

CES STOCK CONNECT HONG KONG PREMIER 50 INDEX (CES SCHK50)



Highlights

- A unique Stock Connect-related index that possesses some new blue chips, represents a relatively stable portfolio of stocks with steady growth potential
- Comprises of the 50 largest stocks eligible for southbound trading under Stock Connect
- 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: 4 January 2018
Base Date: 30 December 2011
Base Index: 2,000
Review: Semi-annually (Jun & Dec)
Dissemination:
 Real time at 5-second intervals
Constituents: 50
Currency: HKD (real-time) & CNY (available end of day)
Total Return Index: CNY & HKD (both available end of day)

Information Vendor Codes

Hong Kong

Thomson Reuters: .CSICESP50

Mainland

Wind: CESP50.CSI

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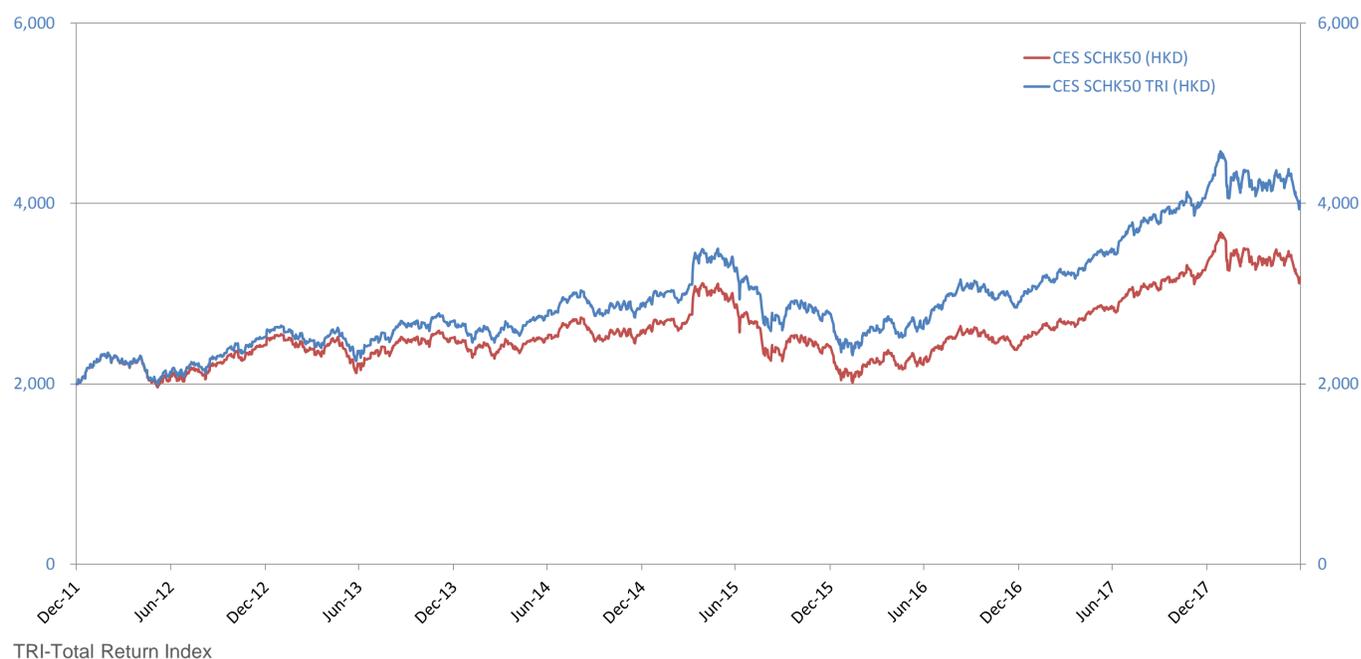


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www.cesc.com

Historical Performance



Return and Volatility

	Index Level	Return (%)								Annualized Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
CES SCHK50	3,181.34	-5.17	-4.49	-3.51	-3.51	11.90	10.53	43.03	59.07	11.90	3.39	7.42	16.88	17.84	16.66
TRI	4,023.71	-4.78	-3.25	-1.95	-1.95	15.72	22.53	70.08	101.19	15.72	7.01	11.21	16.84	17.85	16.66

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 SCHK50	0.89	0.92	0.60	0.73	0.62

Index Fundamentals

Dividend Yield (%)	3.02	Weight of Largest Constituent (%)	10.32
PE Ratio (Times)	13.18	Market Value Coverage (%)*	64.63
Index Free Float Market Value (HKD Billion)	9,957.19	Market Turnover Coverage (%)*	57.96
Largest Constituent Market Value (HKD Billion)	1,027.39		
Smallest Constituent Market Value (HKD Billion)	33.56		
Average Constituent Market Value (HKD Billion)	199.14		

