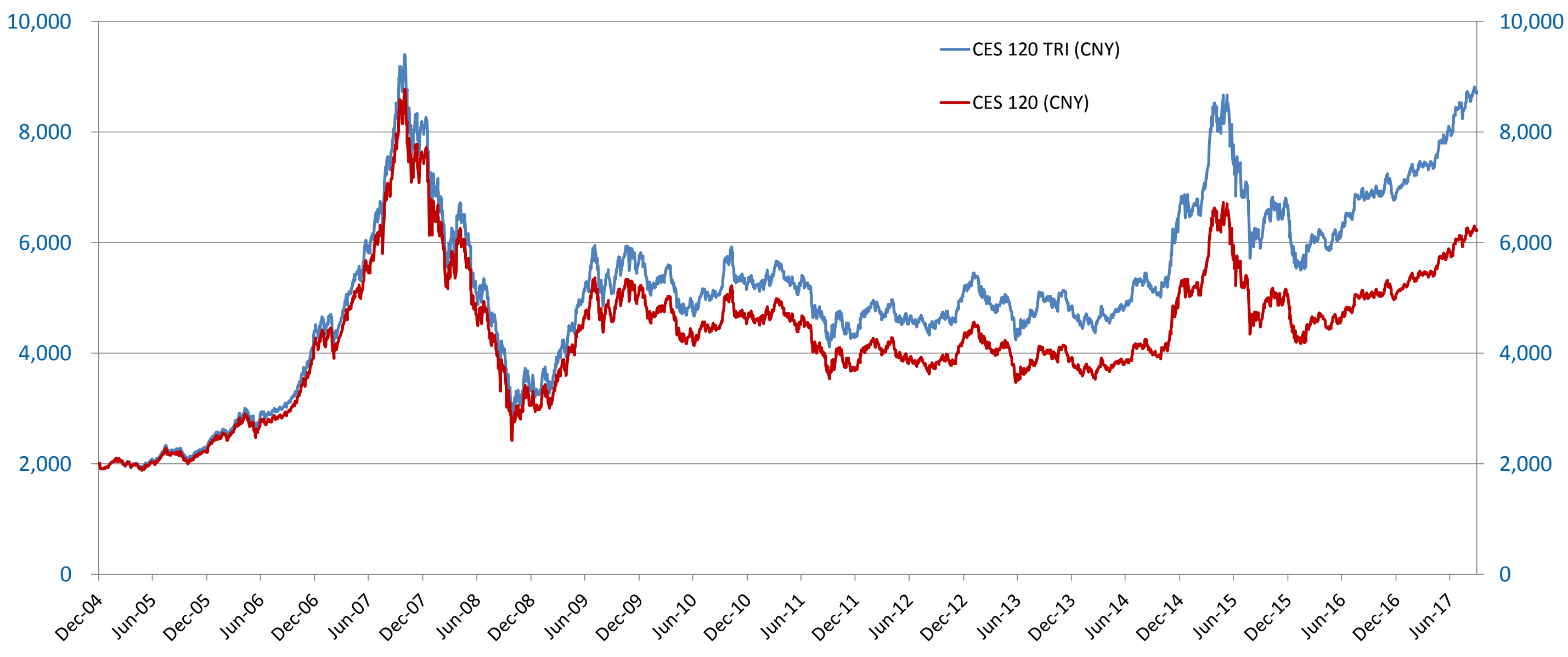


Weibo: 中华证券交易服务有限公司



www.cesc.com

Historical Performance



TRI-Total Return Index

Return and Volatility

	IndexLevel	Return (%)								Annualised Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
CES 120	6,235.31	0.17	6.91	15.23	23.41	24.54	57.29	62.89	211.77	24.54	16.30	10.25	9.84	20.86	19.21
TRI	8,727.64	0.38	8.64	18.46	26.90	28.08	71.25	90.52	336.38	28.08	19.64	13.76	9.86	20.85	19.19

TRI-Total Return Index
Volatility is based on daily returns.

1-Year Correlation

	CES 280	CES 300	CES SCHK100	CES HKMI	CES A80
CES 120	0.73	0.97	0.78	0.85	0.80

Index Fundamentals

Dividend Yield (%)	2.87	Weight of Largest Constituent (%)	13.14
PE Ratio (Times)	13.39	Market Value Coverage (%)*	42.60
Index Free Float Market Value (CNY Billion)	12,385.43	Market Turnover Coverage (%)*	14.91
Largest Constituent Market Value (CNY Billion)	1,626.91		
Smallest Constituent Market Value (CNY Billion)	9.79		
Average Constituent Market Value (CNY Billion)	103.21		

* The index universe includes the A shares listed on SSE and SZSE and the Mainland companies listed on SEHK.

CES CHINA 120 INDEX (CES 120)

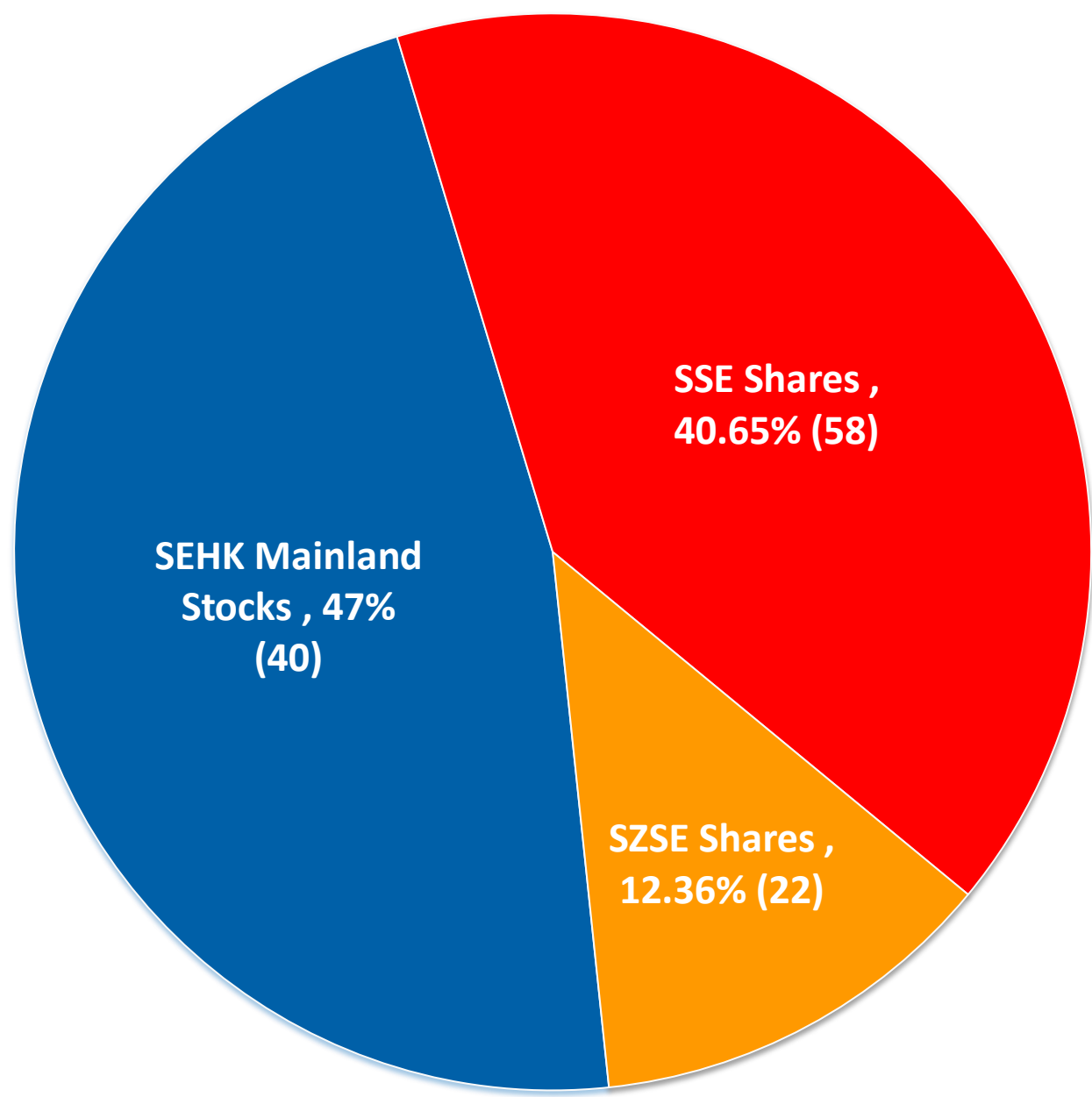
Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (CNY Billion)	Weight (%)
1	00700	TENCENT	IT	SEHK	P	1,626.91	13.14
2	00939	CCB	Financials	SEHK	H	662.92	5.35
3	601318	CN PING AN	Financials	SSE	A	586.70	4.74
4	01398	ICBC	Financials	SEHK	H	428.42	3.46
5	00941	CHINA MOBILE	Tele Services	SEHK	RED	413.76	3.34
6	03988	BANK OF CHINA	Financials	SEHK	H	273.99	2.21
7	02318	PIN	Financials	SEHK	H	265.98	2.15
8	600036	MERCHANTS BANK	Financials	SSE	A	263.53	2.13
9	600519	MOUTAI	Consumer Stap	SSE	A	260.10	2.10
10	601166	IND BANK	Financials	SSE	A	215.51	1.74
11	000333	MIDEA GROUP	Consumer Disc	SZSE	A	200.00	1.62
12	600016	MINSHENG BANK	Financials	SSE	A	189.60	1.53
13	000651	GREE ELECTRIC	Consumer Disc	SZSE	A	182.40	1.47
14	000002	VANKE	Financials	SZSE	A	178.68	1.44
15	601328	BANK OF COMM	Financials	SSE	A	173.65	1.40
16	600887	YILI COMPANY	Consumer Stap	SSE	A	167.17	1.35
17	00883	CNOOC	Energy	SEHK	RED	153.20	1.24
18	02628	CHINA LIFE	Financials	SEHK	H	147.24	1.19
19	601288	AGRI BANK OF CN	Financials	SSE	A	146.03	1.18
20	600000	PUDONG DEV	Financials	SSE	A	144.68	1.17
Total						6,680.48	53.94

SEHK:The Stock Exchange of Hong Kong
SSE: Shanghai Stock Exchange
SZSE: Shenzhen Stock Exchange

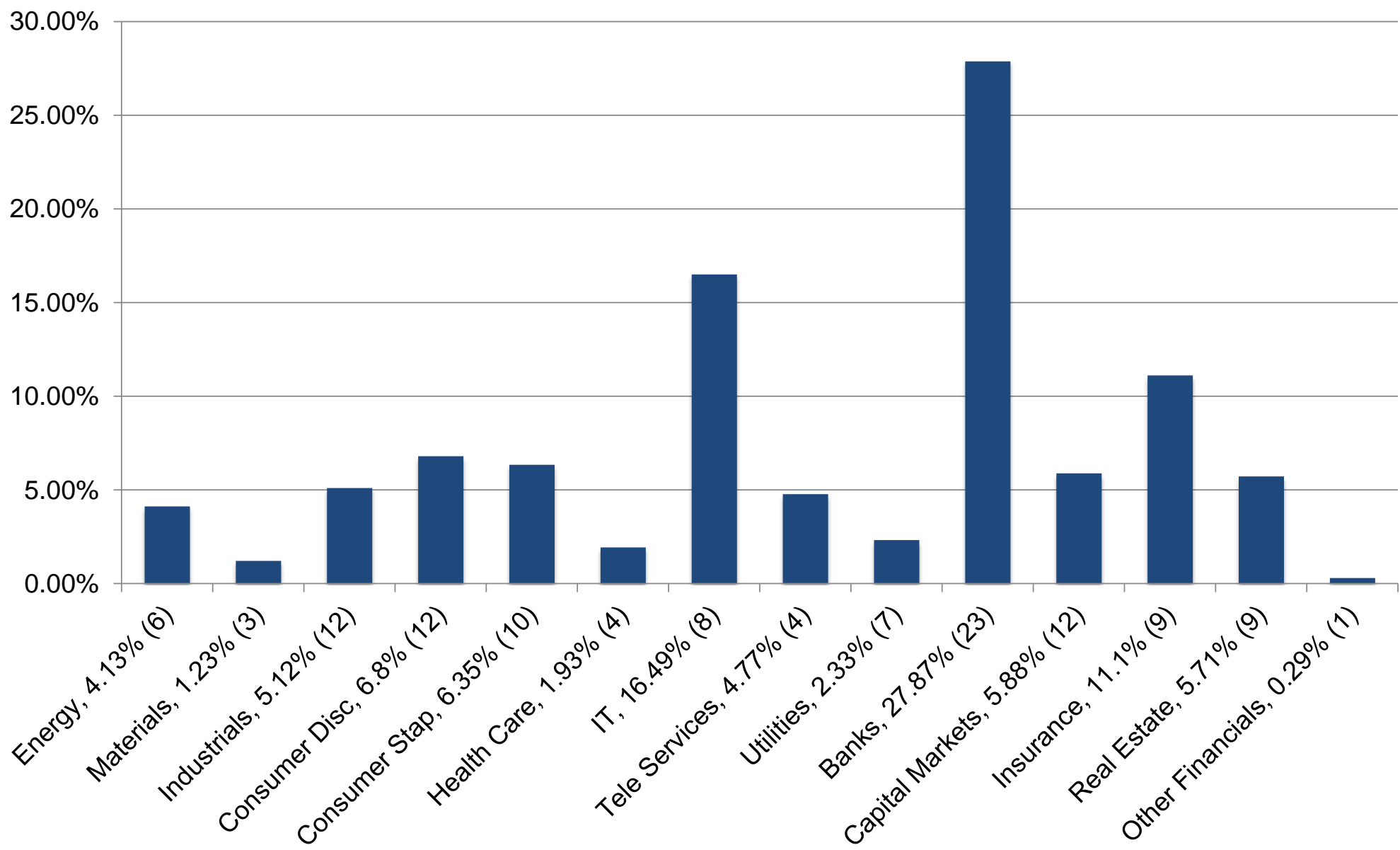
Exchange Distribution by Market Capitalisation

