

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

Contact Us

Email: cescinfo@cesc.com
WeChat: ChinaExchanges

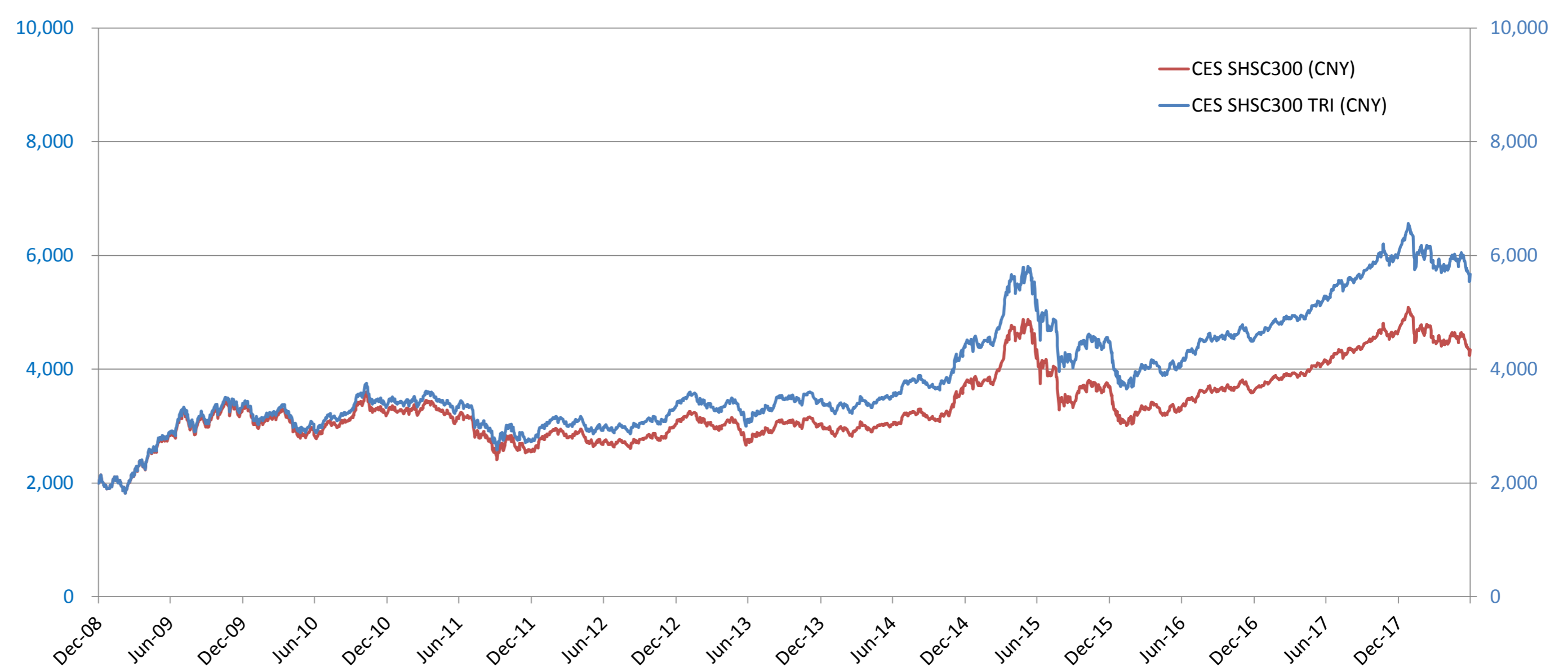


Weibo: 中华证券交易服务有限公司



www.cesc.com

Historical Performance



TRI-Total Return Index

Return and Volatility

	Index Level	Return (%)								Annualised Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
CES SHSC300	4,343.12	-4.26	-3.48	-6.69	-6.69	4.86	-0.12	57.03	117.16	4.86	-0.04	9.45	14.47	17.64	17.09
TRI	5,672.57	-3.72	-2.40	-5.46	-5.46	7.75	8.76	81.81	183.63	7.75	2.84	12.70	14.47	17.64	17.09

TRI-Total Return Index
 Volatility is based on daily returns.

1-Year Correlation

	CES 120	CES 280	CES SCHK100	CES HKMI	CES A80
CES 300	0.98	0.86	0.91	0.91	0.84

Index Fundamentals

Dividend Yield (%)	2.95	Weight of Largest Constituent (%)	9.20
PE Ratio (Times)	12.45	Market Value Coverage (%)*	67.95
Index Free Float Market Value (CNY Billion)	20,617.19	Market Turnover Coverage (%)*	43.55
Largest Constituent Market Value (CNY Billion)	1,896.08		
Smallest Constituent Market Value (CNY Billion)	2.03		
Average Constituent Market Value (CNY Billion)	68.72		

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

CES STOCK CONNECT 300 INDEX (CES 300)