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

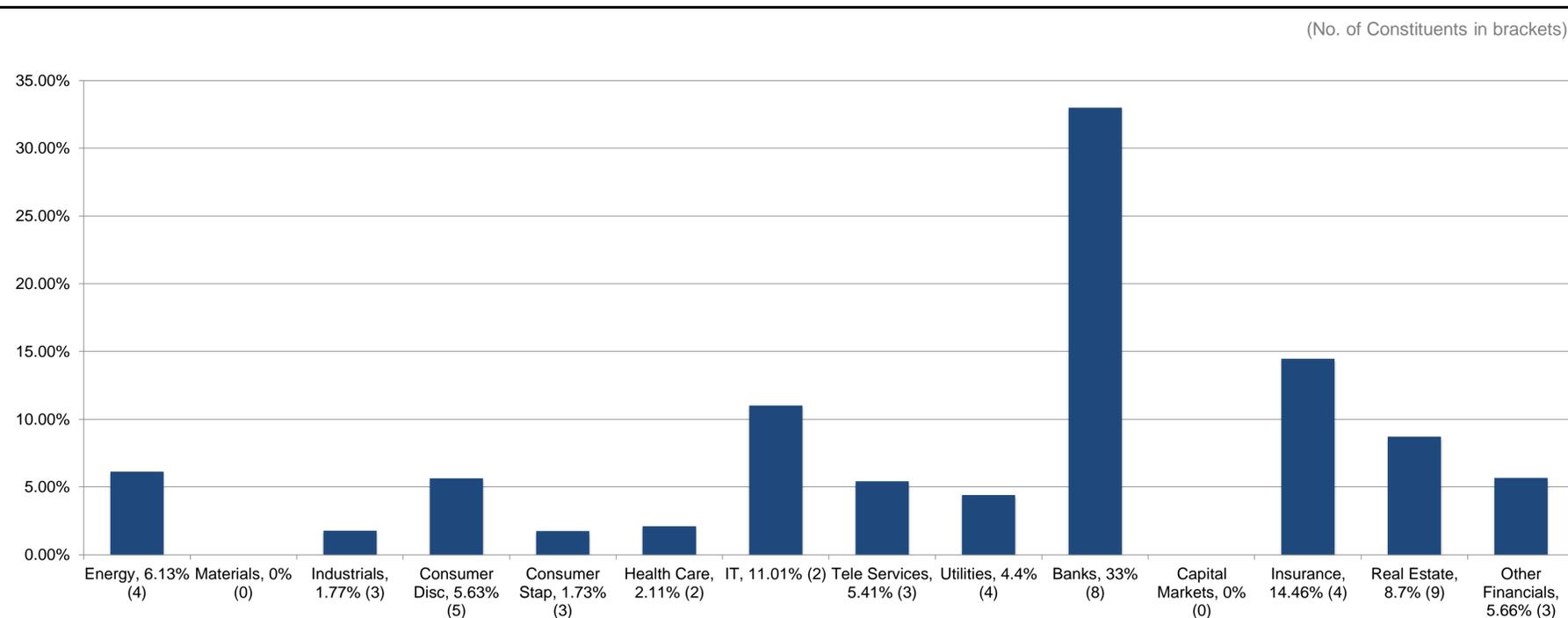
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Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (HKD Billion)	Weight (%)
1	00005	HSBC HOLDINGS	Financials	SEHK	HK	1,027.39	10.32
2	00700	TENCENT	IT	SEHK	P	1,015.20	10.20
3	00939	CCB	Financials	SEHK	H	871.51	8.75
4	01299	AIA	Financials	SEHK	HK	828.43	8.32
5	01398	ICBC	Financials	SEHK	H	509.48	5.12
6	00941	CHINA MOBILE	Tele Services	SEHK	RED	428.14	4.30
7	02318	PING AN	Financials	SEHK	H	376.40	3.78
8	03988	BANK OF CHINA	Financials	SEHK	H	325.29	3.27
9	00388	HKEX	Financials	SEHK	HK	294.24	2.96
10	00883	CNOOC	Energy	SEHK	RED	241.81	2.43
11	00001	CKH HOLDINGS	Financials	SEHK	HK	224.67	2.26
12	00386	SINOPEC CORP	Energy	SEHK	H	178.85	1.80
13	00016	SHK PPT	Financials	SEHK	HK	171.50	1.72
14	00002	CLP HOLDINGS	Utilities	SEHK	HK	170.79	1.72
15	01113	CK ASSET	Financials	SEHK	HK	161.25	1.62
16	00027	GALAXY ENT	Consumer Disc	SEHK	HK	157.40	1.58
17	02388	BOC HONG KONG	Financials	SEHK	HK	156.27	1.57
18	02628	CHINA LIFE	Financials	SEHK	H	150.68	1.51
19	00011	HANG SENG BANK	Financials	SEHK	HK	150.04	1.51
20	00003	HK & CHINA GAS	Utilities	SEHK	HK	138.66	1.39
Total						7,578.00	76.11

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 30 Jun 2018

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