

CES China Private Elite Index (CES P Elite)

Highlights

- The Index's constituents are generally considered to have remarkable vitality because they have a relatively autonomous ownership structure whilst enjoying strong support from the government
- Comprised of the performance of Mainland China's 30 largest private enterprises listed in Hong Kong or the US
- 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: 23 January 2017
Base Date: 31 December 2008
Base Index: 1,000
Review: Semi-annually (Jun & Dec)
Dissemination: Once a day, after the close of trading
Constituents: 30
Currency: USD & HKD
Total Return Index: USD & HKD

Information Vendor Codes

Hong Kong

Bloomberg: CESCPE
Thomson Reuters: .CSICESCPE

Mainland

Great Wisdom : CESPELITE
Wind: CESCPE

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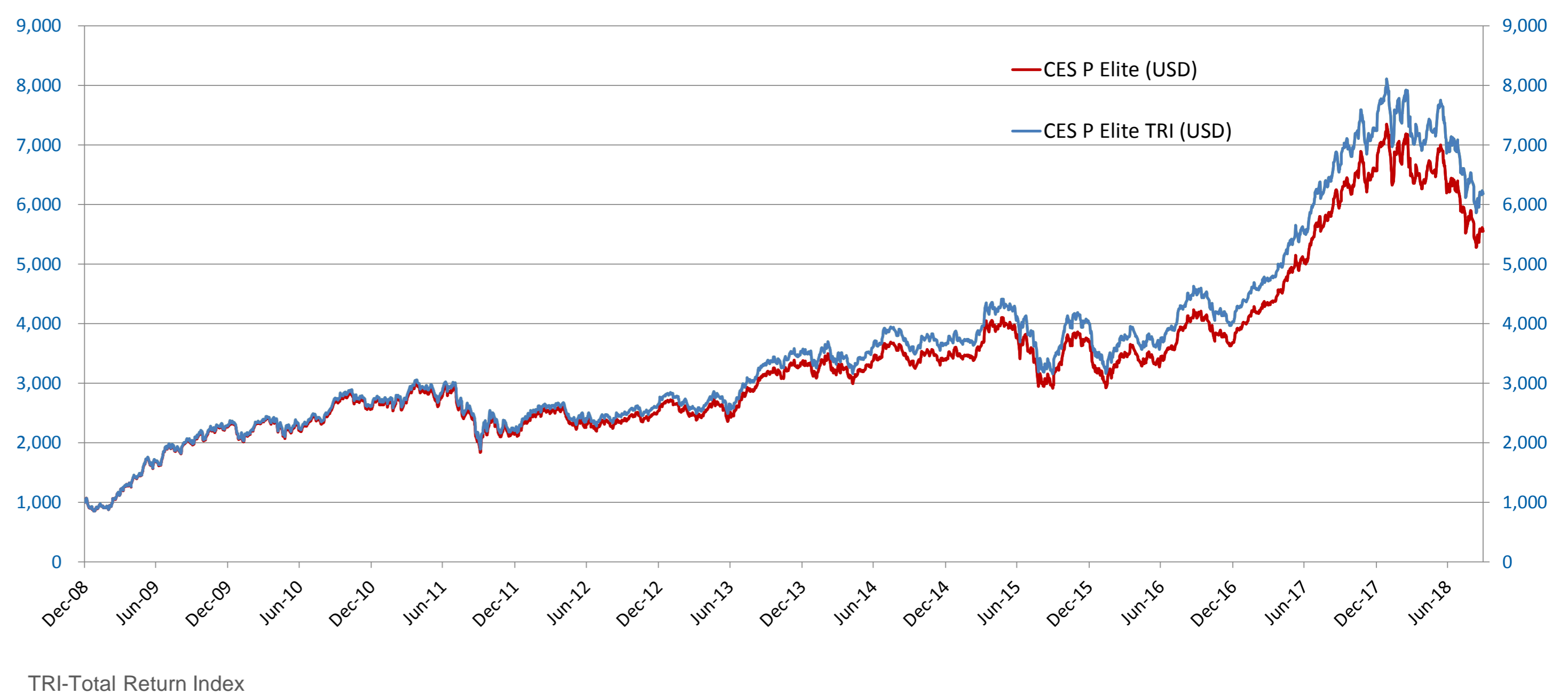


