

The CES CRIC Leading Mainland Property Developer Index (CRIC Leading Mainland Property Developer)

Highlights

- Measure the market performance for mainland Chinese property stocks that included in the list of CRIC's top 100 mainland property developers by sales "克而瑞中国房地产企业销售排行榜 TOP100" and listed on the main board of Stock Exchange of Hong Kong Limited (SEHK).
- 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 2019
Base Date: 30 March 2012
Base Index: 2,000
Review: Semi-annually (Jun & Dec)
Dissemination: Real time at 5-second intervals
Constituents: 40
Currency: HKD (real-time) & HKD & CNY (available end of day)
Total Return Index: HKD & CNY (both available end of day)

Information Vendor Codes

Hong Kong

Bloomberg: CESCPOD
Thomson Reuters: .CSICESCPD

Mainland

Wind: CESCPOD

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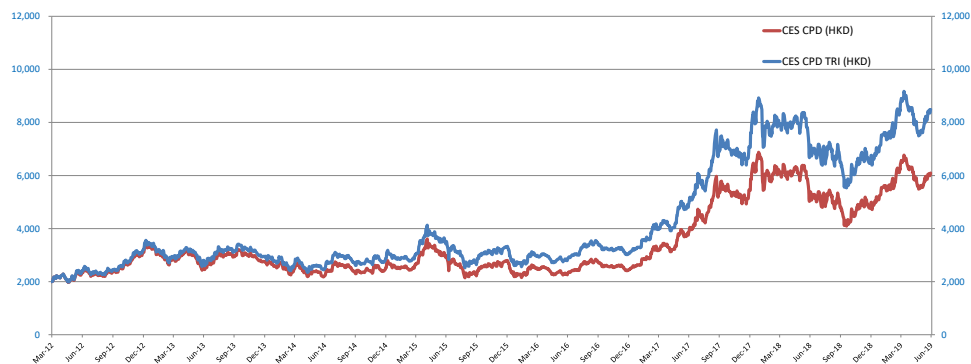


Weibo: 中华证券交易服务有限公司



www.cesc.com

Historical Performance



Return and Volatility

	Index Level	Return (%)							Since Base Date	Annualized Return (%)			Volatility (%)		
		1M	3M	6M	YTD	1Y	3Y	5Y		1Y	3Y	5Y	1Y	3Y	5Y
CESCPD	6,091.52	8.20	-5.19	22.04	22.04	13.27	162.49	172.48	204.58	13.27	37.94	22.20	33.08	31.17	30.88
TRI	8,491.98	10.21	-2.50	25.63	25.63	18.87	195.52	238.58	324.60	18.87	43.50	27.62	33.12	31.16	30.86

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

1-Year Correlation

	CES 120	CES 280	CES SCHK100	CES HKMI	CES A80
CESCPOD	0.77	0.71	0.80	0.81	0.62

Index Fundamentals

Dividend Yield (%)	1.93	Weight of Largest Constituent (%)	10.50
PE Ratio (Times)	8.72	Real Estate Industry Market Value Coverage (%)*	86.34
Index Free Float Market Value (HKD Billion)	831.53	Real Estate Industry Market Turnover Coverage (%)*	92.75
Largest Constituent Market Value (HKD Billion)	87.30		
Smallest Constituent Market Value (HKD Billion)	2.13		
Average Constituent Market Value (HKD Billion)	23.10		

* The index universe includes the real estate stocks listed on HKEX

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Top 10 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Type of Shares	Free Float Market Capitalisation (HKD Billion)	Weight (%)
1	01918	SUNAC	Financials	SEHK	P	87.30	10.50
2	02007	COUNTRY GARDEN	Financials	SEHK	P	85.97	10.34
3	03333	EVERGRANDE	Financials	SEHK	P	84.06	10.11
4	01109	CHINA RES LAND	Financials	SEHK	RED	81.47	9.80
5	00688	CHINA OVERSEAS	Financials	SEHK	RED	80.86	9.72
6	00960	LONGFOR GROUP	Financials	SEHK	P	52.64	6.33
7	02202	CHINA VANKE	Financials	SEHK	H	46.23	5.56
8	00813	SHIMAO PROPERTY	Financials	SEHK	P	31.43	3.78
9	00817	CHINA JINMAO	Financials	SEHK	RED	27.43	3.30
10	03380	LOGAN PPT	Financials	SEHK	P	20.86	2.51
Total						598.25	71.95

SEHK: The Stock Exchange of Hong Kong

Source: CESC, CSI, as at 30 Jun 2019

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