

### Highlights

- Aims to track the performance of Hong Kong-listed Mainland companies
- Designed for investors who want to gain exposure to Mainland stocks listed in Hong Kong
- Comprised of 40 most liquid and largest Mainland companies (i.e. its registration, or operation center is located in Mainland China or more than 50% of its revenue is from Mainland China, and listed on The Stock Exchange of Hong Kong (SEHK)). Types of shares include H shares, Red Chips and shares of other Hong Kong-listed Mainland companies
- 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 minimizing unnecessary churn

### Index Details

**Launch Date:** 18 March 2013  
**Base Date:** 31 December 2004  
**Base Index:** 2,000  
**Review:** Semi-annually (Jun & Dec)  
**Dissemination:** Real time at 5-second intervals  
**Constituents:** 40  
**Currency:** HKD (real-time) & CNY (available end of day)  
**Total Return Index:** CNY & HKD (both available end of day)

### Information Vendor Codes

#### Hong Kong

**Bloomberg:** CESHKM  
**Thomson Reuters:** .HKCESHKM

#### Mainland

**Great Wisdom :** CESHKM  
**Wind:** CESHKM

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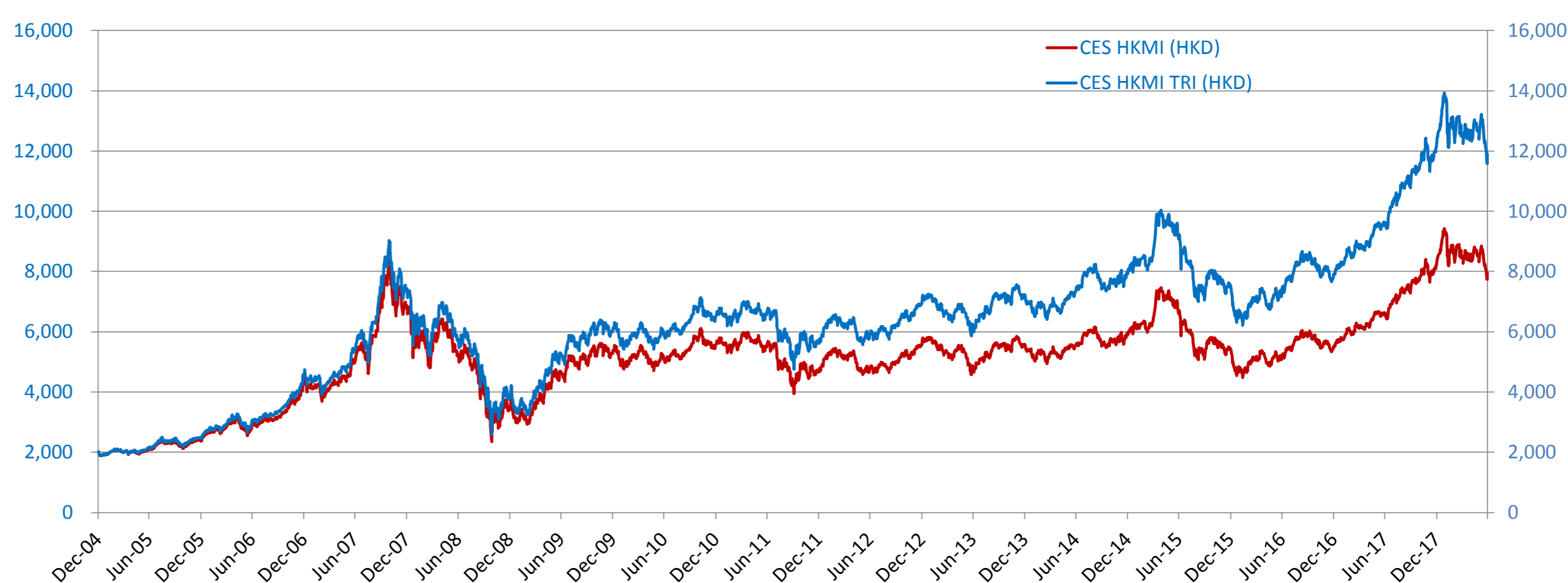


**Weibo:** 中华证券交易服务有限公司



[www.cesc.com](http://www.cesc.com)

### Historical Performance



TRI-Total Return Index

### Return and Volatility

	Index Level	Return (%)							Since Base Date	Annualised Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y		1Y	3Y	5Y	1Y	3Y	5Y
<b>CES HKMI</b>	7,947.32	-5.91	-6.03	-2.94	-2.94	21.07	18.40	63.15	297.37	21.07	5.79	10.28	20.47	20.70	19.84
<b>TRI</b>	11,904.62	-5.36	-4.83	-1.69	-1.69	24.67	28.99	90.15	495.23	24.67	8.86	13.72	20.45	20.72	19.86

TRI-Total Return Index  
 Volatility is based on daily returns.