Weibo: 中华证券交易服务有限公司



www.cesc.com

Historical Performance



TRI-Total Return Index

Return and Volatility

	IndexLevel	Return (%)							Annualised Return (%)			Volatility (%)			
		1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
CES P Elite	5,552.15	-3.97	-12.35	-14.86	-15.46	-7.99	87.01	77.90	455.21	-7.99	23.20	12.21	21.09	19.42	19.37
TRI	6,178.79	-3.64	-12.00	-14.09	-14.67	-7.11	92.18	87.38	517.88	-7.11	24.33	13.38	21.07	19.41	19.37

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

1-Year Correlation

	CES 120	CES 280	CES SCHK100	CES HKMI	CES A80
CES P Elite	0.73	0.63	0.78	0.78	0.57

Index Fundamentals

Dividend Yield (%)	0.85	Weight of Largest Constituent (%)	14.47
PE Ratio (Times)	25.46	Market Value Coverage (%)*	68.25
Index Free Float Market Value (USD Billion)	466.73	Market Turnover Coverage (%)*	72.47
Largest Constituent Market Value (USD Billion)	67.54		
Smallest Constituent Market Value (USD Billion)	1.38		
Average Constituent Market Value (USD Billion)	15.56		

* The index universe includes the Mainland private enterprises listed on HKEX, NYSE, NASDAQ or NYSE MKT.