(No. of Constituents in brackets)



Sector Distribution by Market Capitalisation

(No. of Constituents in brackets)



Remarks: Banks, Capital Markets, Insurance, Real Estate and Other Financials are grouped as Financials

Weightings may not add up to the total due to rounding

Source: CESC, CSI, as at 30 Sep 2017

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INDEX OVERVIEW | Sep 2017

CES CHINA 280 INDEX (CES 280)



Highlights

- Measure the overall performance of the next 200 largest A Shares ranked after the constituents of the CES A80 and listed on Shanghai Stock Exchange (SSE) or Shenzhen Stock Exchange (SZSE) and the next 80 largest Mainland companies ranked after the constituents of the CES HKMI and listed on The Stock Exchange of Hong Kong Limited (SEHK)
- Designed to provide investors a measure of market performance for large and mid-cap Mainland stocks listed in Shanghai, Hong Kong and Shenzhen
- Free float-adjusted market value weighted index reflects market movements of stocks available for trading in the market
- Semi-annual rebalancing captures market movement while minimizing unnecessary churn

Index Details

Launch Date: 7 July 2014

Base Date: 31 December 2004

Base Index: 2,000

Review: Semi-annually (Jun & Dec)

Dissemination:
Real time at 5-second intervals

Constituents: 280

Currency: CNY (real-time) & HKD (available end of day)

Total Return Index: CNY & HKD (both available end of day)

Information Vendor Codes

Hong Kong

Bloomberg: CES280

Thomson Reuters: .HKCES280

Mainland

Great Wisdom : CES280

Wind: CES280

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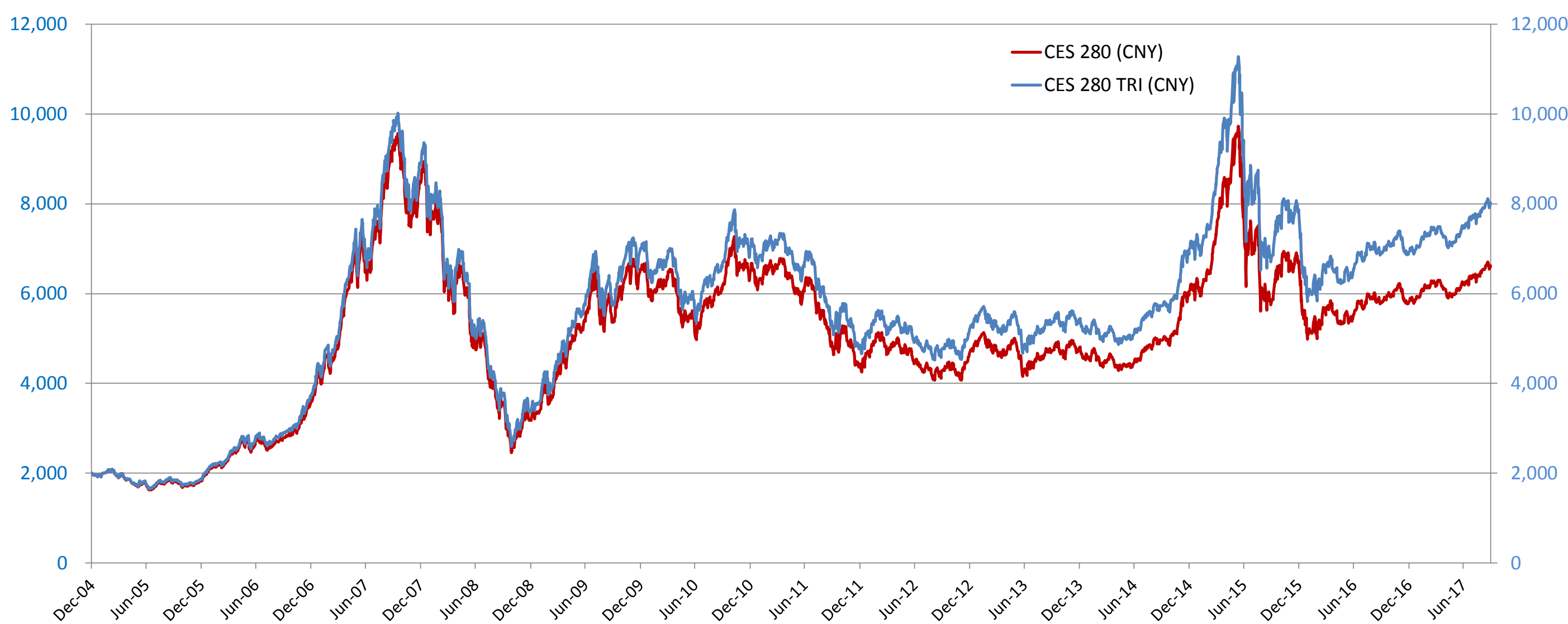
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Historical Performance



TRI-Total Return Index

Return and Volatility

	Index Level	Return (%)								Annualised Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
CES 280	6,619.82	1.79	6.40	7.36	14.06	14.28	33.29	54.45	230.99	14.28	10.05	9.08	10.12	26.20	22.92
TRI	8,012.79	1.89	7.02	9.23	16.06	16.34	39.90	68.02	300.64	16.34	11.84	10.94	10.13	26.20	22.91

TRI-Total Return Index
Volatility is based on daily returns.

1-Year Correlation

	CES 120	CES 300	CES SCHK100	CES HKMI	CES A80
CES 280	0.73	0.80	0.60	0.57	0.64

Index Fundamentals

Dividend Yield (%)	1.49	Weight of Largest Constituent (%)	1.39
PE Ratio (Times)	21.87	Market Value Coverage (%)*	16.98
Index Free Float Market Value (CNY Billion)	5,838.83	Market Turnover Coverage (%)*	16.34
Largest Constituent Market Value (CNY Billion)	81.17		
Smallest Constituent Market Value (CNY Billion)	2.68		
Average Constituent Market Value (CNY Billion)	20.85		

* The index universe includes the A shares listed on SSE and SZSE and the Mainland companies listed on SEHK

CES CHINA 280 INDEX (CES 280)

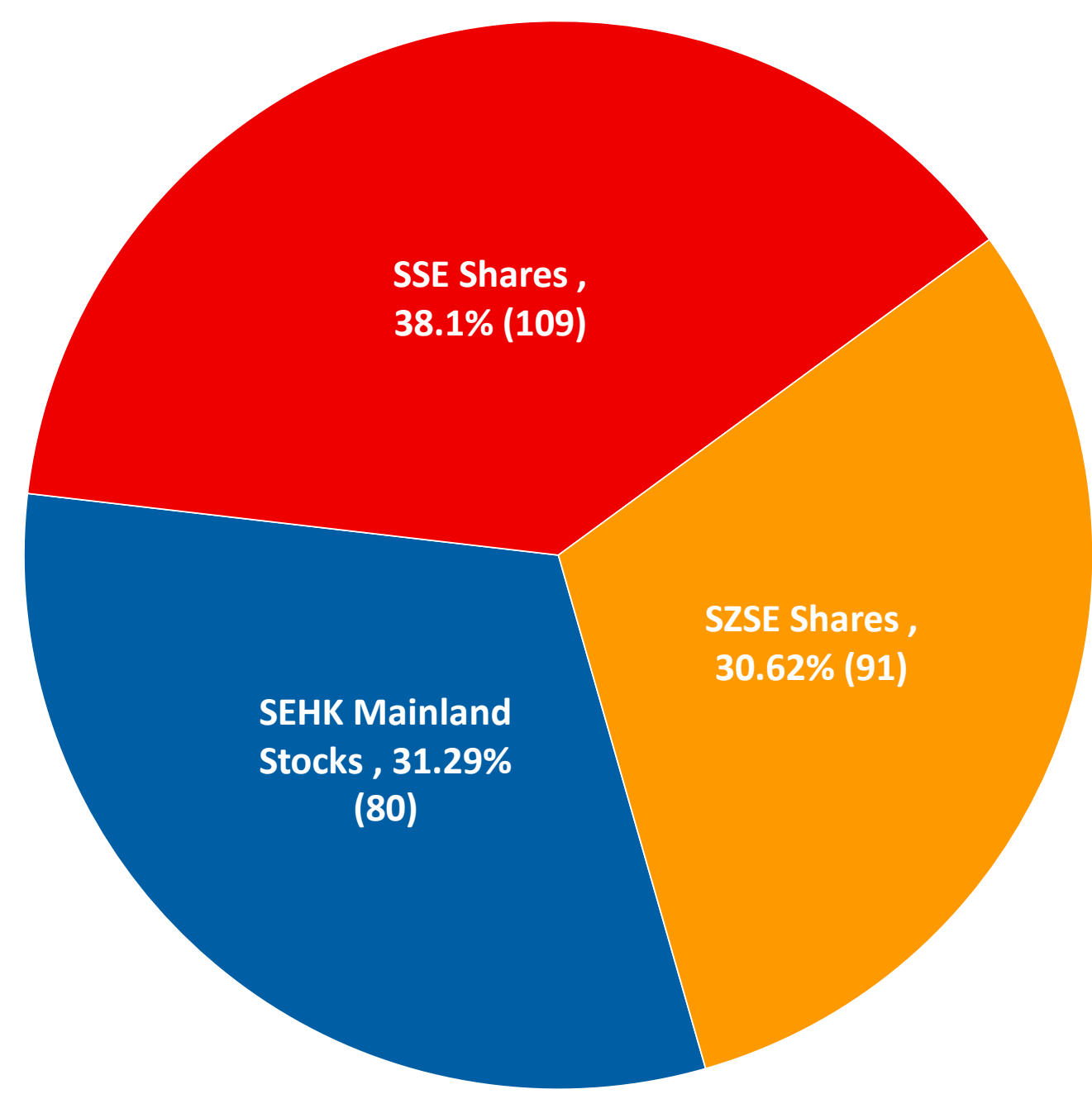
Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (CNY Billion)	Weight (%)
1	02382	SUNNY OPTICAL	Consumer Disc	SEHK	P	81.17	1.39
2	000063	ZTE	Tele Services	SZSE	A	67.33	1.15
3	01918	SUNAC	Financials	SEHK	P	62.86	1.08
4	600309	WANHUA CHEMICAL	Materials	SSE	A	57.62	0.99
5	600703	SANAN OPTOELEC	IT	SSE	A	56.62	0.97
6	01114	BRILLIANCE CHI	Consumer Disc	SEHK	RED	53.59	0.92
7	601600	ALUMINIUM CORP	Materials	SSE	A	53.20	0.91
8	01088	CHINA SHENHUA	Energy	SEHK	H	53.10	0.91
9	002450	KANGDEXIN	Materials	SZSE	A	52.40	0.90
10	002230	IFLYTEK	IT	SZSE	A	52.15	0.89
11	01093	CSPC PHARMA	Health Care	SEHK	P	47.17	0.81
12	601939	CONSTR BANK	Financials	SSE	A	46.81	0.80
13	01988	MINSHENG BANK	Financials	SEHK	H	42.25	0.72
14	002466	TIANQI LITHIUM	Materials	SZSE	A	41.94	0.72
15	002456	O-FILM TECH	IT	SZSE	A	40.28	0.69
16	601009	BANK OF NANJING	Financials	SSE	A	40.26	0.69
17	601899	ZIJIN MINING	Materials	SSE	A	40.16	0.69
18	002142	BANK OF NINGBO	Financials	SZSE	A	40.00	0.69
19	601377	INDUSTRIAL SEC	Financials	SSE	A	39.70	0.68
20	01211	BYD COMPANY	Consumer Disc	SEHK	H	39.49	0.68
Total						1,008.11	17.27