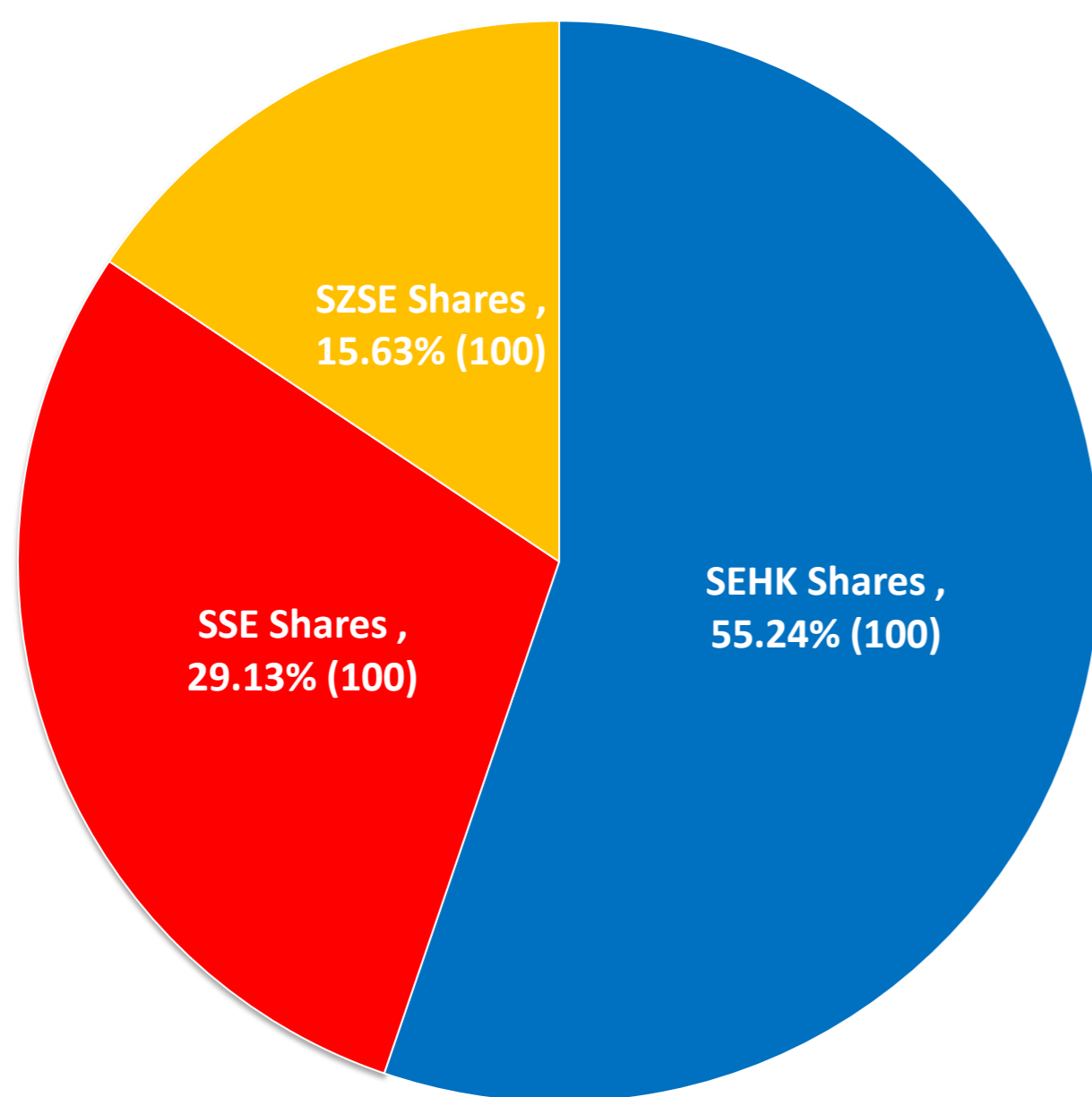
Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (CNY Billion)	Weight (%)
1	00700	TENCENT	IT	SEHK	P	1,896.08	9.20
2	00005	HSBC HOLDINGS	Financials	SEHK	HK	1,266.06	6.14
3	00939	CCB	Financials	SEHK	H	735.93	3.57
4	01299	AIA	Financials	SEHK	HK	699.54	3.39
5	601318	PING AN OF CHINA	Financials	SSE	A	634.58	3.08
6	01398	ICBC	Financials	SEHK	H	430.22	2.09
7	600519	KWEICHOW MOUTAI	Consumer Stap	SSE	A	367.54	1.78
8	00941	CHINA MOBILE	Tele Services	SEHK	RED	361.53	1.75
9	02318	PING AN	Financials	SEHK	H	317.84	1.54
10	03988	BANK OF CHINA	Financials	SEHK	H	274.68	1.33
11	600036	CMB	Financials	SSE	A	272.71	1.32
12	00388	HKEX	Financials	SEHK	HK	248.46	1.21
13	000333	MIDEA GROUP	Consumer Disc	SZSE	A	240.88	1.17
14	000651	GREE	Consumer Disc	SZSE	A	226.91	1.10
15	00883	CNOOC	Energy	SEHK	RED	204.19	0.99
16	00001	CKH HOLDINGS	Financials	SEHK	HK	189.72	0.92
17	601166	INDUSTRIAL BANK	Financials	SSE	A	179.49	0.87
18	600887	YILI	Consumer Stap	SSE	A	169.59	0.82
19	600276	HR	Health Care	SSE	A	167.39	0.81
20	600016	CMBC	Financials	SSE	A	165.49	0.80
Total						9,048.84	43.89

