

CESC INDEX OVERVIEW

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



中華交易服務
CHINA
EXCHANGES
SERVICES

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

AFE Solutions: 837505
Bloomberg: CES100
Infocast: CE100
Interactive Data: I:CES100
SIX financial Information: CES100
ThomsonReuters: .CSICES100 / .HKCES100

Mainland

East Money: CES100
Gildata: CES100
Great Wisdom: CES100
Hexin Flush: CES100
Shanghai Qianlong: CES100
Wind: CES100

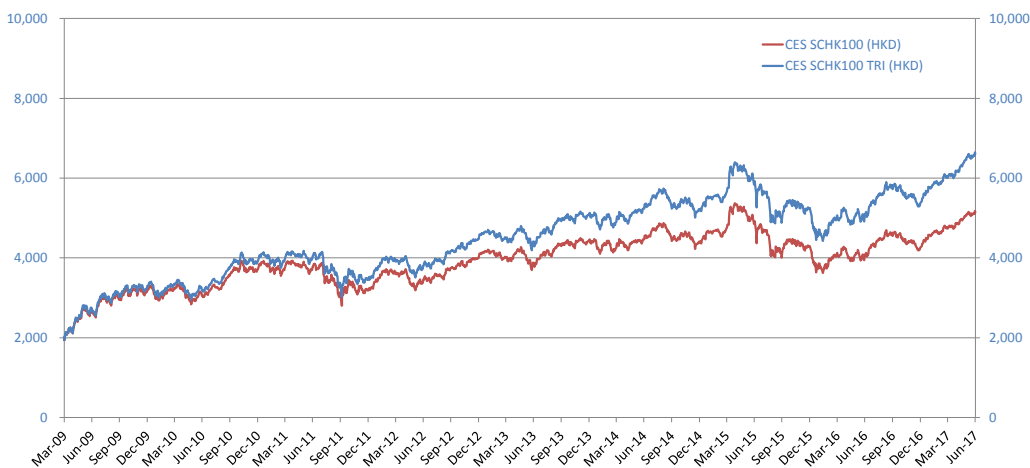
Index Dissemination

CESC Website: www.cesc.com
 CSI Website: www.csindex.com.cn
 HKEX Website: www.hkex.com.hk

Contact Us

Email: cescinfo@cesc.com

Historical Performance



TRI-Total Return Index
 Source: CESC, CSI as at 30 Jun 2017

Return and Volatility

	Index Level	Return (%)							Since Base Date	Annualized Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y		1Y	3Y	5Y	1Y	3Y	5Y
CES SCHK100	5,141.07	1.65	8.53	20.84	20.84	26.06	15.16	49.47	157.05	26.06	4.82	8.37	11.18	16.39	15.26
TRI	6,604.12	2.19	9.87	23.00	23.00	29.81	26.08	73.75	230.21	29.81	8.03	11.68	11.19	16.38	15.25

TRI-Total Return Index
 Volatility is based on daily returns.
 Source: CESC, CSI, as at 30 Jun 2017

Index Turnover

Year	Mar 2015	Sep 2015	Mar 2016	Jun 2016	Dec 2016	Jun 2017
1-Way Index Turnover (%)	2.15	0.28	2.91	3.11	4.73	3.09

CES Stock Connect Index Series are reviewed semi-annually. Constituent changes and float share adjustment will be implemented in June and December every year.
 Source: CESC, CSI, as at 30 Jun 2017

Index Fundamentals

Dividend Yield (%)	2.69	Weight of Largest Constituent (%)	10.56
PE Ratio	13.68	Market Value Coverage (%)*	67.84
Index Free Float Market Value (HKD Billion)	8,093.35	Market Turnover Coverage (%)*	52.94
Largest Constituent Market Value (HKD Billion)	854.45		
Smallest Constituent Market Value (HKD Billion)	9.10		
Average Constituent Market Value (HKD Billion)	80.93		

* The index universe includes the HK stocks eligible for Stock Connect.
 Source: CESC, CSI, as at 30 Jun 2017