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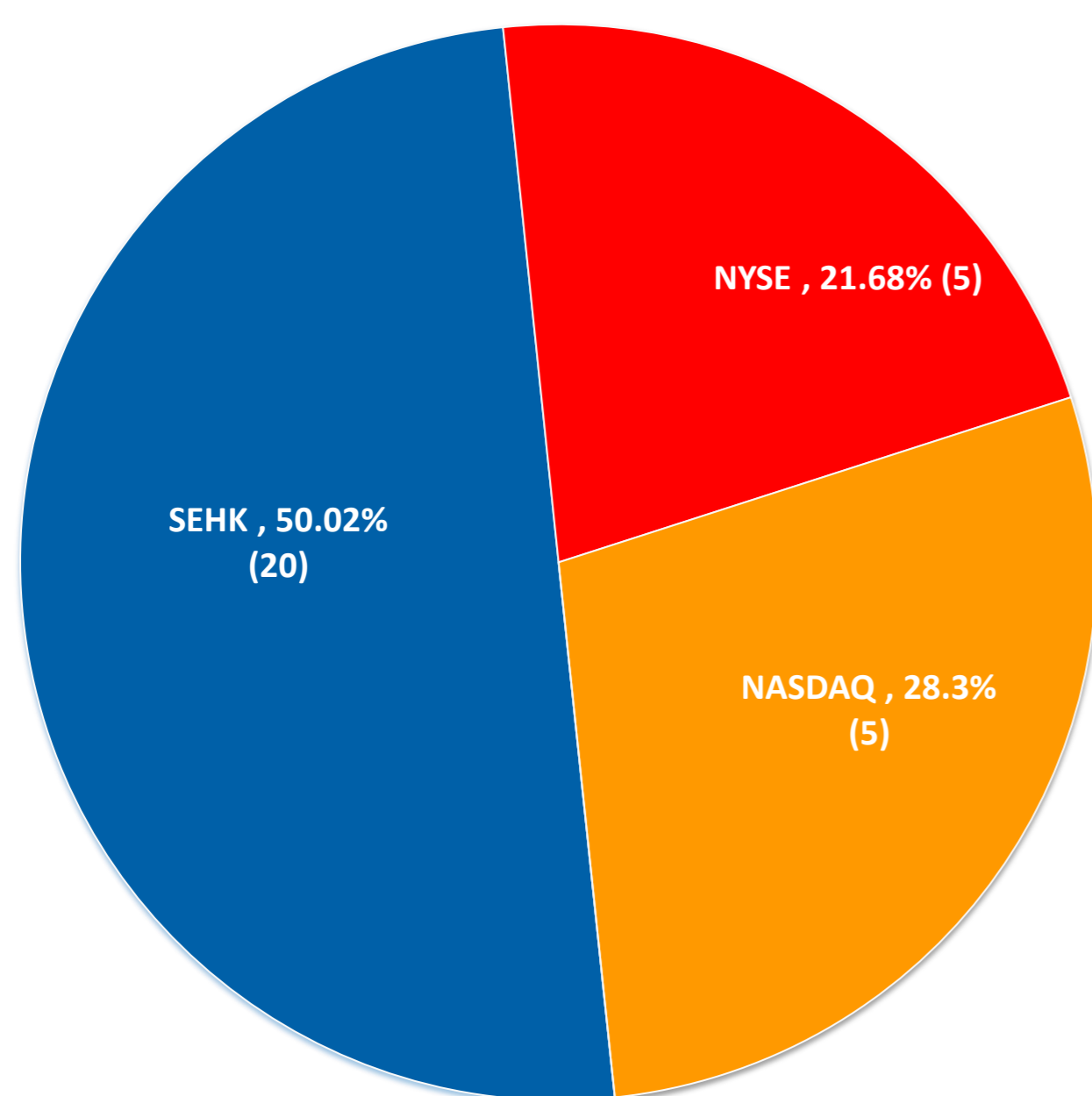
Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Free Float Market Capitalisation (USD Billion)	Weight (%)
1	BABA	ALIBABA GRP	IT	NYSE	67.54	14.47
2	00700	TENCENT	IT	SEHK	66.86	14.33
3	BIDU	BAIDU INC	IT	NASDAQ	63.28	13.56
4	02318	PING AN	Financials	SEHK	52.95	11.34
5	NTES	NETEASE INC	IT	NASDAQ	29.98	6.42
6	JD	JD.COM INC	Consumer Disc	NASDAQ	19.39	4.15
7	CTRP	CTRIIP.COM	Consumer Disc	NASDAQ	16.78	3.60
8	YUMC	YUM CHINA	Consumer Disc	NYSE	13.70	2.93
9	03333	EVERGRANDE	Financials	SEHK	10.98	2.35
10	02007	COUNTRY GARDEN	Financials	SEHK	10.97	2.35
11	00175	GEELY AUTO	Consumer Disc	SEHK	10.73	2.30
12	02313	SHENZHOU INTL	Consumer Disc	SEHK	9.64	2.07
13	EDU	NEW ORIENT EDU	Consumer Disc	NYSE	9.38	2.01
14	02382	SUNNY OPTICAL	Consumer Disc	SEHK	8.86	1.90
15	01918	SUNAC	Financials	SEHK	8.13	1.74
16	02018	AAC TECH	IT	SEHK	7.62	1.63
17	ZTO	ZTO EXPRESS	Industrials	NYSE	7.27	1.56
18	01044	HENGAN INT'L	Consumer Stap	SEHK	6.81	1.46
19	01988	MINSHENG BANK	Financials	SEHK	6.18	1.32
20	00384	CHINA GAS HOLD	Utilities	SEHK	5.62	1.21
Total					432.65	92.70

SEHK: The Stock Exchange of Hong Kong
NYSE: The New York Stock Exchange
NASDAQ: The NASDAQ Stock Market
NYSE MKT: The NYSE MKT

