

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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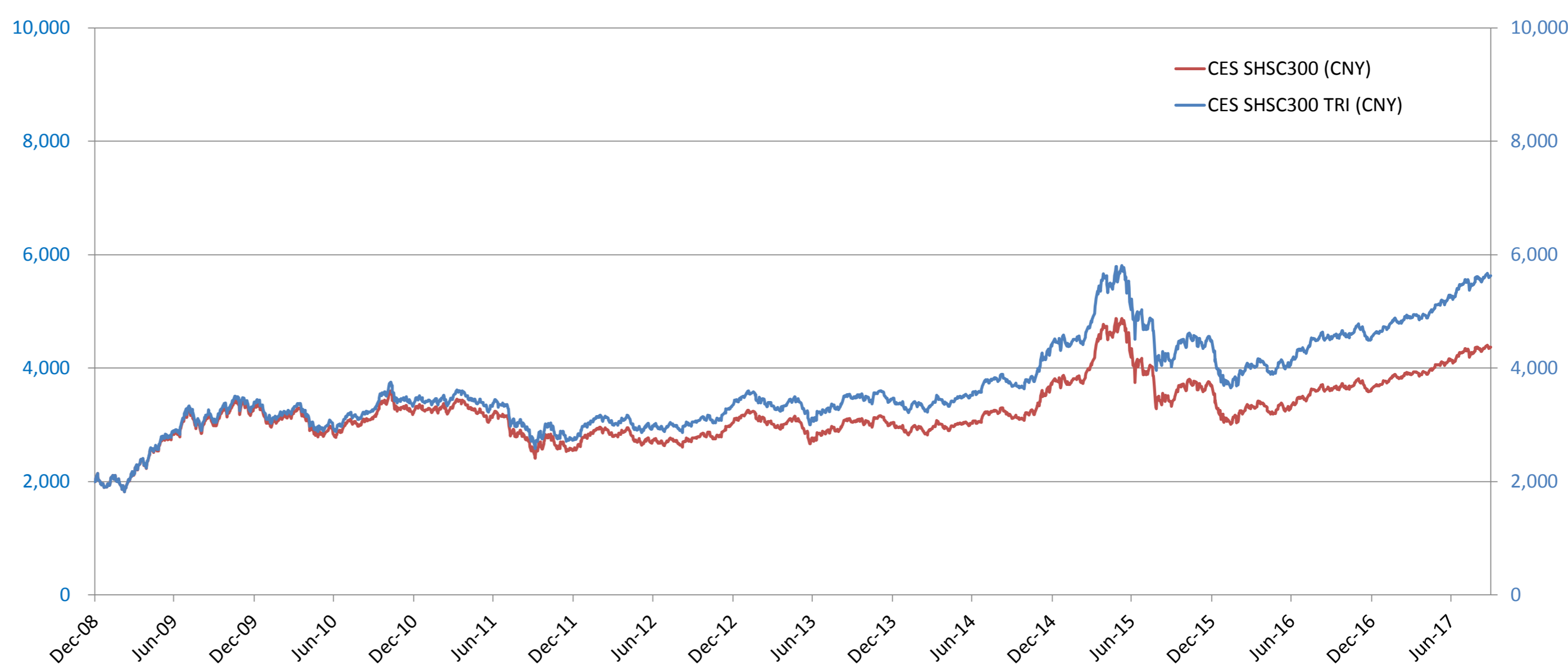


**Weibo:** 中华证券交易服务有限公司



[www.cesc.com](http://www.cesc.com)

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
<b>CES SHSC300</b>	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
<b>TRI</b>	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
<b>CES 300</b>	0.97	0.80	0.84	0.84	0.74