### 1-Year Correlation

	CES 120	CES SCHK100	CES G10	CES P Elite	CES A80
<b>CES HKMI</b>	0.91	0.94	0.57	0.76	0.63

### Index Fundamentals

<b>Dividend Yield (%)</b>	2.46	<b>Weight of Largest Constituent (%)</b>	10.36
<b>PE Ratio (Times)</b>	12.34	<b>Market Value Coverage (%)*</b>	65.58
<b>Index Free Float Market Value (HKD Billion)</b>	5,485.59	<b>Market Turnover Coverage (%)*</b>	58.22
<b>Largest Constituent Market Value (HKD Billion)</b>	568.47		
<b>Smallest Constituent Market Value (HKD Billion)</b>	16.57		
<b>Average Constituent Market Value (HKD Billion)</b>	137.14		

\*The index universe includes the Mainland companies listed on HKEX

# CES CHINA HK MAINLAND INDEX (CES HKMI)

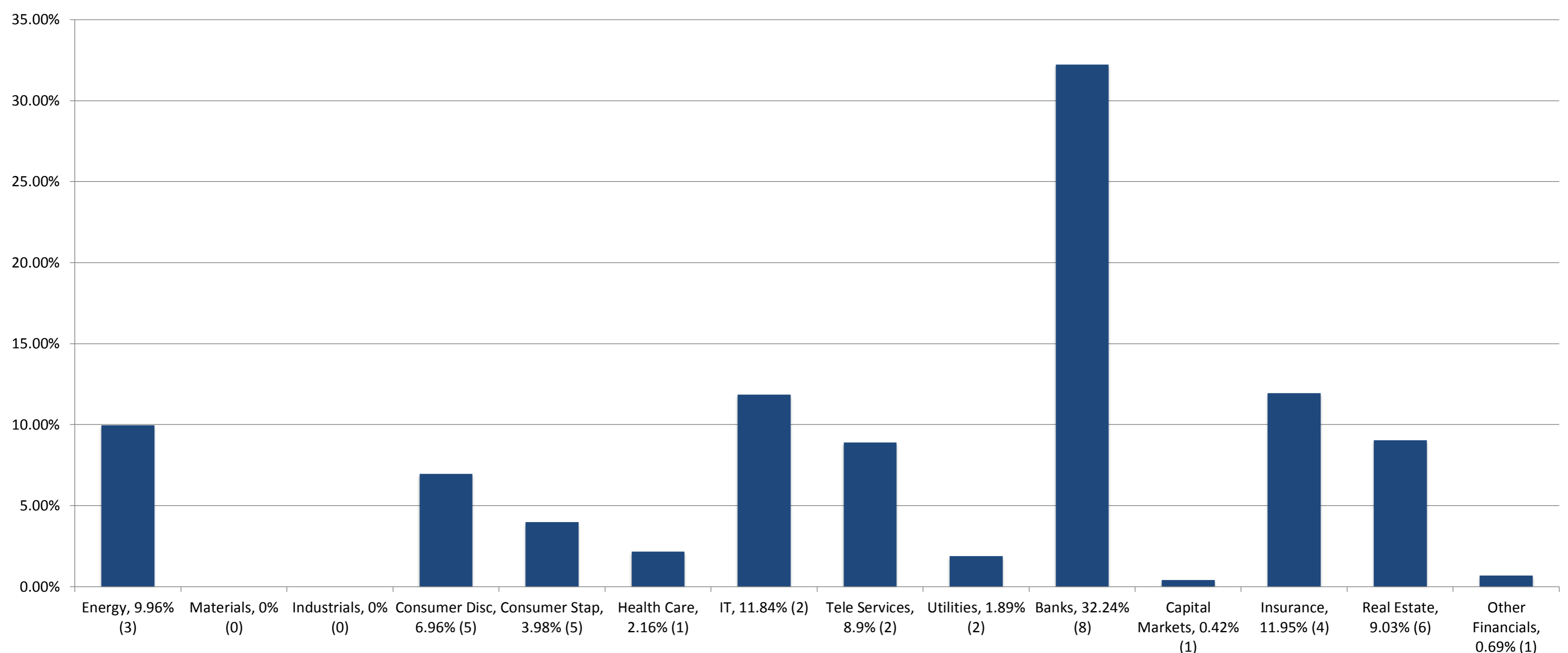
## Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (HKD Billion)	Weight (%)
1	00700	TENCENT	IT	SEHK	P	568.47	10.36
2	00939	CCB	Financials	SEHK	H	532.92	9.72
3	01398	ICBC	Financials	SEHK	H	509.48	9.29
4	00941	CHINA MOBILE	Tele Services	SEHK	RED	428.14	7.81
5	02318	PING AN	Financials	SEHK	H	376.40	6.86
6	03988	BANK OF CHINA	Financials	SEHK	H	325.29	5.93
7	00883	CNOOC	Energy	SEHK	RED	241.81	4.41
8	00386	SINOPEC CORP	Energy	SEHK	H	178.85	3.26
9	02628	CHINA LIFE	Financials	SEHK	H	150.68	2.75
10	03968	CM BANK	Financials	SEHK	H	132.91	2.42
11	00857	PETROCHINA	Energy	SEHK	H	125.96	2.30
12	02007	COUNTRY GARDEN	Financials	SEHK	P	120.01	2.19
13	01093	CSPC PHARMA	Health Care	SEHK	P	118.37	2.16
14	00688	CHINA OVERSEAS	Financials	SEHK	RED	113.29	2.07
15	01288	ABC	Financials	SEHK	H	112.81	2.06
16	02382	SUNNY OPTICAL	Consumer Disc	SEHK	P	112.11	2.04
17	00175	GEELY AUTO	Consumer Disc	SEHK	P	109.60	2.00
18	02601	CPIC	Financials	SEHK	H	84.23	1.54
19	02018	AAC TECH	IT	SEHK	P	81.02	1.48
20	03333	EVERGRANDE	Financials	SEHK	P	78.30	1.43
<b>Total</b>						<b>4,500.66</b>	<b>82.05</b>

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

Source: CESC, CSI, as at 30 Jun 2018

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