



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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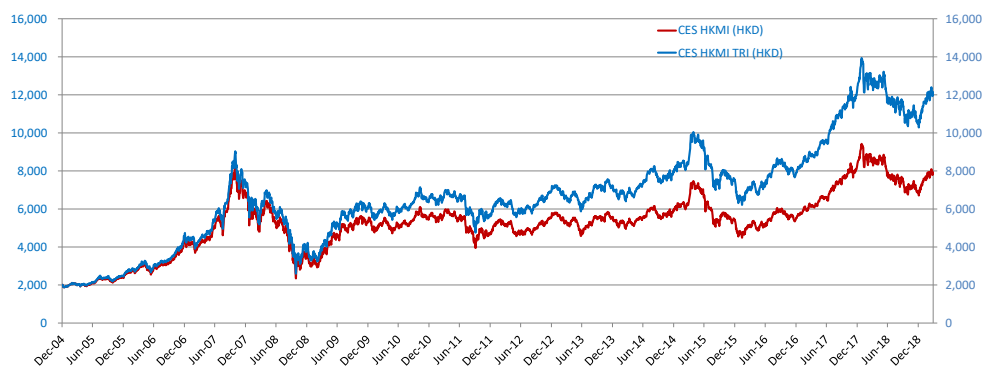


**Weibo:** 中华证券交易服务有限公司



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

Historical Performance



TRI-Total Return Index

Return and Volatility

	Return (%)								Annualised Return (%)			Volatility (%)			
	Index Level	1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
<b>CES HKMI</b>	7,924.61	2.41	13.84	4.20	13.84	-6.30	52.96	50.14	296.23	-6.30	15.22	8.47	20.82	18.70	20.15
<b>TRI</b>	12,144.60	2.41	13.86	4.25	13.86	-2.91	69.17	77.80	507.23	-2.91	19.15	12.20	20.82	18.72	20.17

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>	0.92	0.96	0.74	0.79	0.76

Index Fundamentals

<b>Dividend Yield (%)</b>	2.80	<b>Weight of Largest Constituent (%)</b>	10.43
<b>PE Ratio (Times)</b>	12.77	<b>Market Value Coverage (%)*</b>	65.78
<b>Index Free Float Market Value (HKD Billion)</b>	5,673.07	<b>Market Turnover Coverage (%)*</b>	59.21
<b>Largest Constituent Market Value (HKD Billion)</b>	591.94		
<b>Smallest Constituent Market Value (HKD Billion)</b>	16.08		
<b>Average Constituent Market Value (HKD Billion)</b>	141.83		

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

# CES CHINA HK MAINLAND INDEX (CES HKMI)

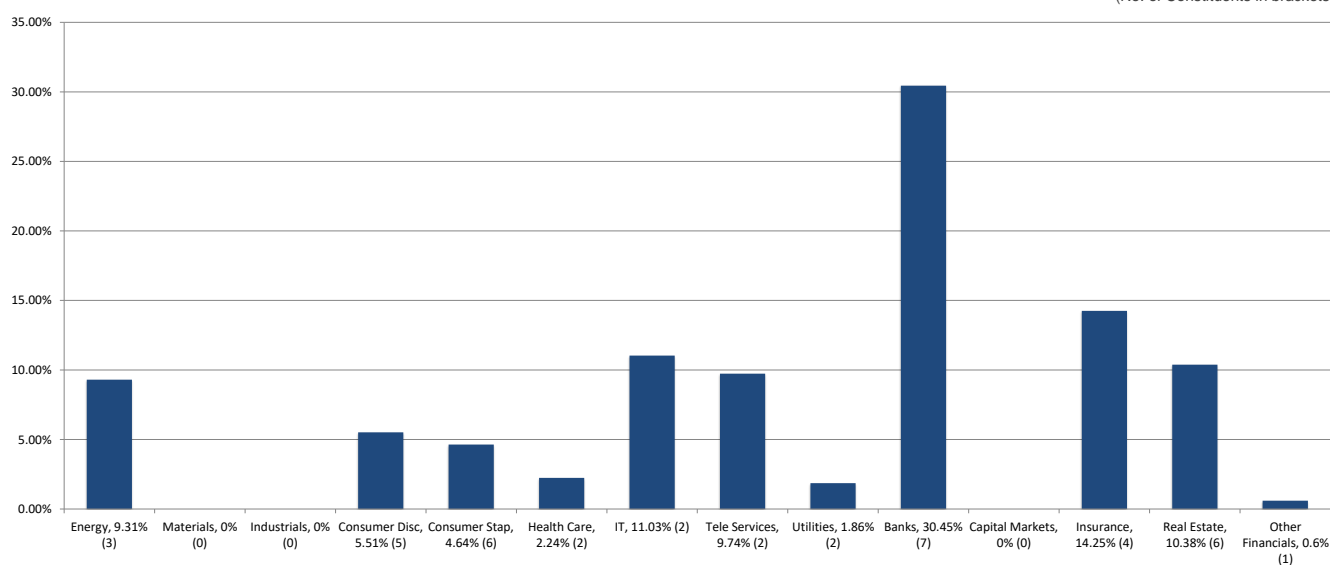
## Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (HKD Billion)	Weight (%)
1	00700	TENCENT	IT	SEHK	P	591.94	10.43
2	00939	CCB	Financials	SEHK	H	531.91	9.38
3	02318	PING AN	Financials	SEHK	H	523.71	9.23
4	01398	ICBC	Financials	SEHK	H	499.07	8.80
5	00941	CHINA MOBILE	Tele Services	SEHK	RED	491.41	8.66
6	03988	BANK OF CHINA	Financials	SEHK	H	297.70	5.25
7	00883	CNOOC	Energy	SEHK	RED	262.53	4.63
8	03968	CM BANK	Financials	SEHK	H	175.14	3.09
9	00386	SINOPEC CORP	Energy	SEHK	H	157.93	2.78
10	02628	CHINA LIFE	Financials	SEHK	H	157.01	2.77
11	00688	CHINA OVERSEAS	Financials	SEHK	RED	130.60	2.30
12	01288	ABC	Financials	SEHK	H	111.27	1.96
13	00857	PETROCHINA	Energy	SEHK	H	107.39	1.89
14	02007	COUNTRY GARDEN	Financials	SEHK	P	106.15	1.87
15	01918	SUNAC	Financials	SEHK	P	103.26	1.82
16	03333	EVERGRANDE	Financials	SEHK	P	102.08	1.80
17	01109	CHINA RES LAND	Financials	SEHK	RED	97.59	1.72
18	02601	CPIC	Financials	SEHK	H	85.48	1.51
19	00175	GEELY AUTO	Consumer Disc	SEHK	P	80.83	1.43
20	02319	MENGNIU DAIRY	Consumer Stap	SEHK	RED	80.11	1.41
<b>Total</b>						<b>4,693.10</b>	<b>82.73</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 31 Mar 2019

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