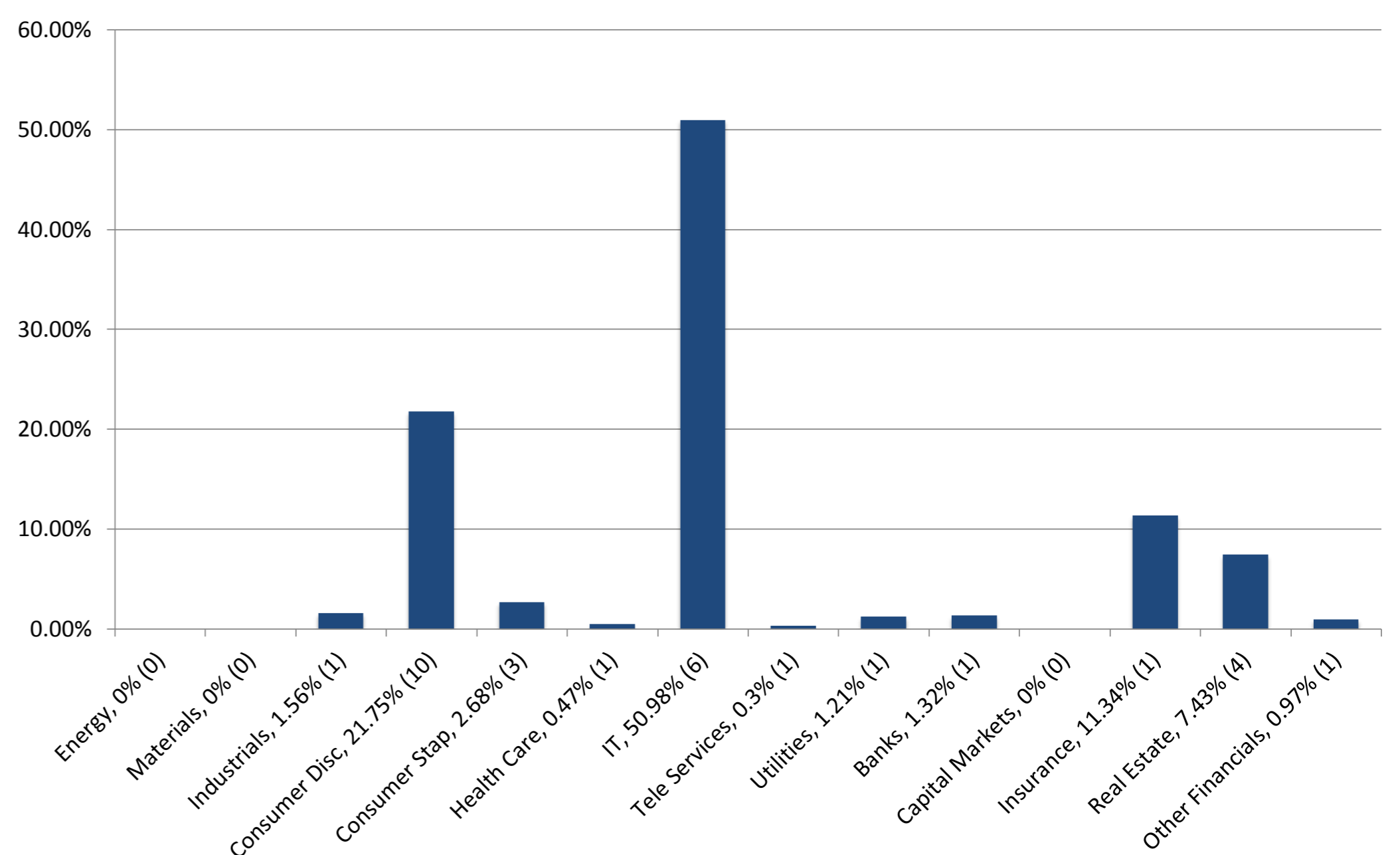
Exchange Distribution by Market Capitalisation

(No. of Constituents in brackets)



Sector Distribution by Market Capitalisation

(No. of Constituents in brackets)



Remarks: Banks, Capital Markets, Insurance, Real Estate and Other Financials are grouped as Financials. Weightings may not add up to the total due to rounding.

Source: CESC, CSI, as at 30 Sep 2018

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