SEHK:The Stock Exchange of Hong Kong
SSE: Shanghai Stock Exchange
SZSE: Shenzhen Stock Exchange

Exchange Distribution by Market Capitalisation

(No. of Constituents in brackets)



Source: CESC, CSI, as at 30 Sep 2017

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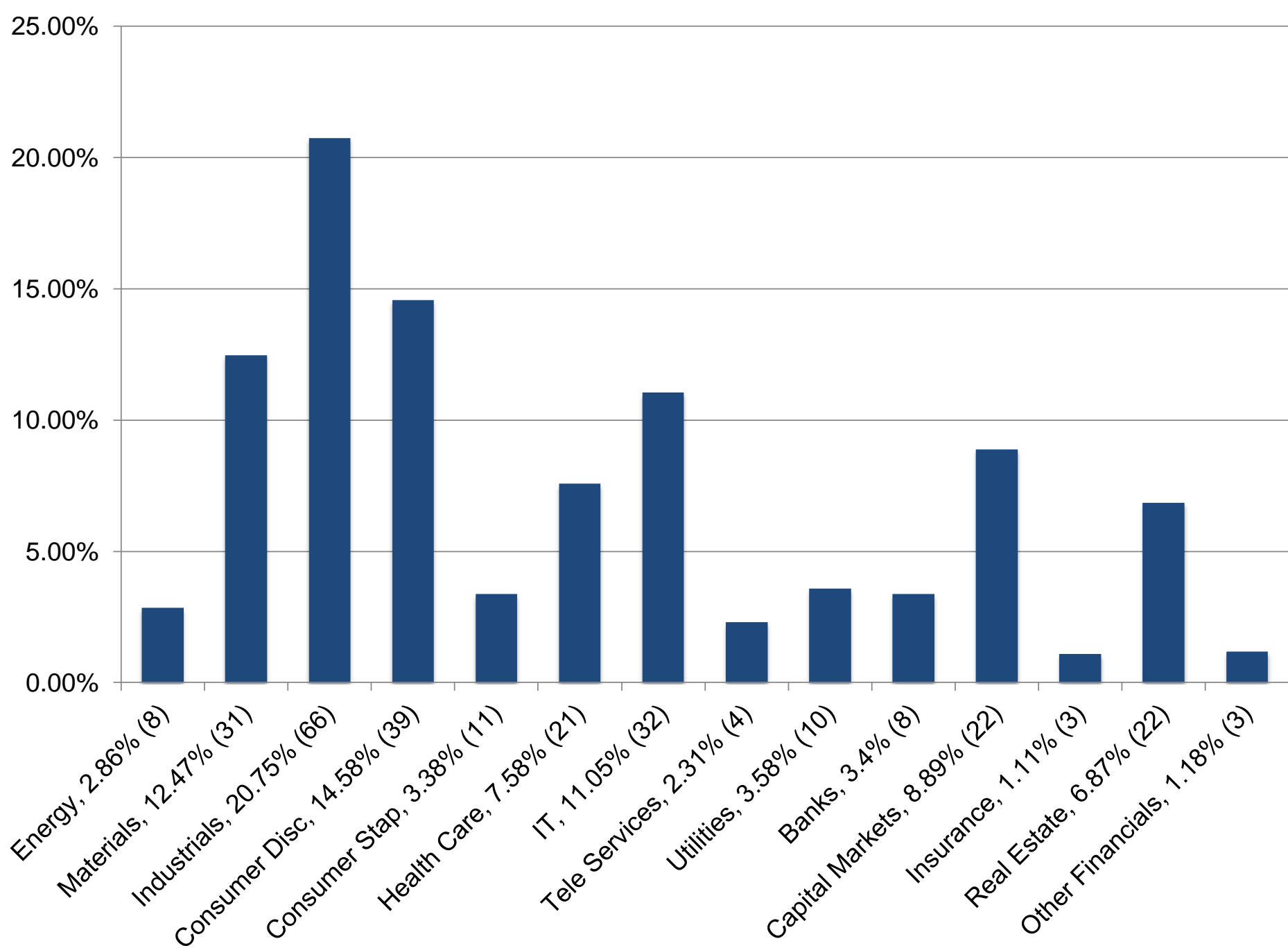
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CESC is a joint venture of HKEX, SSE and SZSE

Sector Distribution by Market Capitalisation

(No. of Constituents in brackets)



Remarks: Banks, Capital Markets, Insurance, Real Estate and Other Financials are grouped as Financials

Weightings may not add up to the total due to rounding

Highlights

- Aims to track the performance of major blue chips in China's A-share market
- Designed for Exchanges Traded Funds (ETFs), futures and other index-linked products to gain exposure in China's A-share market
- Comprised of 80 of the largest and most liquid A-shares trading on the Shanghai and Shenzhen stock exchanges
- Free float-adjusted market value weighted index reflects market movements of stocks available for trading in the market
- Semi-annual rebalancing captures market movement while minimizing unnecessary churn

Index Details

Launch Date: 18 March 2013
Base Date: 31 December 2004
Base Index: 2,000
Review: Semi-annually (Jun & Dec)
Dissemination:
Real time at 5-second intervals
Constituents: 80
Currency: CNY (real-time) &
HKD (available end of day)
Total Return Index: CNY & HKD
(both available end of day)

Information Vendor Codes

Hong Kong

Bloomberg: CESA80
Thomson Reuters: .HKCESA80

Mainland

Great Wisdom : CESA80
Wind: CESA80

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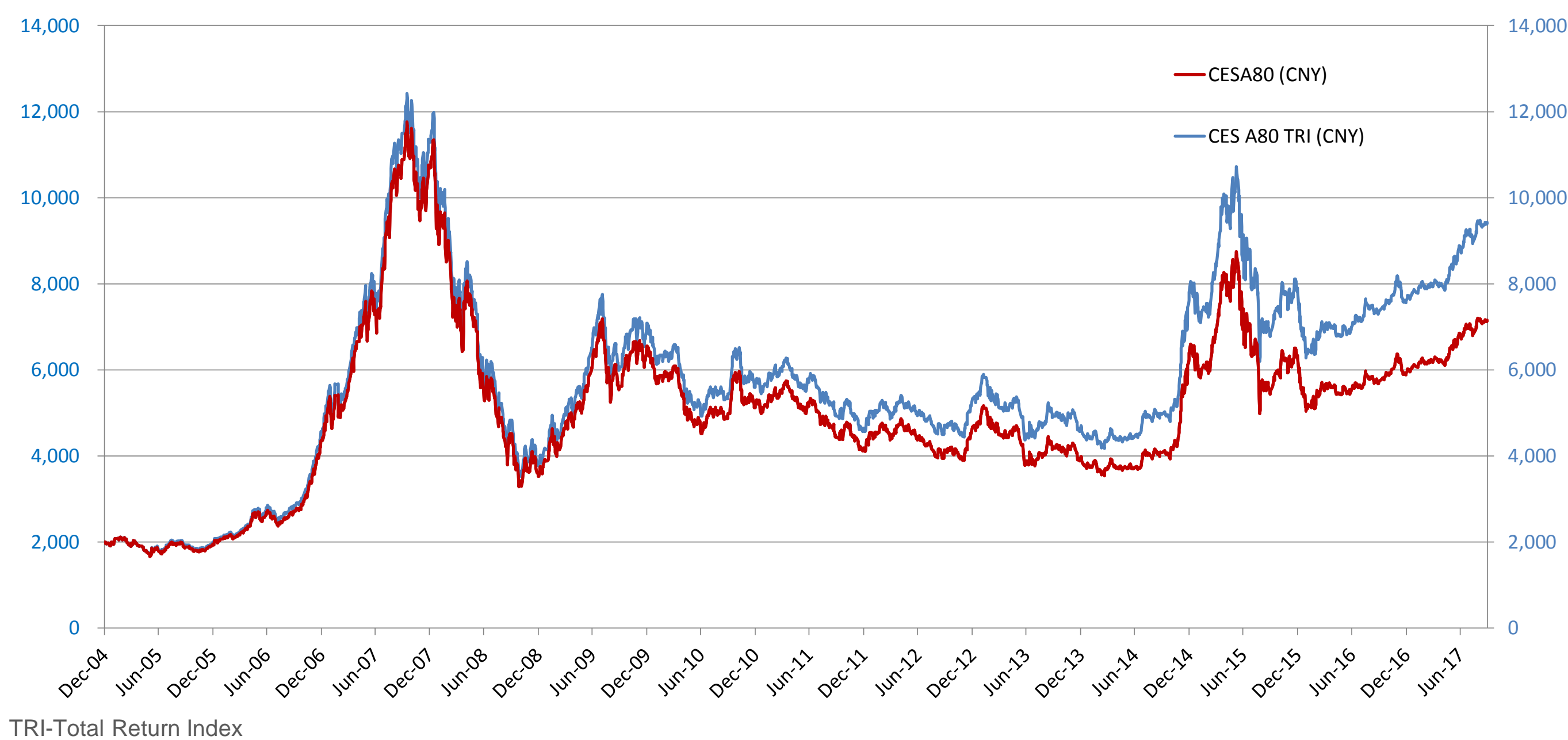


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Historical Performance



Return and Volatility

	Index Level	Return (%)								Annualised Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
CES A80	7,153.60	0.19	4.66	15.17	21.01	24.84	75.64	73.04	257.68	24.84	20.65	11.59	10.14	27.27	24.73
TRI	9,424.33	0.34	6.33	18.07	24.10	28.03	89.59	99.86	371.22	28.03	23.77	14.85	10.17	27.23	24.71

TRI-Total Return Index
Volatility is based on daily returns.

