

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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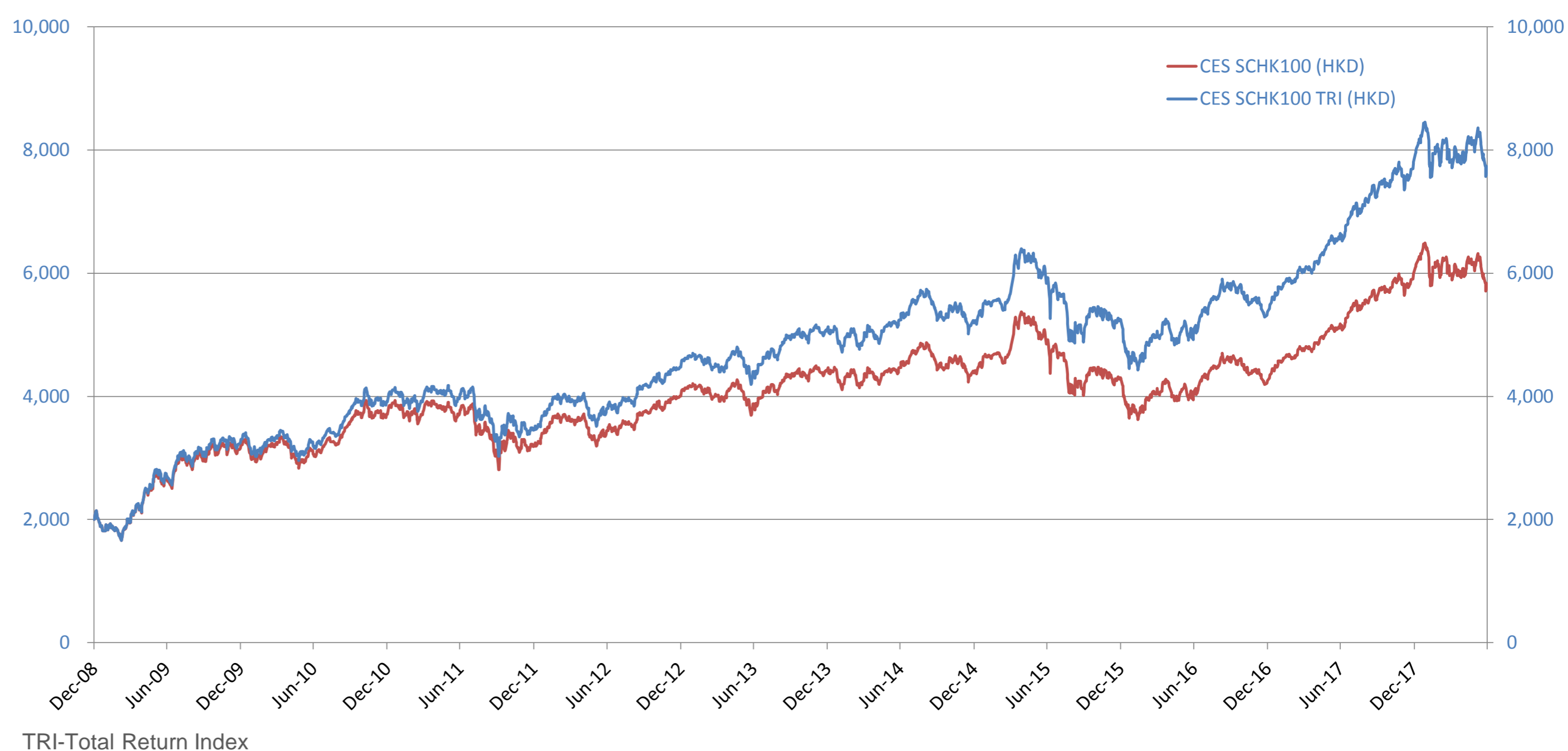


Weibo: 中华证券交易服务有限公司



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	5,833.92	-4.78	-2.39	-2.61	-2.61	13.48	19.21	50.48	191.70	13.48	6.03	8.52	15.51	17.13	15.71
TRI	7,735.63	-4.39	-1.04	-0.88	-0.88	17.13	31.30	75.59	286.78	17.13	9.50	11.92	15.48	17.12	15.69

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	0.86	0.91	0.66	0.75	0.60

Index Fundamentals

Dividend Yield (%)	3.06	Weight of Largest Constituent (%)	10.24
PE Ratio (Times)	15.02	Market Value Coverage (%)*	67.20
Index Free Float Market Value (HKD Billion)	8,804.50	Market Turnover Coverage (%)*	51.78
Largest Constituent Market Value (HKD Billion)	901.59		
Smallest Constituent Market Value (HKD Billion)	9.71		
Average Constituent Market Value (HKD Billion)	88.04		

