

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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Historical Performance



Return and Volatility

	Return (%)									Annualised Return (%)			Volatility (%)		
	Index Level	1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
<b>CES 300</b>	4,569.91	5.78	0.18	18.07	18.07	5.22	36.61	51.05	128.50	5.22	10.96	8.60	18.65	14.66	18.06
<b>TRI</b>	6,157.09	6.46	1.55	19.97	19.97	8.54	48.83	74.84	207.85	8.54	14.17	11.82	18.64	14.66	18.06

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>	0.99	0.93	0.91	0.93	0.78

Index Fundamentals

<b>Dividend Yield (%)</b>	2.28	<b>Weight of Largest Constituent (%)</b>	9.05
<b>PE Ratio (Times)</b>	12.89	<b>Market Value Coverage (%)*</b>	69.62
<b>Index Free Float Market Value (CNY Billion)</b>	22,858.07	<b>Market Turnover Coverage (%)*</b>	42.25
<b>Largest Constituent Market Value (CNY Billion)</b>	2,067.59		
<b>Smallest Constituent Market Value (CNY Billion)</b>	2.23		
<b>Average Constituent Market Value (CNY Billion)</b>	76.19		

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

# CES STOCK CONNECT 300 INDEX (CES 300)

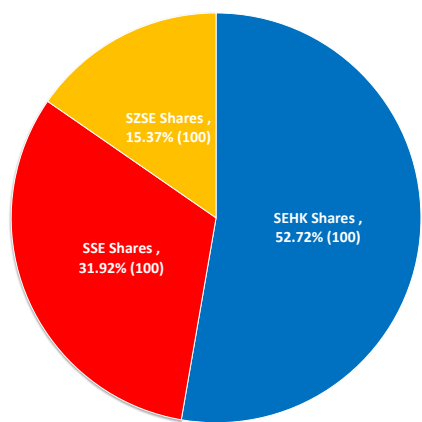
## Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (CNY Billion)	Weight (%)
1	00700	TENCENT	IT	SEHK	P	2,067.59	9.05
2	00005	HSBC HOLDINGS	Financials	SEHK	HK	1,172.23	5.13
3	601318	PING AN OF CHINA	Financials	SSE	A	959.88	4.20
4	01299	AIA	Financials	SEHK	HK	895.90	3.92
5	00939	CCB	Financials	SEHK	H	711.73	3.11
6	600519	KWEICHOW MOUTAI	Consumer Stap	SSE	A	494.44	2.16
7	02318	PING AN	Financials	SEHK	H	491.67	2.15
8	01398	ICBC	Financials	SEHK	H	435.24	1.90
9	00941	CHINA MOBILE	Tele Services	SEHK	RED	384.50	1.68
10	600036	CMB	Financials	SSE	A	371.11	1.62
11	00388	HKEX	Financials	SEHK	HK	305.27	1.34
12	601166	INDUSTRIAL BANK	Financials	SSE	A	265.97	1.16
13	000651	GREE	Consumer Disc	SZSE	A	264.69	1.16
14	03988	BANK OF CHINA	Financials	SEHK	H	242.77	1.06
15	000333	MIDEA GROUP	Consumer Disc	SZSE	A	239.81	1.05
16	000858	WULIANGYE	Consumer Stap	SZSE	A	228.92	1.00
17	00883	CNOOC	Energy	SEHK	RED	209.91	0.92
18	600276	HR	Health Care	SSE	A	204.33	0.89
19	600887	YILI	Consumer Stap	SSE	A	203.70	0.89
20	02888	STANCHART	Financials	SEHK	HK	201.09	0.88
<b>Total</b>						<b>10,350.77</b>	<b>45.28</b>

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

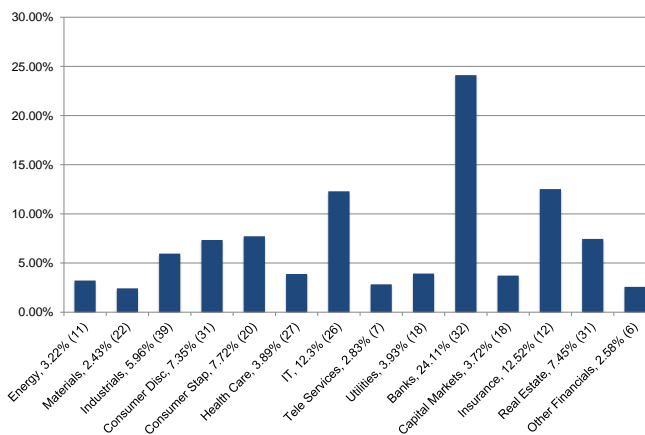
## Exchange Distribution by Market Capitalisation

(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 30 Jun 2019

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