Index Fundamentals

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

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

# CES STOCK CONNECT 300 INDEX (CES 300)

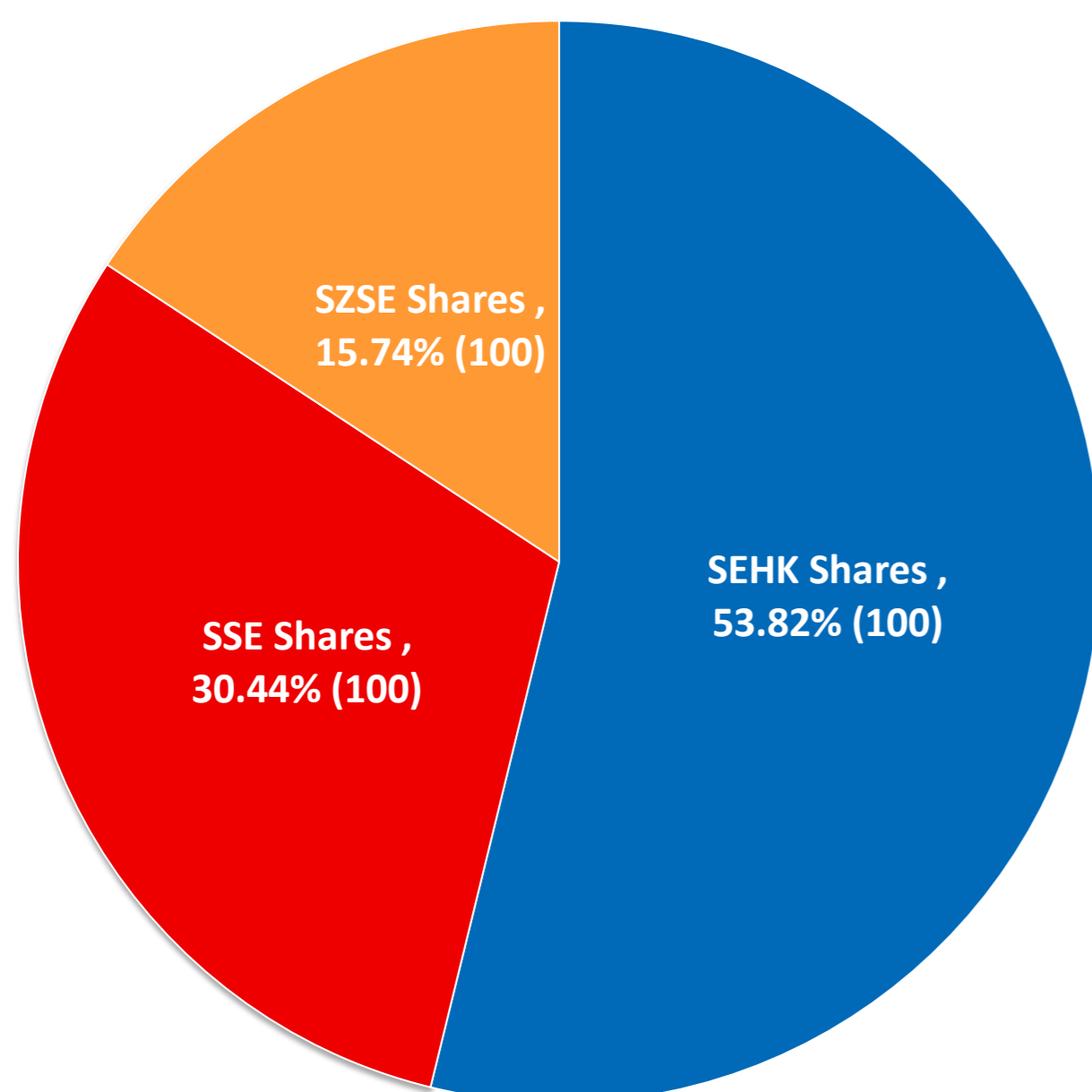
## Top 20 Constituents by Weight

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
<b>Total</b>						<b>8,506.33</b>	<b>41.74</b>

