

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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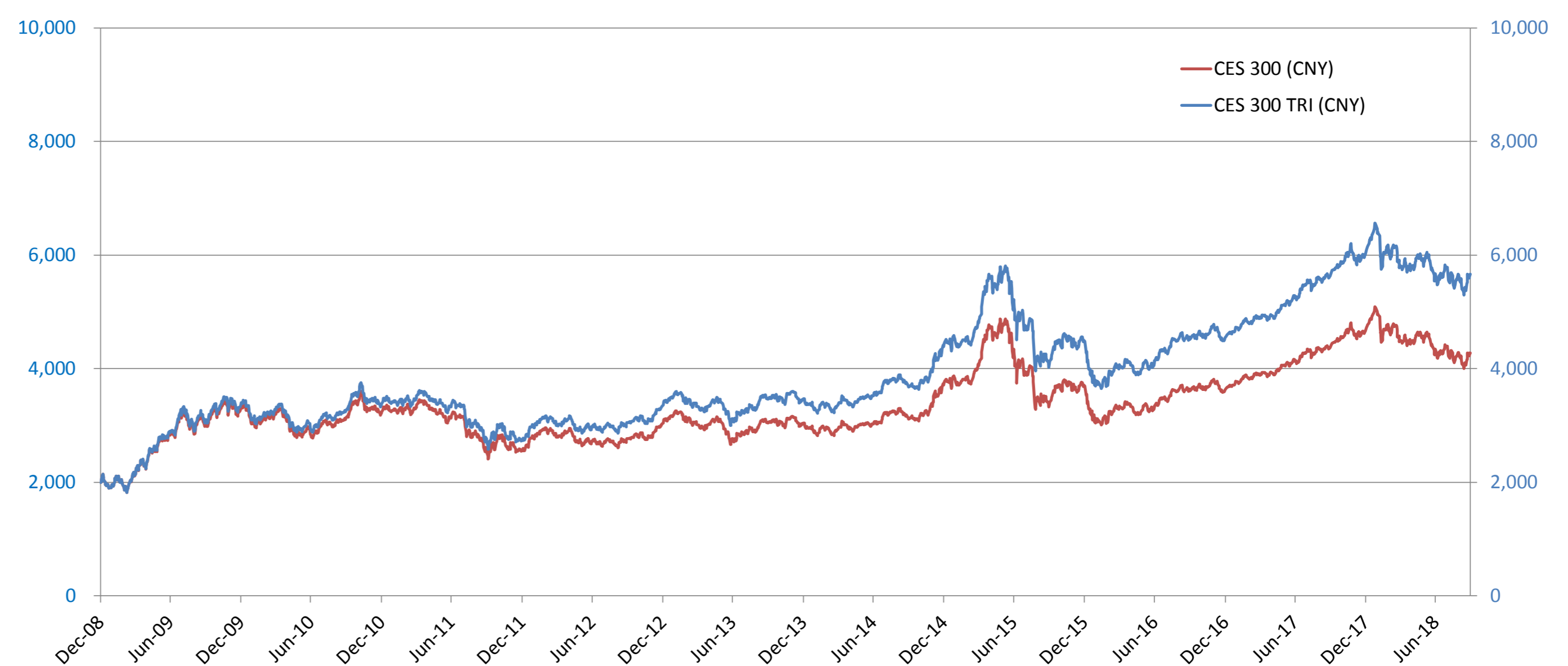


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Historical Performance



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
CES SHSC300	4,275.72	1.61	-1.55	-4.98	-8.13	-2.23	27.29	40.65	113.79	-2.23	8.38	7.06	16.16	14.94	17.17
TRI	5,660.48	1.88	-0.21	-2.61	-5.66	0.52	39.15	63.57	183.02	0.52	11.64	10.34	16.18	14.96	17.16

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	0.99	0.89	0.91	0.91	0.87

Index Fundamentals

Dividend Yield (%)	2.90	Weight of Largest Constituent (%)	7.99
PE Ratio (Times)	12.52	Market Value Coverage (%)*	69.62
Index Free Float Market Value (CNY Billion)	20,298.04	Market Turnover Coverage (%)*	45.98
Largest Constituent Market Value (CNY Billion)	1,620.70		
Smallest Constituent Market Value (CNY Billion)	2.01		
Average Constituent Market Value (CNY Billion)	67.66		

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

CES STOCK CONNECT 300 INDEX (CES 300)

