

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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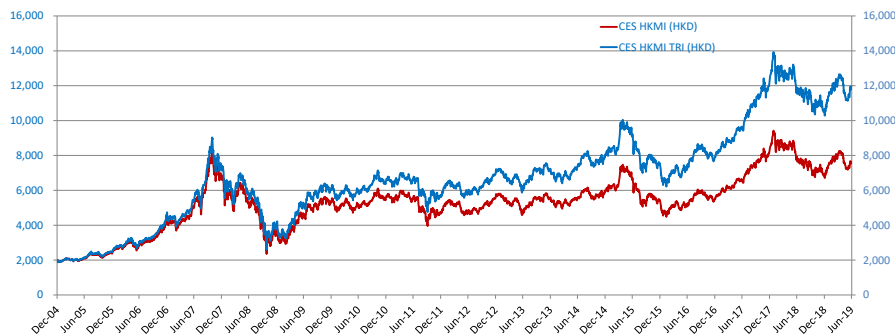


Weibo: 中华证券交易服务有限公司



www.cesc.com

Historical Performance



TRI-Total Return Index

Return and Volatility

	Index Level	Return (%)							Annualised Return (%)			Volatility (%)			
		1M	3M	6M	YTD	1Y	3Y	5Y	Since Base Date	1Y	3Y	5Y	1Y	3Y	5Y
CES HKMI	7,628.88	5.48	-3.73	9.59	9.59	-4.01	46.26	37.76	281.44	-4.01	13.51	6.62	20.01	18.55	20.27
TRI	11,950.26	6.78	-1.60	12.03	12.03	0.38	60.78	63.16	497.51	0.38	17.15	10.29	19.94	18.52	20.27

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

1-Year Correlation

	CES 120	CES SCHK100	CES G10	CES P Elite	CES A80
CES HKMI	0.92	0.96	0.78	0.81	0.67

Index Fundamentals

Dividend Yield (%)	1.84	Weight of Largest Constituent (%)	10.25
PE Ratio (Times)	12.66	Market Value Coverage (%)*	64.42
Index Free Float Market Value (HKD Billion)	5,530.57	Market Turnover Coverage (%)*	57.49
Largest Constituent Market Value (HKD Billion)	566.98		
Smallest Constituent Market Value (HKD Billion)	21.18		
Average Constituent Market Value (HKD Billion)	138.26		

*The index universe includes the Mainland companies listed on HKEX

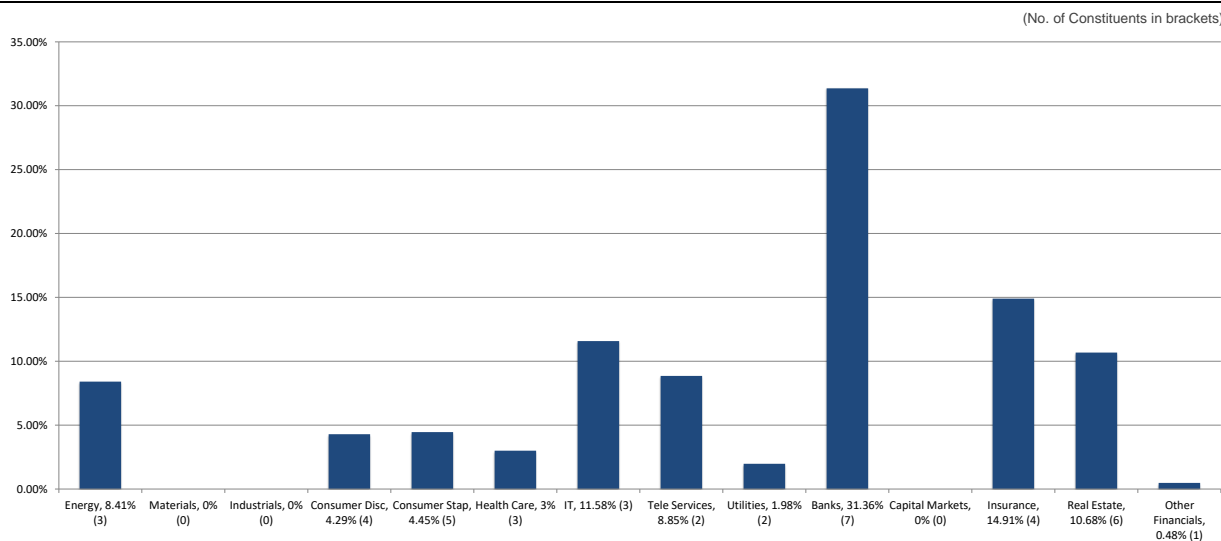
CES CHINA HK MAINLAND INDEX (CES HKMI)

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	566.98	10.25
2	02318	PING AN	Financials	SEHK	H	558.87	10.11
3	00700	TENCENT	IT	SEHK	P	546.48	9.88
4	01398	ICBC	Financials	SEHK	H	494.73	8.95
5	00941	CHINA MOBILE	Tele Services	SEHK	RED	437.04	7.90
6	03988	BANK OF CHINA	Financials	SEHK	H	275.95	4.99
7	00883	CNOOC	Energy	SEHK	RED	238.60	4.31
8	03968	CM BANK	Financials	SEHK	H	178.82	3.23
9	02628	CHINA LIFE	Financials	SEHK	H	143.17	2.59
10	00386	SINOPEC CORP	Energy	SEHK	H	135.48	2.45
11	02007	COUNTRY GARDEN	Financials	SEHK	P	128.66	2.33
12	00688	CHINA OVERSEAS	Financials	SEHK	RED	126.22	2.28
13	01918	SUNAC	Financials	SEHK	P	102.24	1.85
14	01288	ABC	Financials	SEHK	H	100.52	1.82
15	01109	CHINA RES LAND	Financials	SEHK	RED	95.37	1.72
16	00857	PETROCHINA	Energy	SEHK	H	90.94	1.64
17	03333	EVERGRANDE	Financials	SEHK	P	85.65	1.55
18	02601	CPIC	Financials	SEHK	H	84.79	1.53
19	02319	MENGNIU DAIRY	Consumer Stap	SEHK	RED	82.99	1.50
20	02313	SHENZHOU INTL	Consumer Disc	SEHK	P	80.72	1.46
Total						4,554.20	82.35

SEHK: The Stock Exchange of Hong Kong

Sector Distribution by Market Capitalisation



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 Jun 2019

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