1-Year Correlation

	CES 120	CES SCHK100	CES HKMI	CES G10	CES P Elite
CES A80	0.80	0.37	0.40	0.17	0.29

Index Fundamentals

Dividend Yield (%)	2.72	Weight of Largest Constituent (%)	8.94
PE Ratio (Times)	13.43	Market Value Coverage (%)*	35.76
Index Free Float Market Value (CNY Billion)	6,564.72	Market Turnover Coverage (%)*	11.83
Largest Constituent Market Value (CNY Billion)	586.70		
Smallest Constituent Market Value (CNY Billion)	10.08		
Average Constituent Market Value (CNY Billion)	82.06		

* The index universe includes the A shares listed on SSE and SZSE

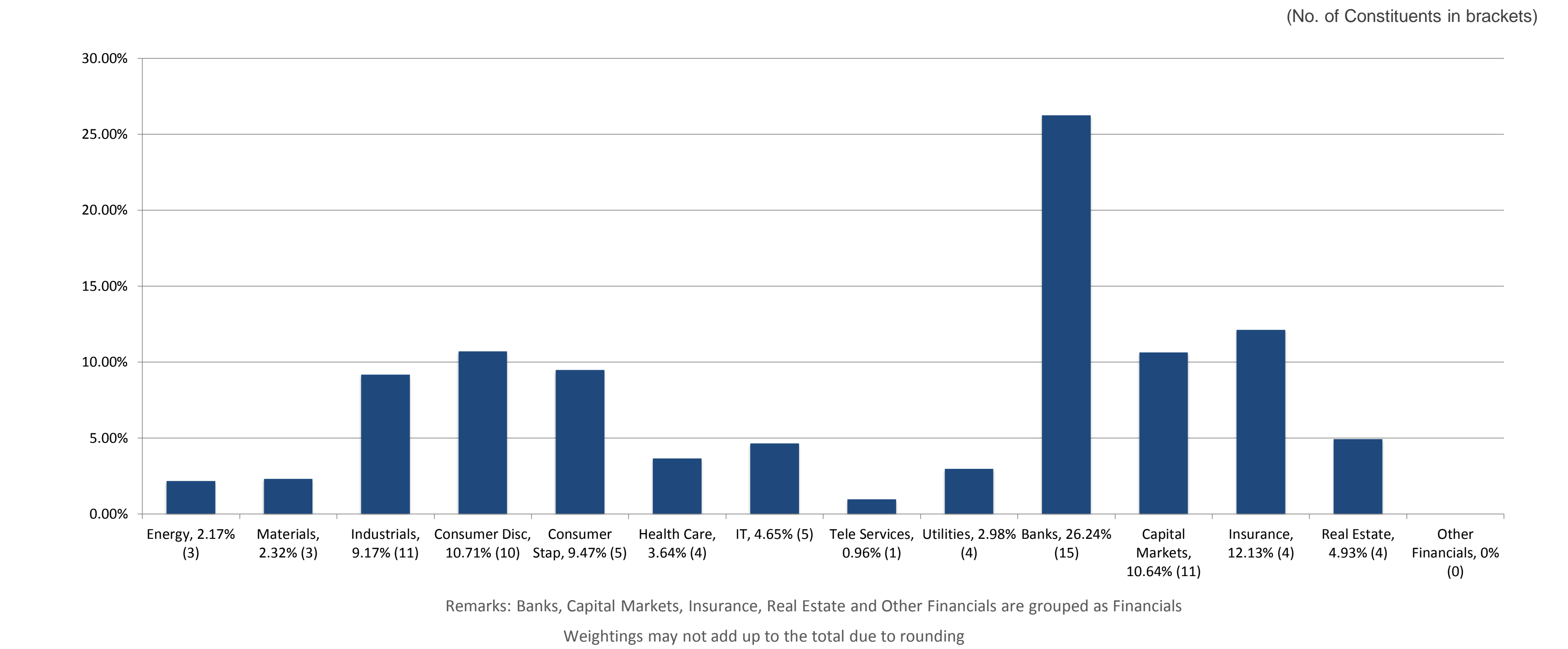
CES CHINA A80 INDEX (CES A80)

Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (CNY Billion)	Weight (%)
1	601318	CN PING AN	Financials	SSE	A	586.70	8.94
2	600036	MERCHANTS BANK	Financials	SSE	A	263.53	4.01
3	600519	MOUTAI	Consumer Stap	SSE	A	260.10	3.96
4	601166	IND BANK	Financials	SSE	A	215.51	3.28
5	000333	MIDEA GROUP	Consumer Disc	SZSE	A	200.00	3.05
6	600016	MINSHENG BANK	Financials	SSE	A	189.60	2.89
7	000651	GREE ELECTRIC	Consumer Disc	SZSE	A	182.40	2.78
8	000002	VANKE	Financials	SZSE	A	178.68	2.72
9	601328	BANK OF COMM	Financials	SSE	A	173.65	2.65
10	600887	YILI COMPANY	Consumer Stap	SSE	A	167.17	2.55
11	601288	AGRI BANK OF CN	Financials	SSE	A	146.03	2.22
12	600000	PUDONG DEV	Financials	SSE	A	144.68	2.20
13	600030	CITIC	Financials	SSE	A	143.17	2.18
14	601668	CHINA STATE CON	Industrials	SSE	A	139.18	2.12
15	601398	ICBC	Financials	SSE	A	129.41	1.97
16	600837	HAITONG SEC	Financials	SSE	A	119.60	1.82
17	002415	HIK VISION DIGI	IT	SZSE	A	118.13	1.80
18	601601	CHINA PACIFIC	Financials	SSE	A	116.08	1.77
19	601169	BEIJING BANK	Financials	SSE	A	108.90	1.66
20	000858	WULIANGYE	Consumer Stap	SZSE	A	108.72	1.66
Total						3,691.26	56.23

SSE: Shanghai Stock Exchange
SZSE: Shenzhen Stock Exchange

Sector Distribution by Market Capitalisation



Source: CESC, CSI, as at 30 Sep 2017

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INDEX OVERVIEW | Sep 2017

CES CHINA HK MAINLAND INDEX (CES HKMI)



Highlights

- Aims to track the performance of Hong Kong-listed Mainland companies
- Designed for investors who want to gain exposure to Mainland stocks listed in Hong Kong
- Comprised of 40 most liquid and largest Mainland companies (i.e. its registration, or operation center is located in Mainland China or more than 50% of its revenue is from Mainland China, and listed on The Stock Exchange of Hong Kong (SEHK)). Types of shares include H shares, Red Chips and shares of other Hong Kong-listed Mainland companies
- Free float-adjusted market value weighted index reflects market movements of stocks available for trading in the market
- Semi-annual rebalancing captures market movement while minimizing unnecessary churn

Index Details

Launch Date: 18 March 2013
Base Date: 31 December 2004
Base Index: 2,000
Review: Semi-annually (Jun & Dec)
Dissemination:
Real time at 5-second intervals
Constituents: 40
Currency: HKD (real-time) &
CNY (available end of day)
Total Return Index: CNY & HKD
(both available end of day)

Information Vendor Codes

Hong Kong

Bloomberg: CESHKM
Thomson Reuters:.HKCESHKM

Mainland

Great Wisdom : CESHKM
Wind: CESHKM

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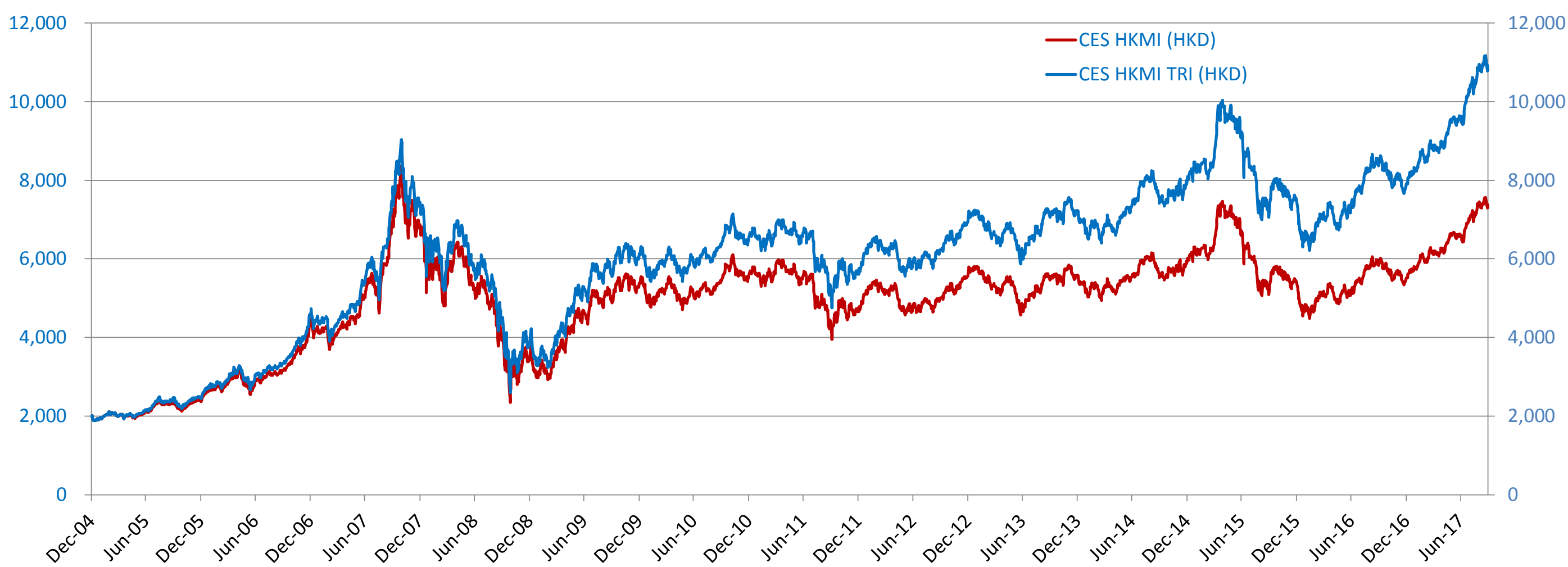


Weibo: 中华证券交易服务有限公司



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Historical Performance



TRI-Total Return Index

Return and Volatility

	Index Level	Return (%)							Since Base Date	Annualised Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y		1Y	3Y	5Y	1Y	3Y	5Y
CES HKMI	7,339.32	-0.83	11.81	20.15	33.06	25.70	32.88	46.78	266.97	25.70	9.94	7.98	14.17	20.33	19.13
TRI	10,851.52	-0.55	13.64	23.91	37.23	29.69	46.24	74.17	442.58	29.69	13.51	11.74	14.19	20.34	19.13

TRI-Total Return Index
Volatility is based on daily returns.

1-Year Correlation

	CES 120	CES SCHK100	CES G10	CES P Elite	CES A80
CES HKMI	0.85	0.91	0.39	0.67	0.40

Index Fundamentals

Dividend Yield (%)	3.13	Weight of Largest Constituent (%)	27.95
PE Ratio (Times)	13.32	Market Value Coverage (%)*	64.80
Index Free Float Market Value (HKD Billion)	6,839.53	Market Turnover Coverage (%)*	53.95
Largest Constituent Market Value (HKD Billion)	1,911.67		
Smallest Constituent Market Value (HKD Billion)	11.50		
Average Constituent Market Value (HKD Billion)	170.99		

*The index universe includes the Mainland companies listed on HKEX

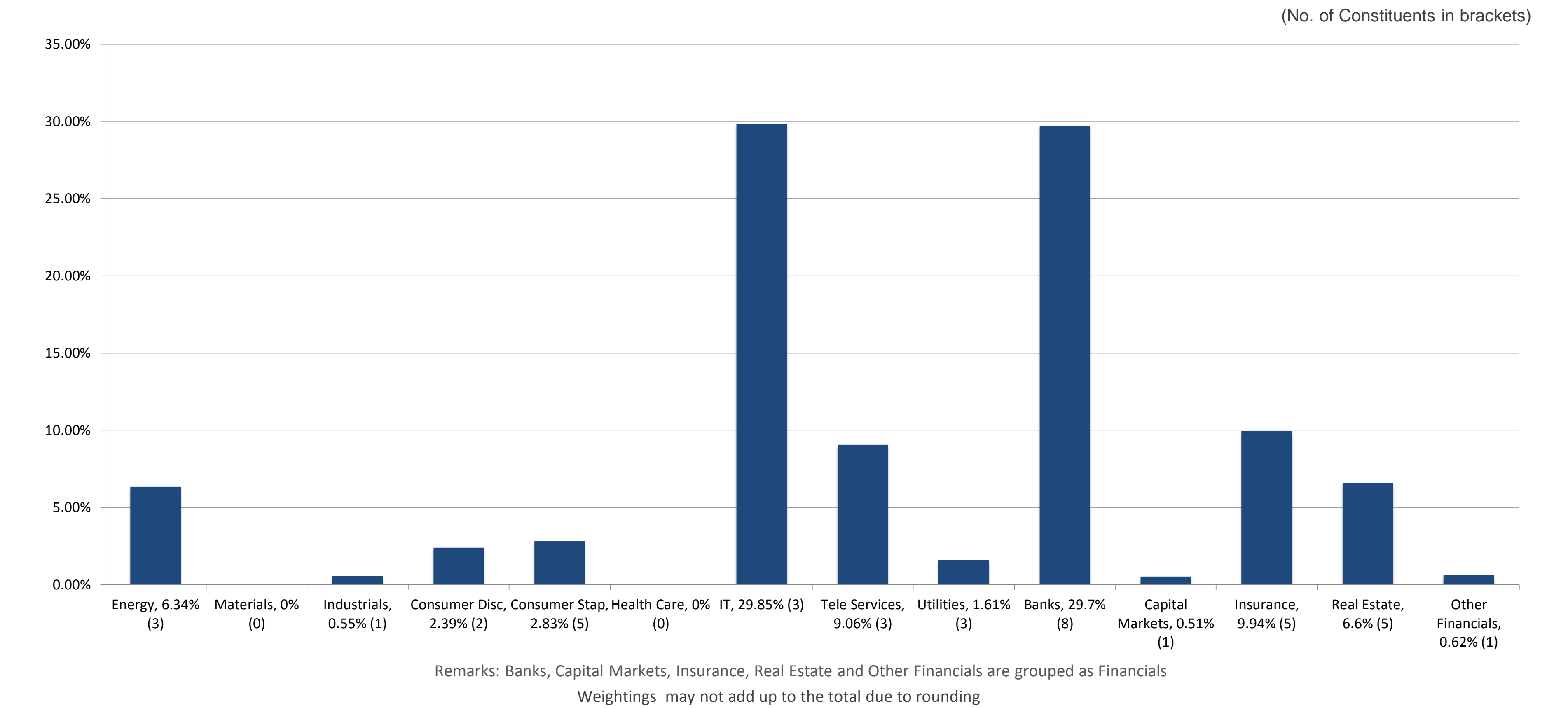
CES CHINA HK MAINLAND INDEX (CES HKMI)

Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (HKD Billion)	Weight (%)
1	00700	TENCENT	IT	SEHK	P	1,911.67	27.95
2	00939	CCB	Financials	SEHK	H	778.95	11.39
3	01398	ICBC	Financials	SEHK	H	503.41	7.36
4	00941	CHINA MOBILE	Tele Services	SEHK	RED	486.18	7.11
5	03988	BANK OF CHINA	Financials	SEHK	H	321.95	4.71
6	02318	PING AN	Financials	SEHK	H	312.54	4.57
7	00883	CNOOC	Energy	SEHK	RED	180.02	2.63
8	02628	CHINA LIFE	Financials	SEHK	H	173.01	2.53
9	00386	SINOPEC CORP	Energy	SEHK	H	149.25	2.18
10	02007	COUNTRY GARDEN	Financials	SEHK	P	132.53	1.94
11	03968	CM BANK	Financials	SEHK	H	126.02	1.84
12	00175	GEELY AUTO	Consumer Disc	SEHK	P	117.81	1.72
13	00688	CHINA OVERSEAS	Financials	SEHK	RED	111.32	1.63
14	01288	ABC	Financials	SEHK	H	107.59	1.57
15	03333	EVERGRANDE	Financials	SEHK	P	106.69	1.56
16	00857	PETROCHINA	Energy	SEHK	H	104.44	1.53
17	02018	AAC TECH	IT	SEHK	P	96.67	1.41
18	02601	CPIC	Financials	SEHK	H	93.39	1.37
19	01658	PSBC	Financials	SEHK	H	89.15	1.30
20	00762	CHINA UNICOM	Tele Services	SEHK	RED	77.97	1.14
Total						5,980.55	87.44

SEHK:The Stock Exchange of Hong Kong

Sector Distribution by Market Capitalisation



Source: CESC, CSI, as at 30 Sep 2017

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Highlights

- First Stock Connect-related index to reflect the overall performance of Shanghai, Shenzhen and Hong Kong market
- Comprised of the top 100 A shares for Northbound Trading listed in Shanghai and Shenzhen respectively, and the top 100 Hong Kong listed stocks for Southbound Trading in the Stock Connect Programme
- Free float-adjusted market value weighted index reflects market movements of stocks available for trading in the market
- Semi-annual rebalancing captures market movement while minimising unnecessary churn

Index Details

Launch Date: 15 December 2014
Base Date: 31 December 2008
Base Index: 2,000
Review: Semi-annually (Jun & Dec)
Dissemination:
Real time at 5-second intervals
Constituents: 300
Currency: CNY (real-time) &
HKD (available end of day)
Total Return Index: CNY & HKD
(both available end of day)

Information Vendor Codes

Hong Kong

Bloomberg: CES300
Thomson Reuters: .HKCES300

Mainland

Great Wisdom : CES300
Wind: CES300

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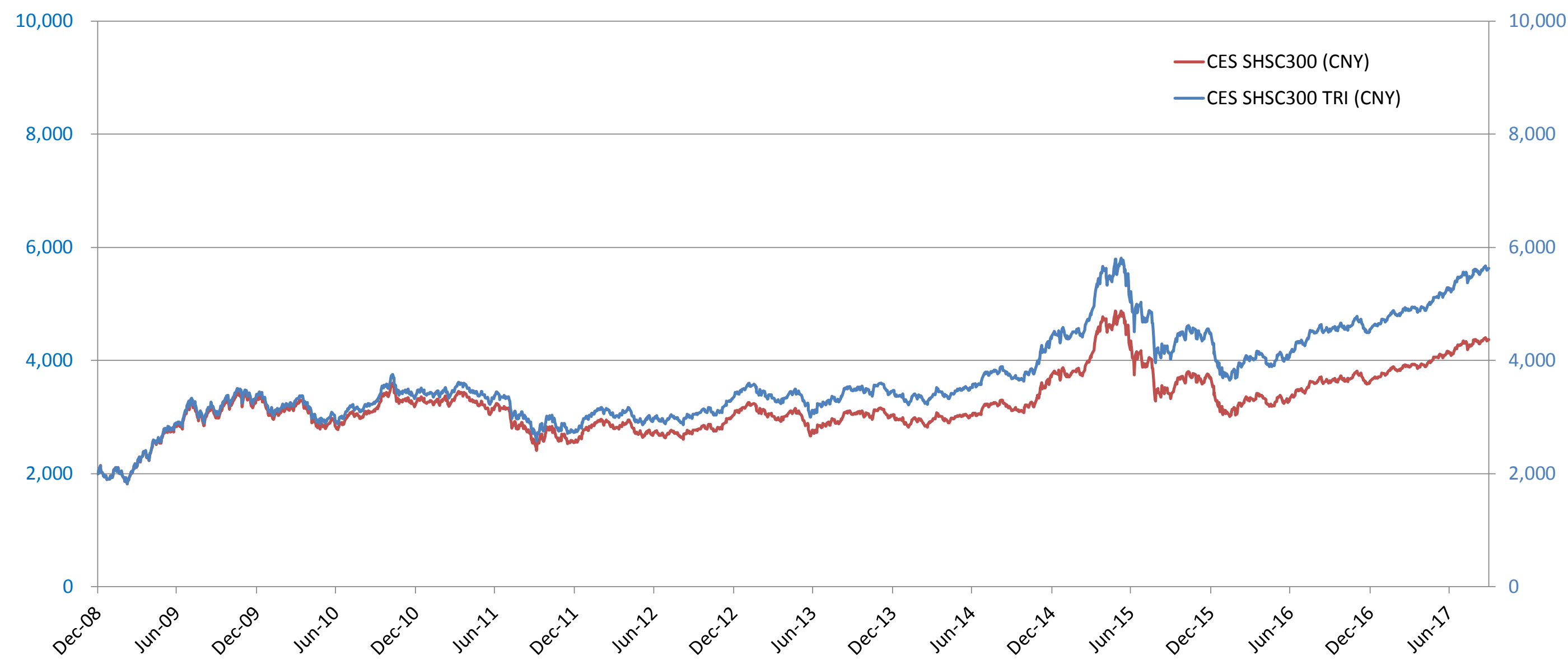


Weibo: 中华证券交易服务有限公司



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Historical Performance



TRI-Total Return Index

Return and Volatility

	Index Level	Return (%)								Annualised Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
CES SHSC300	4,373.22	0.34	5.59	12.54	20.65	21.11	40.41	58.03	118.66	21.11	11.98	9.58	8.90	18.86	17.00
TRI	5,631.21	0.55	6.96	15.37	24.04	24.70	53.29	84.63	181.56	24.70	15.30	13.05	8.91	18.85	16.98

TRI-Total Return Index
Volatility is based on daily returns.

1-Year Correlation

	CES 120	CES 280	CES SCHK100	CES HKMI	CES A80
CES 300	0.97	0.80	0.84	0.84	0.74

Index Fundamentals

Dividend Yield (%)	2.77	Weight of Largest Constituent (%)	7.98
PE Ratio (Times)	14.69	Market Value Coverage (%)*	65.71
Index Free Float Market Value (CNY Billion)	20,381.17	Market Turnover Coverage (%)*	36.67
Largest Constituent Market Value (CNY Billion)	1,626.91		
Smallest Constituent Market Value (CNY Billion)	2.69		
Average Constituent Market Value (CNY Billion)	67.94		

* The index universe includes the A shares and HK stocks eligible for the Stock Connect.

CES STOCK CONNECT 300 INDEX (CES 300)

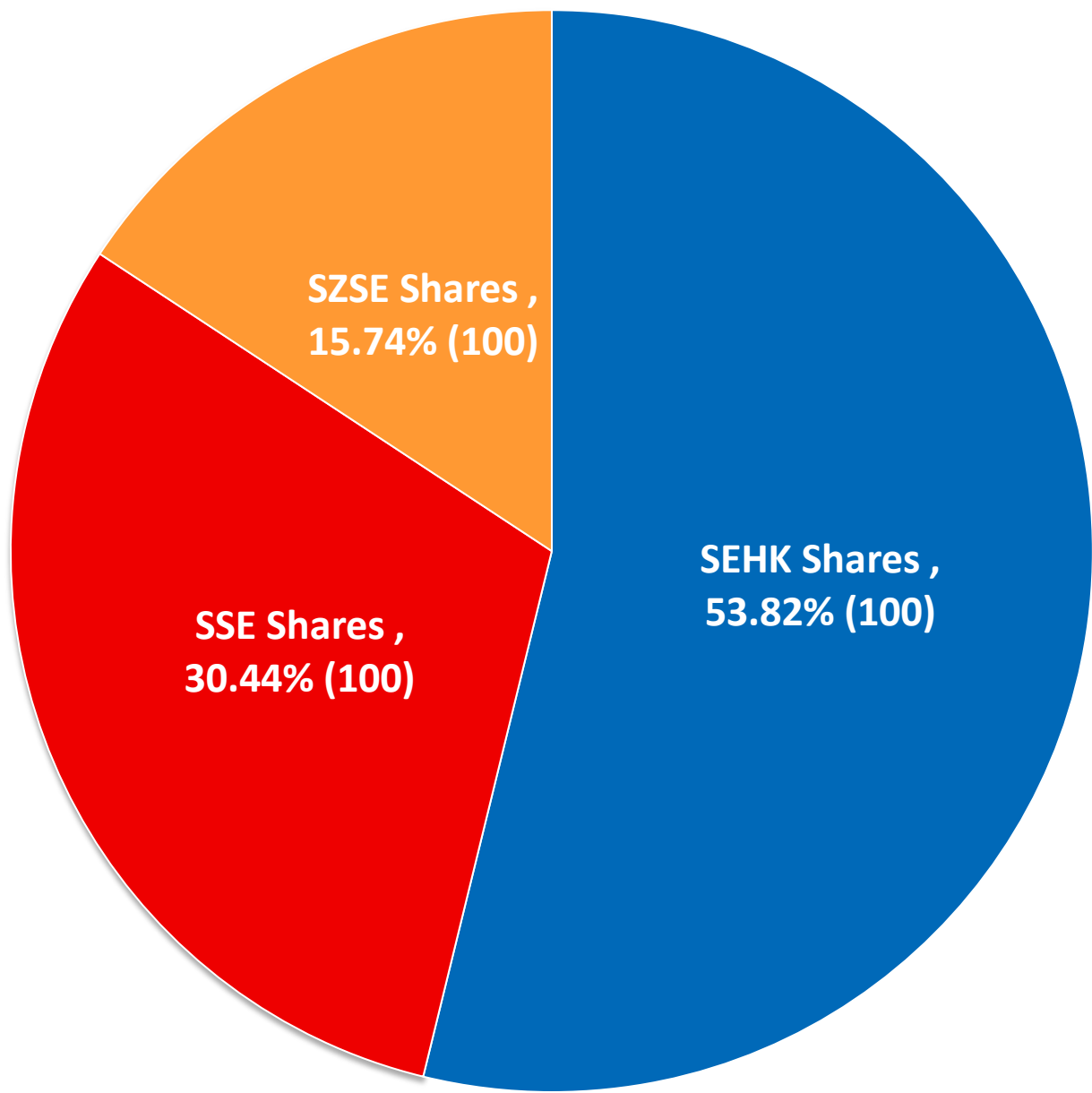
Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (CNY Billion)	Weight (%)
1	00700	TENCENT	IT	SEHK	P	1,626.91	7.98
2	00005	HSBC HOLDINGS	Financials	SEHK	HK	1,327.40	6.51
3	00939	CCB	Financials	SEHK	H	662.92	3.25
4	01299	AIA	Financials	SEHK	HK	591.86	2.90
5	601318	CN PING AN	Financials	SSE	A	586.70	2.88
6	01398	ICBC	Financials	SEHK	H	428.42	2.10
7	00941	CHINA MOBILE	Tele Services	SEHK	RED	413.76	2.03
8	03988	BANK OF CHINA	Financials	SEHK	H	273.99	1.34
9	02318	PING AN	Financials	SEHK	H	265.98	1.31
10	600036	MERCHANTS BANK	Financials	SSE	A	263.53	1.29
11	600519	MOUTAI	Consumer Stap	SSE	A	260.10	1.28
12	00001	CKH HOLDINGS	Financials	SEHK	HK	229.47	1.13
13	00388	HKEX	Financials	SEHK	HK	220.11	1.08
14	601166	IND BANK	Financials	SSE	A	215.51	1.06
15	02888	STANCHART	Financials	SEHK	HK	215.33	1.06
16	000333	MIDEA GROUP	Consumer Disc	SZSE	A	200.00	0.98
17	600016	MINSHENG BANK	Financials	SSE	A	189.60	0.93
18	000651	GREE ELECTRIC	Consumer Disc	SZSE	A	182.40	0.90
19	000002	VANKE	Financials	SZSE	A	178.68	0.88
20	601328	BANK OF COMM	Financials	SSE	A	173.65	0.85
Total						8,506.33	41.74