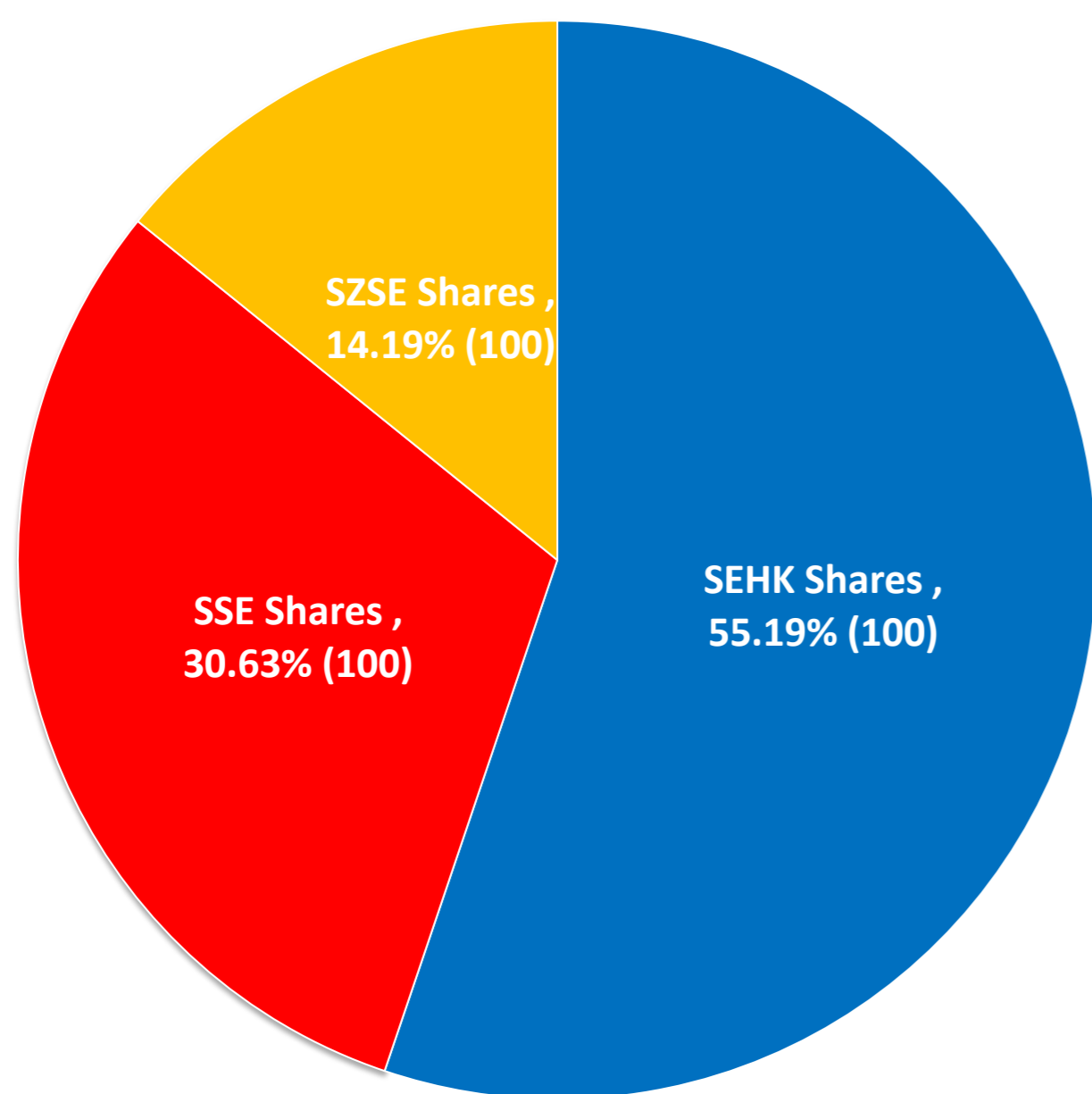
Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (CNY Billion)	Weight (%)
1	00700	TENCENT	IT	SEHK	P	1,620.70	7.99
2	00005	HSBC HOLDINGS	Financials	SEHK	HK	1,239.74	6.11
3	01299	AIA	Financials	SEHK	HK	742.37	3.66
4	601318	PING AN OF CHINA	Financials	SSE	A	742.04	3.66
5	00939	CCB	Financials	SEHK	H	723.11	3.56
6	01398	ICBC	Financials	SEHK	H	436.61	2.15
7	00941	CHINA MOBILE	Tele Services	SEHK	RED	416.77	2.05
8	600519	KWEICHOW MOUTAI	Consumer Stap	SSE	A	366.81	1.81
9	02318	PING AN	Financials	SEHK	H	364.49	1.80
10	600036	CMB	Financials	SSE	A	316.55	1.56
11	03988	BANK OF CHINA	Financials	SEHK	H	255.92	1.26
12	00388	HKEX	Financials	SEHK	HK	245.61	1.21
13	00883	CNOOC	Energy	SEHK	RED	243.44	1.20
14	00001	CKH HOLDINGS	Financials	SEHK	HK	214.21	1.06
15	601166	INDUSTRIAL BANK	Financials	SSE	A	198.81	0.98
16	000651	GREE	Consumer Disc	SZSE	A	193.47	0.95
17	000333	MIDEA GROUP	Consumer Disc	SZSE	A	185.90	0.92
18	600016	CMBC	Financials	SSE	A	179.86	0.89
19	00386	SINOPEC CORP	Energy	SEHK	H	175.91	0.87
20	00002	CLP HOLDINGS	Utilities	SEHK	HK	162.91	0.80
Total						9,025.24	44.46