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

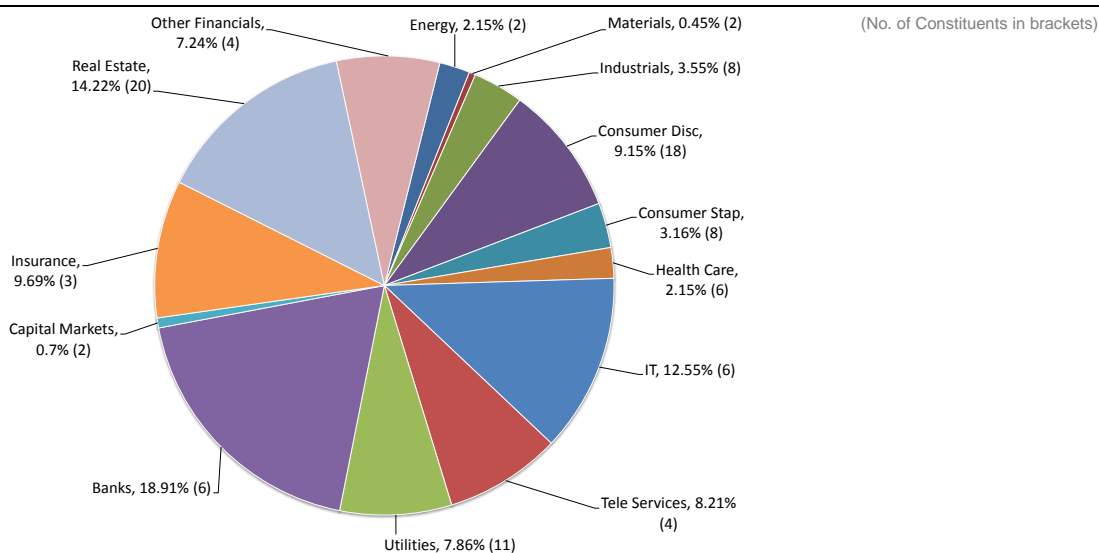
Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Free Float Market Capitalisation (HKD Billion)	Weight (%)
1	00005	HSBC HOLDINGS	Financials	SEHK	854.45	10.56
2	00700	TENCENT	IT	SEHK	825.16	10.20
3	01299	AIA	Financials	SEHK	688.82	8.51
4	00941	CHINA MOBILE	Tele Services	SEHK	508.91	6.29
5	00001	CKH HOLDINGS	Financials	SEHK	264.64	3.27
6	02888	STANCHART	Financials	SEHK	258.44	3.19
7	00388	HKEX	Financials	SEHK	248.54	3.07
8	00016	SHK PPT	Financials	SEHK	166.09	2.05
9	01113	CK PROPERTY	Financials	SEHK	159.31	1.97
10	02388	BOC HONG KONG	Financials	SEHK	157.96	1.95
11	00883	CNOOC	Energy	SEHK	152.69	1.89
12	00002	CLP HOLDINGS	Utilities	SEHK	146.08	1.81
13	00011	HANG SENG BANK	Financials	SEHK	124.88	1.54
14	00003	HK & CHINA GAS	Utilities	SEHK	123.21	1.52
15	00027	GALAXY ENT	Consumer Disc	SEHK	121.66	1.50
16	00006	POWER ASSETS	Utilities	SEHK	103.01	1.27
17	00688	CHINA OVERSEAS	Financials	SEHK	100.14	1.24
18	02007	COUNTRY GARDEI	Financials	SEHK	96.57	1.19
19	00175	GEELY AUTO	Consumer Disc	SEHK	90.18	1.11
20	01658	PSBC	Financials	SEHK	89.35	1.10
Total					5,280.09	65.24

Source: CESC, CSI, as at 30 Jun 2017

SEHK: The Stock Exchange of Hong Kong

Sector Distribution by Market Capitalisation



Source: CESC, CSI, as at 30 Jun 2017

Weightings may not add up to the total due to rounding

Remarks: Banks, 18.91% (6), Capital Markets, 0.7% (2), Insurance, 9.69% (3), Real Estate, 14.22% (20) and Other Financials, 7.24% (4) are grouped as Financials, 50.77% (35).

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 or from any decision, action or non-action based on or in reliance upon the information.

None of the Information is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision. Any person intends to use the Information 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 warranties of merchantability, merchantable quality, title, fitness for a particular purpose, security and non-infringement. China Securities Index Co., Ltd. (CSI) will make its commercially reasonable endeavors 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 contract or otherwise) for any loss or damage suffered by any person arising from any inaccuracies or omissions or for any reliance placed on such information.

©2017 China Exchanges Services Company Limited. All rights reserved.