

### 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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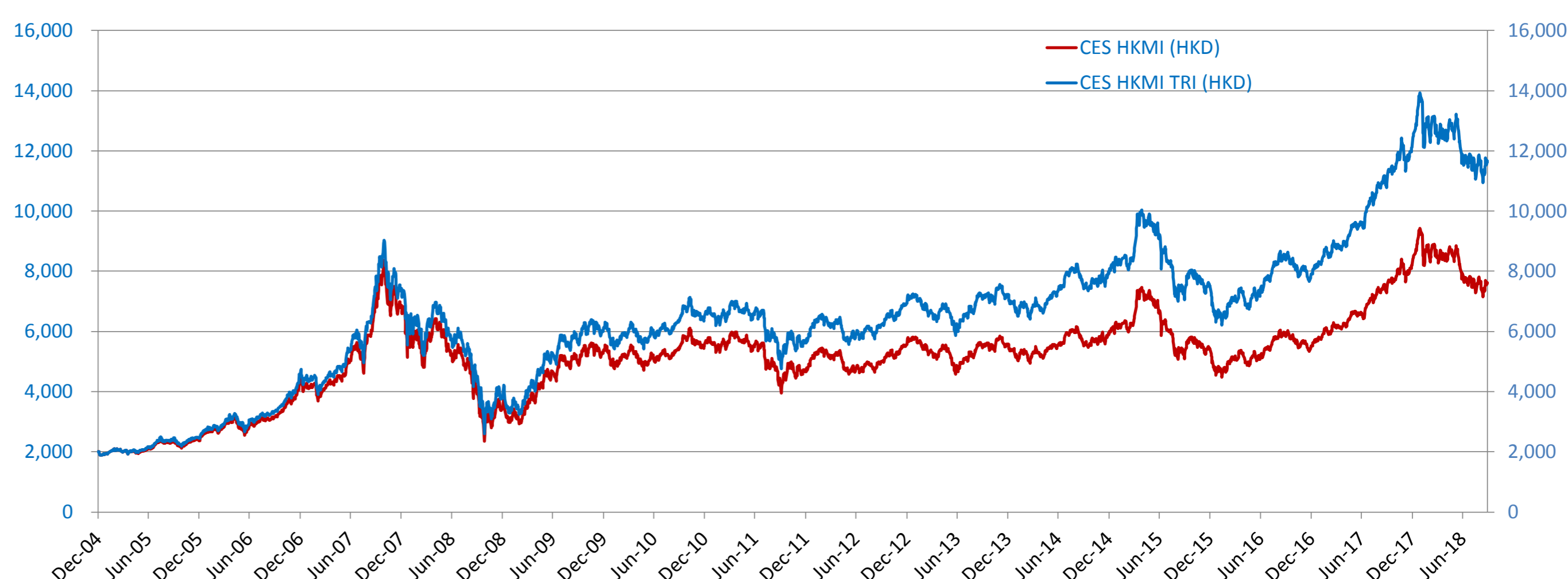


**Weibo:** 中华证券交易服务有限公司



[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>	7,604.83	-0.42	-4.31	-10.08	-7.12	3.62	46.75	39.31	280.24	3.62	13.64	6.86	21.58	19.44	19.87
<b>TRI</b>	11,649.99	0.10	-2.14	-6.87	-3.80	7.36	62.30	64.99	482.50	7.36	17.52	10.53	21.57	19.46	19.88

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>	0.90	0.95	0.64	0.78	0.67

### Index Fundamentals

<b>Dividend Yield (%)</b>	2.96	<b>Weight of Largest Constituent (%)</b>	9.58
<b>PE Ratio (Times)</b>	12.02	<b>Market Value Coverage (%)*</b>	65.95
<b>Index Free Float Market Value (HKD Billion)</b>	5,249.19	<b>Market Turnover Coverage (%)*</b>	59.74
<b>Largest Constituent Market Value (HKD Billion)</b>	502.78		
<b>Smallest Constituent Market Value (HKD Billion)</b>	14.43		
<b>Average Constituent Market Value (HKD Billion)</b>	131.23		