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

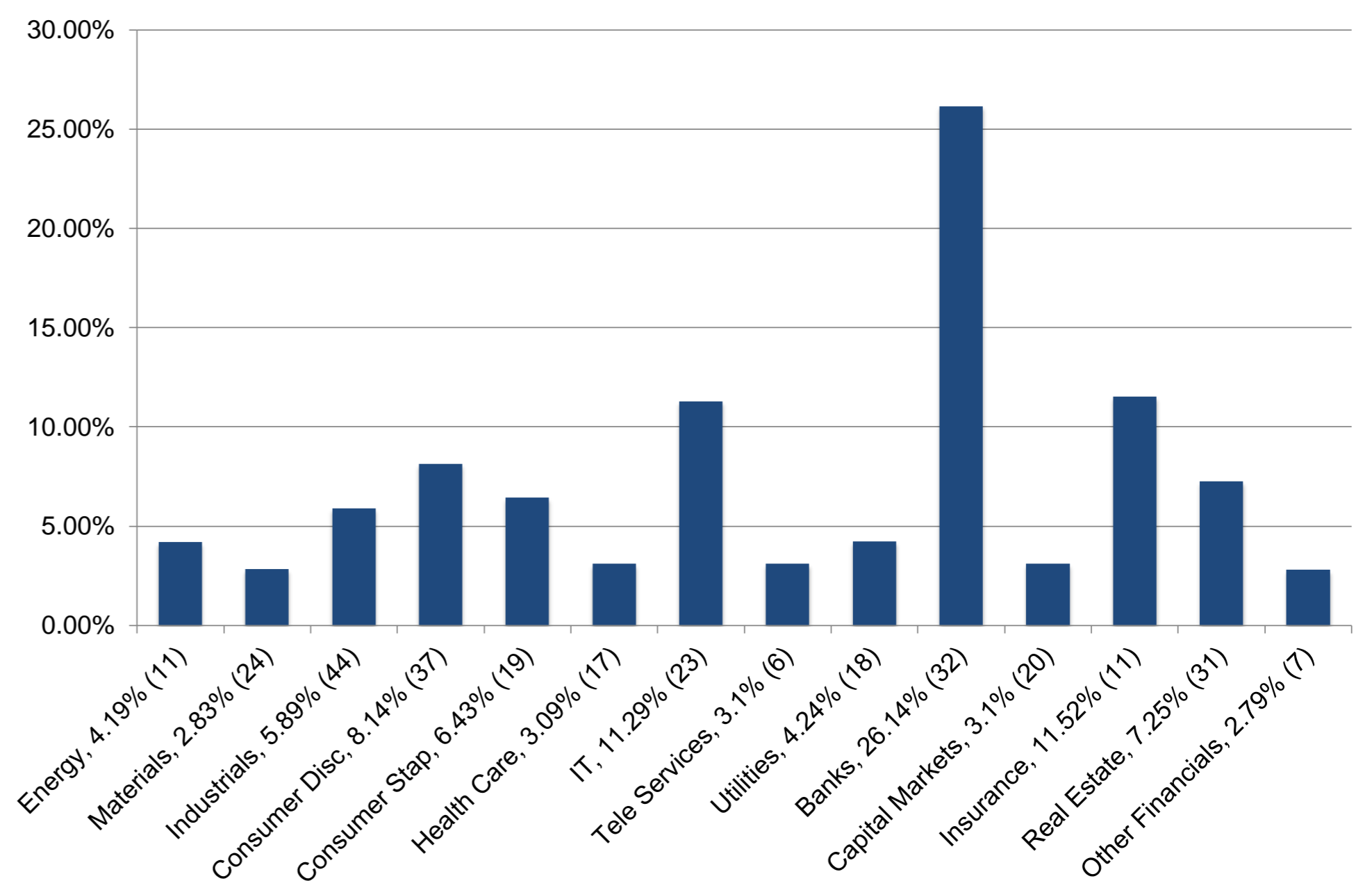
Exchange Distribution by Market Capitalisation

(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 2018

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