SEHK:The Stock Exchange of Hong Kong
SSE: Shanghai Stock Exchange
SZSE: Shenzhen Stock Exchange

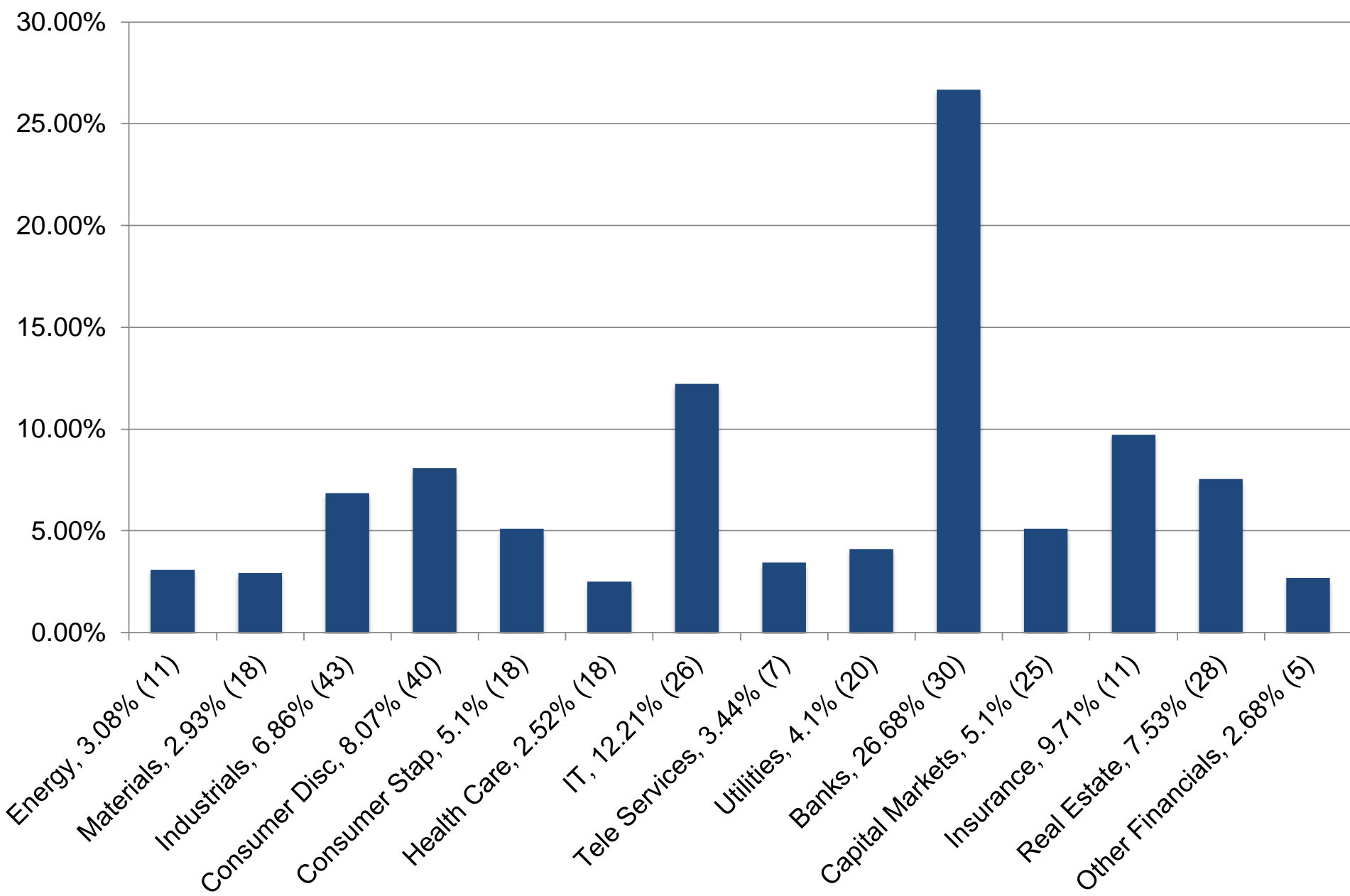
Exchange Distribution by Market Capitalisation

(No. of Constituents in brackets)



Sector Distribution by Market Capitalisation

(No. of Constituents in brackets)



Remarks: Banks, Capital Markets, Insurance, Real Estate and Other Financials are grouped as Financials

Weightings may not add up to the total due to rounding

Source: CESC, CSI, as at 30 Sep 2017

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CES STOCK CONNECT HONG KONG
SELECT 100 INDEX (CES SCHK100)



Highlights

- A unique Stock Connect-related index that tracks the Hong Kong stocks available for the Southbound Trading
- Comprised of the top 100 Hong Kong listed stocks eligible for Stock Connect , excluding stocks of companies with both A and H shares
- Free float-adjusted market value weighted index reflects market movements of stocks available for trading in the market
- Semi-annual rebalancing captures market movement while minimising unnecessary churn

Index Details

Launch Date: 15 December 2014
Base Date: 31 December 2008
Base Index: 2,000
Review: Semi-annually (Jun & Dec)
Dissemination:
Real time at 5-second intervals
Constituents: 100
Currency: HKD (real-time) &
CNY (available end of day)
Total Return Index: CNY & HKD
(both available end of day)

Information Vendor Codes
Hong Kong

Bloomberg: CES100
Thomson Reuters: .HKCES100

Mainland

Great Wisdom: CES100
Wind: CES100

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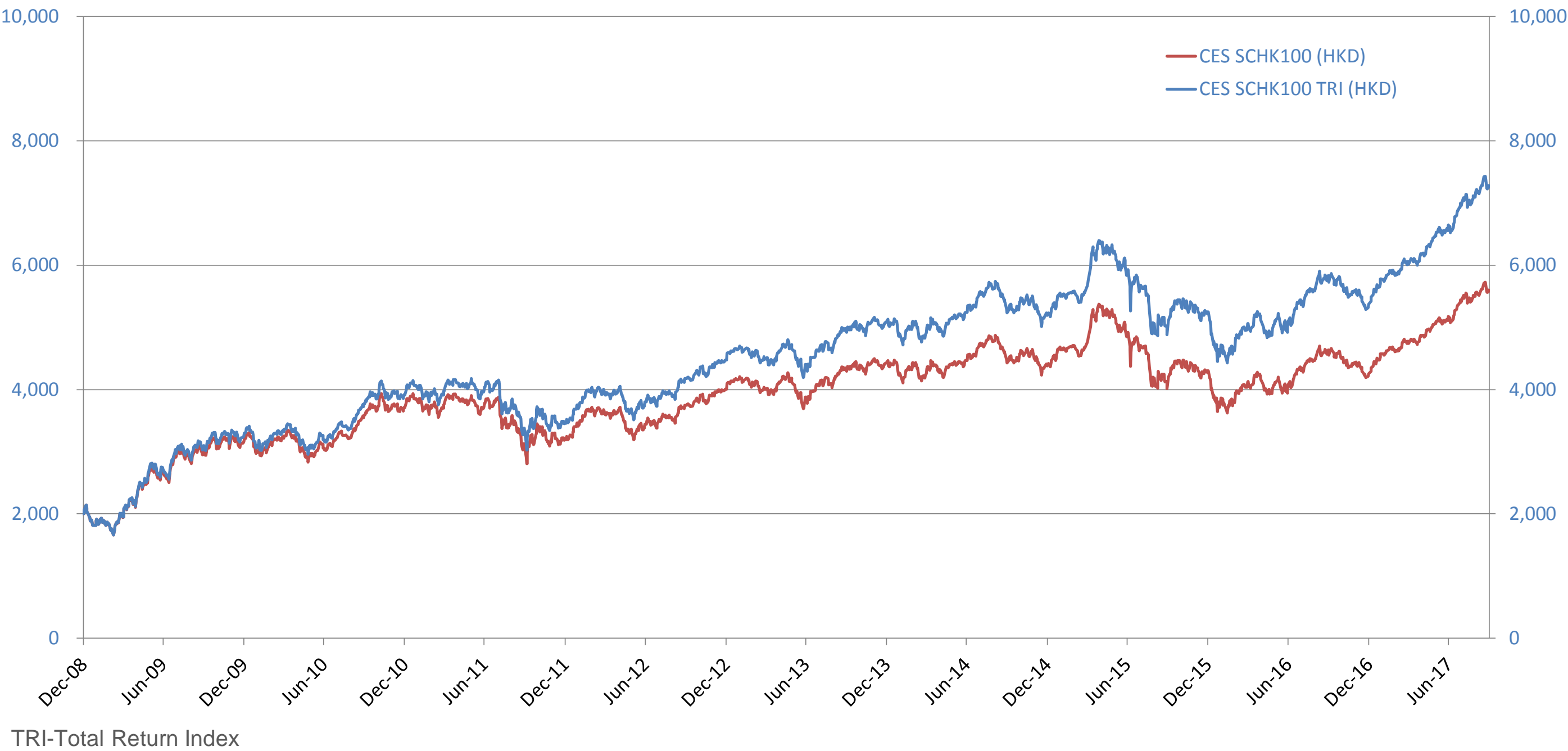


Weibo: 中华证券交易服务有限公司



www.cesc.com

Historical Performance



Return and Volatility

	Index Level	Return (%)								Annualized Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
CES SCHK100	5,598.50	0.71	8.90	18.19	31.60	23.01	26.41	49.38	179.92	23.01	8.13	8.36	10.56	16.57	15.17
TRI	7,275.85	1.08	10.17	21.05	35.52	27.06	39.01	74.24	263.79	27.06	11.60	11.75	10.54	16.56	15.15

TRI-Total Return Index
Volatility is based on daily returns.

1-Year Correlation

	CES 120	CES 300	CES G10	CES P Elite	CES A80
CES SCHK100	0.78	0.84	0.48	0.66	0.37

Index Fundamentals

Dividend Yield (%)	3.02	Weight of Largest Constituent (%)	11.27
PE Ratio (Times)	17.62	Market Value Coverage (%)*	68.31
Index Free Float Market Value (HKD Billion)	8,814.54	Market Turnover Coverage (%)*	53.03
Largest Constituent Market Value (HKD Billion)	993.62		
Smallest Constituent Market Value (HKD Billion)	10.31		
Average Constituent Market Value (HKD Billion)	88.15		

* The index universe includes the HK stocks eligible for Stock Connect .