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

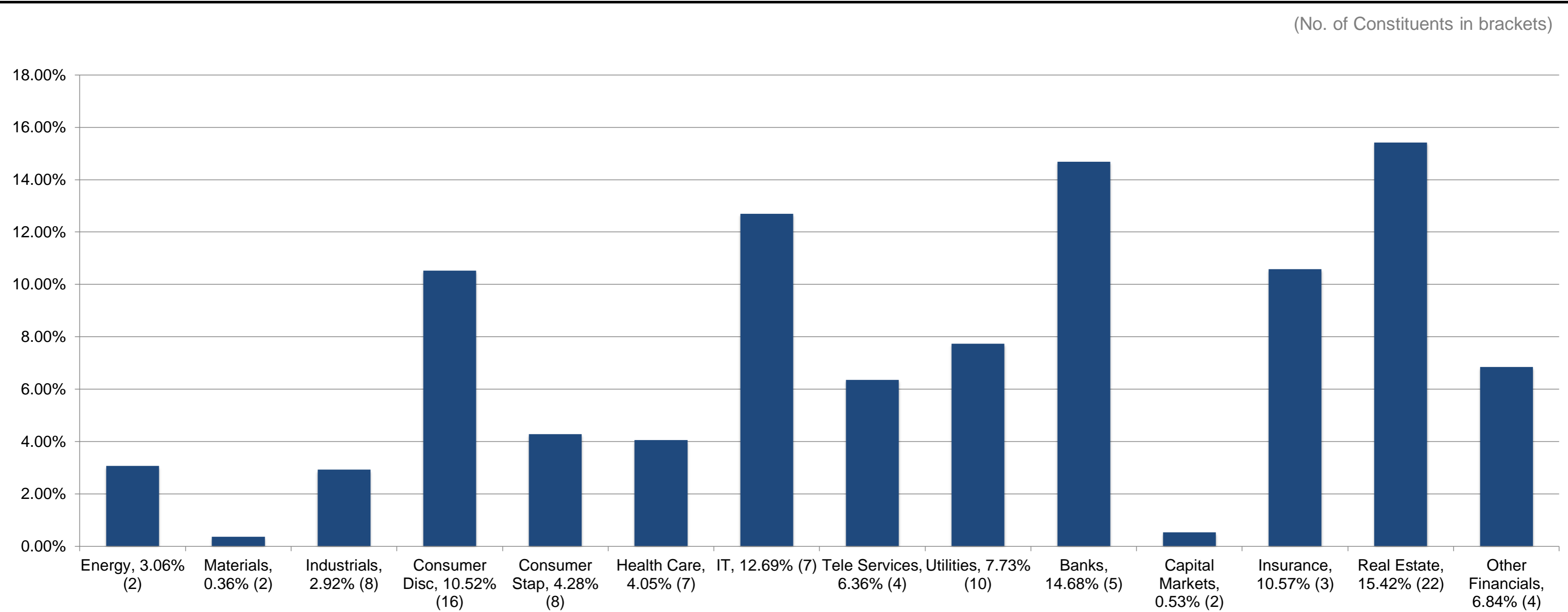
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Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (HKD Billion)	Weight (%)
1	00005	HSBC HOLDINGS	Financials	SEHK	HK	901.59	10.24
2	00700	TENCENT	IT	SEHK	P	890.90	10.12
3	01299	AIA	Financials	SEHK	HK	828.43	9.41
4	00941	CHINA MOBILE	Tele Services	SEHK	RED	428.14	4.86
5	00388	HKEX	Financials	SEHK	HK	294.24	3.34
6	00883	CNOOC	Energy	SEHK	RED	241.81	2.75
7	00001	CKH HOLDINGS	Financials	SEHK	HK	224.67	2.55
8	00016	SHK PPT	Financials	SEHK	HK	171.50	1.95
9	00002	CLP HOLDINGS	Utilities	SEHK	HK	170.79	1.94
10	01113	CK ASSET	Financials	SEHK	HK	161.25	1.83
11	00027	GALAXY ENT	Consumer Disc	SEHK	HK	157.40	1.79
12	02388	BOC HONG KONG	Financials	SEHK	HK	156.27	1.78
13	00011	HANG SENG BANK	Financials	SEHK	HK	150.04	1.70
14	00003	HK & CHINA GAS	Utilities	SEHK	HK	138.66	1.58
15	02007	COUNTRY GARDEN	Financials	SEHK	P	120.01	1.36
16	01093	CSPC PHARMA	Health Care	SEHK	P	118.37	1.34
17	00688	CHINA OVERSEAS	Financials	SEHK	RED	113.29	1.29
18	02382	SUNNY OPTICAL	Consumer Disc	SEHK	P	112.11	1.27
19	00175	GEELY AUTO	Consumer Disc	SEHK	P	109.60	1.25
20	01928	SANDS CHINA LTD	Consumer Disc	SEHK	HK	101.53	1.15
Total						5,590.59	63.50

SEHK: The Stock Exchange of Hong Kong

Sector Distribution by Market Capitalisation



Weightings may not add up to the total due to rounding

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

Source: CESC, CSI, as at 30 Jun 2018

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