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

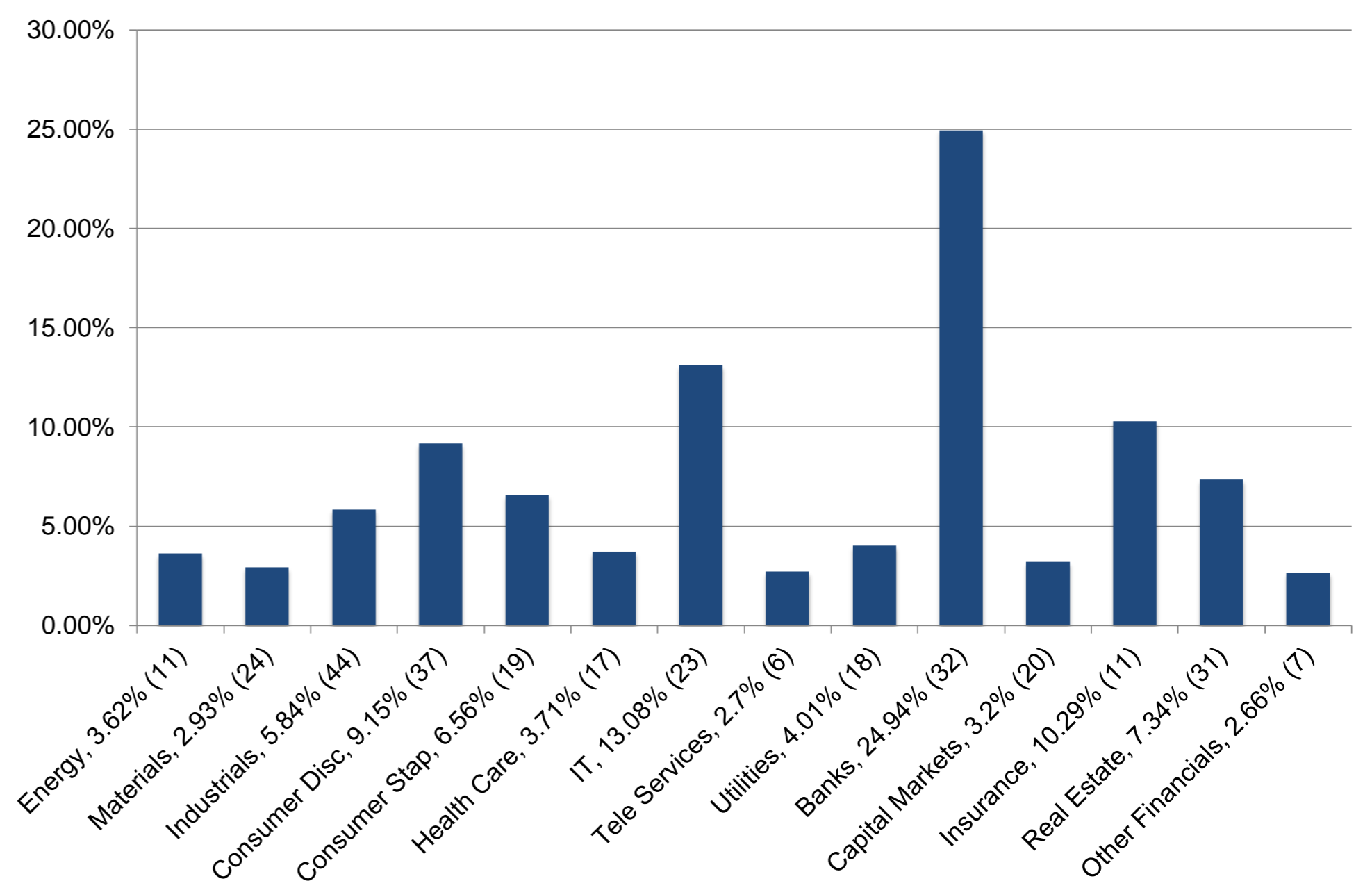
Exchange Distribution by Market Capitalisation

(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 Jun 2018

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.

©2018 China Exchanges Services Company Limited. All rights reserved.