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

# CES CHINA HK MAINLAND INDEX (CES HKMI)

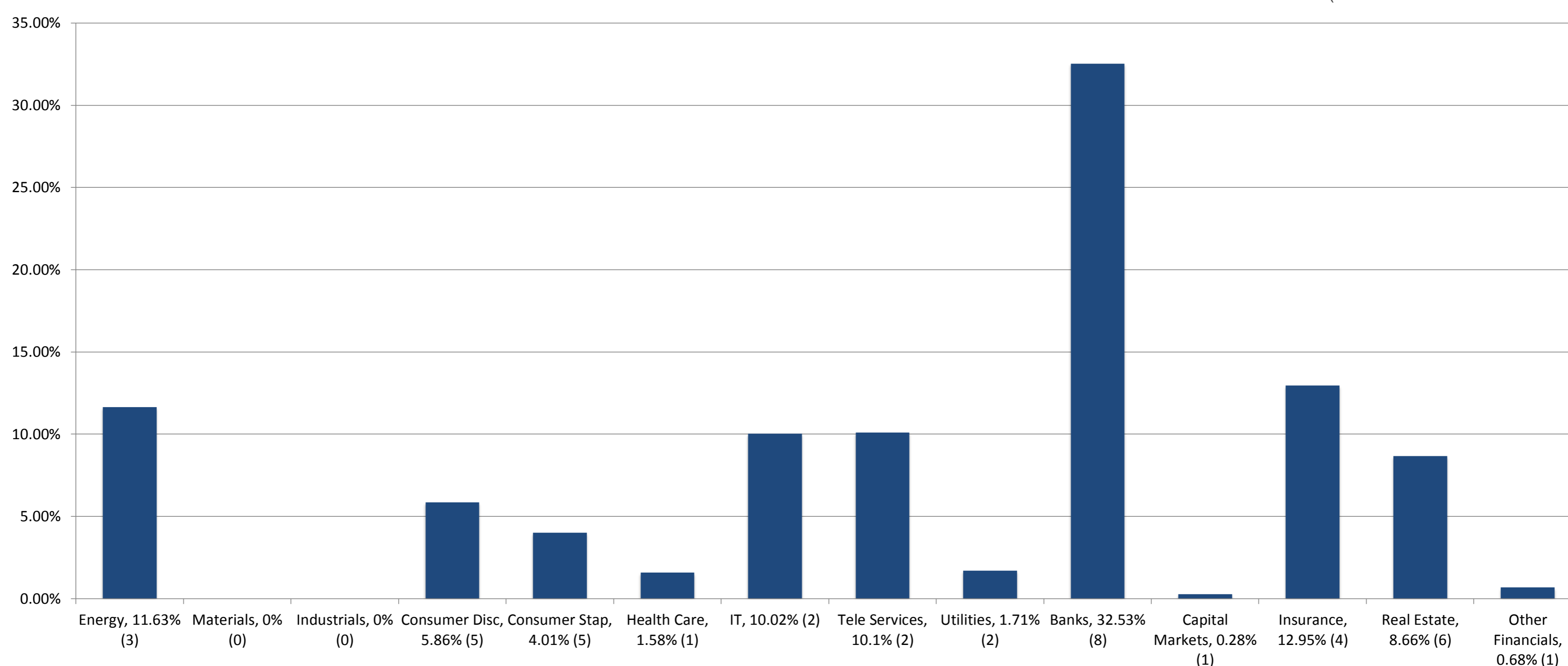
## Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (HKD Billion)	Weight (%)
1	00939	CCB	Financials	SEHK	H	502.78	9.58
2	01398	ICBC	Financials	SEHK	H	496.46	9.46
3	00941	CHINA MOBILE	Tele Services	SEHK	RED	473.90	9.03
4	00700	TENCENT	IT	SEHK	P	466.56	8.89
5	02318	PING AN	Financials	SEHK	H	414.46	7.90
6	03988	BANK OF CHINA	Financials	SEHK	H	291.01	5.54
7	00883	CNOOC	Energy	SEHK	RED	276.81	5.27
8	00386	SINOPEC CORP	Energy	SEHK	H	200.03	3.81
9	03968	CM BANK	Financials	SEHK	H	145.99	2.78
10	00857	PETROCHINA	Energy	SEHK	H	133.77	2.55
11	02628	CHINA LIFE	Financials	SEHK	H	132.30	2.52
12	01288	ABC	Financials	SEHK	H	118.04	2.25
13	00688	CHINA OVERSEAS	Financials	SEHK	RED	107.37	2.05
14	03333	EVERGRANDE	Financials	SEHK	P	85.94	1.64
15	02007	COUNTRY GARDEN	Financials	SEHK	P	85.83	1.64
16	00175	GEELY AUTO	Consumer Disc	SEHK	P	84.02	1.60
17	02601	CPIC	Financials	SEHK	H	83.81	1.60
18	01093	CSPC PHARMA	Health Care	SEHK	P	83.01	1.58
19	01109	CHINA RES LAND	Financials	SEHK	RED	75.96	1.45
20	02313	SHENZHO INTL	Consumer Disc	SEHK	P	75.46	1.44
<b>Total</b>						<b>4,333.51</b>	<b>82.56</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 Sep 2018

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