

## Highlights

- First Stock Connect-related index to reflect the overall performance of Shanghai, Shenzhen and Hong Kong market
- Comprises 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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## 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>	4,499.69	-3.74	-3.32	2.89	-3.32	15.80	10.95	49.26	124.98	15.80	3.53	8.34	12.79	18.71	17.17
<b>TRI</b>	5,812.17	-3.69	-3.14	3.21	-3.14	19.08	20.92	74.14	190.61	19.08	6.54	11.73	12.80	18.71	17.15

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>	0.98	0.83	0.89	0.89	0.81

## Index Fundamentals

<b>Dividend Yield (%)</b>	2.67	<b>Weight of Largest Constituent (%)</b>	8.82
<b>PE Ratio (Times)</b>	14.93	<b>Market Value Coverage (%)*</b>	65.91
<b>Index Free Float Market Value (CNY Billion)</b>	21,154.29	<b>Market Turnover Coverage (%)*</b>	41.58
<b>Largest Constituent Market Value (CNY Billion)</b>	1,865.44		
<b>Smallest Constituent Market Value (CNY Billion)</b>	2.30		
<b>Average Constituent Market Value (CNY Billion)</b>	70.51		

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

# CES STOCK CONNECT 300 INDEX (CES 300)

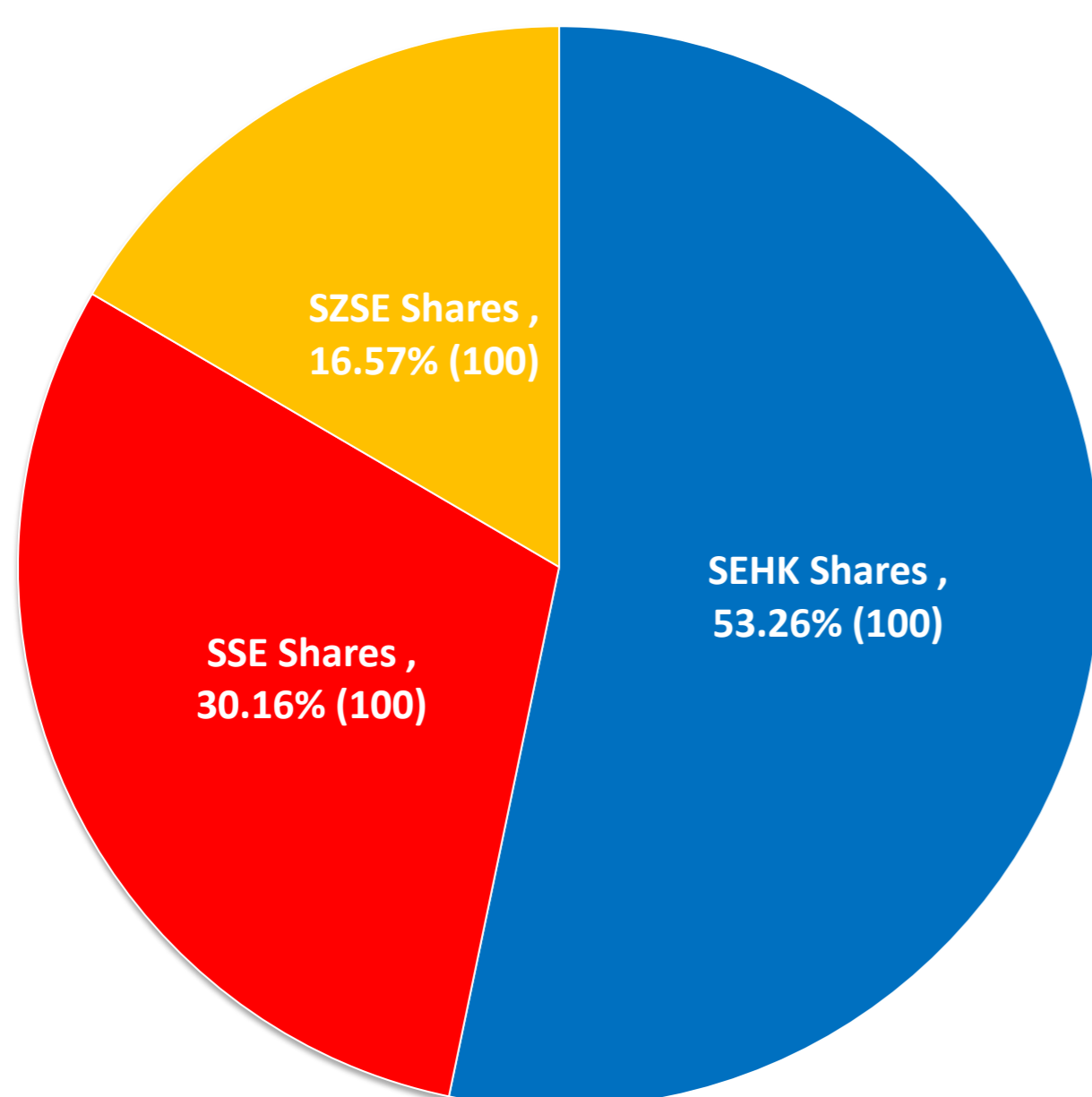
## Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (CNY Billion)	Weight (%)
1	00700	TENCENT	IT	SEHK	P	1,865.44	8.82
2	00005	HSBC HOLDINGS	Financials	SEHK	HK	1,201.69	5.68
3	00939	CCB	Financials	SEHK	H	774.30	3.66
4	601318	PING AN OF CHINA	Financials	SSE	A	707.48	3.34
5	01299	AIA	Financials	SEHK	HK	640.70	3.03
6	01398	ICBC	Financials	SEHK	H	466.81	2.21
7	00941	CHINA MOBILE	Tele Services	SEHK	RED	353.20	1.67
8	600519	KWEICHOW MOUTAI	Consumer Stap	SSE	A	343.50	1.62
9	02318	PING AN	Financials	SEHK	H	332.47	1.57
10	600036	CMB	Financials	SSE	A	300.05	1.42
11	03988	BANK OF CHINA	Financials	SEHK	H	282.02	1.33
12	00388	HKEX	Financials	SEHK	HK	252.86	1.20
13	000333	MIDEA GROUP	Consumer Disc	SZSE	A	247.71	1.17
14	000651	GREE	Consumer Disc	SZSE	A	225.71	1.07
15	601166	INDUSTRIAL BANK	Financials	SSE	A	208.03	0.98
16	00001	CKH HOLDINGS	Financials	SEHK	HK	202.64	0.96
17	600016	CMBC	Financials	SSE	A	188.89	0.89
18	600887	YILI	Consumer Stap	SSE	A	173.18	0.82
19	601328	BANKCOMM	Financials	SSE	A	169.80	0.80
20	00883	CNOOC	Energy	SEHK	RED	164.99	0.78
<b>Total</b>						<b>9,101.49</b>	<b>43.03</b>