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

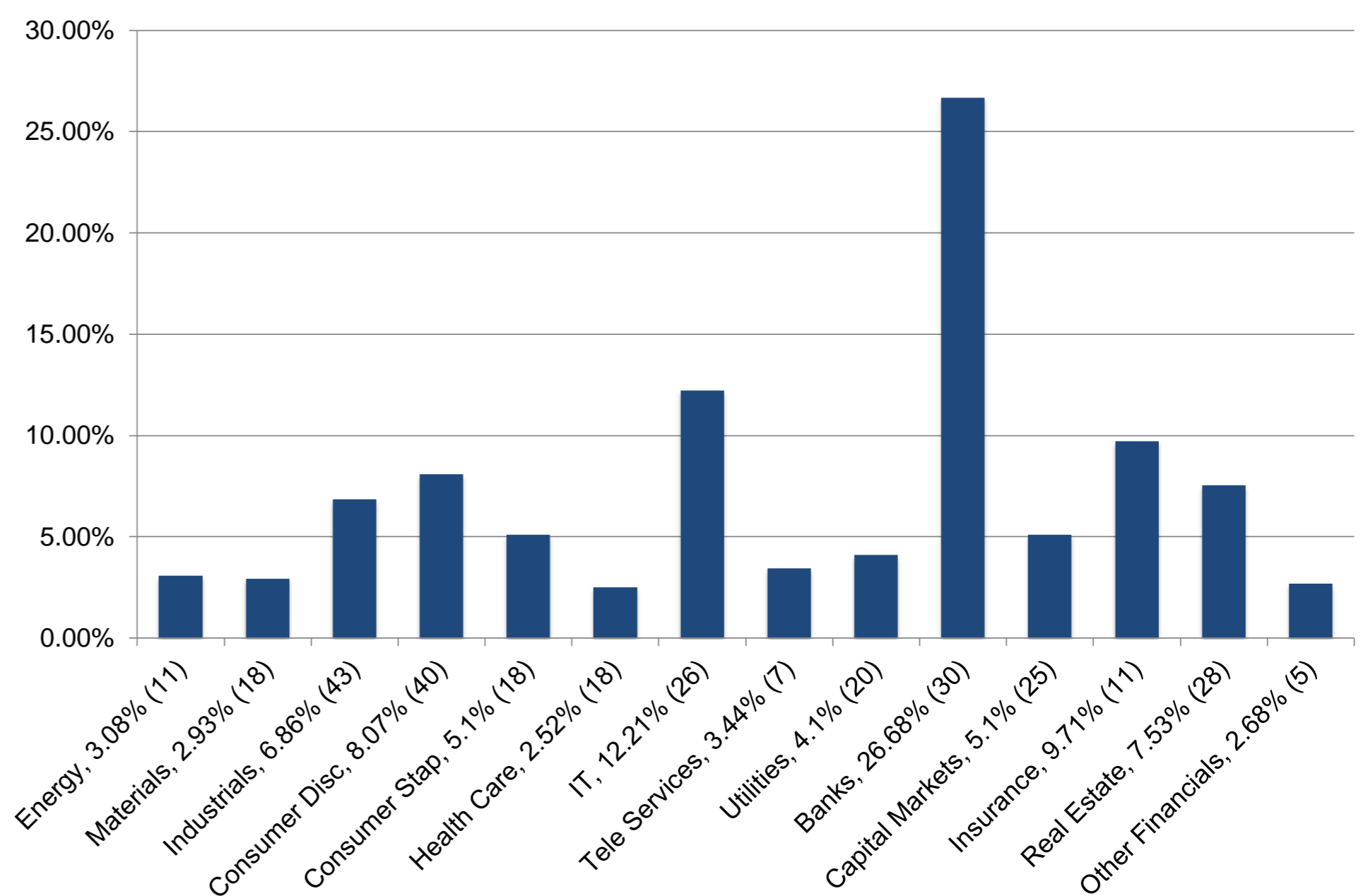
## Exchange Distribution by Market Capitalisation

(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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