

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

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Historical Performance



TRI-Total Return Index

Return and Volatility

	Index Level	Return (%)							Since Base Date	Annualized Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y		1Y	3Y	5Y	1Y	3Y	5Y
CES SCHK50	3,179.19	1.57	12.78	4.17	12.78	-4.55	39.23	33.13	58.96	-4.55	11.66	5.89	18.61	16.05	17.21
TRI	4,113.38	1.69	13.22	4.81	13.22	-1.09	55.55	59.92	105.67	-1.09	15.87	9.84	18.61	16.06	17.22

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	0.76	0.77	0.72

Index Fundamentals

Dividend Yield (%)	3.12	Weight of Largest Constituent (%)	10.39
PE Ratio (Times)	13.41	Market Value Coverage (%)*	65.84
Index Free Float Market Value (HKD Billion)	10,344.81	Market Turnover Coverage (%)*	61.92
Largest Constituent Market Value (HKD Billion)	1,074.95		
Smallest Constituent Market Value (HKD Billion)	33.95		
Average Constituent Market Value (HKD Billion)	206.90		

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

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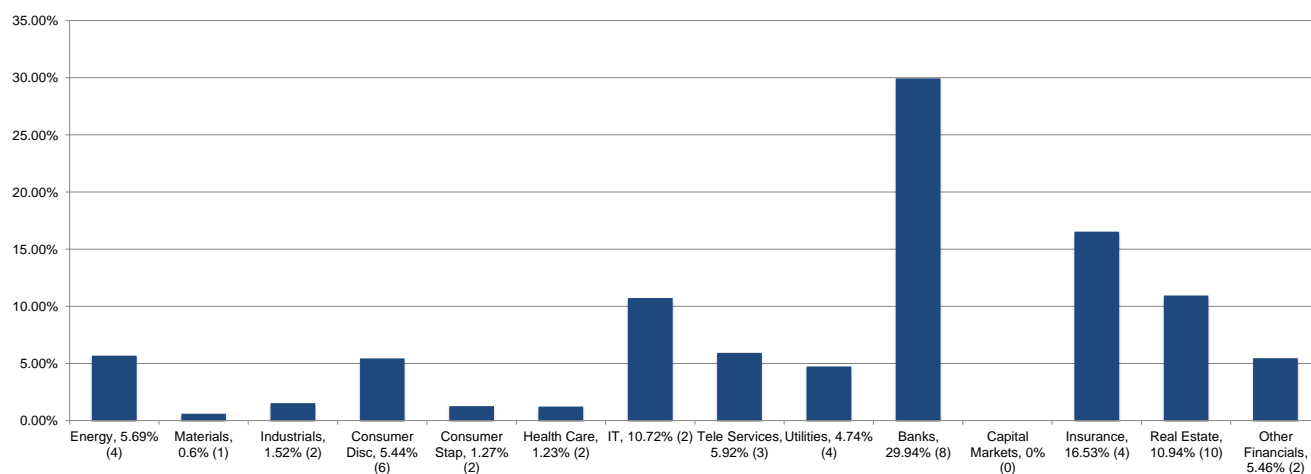
Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (HKD Billion)	Weight (%)
1	00700	TENCENT	IT	SEHK	P	1,074.95	10.39
2	01299	AIA	Financials	SEHK	HK	943.75	9.12
3	00005	HSBC HOLDINGS	Financials	SEHK	HK	919.34	8.89
4	00939	CCB	Financials	SEHK	H	809.00	7.82
5	02318	PING AN	Financials	SEHK	H	523.71	5.06
6	01398	ICBC	Financials	SEHK	H	499.07	4.82
7	00941	CHINA MOBILE	Tele Services	SEHK	RED	491.41	4.75
8	00388	HKEX	Financials	SEHK	HK	342.17	3.31
9	03988	BANK OF CHINA	Financials	SEHK	H	297.70	2.88
10	00883	CNOOC	Energy	SEHK	RED	262.53	2.54
11	00001	CKH HOLDINGS	Financials	SEHK	HK	222.56	2.15
12	00016	SHK PPT	Financials	SEHK	HK	195.11	1.89
13	00002	CLP HOLDINGS	Utilities	SEHK	HK	183.93	1.78
14	01113	CK ASSET	Financials	SEHK	HK	180.46	1.74
15	03968	CM BANK	Financials	SEHK	H	175.14	1.69
16	00003	HK & CHINA GAS	Utilities	SEHK	HK	173.74	1.68
17	00386	SINOPEC CORP	Energy	SEHK	H	157.93	1.53
18	02628	CHINA LIFE	Financials	SEHK	H	157.01	1.52
19	00011	HANG SENG BANK	Financials	SEHK	HK	148.13	1.43
20	00027	GALAXY ENT	Consumer Disc	SEHK	HK	138.66	1.34
Total						7,896.30	76.33

SEHK: The Stock Exchange of Hong Kong

Sector Distribution by Market Capitalisation

(No. of Constituents in brackets)



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 31 Mar 2019

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