
ANNOUNCEMENTS

Oct 11, 2023

Changes of CES Belt and Road Index Methodology

China Exchanges Services Company Limited (CESC) today announces changes to the CES Belt and Road Index methodology to enhance their representativeness and investability.

CES Belt and Road Index: (1) The base date will be changed to Dec 31, 2012. (2) The candidate selection method will be changed to select 22 second-level industries from 11 first-level industries defined by the CNI Industry Classification. Stocks with a total score no less than 50, according to the evaluation method of the influence of the Belt and Road, will be included. Stocks with daily average turnover velocity in the most recent year ranked in the bottom 10% will be excluded. The top 50 stocks, based on daily average market capitalization in the last year, will be selected. All other aspects of the above-mentioned index methodology remain unchanged.

The changes will take effect on 12 Oct 2023.

Index Methodology:

[CES Belt and Road Index Methodology](#)

Index Constituents:

[CES Belt and Road Index](#)

For further details, please contact:

China Exchanges Services Company Limited

Email: cescinfo@cesc.com

Website: www.cesc.com

About CESC

CESC is a joint venture formed and equally owned by Hong Kong Exchanges and Clearing Limited, the Shanghai Stock Exchange and the Shenzhen Stock Exchange. Its aim is to contribute to the development of China's capital markets. Registered and incorporated in Hong Kong, CESC was officially launched in September 2012 and commenced operations on 30 October. CESC's principal businesses include compiling cross-border indices based on products traded on the Hong Kong and Mainland securities markets, developing industry classifications for listed companies, and developing information standards and information products. CESC also develops financial products to link the Mainland and Hong Kong markets with global investors.

For further information on CESC, please visit the website at www.cesc.com.

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