

CES Forecast High Dividend Yield Index

Description	The Index aims to track the performance of high yield stocks, using forecast dividend yield as an indicator.
Index Universe	<ul style="list-style-type: none"> Stocks listed on the Main Board of SEHK and eligible for Southbound Trading under Hong Kong Connect Listing history more than 3 months Average stock price per share in the past 12 months above \$1
Selection Criteria	<ul style="list-style-type: none"> Liquidity Screen. Any stocks with ADT less than HK\$10M in the past 12 months will be excluded DPS Screen. Any stocks with zero dividends per share (DPS) in the past 3 years will be excluded Negative EPS Screen. Any stocks with negative EPS in the latest fiscal year will be excluded Analyst Screen. Exclude stocks without 3 or more analysts' forecast on dividends per share Dividend Yield Screen. Select the top 40 stocks with the highest forecast 12-months dividend yield
No. of stocks	Max 40
Buffer zone	±20%
Calculation Methodology	<ul style="list-style-type: none"> Dividend yield weighted Each component's weight is capped at 10%
Review Frequency	Half-yearly
End of Day Index (Currency)	HKD
Base Value	2,000
Base Date	30 December 2011
Dissemination	Once a day, after the close of trading

Contact Us

Suites 906-908, 9/F, Two Exchange Square, 8 Connaught Place, Central, Hong Kong

☎ (852) 2803 8200

☎ (852) 2868 3770

✉ cescinfo@cesc.com

🌐 www.cesc.com

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