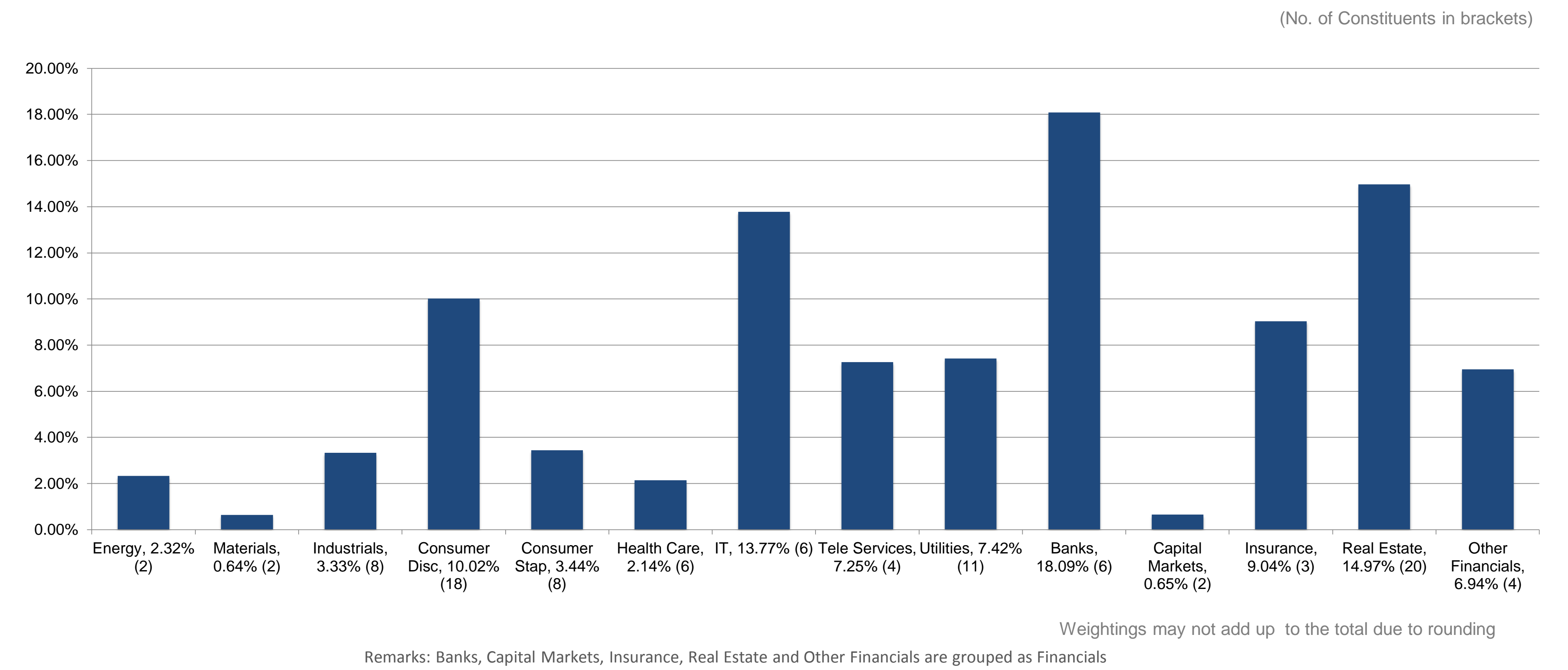
CES STOCK CONNECT HONG KONG SELECT 100 INDEX (CES SCHK100)

Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (HKD Billion)	Weight (%)
1	00700	TENCENT	IT	SEHK	P	993.62	11.27
2	00005	HSBC HOLDINGS	Financials	SEHK	HK	900.32	10.21
3	01299	AIA	Financials	SEHK	HK	695.46	7.89
4	00941	CHINA MOBILE	Tele Services	SEHK	RED	486.18	5.52
5	00001	CKH HOLDINGS	Financials	SEHK	HK	269.63	3.06
6	00388	HKEX	Financials	SEHK	HK	258.64	2.93
7	02888	STANCHART	Financials	SEHK	HK	253.02	2.87
8	00016	SHK PPT	Financials	SEHK	HK	183.76	2.09
9	00883	CNOOC	Energy	SEHK	RED	180.02	2.04
10	01113	CK ASSET	Financials	SEHK	HK	168.43	1.91
11	02388	BOC HONG KONG	Financials	SEHK	HK	160.49	1.82
12	00011	HANG SENG BANK	Financials	SEHK	HK	145.61	1.65
13	00002	CLP HOLDINGS	Utilities	SEHK	HK	141.57	1.61
14	00027	GALAXY ENT	Consumer Disc	SEHK	HK	141.16	1.60
15	02007	COUNTRY GARDEN	Financials	SEHK	P	132.53	1.50
16	00003	HK & CHINA GAS	Utilities	SEHK	HK	123.21	1.40
17	00175	GEELY AUTO	Consumer Disc	SEHK	P	117.81	1.34
18	00688	CHINA OVERSEAS	Financials	SEHK	RED	111.32	1.26
19	03333	EVERGRANDE	Financials	SEHK	P	106.69	1.21
20	00006	POWER ASSETS	Utilities	SEHK	HK	101.07	1.15
Total						5,670.53	64.33

SEHK:The Stock Exchange of Hong Kong

Sector Distribution by Market Capitalisation



Source: CESC, CSI, as at 30 Sep 2017

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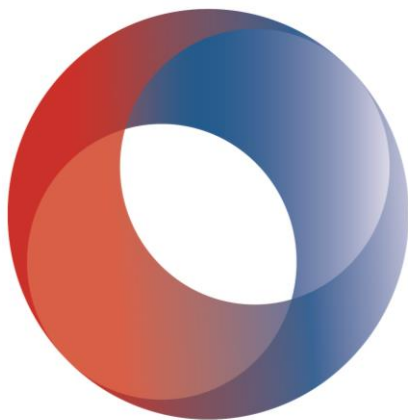
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Highlights

- The CES G10 serves as an objective benchmark reflecting the overall performance of the gaming industry. It can also be used for developing investment products
- Comprised of at most 10 largest gaming stocks listed in Hong Kong. It is the world's only gaming index with futures
- Free float-adjusted market value weighted index reflects market movements of stocks available for trading in the market
- Semi-annual rebalancing captures market movement while minimizing unnecessary churn

Index Details

Launch Date: 18 April 2016
Base Date: 4 March 2011
Base Index: 3,000
Review: Semi-annually (Jun & Dec)
Dissemination:
Real time at 5-second intervals
Constituents: at most 10
Currency: HKD (real-time) &
CNY (available end of day)
Total Return Index: CNY & HKD
(both available end of day)

Information Vendor Codes

Hong Kong

Bloomberg: CESG10
Thomson Reuters: .HKCESG10

Mainland

Great Wisdom: CESG10
Wind: CESG10

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Weibo: 中华证券交易服务有限公司



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Historical Performance



TRI-Total Return Index

Return and Volatility

	Index Level	Return (%)								Annualized Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
CES G10	5,662.17	15.03	10.22	25.87	43.77	52.40	-6.70	28.20	88.74	52.40	-2.28	5.09	24.90	32.35	30.77
TRI	7,132.35	15.28	10.92	28.18	47.18	56.01	3.89	53.74	137.74	56.01	1.28	8.98	24.85	32.25	30.68

TRI-Total Return Index
Volatility is based on daily returns.

1-Year Correlation

	CES 120	CES 280	CES SCHK100	CES HKMI	CES A80
CES G10	0.33	0.37	0.48	0.39	0.17

Index Fundamentals

Dividend Yield (%)	2.99	Weight of Largest Constituent (%)	25.65
PE Ratio (Times)	31.63	Gaming Sector Market Value Coverage (%)*	92.69
Index Free Float Market Value (HKD Billion)	215.35	Gaming Sector Market Turnover Coverage (%)*	94.61
Largest Constituent Market Value (HKD Billion)	55.24		
Smallest Constituent Market Value (HKD Billion)	12.35		
Average Constituent Market Value (HKD Billion)	30.76		

* The index universe includes the gaming stocks listed on HKEX

CES GAMING TOP 10 INDEX (CES G10)

Constituents by Weight

Rank	Stock Code	Constituent Name	Exchange	Type of Shares	Free Float Market Capitalisation (HKD Billion)	Weight (%)
1	00027	GALAXY ENT	SEHK	HK	55.24	25.65
2	01928	SANDS CHINA LTD	SEHK	HK	52.95	24.59
3	01128	WYNN MACAU	SEHK	HK	32.81	15.24
4	02282	MGM CHINA	SEHK	HK	28.45	13.21
5	00200	MELCO INT'L DEV	SEHK	HK	17.38	8.07
6	00880	SJM HOLDINGS	SEHK	HK	16.18	7.51
7	03918	NAGACORP	SEHK	HK	12.35	5.73
				Total	215.35	100.00

SEHK:The Stock Exchange of Hong Kong

Source: CESC, CSI, as at 30 Sep 2017

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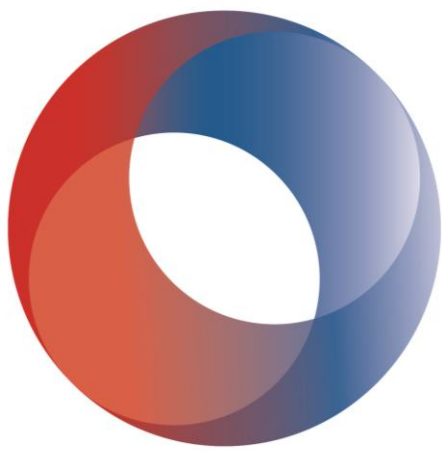
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Highlights

- The Index’s constituents are generally considered to have remarkable vitality because they have a relatively autonomous ownership structure whilst enjoying strong support from the government
- Comprised of the performance of Mainland China’s 30 largest private enterprises listed in Hong Kong or the US
- Free float-adjusted market value weighted index reflects market movements of stocks available for trading in the market
- Semi-annual rebalancing captures market movement while minimizing unnecessary churn

Index Details

Launch Date: 23 January 2017
Base Date: 31 December 2008
Base Index: 1,000
Review: Semi-annually (Jun & Dec)
Dissemination:
Once a day, after the close of trading
Constituents: 30
Currency: USD & HKD
Total Return Index: USD & HKD

Information Vendor Codes

Hong Kong

Bloomberg: CESCPE
Thomson Reuters: .CSICESCPE

Mainland

Great Wisdom : CESPELITE
Wind: CESCPE

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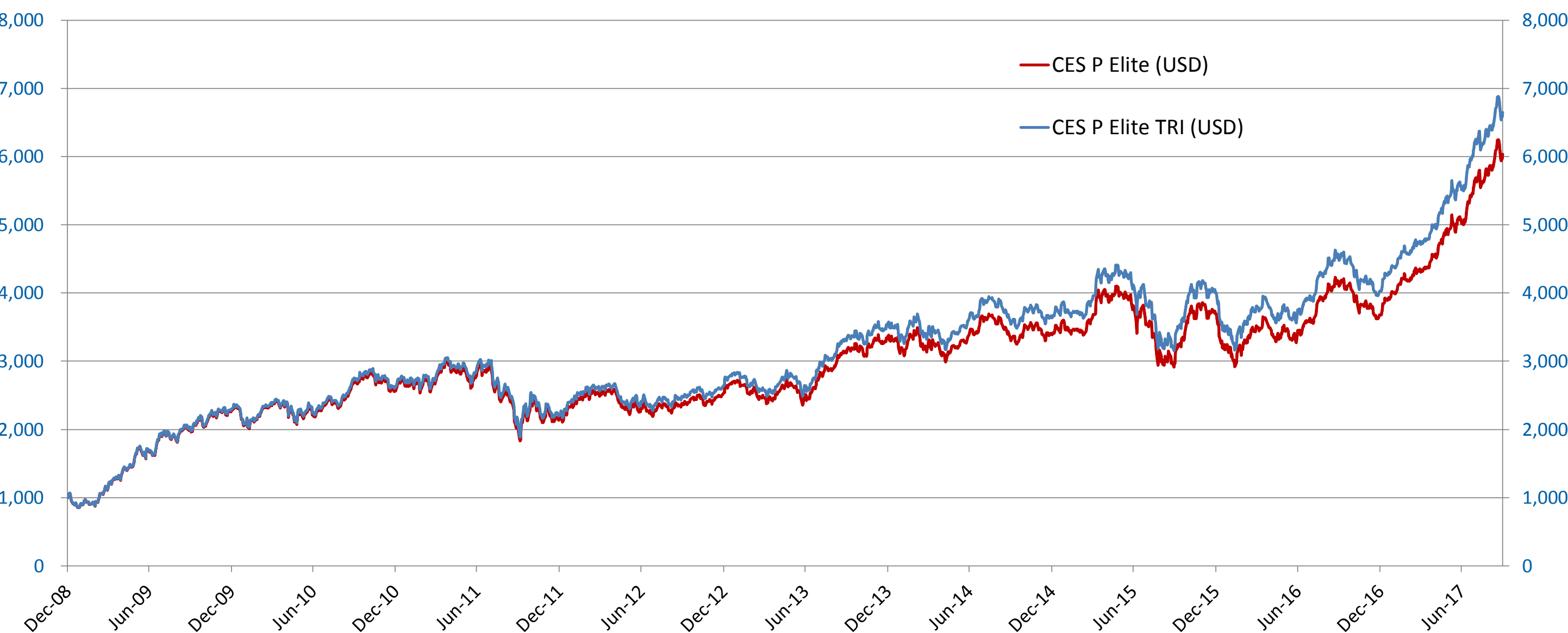


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Historical Performance



TRI-Total Return Index

Return and Volatility

	IndexLevel	Return (%)								Annualised Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
CES P Elite	6,034.36	3.10	20.32	40.16	63.94	47.33	81.08	153.57	503.44	47.33	21.89	20.45	14.77	19.62	18.39
TRI	6,651.50	3.32	20.74	41.16	65.15	48.52	86.15	167.74	565.15	48.52	23.01	21.77	14.80	19.62	18.39

TRI-Total Return Index
Volatility is based on daily returns.

