

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

Bloomberg: CES100
Thomson Reuters: .HKCES100

Mainland

Great Wisdom: CES100
Wind: CES100

Contact Us

Email: cescinfo@cesc.com
 WeChat: China Exchanges



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

	Index Level	Return (%)							Since Base Date	Annualized Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y		1Y	3Y	5Y	1Y	3Y	5Y
CES SCHK100	5,828.17	2.70	14.04	5.87	14.04	-2.48	41.27	36.91	191.41	-2.48	12.20	6.48	18.73	15.50	16.60
TRI	7,861.99	2.88	14.56	6.68	14.56	0.57	55.29	60.20	293.10	0.57	15.80	9.88	18.70	15.48	16.58

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	0.88	0.91	0.78	0.78	0.72

Index Fundamentals

Dividend Yield (%)	2.82	Weight of Largest Constituent (%)	10.59
PE Ratio (Times)	15.10	Market Value Coverage (%)*	66.92
Index Free Float Market Value (HKD Billion)	8,915.21	Market Turnover Coverage (%)*	54.22
Largest Constituent Market Value (HKD Billion)	943.75		
Smallest Constituent Market Value (HKD Billion)	6.16		
Average Constituent Market Value (HKD Billion)	89.15		

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

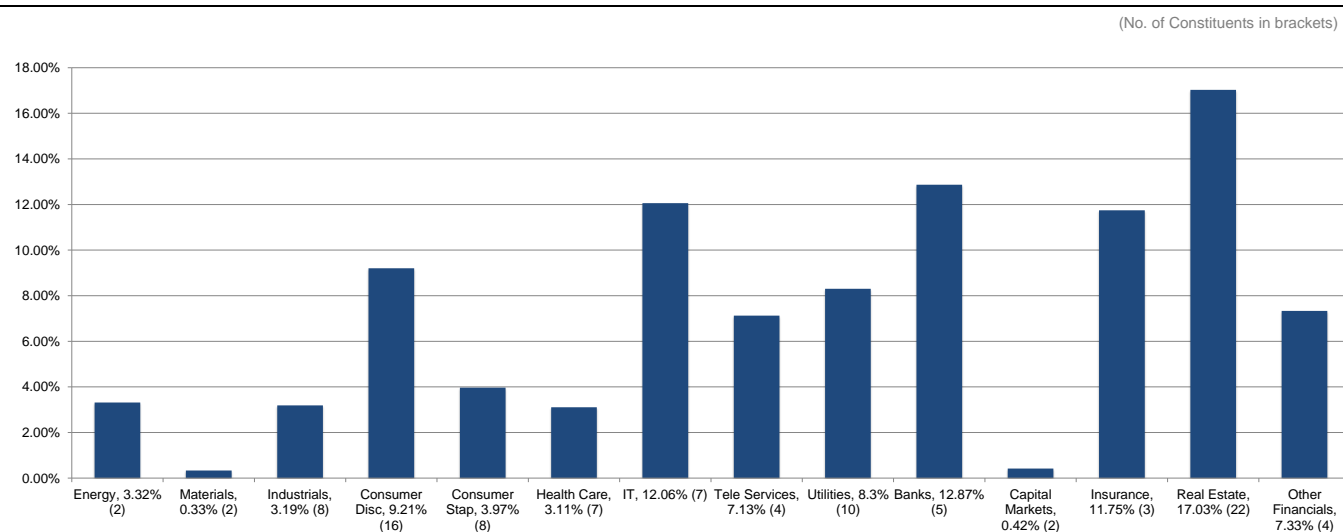
CES STOCK CONNECT HONG KONG SELECT 100 INDEX (CES SCHK100)

Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (HKD Billion)	Weight (%)
1	01299	AIA	Financials	SEHK	HK	943.75	10.59
2	00700	TENCENT	IT	SEHK	P	912.92	10.24
3	00005	HSBC HOLDINGS	Financials	SEHK	HK	780.77	8.76
4	00941	CHINA MOBILE	Tele Services	SEHK	RED	491.41	5.51
5	00388	HKEX	Financials	SEHK	HK	342.17	3.84
6	00883	CNOOC	Energy	SEHK	RED	262.53	2.95
7	00001	CKH HOLDINGS	Financials	SEHK	HK	222.56	2.50
8	00016	SHK PPT	Financials	SEHK	HK	195.11	2.19
9	00002	CLP HOLDINGS	Utilities	SEHK	HK	183.93	2.06
10	01113	CK ASSET	Financials	SEHK	HK	180.46	2.02
11	00003	HK & CHINA GAS	Utilities	SEHK	HK	173.74	1.95
12	00011	HANG SENG BANK	Financials	SEHK	HK	148.13	1.66
13	00027	GALAXY ENT	Consumer Disc	SEHK	HK	138.66	1.56
14	02388	BOC HONG KONG	Financials	SEHK	HK	137.45	1.54
15	00688	CHINA OVERSEAS	Financials	SEHK	RED	130.60	1.47
16	02007	COUNTRY GARDEN	Financials	SEHK	P	106.15	1.19
17	01918	SUNAC	Financials	SEHK	P	103.26	1.16
18	03333	EVERGRANDE	Financials	SEHK	P	102.08	1.15
19	01109	CHINA RES LAND	Financials	SEHK	RED	97.59	1.10
20	00669	TECHTRONIC IND	Consumer Disc	SEHK	HK	96.45	1.08
Total						5,749.73	64.50

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 31 Mar 2019

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.

©2019 China Exchanges Services Company Limited. All rights reserved.