

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: .CSICESCOPE

Mainland

Great Wisdom : CESPELITE
 Wind: CESCPE

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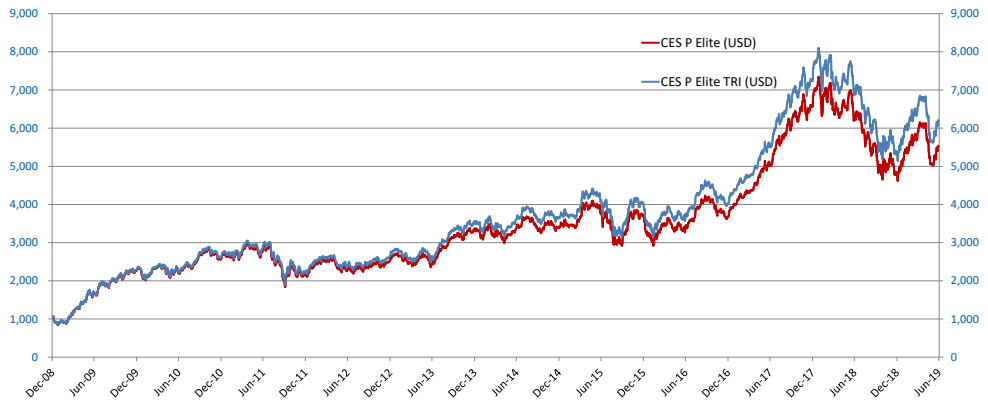


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www.cesc.com

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	5,525.47	9.74	-5.25	14.27	14.27	-12.78	60.26	63.05	452.55	-12.78	17.02	10.27	24.39	19.95	20.54
TRI	6,194.73	10.05	-4.63	15.08	15.08	-11.77	64.90	71.06	519.47	-11.77	18.14	11.33	24.36	19.94	20.53

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	0.77	0.69	0.79	0.81	0.55

Index Fundamentals

Dividend Yield (%)	0.35	Weight of Largest Constituent (%)	14.94
PE Ratio (Times)	26.91	Market Value Coverage (%)*	63.16
Index Free Float Market Value (USD Billion)	568.55	Market Turnover Coverage (%)*	65.06
Largest Constituent Market Value (USD Billion)	84.92		
Smallest Constituent Market Value (USD Billion)	1.50		
Average Constituent Market Value (USD Billion)	18.95		

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

CES China Private Elite Index (CES P Elite)

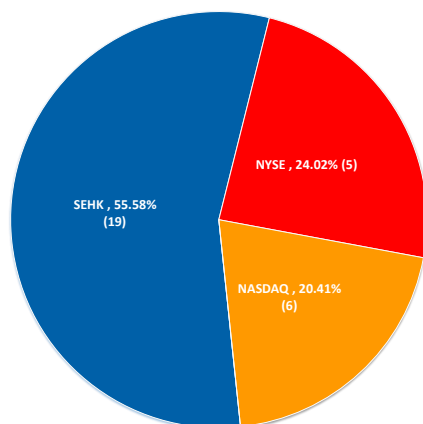
Top 20 Constituents by Weight

Rank	Stock Code	Constituent Name	Sector	Exchange	Free Float Market Capitalisation (USD Billion)	Weight (%)
1	BABA	ALIBABA GROUP	IT	NYSE	84.92	14.94
2	00700	TENCENT	IT	SEHK	82.66	14.54
3	02318	PING AN	Financials	SEHK	71.53	12.58
4	BIDU	BAIDU	IT	NASDAQ	41.08	7.23
5	03690	MEITUAN-W	Consumer Disc	SEHK	30.26	5.32
6	JD	JINGDONG	Consumer Disc	NASDAQ	26.42	4.65
7	NTES	NETEASE	IT	NASDAQ	19.64	3.45
8	01810	XIAOMI-W	Tele Services	SEHK	18.45	3.25
9	YUMC	YUM CHINA	Consumer Disc	NYSE	17.48	3.07
10	02007	COUNTRY GARDEN	Financials	SEHK	16.47	2.90
11	CTRP	CTRP COM INTERNATIONAL	Consumer Disc	NASDAQ	16.34	2.88
12	EDU	NEW ORIENTAL EDUCATION & TEC	Consumer Disc	NYSE	15.33	2.70
13	01918	SUNAC	Financials	SEHK	13.09	2.30
14	03333	EVERGRANDE	Financials	SEHK	10.96	1.93
15	02313	SHENZOU INTL	Consumer Disc	SEHK	10.33	1.82
16	TME	TENCENT MUSIC ENTERTAINMENT	IT	NYSE	9.80	1.72
17	PDD	PINDUODUO	Consumer Disc	NASDAQ	9.59	1.69
18	00175	GEELY AUTO	Consumer Disc	SEHK	9.35	1.64
19	ZTO	ZTO EXPRESS CAYMAN	Industrials	NYSE	9.04	1.59
20	02382	SUNNY OPTICAL	IT	SEHK	7.93	1.40
Total					520.67	91.58

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)



Source: CESC, CSI, as at 30 Jun 2019

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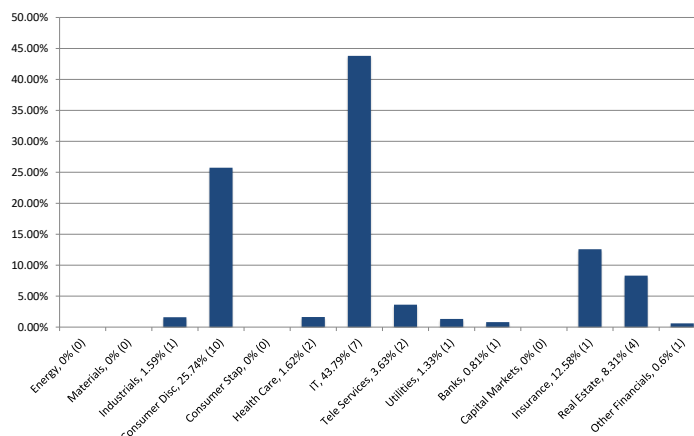
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Sector Distribution by Market Capitalisation

(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