1-Year Correlation

	CES 120	CES 280	CES SCHK100	CES HKMI	CES A80
CES P Elite	0.58	0.44	0.66	0.67	0.29

Index Fundamentals

Dividend Yield (%)	0.52	Weight of Largest Constituent (%)	16.97
PE Ratio (Times)	39.03	Market Value Coverage (%)*	67.59
Index Free Float Market Value (USD Billion)	532.33	Market Turnover Coverage (%)*	72.63
Largest Constituent Market Value (USD Billion)	90.34		
Smallest Constituent Market Value (USD Billion)	1.47		
Average Constituent Market Value (USD Billion)	17.74		

* The index universe includes the Mainland private enterprises listed on HKEX, NYSE, NASDAQ or NYSE MKT.

CES China Private Elite Index (CES P Elite)

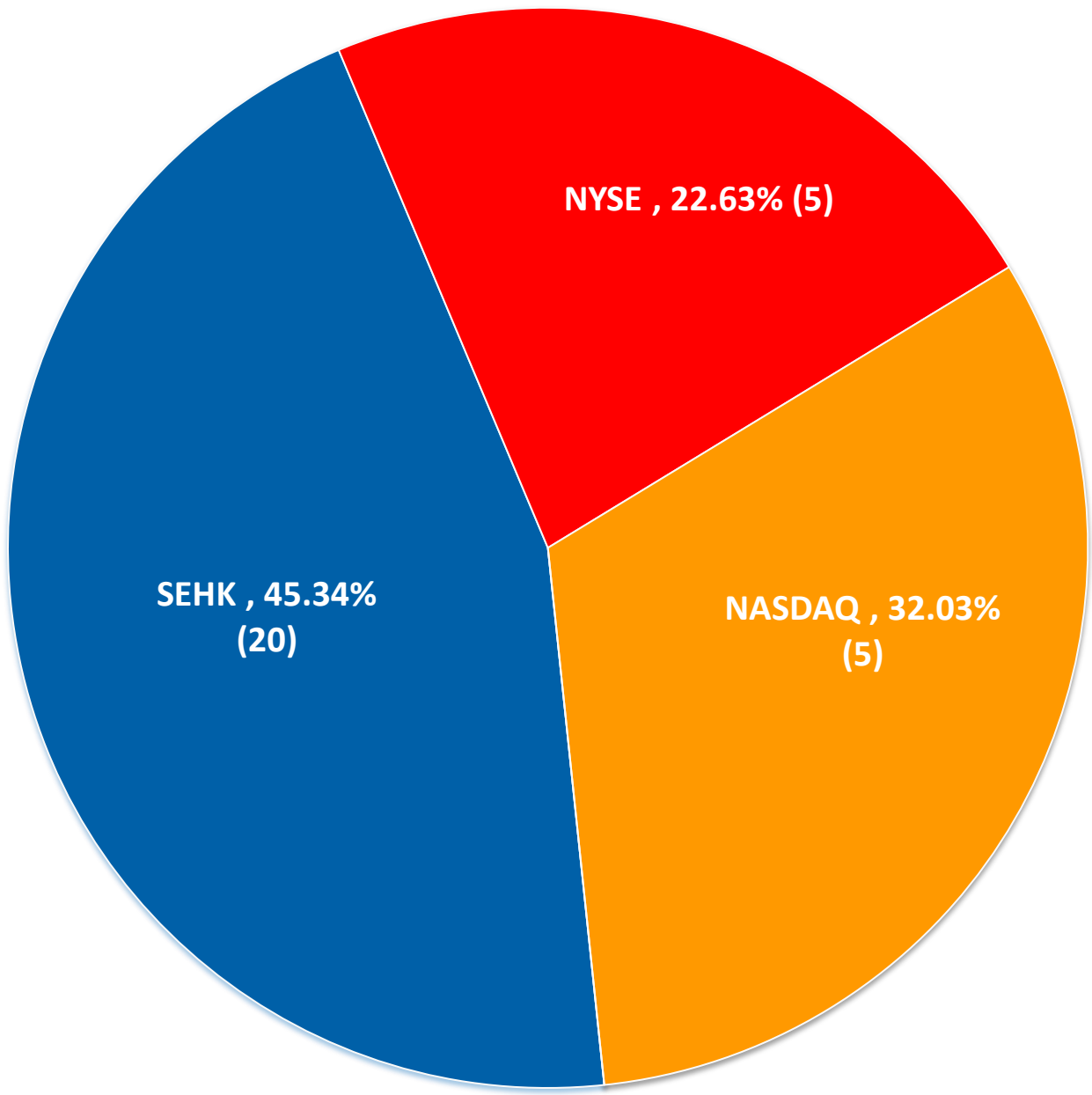
Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Free Float Market Capitalisation (USD Billion)	Weight (%)
1	BABA	ALIBABA GRP	IT	NYSE	90.34	16.97
2	BIDU	BAIDU INC	IT	NASDAQ	85.76	16.11
3	00700	TENCENT	IT	SEHK	80.98	15.21
4	02318	PING AN	Financials	SEHK	40.01	7.52
5	JD	JD.COM INC	Consumer Disc	NASDAQ	37.01	6.95
6	CTRP	CTRIP.COM	Consumer Disc	NASDAQ	22.73	4.27
7	NTES	NETEASE INC	IT	NASDAQ	20.81	3.91
8	02007	COUNTRY GARDEN	Financials	SEHK	16.97	3.19
9	00175	GEELY AUTO	Consumer Disc	SEHK	15.08	2.83
10	EDU	NEW ORIENT EDU	Consumer Disc	NYSE	13.81	2.60
11	03333	EVERGRANDE	Financials	SEHK	13.66	2.57
12	02018	AAC TECH	IT	SEHK	12.38	2.33
13	WUBA	58COM INC	IT	NYSE	7.15	1.34
14	01044	HENGAN INT'L	Consumer Stap	SEHK	6.84	1.29
15	01988	MINSHENG BANK	Financials	SEHK	6.36	1.19
16	00384	CHINA GAS HOLD	Utilities	SEHK	5.95	1.12
17	01211	BYD COMPANY	Consumer Disc	SEHK	5.94	1.12
18	02313	SHENZHOU INTL	Consumer Disc	SEHK	5.82	1.09
19	00656	FOSUN INTL	Financials	SEHK	5.43	1.02
20	00151	WANT WANT CHINA	Consumer Stap	SEHK	5.28	0.99
Total					498.30	93.61

SEHK: The Stock Exchange of Hong Kong
NYSE: The New York Stock Exchange
NASDAQ: The NASDAQ Stock Market
NYSE MKT: The NYSE MKT

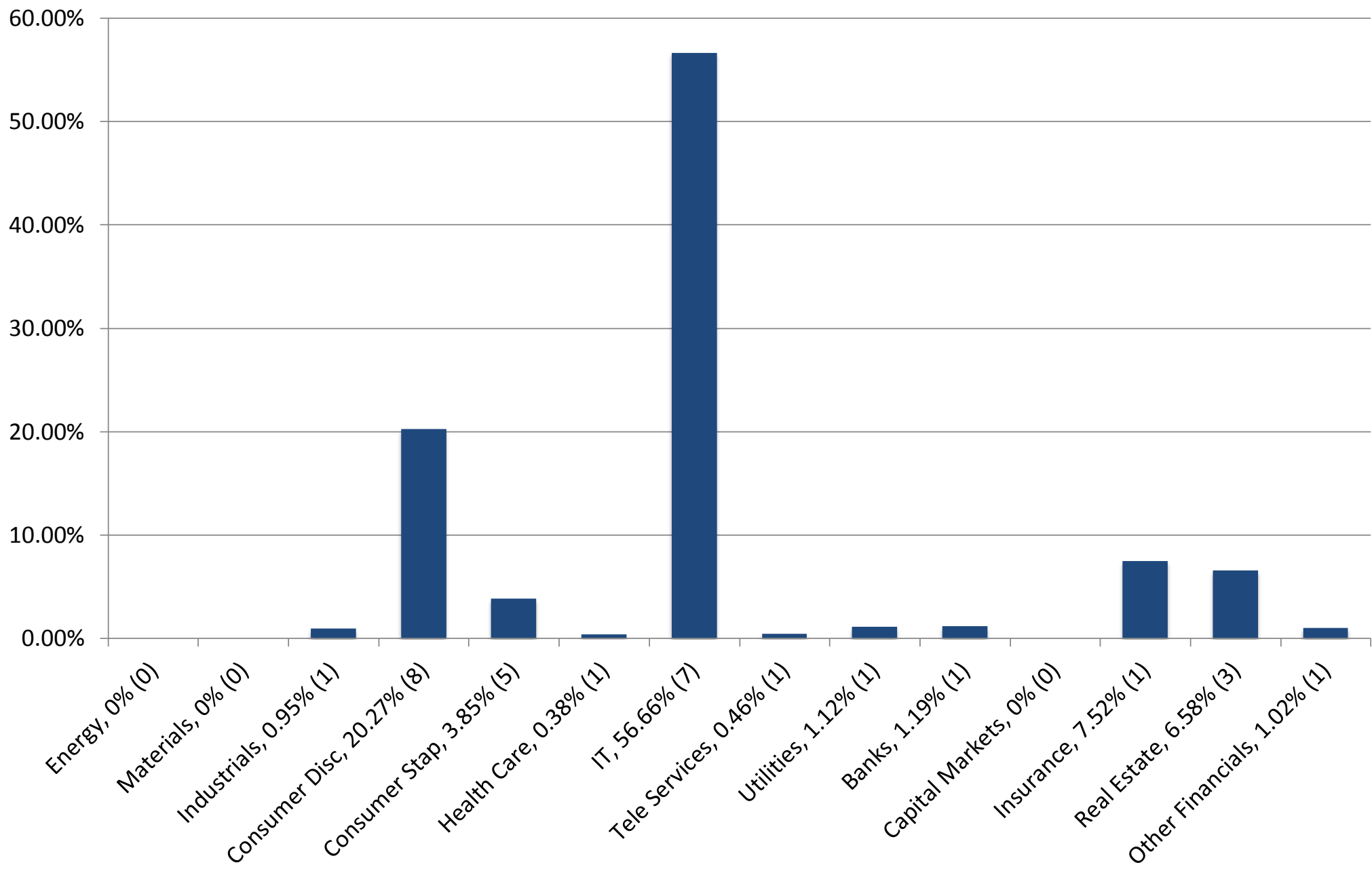
Exchange Distribution by Market Capitalisation

(No. of Constituents in brackets)



Sector Distribution by Market Capitalisation

(No. of Constituents in brackets)



Remarks: Banks, Capital Markets, Insurance, Real Estate and Other Financials are grouped as Financials

Weightings may not add up to the total due to rounding

Source: CESC, CSI, as at 30 Sep 2017

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