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

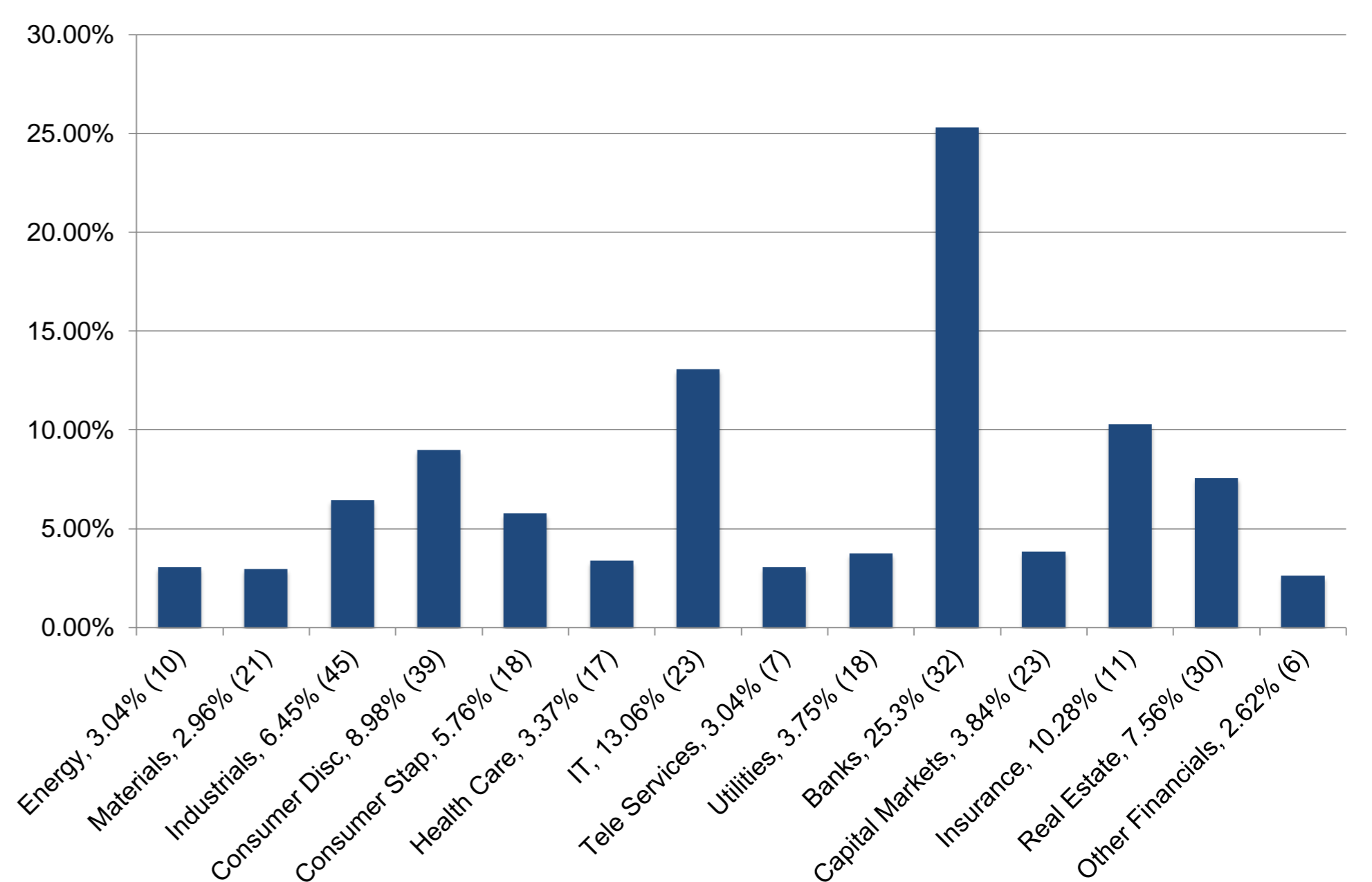
## Exchange Distribution by Market Capitalisation

(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 31 Mar 2018

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